

Semiannual Report | 30 June 2024

Vanguard Investment Series plc

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Tracking Error

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

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

The Realised Tracking Error excludes adjustments for swing pricing.

For the period ended 30 June 2024, the tracking error disclosed for each Fund is based on an accumulation shares class that is in the same currency as the Fund's base currency:

Fund	Tracking Error		Explanation for Divergence
	Anticipated (%)	Realised (%)	
Equity			
Vanguard Emerging Markets Stock Index Fund USD Acc ¹	0.500	0.621	The difference in tracking error is due to the impact of the Fund closure on Good Friday which led divergence between the Fund and benchmark returns for March and April, and a timing difference between when the fund and the index priced the Russian equities at zero.
Vanguard ESG Developed Europe Index Fund EUR Acc ¹	0.500	0.469	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Developed World All Cap Equity Index Fund USD Acc ²	0.200	0.060	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Emerging Markets All Cap Equity Index Fund USD Acc ²	0.500	0.299	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard European Stock Index Fund USD Acc ²	0.300	0.140	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Eurozone Stock Index Fund EUR Acc ²	0.400	0.238	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Small-Cap Index Fund USD Acc ²	0.300	0.140	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Stock Index Fund USD Acc ²	0.200	0.038	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Japan Stock Index Fund EUR Acc ²	0.500	0.393	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Pacific ex-Japan Stock Index Fund EUR Acc ²	0.200	0.066	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. 500 Stock Index Fund USD Acc ²	0.200	0.011	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Fixed Income			
Vanguard 20+ Year Euro Treasury Index Fund EUR Acc ¹	0.500	0.087	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Global Corporate Bond Index Fund USD Hedged Acc ¹	0.400	0.190	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Euro Government Bond Index Fund EUR Acc ¹	0.200	0.044	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Euro Investment Grade Bond Index Fund EUR Acc ¹	0.200	0.061	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Eurozone Inflation-Linked Bond Index Fund EUR Acc ¹	0.300	0.040	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Bond Index Fund USD Hedged Acc ¹	0.300	0.105	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.

Fund	Tracking Error		Explanation for Divergence
	Anticipated (%)	Realised (%)	
Vanguard Global Corporate Bond Index Fund USD Hedged Acc ¹	0.400	0.182	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Short-Term Bond Index Fund USD Hedged Acc ¹	0.200	0.085	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Short-Term Corporate Bond Index Fund USD Hedged Acc ¹	0.200	0.073	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Japan Government Bond Index Fund JPY Acc ¹	0.300	0.258	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard SRI Euro Investment Grade Bond Index Fund EUR Acc ¹	0.500	0.079	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.K. Government Bond Index Fund GBP Acc ¹	0.300	0.046	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.K. Investment Grade Bond Index Fund GBP Acc ¹	0.500	0.041	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.K. Short-Term Investment Grade Bond Index Fund GBP Acc ¹	0.300	0.046	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Government Bond Index Fund USD Acc ¹	0.400	0.185	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Investment Grade Credit Index Fund USD Acc ¹	0.400	0.242	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Treasury Inflation-Protected Securities Index Fund Select USD Acc ¹	0.200	0.206	The difference in tracking error is due to the volatility following COVID 19, and the impact of early market closure on New Years Eve leading to elevated excess returns in December and January months.

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

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

Company Financial Statements for Vanguard Investment Series plc

Company Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	137,639,948,003	129,311,336,933
Financial Derivative Instruments	17	269,736,784	435,122,986
Cash		1,663,151,986	1,343,696,488
Unrealised Appreciation on Spot Currency Contracts		3,855,915	178,265
Receivables:			
Interest and Dividends		763,263,967	695,990,042
Capital Shares Issued		504,550,205	357,139,547
Investments Sold		820,080,684	466,148,775
Margin Cash Due from Broker		39,345,812	19,466,493
Cash Collateral		43,510,092	4,985,584
Other Receivables		—	112,604
Total Current Assets		141,747,443,448	132,634,177,717
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Transferable Securities	17	—	23,715,758
Financial Derivative Instruments	17	400,858,743	308,995,747
Bank Overdraft		2,202,970	10,809,832
Unrealised Depreciation on Spot Currency Contracts		3,756	3,533,984
Payables and Other Liabilities:			
Investments Purchased		1,119,822,187	904,386,483
Income Distribution Payable		75,672,435	102,405,660
Interest		167,186	400,685
Capital Shares Redeemed		533,974,209	151,930,056
Margin Cash Due to Broker		1,102,737	8,015,351
Management Fees Payable	12	16,241,176	16,666,087
Deferred Capital Gains Tax	5	144,485,342	120,808,005
Other Payables		5,098	404
Total Current Liabilities		2,294,535,839	1,651,668,052
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		139,452,907,609	130,982,509,665

On behalf of the Board of Directors of the Company,

Sean Hagerty
Lisa Harlow
28 August 2024

Company Statement of Operations

	Notes	Total US Dollars (\$) Six Months Ended 30 June 2024	Total US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		1,137,258,664	789,540,583
Dividend Income		851,234,095	827,954,686
Securities Lending Income		6,738,934	8,131,072
Other Income		1,584,081	1,251,632
Net Gain on Financial Instruments		3,352,588,978	7,002,095,567
Total Investment Income		5,349,404,752	8,628,973,540
Expenses			
Management Fees	12	101,214,036	88,703,280
Transaction Fees and Commissions		4,978,989	4,596,604
Other Expenses		111,322	32,111
Total Expenses		106,304,347	93,331,995
Finance Costs			
Interest Expense		2,255,852	1,168,916
Distribution	6	139,727,592	106,200,261
Total Finance Costs		141,983,444	107,369,177
Net Investment Income		5,101,116,961	8,428,272,368
Taxation	5	(148,200,334)	(123,149,360)
Net Increase in Net Assets		4,952,916,627	8,305,123,008

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

Company Statement of Changes in Net Assets

	Total US Dollars (\$) Six Months Ended 30 June 2024	Total US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	4,952,916,627	8,305,123,008
Capital Transactions		
Subscriptions	29,169,819,242	23,615,019,929
Redemptions	(24,811,037,552)	(17,972,616,955)
Total Capital Transactions	4,358,781,690	5,642,402,974
Total Increase for the Period	9,311,698,317	13,947,525,982
Net Assets		
Beginning of Period	130,982,509,665	108,016,778,440
Foreign Exchange Translation Adjustment ¹	(841,300,373)	888,872,891
End of Period	139,452,907,609	122,853,177,313

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

	Daily exchange rate as at 30 June 2024	Daily exchange rate as at 31 December 2023	Average exchange rate for the period ended 30 June 2024	Average exchange rate for the period ended 30 June 2023
EUR-based sub-funds	1.0718	1.1047	1.0810	1.0808
GBP-based sub-funds	1.2641	1.2748	1.2650	1.2335
JPY-based sub-funds	0.0062	0.0071	0.0066	0.0074

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

Vanguard Emerging Markets Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The fund seeks to track the performance of the MSCI Emerging Markets Index, a market-capitalisation-weighted index of companies in emerging markets.

Performance Summary

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

For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.

- The global stock rally that began in late 2023 continued into the first quarter of 2024, with a number of major market indices reaching record highs. Labour markets and consumer spending continued on solid footing, and investors remained enthusiastic about the potential for AI-driven economic growth.
- Market sentiment soured mid-period amid slow or stalled progress on inflation and strong economic data from some markets, including the United States. This dampened expectations that central banks might soon begin cutting rates. Stocks resumed their upward trajectory, however, with support from the tech sector.
- Global stocks posted strong gains for the period.
- In this environment, the fund's benchmark index returned 7.49% for the six months. Much of the return was generated by the information technology sector, which on average gained more than 22%, followed by financials and communication services. This more than offset declines in four of the 11 sectors: materials, consumer staples, health care and real estate.
- By country, Taiwan and India contributed most to the benchmark's return, with double-digit gains. China followed, returning almost 5%; while that was modest compared with some other countries' returns, China is more than a quarter of the benchmark's weighting. Of the 26 countries in the index, 10 posted negative returns in US dollars, which appreciated against other major currencies during the period.

Benchmark returns in the commentary above are in US dollars.

Benchmark: MSCI Emerging Markets Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
Institutional Plus CHF Acc	14.64%	1.15%	2.63%
Benchmark	14.76	1.43	2.85
Tracking Difference*	-0.12		
EUR Acc	10.63%	3.99%	5.05%
Benchmark	10.79	4.36	5.34
Tracking Difference*	-0.16		
Investor EUR	10.63%	3.99%	4.98%
Benchmark	10.79	4.36	5.34
Tracking Difference*	-0.16		
Institutional Plus EUR Acc	10.67%	4.07%	5.11%
Benchmark	10.79	4.36	5.34
Tracking Difference*	-0.12		
GBP Acc	8.24%	2.88%	5.65%
Benchmark	8.40	3.24	5.94
Tracking Difference*	-0.16		
GBP Dist	8.24%	2.88%	5.65%
Benchmark	8.40	3.24	5.94
Tracking Difference*	-0.16		
Institutional Plus GBP Acc	8.28%	2.95%	5.02%
Benchmark	8.40	3.24	5.24
Tracking Difference*	-0.12		

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
Institutional Plus GBP Dist	8.28%	2.95%	5.02%
Benchmark	8.40	3.24	5.24
Tracking Difference*	-0.12		
USD Acc	7.33%	2.74%	2.51%
Benchmark	7.49	3.10	2.79
Tracking Difference*	-0.16		
Investor USD	7.33%	2.73%	2.44%
Benchmark	7.49	3.10	2.79
Tracking Difference*	-0.16		
Institutional Plus USD Acc	7.37%	2.81%	2.57%
Benchmark	7.49	3.10	2.79
Tracking Difference*	-0.12		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: Institutional Plus CHF Acc, 10 March 2015; Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Cost			Proceeds	
	Shares	US Dollars (\$)		Shares	US Dollars (\$)
Purchases			Sales		
Asia Vital Components Co., Ltd.	506,000	12,011,916	Taiwan Semiconductor Manufacturing Co., Ltd.	2,598,000	65,325,040
Saudi Arabian Oil Co.	1,470,579	10,853,863	Tencent Holdings Ltd.	781,600	33,083,281
ACWA Power Co.	78,870	8,424,714	Samsung Electronics Co., Ltd.	505,834	28,317,959
Alteogen, Inc.	61,703	8,284,705	Alibaba Group Holding Ltd.	2,804,900	27,018,480
HD Hyundai Electric Co., Ltd.	33,555	7,294,829	Reliance Industries Ltd.	313,324	10,892,887
PB Fintech Ltd.	455,948	7,042,873	PDD Holdings, Inc. ADR	62,310	8,457,679
Chandra Asri Pacific Tbk PT	12,082,500	6,821,965	Novatek PJSC ADR	141,985	8,152,779
NHPC Ltd.	4,691,826	6,071,805	SK Hynix, Inc.	58,089	7,795,780
Phoenix Mills Ltd.	152,672	5,671,950	Meituan Class B	540,200	7,024,946
Sundaram Finance Ltd.	103,851	5,340,982	ICICI Bank Ltd.	520,938	6,949,471
Punjab National Bank	3,574,531	5,255,147	Infosys Ltd.	348,621	6,411,215
Indus Towers Ltd.	1,256,659	5,239,809	Hon Hai Precision Industry Co., Ltd.	1,295,000	6,189,809
Kuwait Finance House KSCP	2,006,717	4,920,395	China Construction Bank Corp. Class H	9,111,000	6,175,668
Jindal Stainless Ltd.	513,070	4,886,116	Yandex NV Class A	450,187	6,072,482
Solar Industries India Ltd.	42,139	4,727,583	MediaTek, Inc.	160,000	5,920,730
Torrent Power Ltd.	262,933	4,690,044	Naspers Ltd. Class N	31,788	5,905,564
Zomato Ltd.	2,293,479	4,688,957	HDFC Bank Ltd.	291,781	5,271,557
Bharat Heavy Electricals Ltd.	1,693,245	4,646,201	Tata Motors Ltd.	463,385	5,206,256
Union Bank of India Ltd.	2,544,268	4,512,812	Vale SA	362,100	4,516,954
NMDC Ltd.	1,636,265	4,455,150	Tata Consultancy Services Ltd.	95,352	4,505,788
Thermax Ltd.	64,864	4,215,278			
Bosch Ltd.	11,500	4,187,109			
Fortune Electric Co., Ltd.	183,000	4,026,696			
JSW Energy Ltd.	544,893	4,004,070			
Mankind Pharma Ltd.	156,234	4,001,859			
Canara Bank	2,821,386	3,987,623			
GMR Airports Infrastructure Ltd.	3,890,210	3,943,238			
Enchem Co., Ltd.	17,388	3,685,947			
Tata Motors Ltd.	484,531	3,590,418			
YTL Power International Bhd	3,944,300	3,283,107			
Ecopro Materials Co., Ltd.	22,294	3,232,931			
BRF SA	914,000	3,231,089			
YTL Corp. Bhd	5,328,600	2,952,842			
Ades Holding Co.	550,701	2,938,554			
Midea Group Co., Ltd. Class A	321,402	2,823,083			

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

Financial Statements

Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.28% (31 December 2023: 98.75%)							
Equities 99.28% (31 December 2023: 98.75%)							
Brazil 4.21% (31 December 2023: 5.73%)							
Ambev SA	7,135,299	14,657,394	0.13%	TOTVS SA	866,708	4,748,251	0.04%
Atacadao SA	1,041,600	1,691,478	0.01%	Ultrapar Participacoes SA	1,108,730	4,311,600	0.04%
B3 SA - Brasil Bolsa Balcao	8,526,812	15,719,748	0.14%	Vale SA	5,184,267	58,073,273	0.50%
Banco Bradesco SA	2,442,995	4,921,660	0.04%	Vibra Energia SA	1,563,403	5,882,693	0.05%
Banco Bradesco SA - Preference Shares	8,087,291	18,025,306	0.16%	WEG SA	2,555,224	19,408,745	0.17%
Banco BTG Pactual SA	1,822,492	10,141,999	0.09%			489,316,787	4.21%
Banco do Brasil SA	2,604,888	12,526,273	0.11%	Chile 0.44% (31 December 2023: 0.51%)			
BB Seguridade Participacoes SA	1,049,212	6,220,337	0.05%	Banco de Chile	70,914,428	8,042,365	0.07%
BRF SA	914,000	3,730,411	0.03%	Banco de Credito e Inversiones SA	120,548	3,381,742	0.03%
Caixa Seguridade Participacoes SA	971,400	2,502,630	0.02%	Banco Santander Chile	101,578,640	4,756,496	0.04%
CCR SA	1,535,526	3,217,874	0.03%	Cencosud SA	1,938,112	3,644,515	0.03%
Centrais Eletricas Brasileiras SA	1,875,843	12,107,224	0.10%	Compania Sud Americana de Vapores SA	23,559,332	1,491,544	0.01%
Centrais Eletricas Brasileiras SA - Preference Shares	347,373	2,507,837	0.02%	Empresas CMPC SA	1,787,089	3,351,058	0.03%
Compania de Saneamento Basico do Estado de Sao Paulo SABESP	532,375	7,185,618	0.06%	Empresas Copec SA	597,086	4,586,036	0.04%
Compania Energetica de Minas Gerais - Preference Shares	2,767,441	4,927,579	0.04%	Enel Americas SA	32,671,543	3,032,049	0.03%
Compania Paranaense de Energia - Copel - Preference Shares Class B	1,666,500	2,790,276	0.02%	Enel Chile SA	41,392,851	2,328,533	0.02%
Compania Siderurgica Nacional SA	1,078,276	2,506,197	0.02%	Falabella SA	1,304,632	4,009,574	0.03%
Cosan SA	1,855,346	4,522,749	0.04%	Latam Airlines Group SA	273,714,120	3,723,272	0.03%
CPFL Energia SA	338,900	1,996,993	0.02%	Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	216,489	8,721,485	0.08%
Energisa SA	382,220	3,139,263	0.03%			51,068,669	0.44%
Eneva SA	731,200	1,671,856	0.01%	China 24.95% (31 December 2023: 26.20%)			
Engie Brasil Energia SA	321,543	2,563,915	0.02%	360 Security Technology, Inc. Class A	617,040	649,084	0.01%
Equatorial Energia SA	1,531,138	8,461,819	0.07%	37 Interactive Entertainment Network Technology Group Co., Ltd. Class A	217,374	388,548	0.00%
Gerdau SA - Preference Shares	2,132,977	7,058,146	0.06%	AAC Technologies Holdings, Inc.	1,101,500	4,331,282	0.04%
Hapvida Participacoes e Investimentos SA	7,597,259	5,238,593	0.05%	Accelink Technologies Co., Ltd. Class A	83,000	424,842	0.00%
Hypera SA	599,696	3,098,646	0.03%	ACM Research Shanghai, Inc. Class A	20,415	236,311	0.00%
Itau Unibanco Holding SA - Preference Shares	7,434,539	43,380,246	0.37%	Advanced Micro-Fabrication Equipment, Inc. China Class A	60,127	1,163,363	0.01%
Itausa SA - Preference Shares	8,120,054	14,355,864	0.12%	AECC Aero-Engine Control Co., Ltd. Class A	128,700	353,796	0.00%
JBS SA	1,214,521	7,056,071	0.06%	AECC Aviation Power Co., Ltd. Class A	250,900	1,256,072	0.01%
Klabin SA	1,258,077	4,856,134	0.04%	Agricultural Bank of China Ltd. Class A	7,895,000	4,714,821	0.04%
Klabin SA - Preference Shares	3	2	0.00%	Agricultural Bank of China Ltd. Class H	42,408,044	18,142,130	0.16%
Localiza Rent a Car SA	1,345,906	10,177,075	0.09%	Aier Eye Hospital Group Co., Ltd. Class A	802,367	1,134,173	0.01%
Localiza Rent a Car SA - Rights Issue 31/12/2049	13,599	22,035	0.00%	AIMA Technology Group Co., Ltd. Class A	82,600	309,205	0.00%
Lojas Renner SA	1,518,260	3,411,298	0.03%	Air China Ltd. Class A	1,089,200	1,101,008	0.01%
Natura & Co. Holding SA	1,341,781	3,753,977	0.03%	Akeso, Inc.	939,000	4,540,212	0.04%
Petroleo Brasileiro SA	5,676,865	41,269,938	0.36%	Alibaba Group Holding Ltd.	23,775,636	214,691,490	1.85%
Petroleo Brasileiro SA - Preference Shares	7,275,503	49,839,838	0.43%	Alibaba Health Information Technology Ltd.	8,455,432	3,389,797	0.03%
PRIO SA	1,211,000	9,540,703	0.08%	Aluminum Corp. of China Ltd. Class A	1,013,100	1,058,774	0.01%
Raia Drogasil SA	1,994,724	9,222,247	0.08%	Aluminum Corp. of China Ltd. Class H	6,332,186	4,322,893	0.04%
Rede D'Or Sao Luiz SA	896,063	4,387,998	0.04%	Amlogic Shanghai Co., Ltd. Class A	39,697	322,541	0.00%
Rumo SA	1,994,723	7,441,000	0.06%	Angel Yeast Co., Ltd. Class A	81,854	313,139	0.00%
Sendas Distribuidora SA	2,067,657	3,849,089	0.03%	Anhui Conch Cement Co., Ltd. Class A	372,171	1,202,533	0.01%
Suzano SA	1,205,091	12,368,864	0.11%	Anhui Conch Cement Co., Ltd. Class H	1,907,773	4,544,993	0.04%
Telefonica Brasil SA	642,554	5,245,056	0.05%				
TIM SA	1,253,238	3,582,969	0.03%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Anhui Gujing Distillery Co., Ltd. Class A	35,976	1,040,078	0.01%	Beijing Roborock Technology Co., Ltd. Class A	10,624	571,301	0.01%
Anhui Gujing Distillery Co., Ltd. Class B	184,700	2,748,475	0.02%	Beijing Tiantan Biological Products Corp., Ltd. Class A	161,552	539,919	0.01%
Anhui Jianghuai Automobile Group Corp., Ltd. Class A	197,900	429,366	0.00%	Beijing Tongrentang Co., Ltd. Class A	134,100	701,831	0.01%
Anhui Kouzi Distillery Co., Ltd. Class A	59,463	319,190	0.00%	Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A	108,642	980,343	0.01%
Anhui Yingjia Distillery Co., Ltd. Class A	65,800	518,227	0.01%	Beijing Yanjing Brewery Co., Ltd. Class A	335,233	405,447	0.00%
Anjoy Foods Group Co., Ltd. Class A	29,600	301,277	0.00%	Beijing-Shanghai High Speed Railway Co., Ltd. Class A	4,509,700	3,317,023	0.03%
Anker Innovations Technology Co., Ltd. Class A	39,520	385,465	0.00%	Beiqi Foton Motor Co., Ltd. Class A	648,000	199,703	0.00%
ANTA Sports Products Ltd.	1,925,316	18,495,107	0.16%	Bethel Automotive Safety Systems Co., Ltd. Class A	46,274	246,555	0.00%
Asymchem Laboratories Tianjin Co., Ltd. Class A	33,353	300,599	0.00%	Bilibili, Inc. Class Z	346,659	5,634,530	0.05%
Autobio Diagnostics Co., Ltd. Class A	63,000	397,544	0.00%	Bloomage Biotechnology Corp., Ltd. Class A	53,055	411,092	0.00%
Autohome, Inc. ADR	102,252	2,806,817	0.02%	BOC Aviation Ltd.	324,600	2,328,253	0.02%
Avary Holding Shenzhen Co., Ltd. Class A	194,500	1,059,236	0.01%	BOC International China Co., Ltd. Class A	285,000	354,452	0.00%
AVIC Industry-Finance Holdings Co., Ltd. Class A	991,713	301,554	0.00%	BOE Technology Group Co., Ltd. Class A	2,410,500	1,350,383	0.01%
AviChina Industry & Technology Co., Ltd. Class H	3,643,464	1,638,005	0.01%	Bosideng International Holdings Ltd.	5,720,000	3,567,948	0.03%
AVICOPTER plc Class A	60,500	340,666	0.00%	Brilliance China Automotive Holdings Ltd.	4,704,000	4,946,569	0.04%
BAIC BluePark New Energy Technology Co., Ltd. Class A	440,400	487,400	0.00%	BYD Co., Ltd. Class A	166,100	5,693,382	0.05%
Baidu, Inc. Class A	3,466,264	37,848,580	0.33%	BYD Co., Ltd. Class H	1,587,435	47,171,263	0.41%
Bank of Beijing Co., Ltd. Class A	1,854,849	1,483,706	0.01%	BYD Electronic International Co., Ltd.	1,203,500	6,011,796	0.05%
Bank of Changsha Co., Ltd. Class A	362,400	406,039	0.00%	By-health Co., Ltd. Class A	165,700	307,531	0.00%
Bank of Chengdu Co., Ltd. Class A	369,578	768,936	0.01%	C&D International Investment Group Ltd.	1,000,000	1,859,774	0.02%
Bank of China Ltd. Class A	3,326,800	2,105,209	0.02%	Caitong Securities Co., Ltd. Class A	434,330	393,231	0.00%
Bank of China Ltd. Class H	121,419,891	59,874,809	0.52%	Cambricon Technologies Corp., Ltd. Class A	34,373	935,355	0.01%
Bank of Communications Co., Ltd. Class A	3,556,300	3,638,694	0.03%	Cathay Biotech, Inc. Class A	42,105	261,770	0.00%
Bank of Communications Co., Ltd. Class H	13,436,470	10,549,679	0.09%	CGN Power Co., Ltd. Class A	1,172,000	743,250	0.01%
Bank of Hangzhou Co., Ltd. Class A	576,224	1,029,979	0.01%	CGN Power Co., Ltd. Class H	16,191,589	7,134,138	0.06%
Bank of Jiangsu Co., Ltd. Class A	1,774,600	1,805,992	0.02%	Changchun High-Tech Industry Group Co., Ltd. Class A	39,600	497,763	0.00%
Bank of Nanjing Co., Ltd. Class A	990,200	1,409,175	0.01%	Changjiang Securities Co., Ltd. Class A	498,400	329,725	0.00%
Bank of Ningbo Co., Ltd. Class A	630,830	1,906,094	0.02%	Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	28,100	431,227	0.00%
Bank of Shanghai Co., Ltd. Class A	1,220,136	1,213,309	0.01%	Chaozhou Three-Circle Group Co., Ltd. Class A	201,300	804,831	0.01%
Bank of Suzhou Co., Ltd. Class A	370,400	380,504	0.00%	Chifeng Jilong Gold Mining Co., Ltd. Class A	181,000	405,095	0.00%
Baoshan Iron & Steel Co., Ltd. Class A	1,948,900	1,775,161	0.02%	China Baoan Group Co., Ltd. Class A	251,800	296,607	0.00%
BeiGene Ltd.	1,052,104	11,616,078	0.10%	China CITIC Bank Corp., Ltd. Class H	13,562,881	8,703,286	0.08%
Beijing Enlight Media Co., Ltd. Class A	295,200	340,047	0.00%	China Coal Energy Co., Ltd. Class H	3,163,000	3,694,772	0.03%
Beijing Enterprises Holdings Ltd.	754,820	2,533,018	0.02%	China Common	19,974,000	26	0.00%
Beijing Enterprises Water Group Ltd.	6,232,019	1,915,727	0.02%	China Communications Services Corp., Ltd. Class H	3,508,223	1,891,746	0.02%
Beijing Kingsoft Office Software, Inc. Class A	45,411	1,415,041	0.01%	China Construction Bank Corp. Class A	701,100	710,621	0.01%
Beijing New Building Materials plc Class A	171,500	696,726	0.01%	China Construction Bank Corp. Class H	147,377,397	108,918,152	0.94%
Beijing Oriental Yuhong Waterproof Technology Co., Ltd. Class A	112,712	190,507	0.00%	China CSSC Holdings Ltd. Class A	360,600	2,010,728	0.02%
				China Eastern Airlines Corp., Ltd. Class A	1,674,300	919,611	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
China Energy Engineering Corp., Ltd. Class A	3,080,734	894,575	0.01%	China Petroleum & Chemical Corp. Class A	2,552,950	2,209,968	0.02%
China Everbright Bank Co., Ltd. Class A	4,045,700	1,756,627	0.02%	China Petroleum & Chemical Corp. Class H	37,633,430	24,390,342	0.21%
China Everbright Bank Co., Ltd. Class H	5,100,146	1,587,386	0.01%	China Power International Development Ltd.	7,508,000	3,894,690	0.03%
China Feihe Ltd.	5,744,382	2,656,098	0.02%	China Railway Group Ltd. Class A	1,932,883	1,726,155	0.02%
China Film Co., Ltd. Class A	163,300	240,672	0.00%	China Railway Group Ltd. Class H	6,305,589	3,480,940	0.03%
China Galaxy Securities Co., Ltd. Class A	709,500	1,055,380	0.01%	China Railway Signal & Communication Corp., Ltd. Class A	572,767	470,713	0.00%
China Galaxy Securities Co., Ltd. Class H	5,221,301	2,735,241	0.02%	China Rare Earth Resources And Technology Co., Ltd. Class A	94,900	329,512	0.00%
China Gas Holdings Ltd.	4,129,408	3,702,366	0.03%	China Resources Beer Holdings Co., Ltd.	2,492,460	8,380,136	0.07%
China Great Wall Securities Co., Ltd. Class A	322,445	295,908	0.00%	China Resources Gas Group Ltd.	1,421,033	4,978,002	0.04%
China Greatwall Technology Group Co., Ltd. Class A	306,400	367,218	0.00%	China Resources Land Ltd.	4,901,379	16,667,727	0.14%
China Hongqiao Group Ltd.	4,413,500	6,681,811	0.06%	China Resources Microelectronics Ltd. Class A	143,992	738,415	0.01%
China International Capital Corp., Ltd. Class A	215,072	872,266	0.01%	China Resources Mixc Lifestyle Services Ltd.	1,036,200	3,430,818	0.03%
China International Capital Corp., Ltd. Class H	2,453,200	2,730,526	0.02%	China Resources Pharmaceutical Group Ltd.	2,922,500	2,167,338	0.02%
China Jushi Co., Ltd. Class A	415,709	629,185	0.01%	China Resources Power Holdings Co., Ltd.	2,898,473	8,891,363	0.08%
China Life Insurance Co., Ltd. Class A	275,000	1,169,556	0.01%	China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	127,715	744,859	0.01%
China Life Insurance Co., Ltd. Class H	11,321,697	16,009,367	0.14%	China Ruyi Holdings Ltd.	9,992,000	2,687,604	0.02%
China Literature Ltd.	653,600	2,105,444	0.02%	China Shenhua Energy Co., Ltd. Class A	594,400	3,612,391	0.03%
China Longyuan Power Group Corp., Ltd. Class H	4,862,165	4,371,801	0.04%	China Shenhua Energy Co., Ltd. Class H	5,151,292	23,719,669	0.20%
China Mengniu Dairy Co., Ltd.	4,777,232	8,566,392	0.07%	China Southern Airlines Co., Ltd. Class A	1,017,800	821,116	0.01%
China Merchants Bank Co., Ltd. Class A	1,894,200	8,870,570	0.08%	China State Construction Engineering Corp., Ltd. Class A	3,819,530	2,777,992	0.02%
China Merchants Bank Co., Ltd. Class H	5,987,918	27,188,525	0.23%	China State Construction International Holdings Ltd.	3,031,692	4,139,385	0.04%
China Merchants Energy Shipping Co., Ltd. Class A	792,600	917,355	0.01%	China Taiping Insurance Holdings Co., Ltd.	2,128,823	2,175,885	0.02%
China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A	382,500	621,359	0.01%	China Three Gorges Renewables Group Co., Ltd. Class A	2,496,200	1,490,708	0.01%
China Merchants Port Holdings Co., Ltd.	2,001,633	2,979,094	0.03%	China Tourism Group Duty Free Corp., Ltd. Class A	160,100	1,370,340	0.01%
China Merchants Securities Co., Ltd. Class A	630,360	1,200,998	0.01%	China Tourism Group Duty Free Corp., Ltd. Class H	184,300	1,129,538	0.01%
China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	756,600	910,923	0.01%	China Tower Corp., Ltd. Class H	67,223,553	8,696,338	0.08%
China Minsheng Banking Corp., Ltd. Class A	3,102,400	1,610,511	0.01%	China United Network Communications Ltd. Class A	2,958,600	1,904,630	0.02%
China Minsheng Banking Corp., Ltd. Class H	10,344,748	3,577,480	0.03%	China Vanke Co., Ltd. Class A	852,800	809,482	0.01%
China National Building Material Co., Ltd. Class H	7,021,245	2,518,058	0.02%	China Vanke Co., Ltd. Class H	3,394,669	2,021,827	0.02%
China National Chemical Engineering Co., Ltd. Class A	594,400	670,861	0.01%	China XD Electric Co., Ltd. Class A	443,900	488,841	0.00%
China National Medicines Corp., Ltd. Class A	93,300	393,476	0.00%	China Yangtze Power Co., Ltd. Class A	2,168,337	8,589,179	0.07%
China National Nuclear Power Co., Ltd. Class A	1,684,600	2,459,691	0.02%	China Zhenhua Group Science & Technology Co., Ltd. Class A	50,600	287,832	0.00%
China National Software & Service Co., Ltd. Class A	77,870	319,123	0.00%	China Zheshang Bank Co., Ltd. Class A	2,071,400	783,068	0.01%
China Northern Rare Earth Group High-Tech Co., Ltd. Class A	342,200	806,186	0.01%	Chongqing Brewery Co., Ltd. Class A	48,900	406,560	0.00%
China Oilfield Services Ltd. Class H	2,700,005	2,593,698	0.02%				
China Overseas Land & Investment Ltd.	5,836,925	10,122,700	0.09%				
China Pacific Insurance Group Co., Ltd. Class A	621,800	2,372,785	0.02%				
China Pacific Insurance Group Co., Ltd. Class H	4,063,706	9,920,618	0.09%				

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Chongqing Changan Automobile Co., Ltd. Class A	719,932	1,324,323	0.01%	ENN Natural Gas Co., Ltd. Class A	241,400	687,745	0.01%
Chongqing Rural Commercial Bank Co., Ltd. Class A	955,700	657,131	0.01%	Eoptolink Technology, Inc. Ltd. Class A	73,809	1,067,073	0.01%
Chongqing Zhifei Biological Products Co., Ltd. Class A	232,350	892,056	0.01%	Eve Energy Co., Ltd. Class A	207,462	1,134,372	0.01%
Chow Tai Fook Jewellery Group Ltd.	3,043,000	3,293,459	0.03%	Everbright Securities Co., Ltd. Class A	389,200	779,376	0.01%
CITIC Ltd.	8,754,405	7,961,200	0.07%	Everdisplay Optronics Shanghai Co., Ltd. Class A	877,943	238,099	0.00%
Citic Pacific Special Steel Group Co., Ltd. Class A	267,200	496,641	0.00%	Far East Horizon Ltd.	3,098,235	2,015,912	0.02%
CITIC Securities Co., Ltd. Class A	1,123,195	2,804,584	0.02%	FAW Jiefang Group Co., Ltd. Class A	319,900	343,086	0.00%
CITIC Securities Co., Ltd. Class H	2,449,197	3,607,573	0.03%	First Capital Securities Co., Ltd. Class A	406,900	283,682	0.00%
CMOC Group Ltd. Class A	1,524,500	1,774,896	0.02%	Flat Glass Group Co., Ltd. Class A	180,900	498,037	0.00%
CMOC Group Ltd. Class H	5,901,000	5,396,565	0.05%	Flat Glass Group Co., Ltd. Class H	666,000	980,992	0.01%
CNGR Advanced Material Co., Ltd. Class A	84,840	360,121	0.00%	Focus Media Information Technology Co., Ltd. Class A	1,198,700	994,969	0.01%
CNOOC Energy Technology & Services Ltd. Class A	495,000	279,337	0.00%	Foshan Haitian Flavouring & Food Co., Ltd. Class A	447,067	2,110,768	0.02%
CNPC Capital Co., Ltd. Class A	910,100	688,105	0.01%	Fosun International Ltd.	3,825,257	2,057,801	0.02%
Contemporary Amperex Technology Co., Ltd. Class A	392,394	9,675,954	0.08%	Founder Securities Co., Ltd. Class A	847,017	896,805	0.01%
COSCO SHIPPING Development Co., Ltd. Class A	925,800	327,162	0.00%	Foxconn Industrial Internet Co., Ltd. Class A	1,241,800	4,660,460	0.04%
COSCO SHIPPING Energy Transportation Co., Ltd. Class A	251,500	537,734	0.01%	Fuyao Glass Industry Group Co., Ltd. Class A	142,541	935,194	0.01%
COSCO SHIPPING Energy Transportation Co., Ltd. Class H	2,004,000	2,602,731	0.02%	Fuyao Glass Industry Group Co., Ltd. Class H	923,274	5,362,922	0.05%
COSCO SHIPPING Holdings Co., Ltd. Class A	1,174,141	2,491,141	0.02%	GalaxyCore, Inc. Class A	186,081	308,655	0.00%
COSCO SHIPPING Holdings Co., Ltd. Class H	4,325,000	7,567,116	0.07%	Ganfeng Lithium Group Co., Ltd. Class A	174,300	683,988	0.01%
Country Garden Holdings Co., Ltd.	20,000,777	1,243,087	0.01%	Ganfeng Lithium Group Co., Ltd. Class H	608,080	1,185,411	0.01%
CRRC Corp., Ltd. Class A	2,221,011	2,284,637	0.02%	GCL Technology Holdings Ltd.	32,952,000	4,895,909	0.04%
CRRC Corp., Ltd. Class H	6,806,000	4,393,555	0.04%	GD Power Development Co., Ltd. Class A	1,750,400	1,436,120	0.01%
CSC Financial Co., Ltd. Class A	421,331	1,110,338	0.01%	Geely Automobile Holdings Ltd.	8,968,808	10,097,577	0.09%
CSPC Innovation Pharmaceutical Co., Ltd. Class A	122,040	421,741	0.00%	GEM Co., Ltd. Class A	378,600	330,329	0.00%
CSPC Pharmaceutical Group Ltd.	12,427,897	9,901,058	0.09%	Genscript Biotech Corp.	1,808,000	1,926,705	0.02%
CSSC Science & Technology Co., Ltd. Class A	109,900	203,517	0.00%	GF Securities Co., Ltd. Class A	234,500	390,895	0.00%
Daqin Railway Co., Ltd. Class A	1,535,400	1,505,779	0.01%	GF Securities Co., Ltd. Class H	1,560,486	1,293,176	0.01%
DaShenLin Pharmaceutical Group Co., Ltd. Class A	115,152	225,545	0.00%	Giant Biogene Holding Co., Ltd.	437,400	2,568,690	0.02%
Datang International Power Generation Co., Ltd. Class A	1,156,300	476,720	0.00%	GigaDevice Semiconductor, Inc. Class A	65,344	855,817	0.01%
Dong-E-E-Jiao Co., Ltd. Class A	67,600	579,626	0.01%	Binlong Technologies Co., Ltd. Class A	36,819	209,995	0.00%
Dongfang Electric Corp., Ltd. Class A	276,100	697,733	0.01%	GoerTek, Inc. Class A	334,900	894,950	0.01%
Dongxing Securities Co., Ltd. Class A	266,600	290,670	0.00%	Goldwind Science & Technology Co., Ltd. Class A	213,000	196,054	0.00%
East Money Information Co., Ltd. Class A	1,395,277	2,018,138	0.02%	Goneo Group Co., Ltd. Class A	55,970	591,220	0.01%
Eastroc Beverage Group Co., Ltd. Class A	32,400	957,464	0.01%	Gotion High-tech Co., Ltd. Class A	163,100	427,808	0.00%
Ecovacs Robotics Co., Ltd. Class A	55,600	359,302	0.00%	Great Wall Motor Co., Ltd. Class A	98,200	340,297	0.00%
Empyrean Technology Co., Ltd. Class A	23,700	250,120	0.00%	Great Wall Motor Co., Ltd. Class H	3,634,167	5,604,346	0.05%
ENN Energy Holdings Ltd.	1,206,720	9,946,004	0.09%	Gree Electric Appliances, Inc. of Zhuhai Class A	245,300	1,317,746	0.01%
				GRG Banking Equipment Co., Ltd. Class A	237,600	340,412	0.00%
				Guangdong Haid Group Co., Ltd. Class A	136,387	878,940	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Guangdong HEC Technology Holding Co., Ltd. Class A	307,600	296,610	0.00%	Hebei Yangyuan Zhihui Beverage Co., Ltd. Class A	140,100	408,162	0.00%
Guangdong Investment Ltd.	4,687,582	2,743,839	0.02%	Heilongjiang Agriculture Co., Ltd. Class A	186,200	318,543	0.00%
Guanghui Energy Co., Ltd. Class A	642,100	589,256	0.01%	Henan Shenhua Coal Industry & Electricity Power Co., Ltd. Class A	219,800	609,046	0.01%
Guangzhou Automobile Group Co., Ltd. Class A	371,600	393,952	0.00%	Henan Shuanghui Investment & Development Co., Ltd. Class A	338,670	1,102,637	0.01%
Guangzhou Automobile Group Co., Ltd. Class H	4,481,179	1,584,145	0.01%	Hengan International Group Co., Ltd.	1,012,354	3,086,050	0.03%
Guangzhou Baiyun International Airport Co., Ltd. Class A	273,200	354,744	0.00%	Hengdian Group DMEGC Magnetics Co., Ltd. Class A	203,400	347,411	0.00%
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	143,300	575,685	0.01%	Hengli Petrochemical Co., Ltd. Class A	602,275	1,150,789	0.01%
Guangzhou Haige Communications Group, Inc. Co. Class A	213,400	302,817	0.00%	Hengtong Optic-electric Co., Ltd. Class A	229,483	495,688	0.00%
Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	45,900	170,942	0.00%	Hengyi Petrochemical Co., Ltd. Class A	352,866	342,675	0.00%
Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A	88,377	357,461	0.00%	Hesteel Co., Ltd. Class A	1,082,000	287,512	0.00%
Guangzhou Tinci Materials Technology Co., Ltd. Class A	188,560	453,524	0.00%	Hisense Home Appliances Group Co., Ltd. Class A	61,400	271,138	0.00%
Guangzhou Yuexiu Capital Holdings Group Co., Ltd. Class A	442,815	300,837	0.00%	Hisense Home Appliances Group Co., Ltd. Class H	559,000	1,840,088	0.02%
Guolian Securities Co., Ltd. Class A	228,200	301,314	0.00%	Hisense Visual Technology Co., Ltd. Class A	108,600	368,007	0.00%
Guosen Securities Co., Ltd. Class A	598,700	712,616	0.01%	Hithink RoyalFlush Information Network Co., Ltd. Class A	50,200	713,032	0.01%
Guotai Junan Securities Co., Ltd. Class A	392,760	728,942	0.01%	HLA Group Corp., Ltd. Class A	442,100	559,524	0.01%
Guoyuan Securities Co., Ltd. Class A	429,070	356,145	0.00%	Hoshine Silicon Industry Co., Ltd. Class A	79,300	507,352	0.00%
H World Group Ltd. ADR	320,329	10,673,362	0.09%	Hua Hong Semiconductor Ltd.	884,519	2,498,097	0.02%
Haidilao International Holding Ltd.	2,604,000	4,682,757	0.04%	Huadian Power International Corp., Ltd. Class A	815,548	775,239	0.01%
Haier Smart Home Co., Ltd. Class A	547,400	2,127,863	0.02%	Huadong Medicine Co., Ltd. Class A	178,232	678,912	0.01%
Haier Smart Home Co., Ltd. Class H	3,699,793	12,368,343	0.11%	Huaфон Chemical Co., Ltd. Class A	445,600	437,614	0.00%
Hainan Airlines Holding Co., Ltd. Class A	4,495,600	628,079	0.01%	Huagong Tech Co., Ltd. Class A	116,800	478,824	0.00%
Hainan Airport Infrastructure Co., Ltd. Class A	1,280,700	550,812	0.01%	HuaiBei Mining Holdings Co., Ltd. Class A	238,100	545,936	0.01%
Haitian International Holdings Ltd.	1,010,699	2,873,878	0.03%	Hualan Biological Engineering, Inc. Class A	182,390	394,466	0.00%
Haitong Securities Co., Ltd. Class A	834,000	977,837	0.01%	Huaneng Power International, Inc. Class A	773,100	1,018,679	0.01%
Haitong Securities Co., Ltd. Class H	4,177,785	1,942,434	0.02%	Huaneng Power International, Inc. Class H	6,422,037	4,762,609	0.04%
Hang Zhou Great Star Industrial Co., Ltd. Class A	112,700	381,283	0.00%	Huatai Securities Co., Ltd. Class A	761,100	1,291,634	0.01%
Hangzhou First Applied Material Co., Ltd. Class A	256,531	516,516	0.01%	Huatai Securities Co., Ltd. Class H	1,844,846	2,039,222	0.02%
Hangzhou Oxygen Plant Group Co., Ltd. Class A	95,200	290,131	0.00%	Huaxia Bank Co., Ltd. Class A	1,248,265	1,094,242	0.01%
Hangzhou Robam Appliances Co., Ltd. Class A	94,900	287,267	0.00%	Huayu Automotive Systems Co., Ltd. Class A	311,350	698,537	0.01%
Hangzhou Silan Microelectronics Co., Ltd. Class A	138,300	331,692	0.00%	Hubei Jumpcan Pharmaceutical Co., Ltd. Class A	96,200	417,828	0.00%
Hangzhou Tigermed Consulting Co., Ltd. Class A	43,778	291,420	0.00%	Huizhou Desay Sv Automotive Co., Ltd. Class A	54,600	651,310	0.01%
Hansoh Pharmaceutical Group Co., Ltd.	1,804,000	3,770,946	0.03%	Humanwell Healthcare Group Co., Ltd. Class A	158,600	372,992	0.00%
Haohua Chemical Science & Technology Co., Ltd. Class A	84,000	332,509	0.00%	Hunan Valin Steel Co., Ltd. Class A	748,800	454,356	0.00%
				Hundsun Technologies, Inc. Class A	168,399	407,340	0.00%
				Hwatsing Technology Co., Ltd. Class A	11,401	296,048	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hygeia Healthcare Holdings Co., Ltd.	585,200	2,109,970	0.02%	Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. Class A	105,600	543,849	0.01%
Hygon Information Technology Co., Ltd. Class A	210,468	2,027,176	0.02%	Jiangsu Zhongtian Technology Co., Ltd. Class A	336,000	729,449	0.01%
IEIT Systems Co., Ltd. Class A	142,576	710,258	0.01%	Jiangxi Copper Co., Ltd. Class A	212,300	688,586	0.01%
Iflytek Co., Ltd. Class A	222,000	1,305,999	0.01%	Jiangxi Copper Co., Ltd. Class H	1,662,605	3,317,799	0.03%
Imeik Technology Development Co., Ltd. Class A	26,040	613,830	0.01%	Jinduicheng Molybdenum Co., Ltd. Class A	357,711	510,046	0.00%
Industrial & Commercial Bank of China Ltd. Class A	5,850,600	4,567,745	0.04%	Jinko Solar Co., Ltd. Class A	725,635	705,672	0.01%
Industrial & Commercial Bank of China Ltd. Class H	99,495,703	59,131,089	0.51%	Jizhong Energy Resources Co., Ltd. Class A	333,800	306,329	0.00%
Industrial Bank Co., Ltd. Class A	1,844,239	4,450,919	0.04%	Joincare Pharmaceutical Group Industry Co., Ltd. Class A	196,600	300,790	0.00%
Industrial Securities Co., Ltd. Class A	780,150	540,699	0.01%	Jointown Pharmaceutical Group Co., Ltd. Class A	550,574	368,012	0.00%
Ingenic Semiconductor Co., Ltd. Class A	46,900	356,142	0.00%	Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A	80,153	249,104	0.00%
Inner Mongolia BaoTou Steel Union Co., Ltd. Class A	4,327,800	829,892	0.01%	Juneyao Airlines Co., Ltd. Class A	210,300	316,565	0.00%
Inner Mongolia Dian Tou Energy Corp., Ltd. Class A	182,200	526,572	0.01%	Kangmei Pharmaceutical Co., Ltd.	36,902	—	0.00%
Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A	861,000	435,167	0.00%	Kanzhun Ltd. ADR	406,735	7,650,685	0.07%
Inner Mongolia Yili Industrial Group Co., Ltd. Class A	553,139	1,957,733	0.02%	KE Holdings, Inc. ADR	1,002,956	14,191,827	0.12%
Inner Mongolia Yitai Coal Co., Ltd. Class B	1,698,600	3,050,686	0.03%	Kingdee International Software Group Co., Ltd. Class A	4,518,000	4,235,950	0.04%
Inner Mongolia Yuan Xing Energy Co., Ltd. Class A	348,900	330,222	0.00%	Kingnet Network Co., Ltd. Class A	209,200	273,648	0.00%
Innovent Biologics, Inc.	1,887,000	8,894,331	0.08%	Kingsoft Corp., Ltd.	1,367,945	3,951,016	0.03%
iQIYI, Inc. ADR	729,392	2,676,869	0.02%	Kuaishou Technology Class B	3,571,143	21,109,236	0.18%
Issoftstone Information Technology Group Co., Ltd. Class A	66,550	320,952	0.00%	Kuang-Chi Technologies Co., Ltd. Class A	209,700	498,339	0.00%
JA Solar Technology Co., Ltd. Class A	300,928	461,644	0.00%	Kunlun Energy Co., Ltd.	6,008,434	6,233,614	0.05%
Jason Furniture Hangzhou Co., Ltd. Class A	78,990	349,355	0.00%	Kunlun Tech Co., Ltd. Class A	132,700	585,993	0.01%
JCEH Group Co., Ltd. Class A	175,200	760,951	0.01%	Kweichow Moutai Co., Ltd. Class A	113,669	22,846,210	0.20%
JCHX Mining Management Co., Ltd. Class A	48,500	335,674	0.00%	LB Group Co., Ltd. Class A	226,000	574,840	0.01%
JD Health International, Inc.	1,743,551	4,745,557	0.04%	Legend Biotech Corp. ADR	110,658	4,901,043	0.04%
JD Logistics, Inc.	2,771,700	2,974,978	0.03%	Lenovo Group Ltd.	12,307,007	17,371,112	0.15%
JD.com, Inc. Class A	3,540,885	46,849,581	0.40%	Lens Technology Co., Ltd. Class A	482,198	1,205,355	0.01%
Jiangsu Eastern Shenghong Co., Ltd. Class A	682,200	744,726	0.01%	Lepu Medical Technology Beijing Co., Ltd. Class A	176,500	358,761	0.00%
Jiangsu Expressway Co., Ltd. Class H	1,827,635	1,949,970	0.02%	Li Auto, Inc. Class A	1,890,475	17,022,362	0.15%
Jiangsu Hengli Hydraulic Co., Ltd. Class A	125,407	800,107	0.01%	Li Ning Co., Ltd.	3,596,500	7,785,031	0.07%
Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	579,042	3,050,324	0.03%	Liaoning Port Co., Ltd. Class A	1,853,000	312,181	0.00%
Jiangsu King's Luck Brewery JSC Ltd. Class A	123,600	782,145	0.01%	Lingyi iTech Guangdong Co. Class A	679,100	662,278	0.01%
Jiangsu Nhwa Pharmaceutical Co., Ltd. Class A	87,700	285,172	0.00%	Livzon Pharmaceutical Group, Inc. Class A	61,500	313,445	0.00%
Jiangsu Pacific Quartz Co., Ltd. Class A	63,466	257,399	0.00%	Longfor Group Holdings Ltd.	3,147,424	4,321,590	0.04%
Jiangsu Phoenix Publishing & Media Corp., Ltd. Class A	231,400	347,377	0.00%	LONGi Green Energy Technology Co., Ltd. Class A	743,979	1,428,681	0.01%
Jiangsu Yanghe Distillery Co., Ltd. Class A	130,219	1,440,090	0.01%	Luxshare Precision Industry Co., Ltd. Class A	646,663	3,481,831	0.03%
Jiangsu Yangnong Chemical Co., Ltd. Class A	41,340	319,640	0.00%	Luzhou Laojiao Co., Ltd. Class A	133,000	2,613,965	0.02%
Jiangsu Yoke Technology Co., Ltd. Class A	45,900	395,511	0.00%	Mango Excellent Media Co., Ltd. Class A	182,610	522,754	0.01%
				Maxscend Microelectronics Co., Ltd. Class A	51,792	551,485	0.01%
				Meihua Holdings Group Co., Ltd. Class A	325,000	446,044	0.00%
				Meituan Class B	7,736,373	110,089,279	0.95%
				Metallurgical Corp. of China Ltd. Class A	1,619,800	687,780	0.01%

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MGI Tech Co., Ltd. Class A	33,975	220,626	0.00%	Ping An Insurance Group Co. of China Ltd. Class A	1,013,500	5,741,573	0.05%
Midea Group Co., Ltd. Class A	321,402	2,839,454	0.03%	Ping An Insurance Group Co. of China Ltd. Class H	10,168,744	46,106,711	0.40%
MINISO Group Holding Ltd.	574,248	2,754,513	0.02%	Pingdingshan Tianan Coal Mining Co., Ltd. Class A	200,200	307,120	0.00%
MMG Ltd.	4,672,000	1,783,252	0.02%	Piotech, Inc. Class A	28,509	469,016	0.00%
Montage Technology Co., Ltd. Class A	110,654	866,335	0.01%	Poly Developments & Holdings Group Co., Ltd. Class A	1,141,600	1,369,761	0.01%
Muyuan Foods Co., Ltd. Class A	493,904	2,949,549	0.03%	Pop Mart International Group Ltd.	719,400	3,524,483	0.03%
Nanjing Iron & Steel Co., Ltd. Class A	421,100	287,238	0.00%	Postal Savings Bank of China Co., Ltd. Class A	2,381,100	1,653,530	0.01%
Nanjing Securities Co., Ltd. Class A	427,520	449,722	0.00%	Postal Savings Bank of China Co., Ltd. Class H	12,053,000	7,070,566	0.06%
NARI Technology Co., Ltd. Class A	712,840	2,437,043	0.02%	Power Construction Corp. of China Ltd. Class A	1,623,737	1,243,237	0.01%
National Silicon Industry Group Co., Ltd. Class A	312,266	590,670	0.01%	Qifu Technology, Inc. ADR	184,075	3,631,800	0.03%
NAURA Technology Group Co., Ltd. Class A	51,700	2,265,259	0.02%	Qinghai Salt Lake Industry Co., Ltd. Class A	522,100	1,247,888	0.01%
NetEase, Inc.	2,946,701	56,273,935	0.49%	Range Intelligent Computing Technology Group Co., Ltd. Class A	159,700	523,886	0.01%
New China Life Insurance Co., Ltd. Class A	186,000	765,059	0.01%	Rockchip Electronics Co., Ltd. Class A	41,300	334,717	0.00%
New China Life Insurance Co., Ltd. Class H	1,352,533	2,581,236	0.02%	Rongsheng Petrochemical Co., Ltd. Class A	1,015,272	1,343,340	0.01%
New Hope Liuhe Co., Ltd. Class A	440,100	550,965	0.01%	SAIC Motor Corp., Ltd. Class A	781,100	1,482,847	0.01%
New Oriental Education & Technology Group, Inc.	2,260,160	17,282,521	0.15%	Sailun Group Co., Ltd. Class A	297,340	570,175	0.01%
Ninestar Corp. Class A	142,600	516,035	0.01%	Sanan Optoelectronics Co., Ltd. Class A	514,300	825,602	0.01%
Ningbo Deye Technology Co., Ltd. Class A	45,522	463,522	0.00%	Sangfor Technologies, Inc. Class A	42,500	294,147	0.00%
Ningbo Joyson Electronic Corp. Class A	134,300	272,616	0.00%	Sany Heavy Industry Co., Ltd. Class A	822,000	1,857,729	0.02%
Ningbo Orient Wires & Cables Co., Ltd. Class A	67,700	452,610	0.00%	Satellite Chemical Co., Ltd. Class A	326,576	804,268	0.01%
Ningbo Sanxing Medical Electric Co., Ltd. Class A	105,600	506,242	0.00%	SDIC Capital Co., Ltd. Class A	531,224	411,105	0.00%
Ningbo Shanshan Co., Ltd. Class A	207,900	231,226	0.00%	SDIC Power Holdings Co., Ltd. Class A	711,300	1,777,069	0.02%
Ningbo Tuopu Group Co., Ltd. Class A	109,900	806,994	0.01%	Seres Group Co., Ltd. Class A	144,400	1,802,219	0.02%
Ningxia Baofeng Energy Group Co., Ltd. Class A	624,871	1,483,254	0.01%	SF Holding Co., Ltd. Class A	358,478	1,752,410	0.02%
NIO, Inc. ADR	2,089,854	8,693,793	0.08%	SG Micro Corp. Class A	45,207	512,575	0.00%
Nongfu Spring Co., Ltd. Class H	3,071,800	14,577,220	0.13%	Shaanxi Coal Industry Co., Ltd. Class A	920,800	3,250,172	0.03%
Offshore Oil Engineering Co., Ltd. Class A	460,300	372,610	0.00%	Shan Xi Hua Yang Group New Energy Co., Ltd. Class A	352,200	480,480	0.00%
OFILM Group Co., Ltd. Class A	252,500	270,109	0.00%	Shandong Gold Mining Co., Ltd. Class A	319,692	1,198,924	0.01%
Oppein Home Group, Inc. Class A	50,960	373,849	0.00%	Shandong Gold Mining Co., Ltd. Class H	1,111,750	2,212,849	0.02%
Orient Overseas International Ltd.	200,500	3,253,753	0.03%	Shandong Himile Mechanical Science & Technology Co., Ltd. Class A	70,700	369,631	0.00%
Orient Securities Co., Ltd. Class A	770,281	801,843	0.01%	Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	215,760	787,285	0.01%
Oriental Pearl Group Co., Ltd. Class A	276,400	230,180	0.00%	Shandong Linglong Tyre Co., Ltd. Class A	143,900	362,073	0.00%
Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A	854,992	292,771	0.00%	Shandong Nanshan Aluminum Co., Ltd. Class A	1,249,000	651,799	0.01%
PDD Holdings, Inc. ADR	912,905	121,370,720	1.05%	Shandong Sun Paper Industry JSC Ltd. Class A	267,800	511,695	0.00%
People.cn Co., Ltd. Class A	115,700	316,791	0.00%	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	3,932,467	1,873,707	0.02%
People's Insurance Co. Group of China Ltd. Class A	921,200	649,812	0.01%	Shanghai Aiko Solar Energy Co., Ltd. Class A	206,500	255,974	0.00%
People's Insurance Co. Group of China Ltd. Class H	13,442,213	4,614,229	0.04%				
PetroChina Co., Ltd. Class A	1,937,000	2,738,015	0.02%				
PetroChina Co., Ltd. Class H	32,237,578	32,619,933	0.28%				
Pharmon Beijing Co., Ltd. Class A	142,425	362,459	0.00%				
PICC Property & Casualty Co., Ltd. Class H	10,470,518	13,008,687	0.11%				
Ping An Bank Co., Ltd. Class A	1,733,034	2,409,349	0.02%				

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Shanghai Baosight Software Co., Ltd. Class A	181,662	794,492	0.01%	Shenzhen Capchem Technology Co., Ltd. Class A	71,320	278,995	0.00%
Shanghai Baosight Software Co., Ltd. Class B	1,098,715	1,778,820	0.02%	Shenzhen Energy Group Co., Ltd. Class A	447,560	447,508	0.00%
Shanghai BOCHU Electronic Technology Corp., Ltd. Class A	19,674	497,317	0.00%	Shenzhen Goodix Technology Co., Ltd. Class A	27,254	256,643	0.00%
Shanghai Construction Group Co., Ltd. Class A	995,763	293,239	0.00%	Shenzhen Inovance Technology Co., Ltd. Class A	124,950	877,971	0.01%
Shanghai Electric Group Co., Ltd. Class A	1,213,372	614,925	0.01%	Shenzhen Kangtai Biological Products Co., Ltd. Class A	109,660	234,465	0.00%
Shanghai Electric Power Co., Ltd. Class A	318,600	431,587	0.00%	Shenzhen Kedali Industry Co., Ltd. Class A	23,500	245,852	0.00%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	72,273	122,377	0.00%	Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	111,229	4,432,036	0.04%
Shanghai International Airport Co., Ltd. Class A	131,197	579,536	0.01%	Shenzhen New Industries Biomedical Engineering Co., Ltd. Class A	76,340	705,174	0.01%
Shanghai International Port Group Co., Ltd. Class A	750,500	594,162	0.01%	Shenzhen Salubris Pharmaceuticals Co., Ltd. Class A	106,000	386,637	0.00%
Shanghai Jinjiang International Hotels Co., Ltd. Class A	88,525	278,639	0.00%	Shenzhen Transsion Holdings Co., Ltd. Class A	104,624	1,096,848	0.01%
Shanghai Lingang Holdings Corp., Ltd. Class A	225,340	281,179	0.00%	Shenzhen YUTO Packaging Technology Co., Ltd. Class A	98,800	346,301	0.00%
Shanghai M&G Stationery, Inc. Class A	92,600	396,738	0.00%	Shenzhou International Group Holdings Ltd.	1,257,138	12,309,885	0.11%
Shanghai Moons' Electric Co., Ltd. Class A	41,100	226,474	0.00%	Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	166,980	350,617	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class A	243,500	637,362	0.01%	Sichuan Changhong Electric Co., Ltd. Class A	351,100	215,925	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	1,081,498	1,626,250	0.01%	Sichuan Chuantou Energy Co., Ltd. Class A	486,357	1,249,059	0.01%
Shanghai Pudong Development Bank Co., Ltd. Class A	2,724,400	3,071,123	0.03%	Sichuan Hebang Biotechnology Co., Ltd. Class A	909,700	205,593	0.00%
Shanghai Putailai New Energy Technology Co., Ltd. Class A	197,249	381,754	0.00%	Sichuan Kelun Pharmaceutical Co., Ltd. Class A	137,406	570,827	0.01%
Shanghai RAAS Blood Products Co., Ltd. Class A	712,500	763,165	0.01%	Sichuan Road & Bridge Group Co., Ltd. Class A	650,480	702,971	0.01%
Shanghai Rural Commercial Bank Co., Ltd. Class A	940,000	865,214	0.01%	Sichuan Swellfun Co., Ltd. Class A	48,431	249,623	0.00%
Shanghai United Imaging Healthcare Co., Ltd. Class A	71,021	1,067,137	0.01%	Sieyuan Electric Co., Ltd. Class A	78,000	714,739	0.01%
Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	367,700	259,375	0.00%	Sino Biopharmaceutical Ltd.	15,765,783	5,391,634	0.05%
Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A	126,500	320,198	0.00%	Sinolink Securities Co., Ltd. Class A	183,900	190,176	0.00%
Shanxi Coal International Energy Group Co., Ltd. Class A	229,300	459,175	0.00%	Sinoma International Engineering Co. Class A	311,600	514,720	0.00%
Shanxi Coking Coal Energy Group Co., Ltd. Class A	469,830	663,477	0.01%	Sinoma Science & Technology Co., Ltd. Class A	162,000	286,241	0.00%
Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A	297,898	739,762	0.01%	Sinomine Resource Group Co., Ltd. Class A	62,916	230,952	0.00%
Shanxi Meijin Energy Co., Ltd. Class A	415,800	271,093	0.00%	Sinopharm Group Co., Ltd. Class H	2,058,304	5,470,427	0.05%
Shanxi Taigang Stainless Steel Co., Ltd. Class A	527,600	244,258	0.00%	Sinotruk Hong Kong Ltd.	1,075,500	2,796,405	0.02%
Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	112,220	3,241,397	0.03%	Smoores International Holdings Ltd.	2,774,000	3,364,728	0.03%
Shede Spirits Co., Ltd. Class A	38,100	295,736	0.00%	Songcheng Performance Development Co., Ltd. Class A	250,080	275,056	0.00%
Shenergy Co., Ltd. Class A	388,000	469,266	0.00%	SooChow Securities Co., Ltd. Class A	524,407	423,786	0.00%
Shengyi Technology Co., Ltd. Class A	221,800	639,803	0.01%	Southwest Securities Co., Ltd. Class A	634,900	311,326	0.00%
Shennan Circuits Co., Ltd. Class A	40,640	588,766	0.01%	Spring Airlines Co., Ltd. Class A	78,000	601,812	0.01%
Shenwan Hongyuan Group Co., Ltd. Class A	1,890,500	1,116,042	0.01%				

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StarPower Semiconductor Ltd. Class A	23,520	277,407	0.00%	Walvax Biotechnology Co., Ltd. Class A	157,500	245,499	0.00%
Sungrow Power Supply Co., Ltd. Class A	197,820	1,680,732	0.02%	Wanda Film Holding Co., Ltd. Class A	259,400	429,559	0.00%
Sunny Optical Technology Group Co., Ltd.	1,094,366	6,763,219	0.06%	Wanhua Chemical Group Co., Ltd. Class A	292,551	3,240,126	0.03%
Sunresin New Materials Co., Ltd. Class A	59,250	338,903	0.00%	Want Want China Holdings Ltd.	7,292,440	4,408,679	0.04%
Sunwoda Electronic Co., Ltd. Class A	168,200	349,493	0.00%	Weichai Power Co., Ltd. Class A	650,400	1,446,749	0.01%
SUPCON Technology Co., Ltd. Class A	83,221	429,735	0.00%	Weichai Power Co., Ltd. Class H	2,983,002	5,708,181	0.05%
Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	166,800	472,926	0.00%	Weihai Guangwei Composites Co., Ltd. Class A	81,760	278,064	0.00%
Suzhou Maxwell Technologies Co., Ltd. Class A	27,096	443,432	0.00%	Wens Foodstuffs Group Co., Ltd. Class A	581,440	1,578,466	0.01%
Suzhou TFC Optical Communication Co., Ltd. Class A	57,540	696,862	0.01%	Western Mining Co., Ltd. Class A	225,100	553,435	0.01%
TAL Education Group ADR	665,443	7,100,277	0.06%	Western Securities Co., Ltd. Class A	397,000	336,595	0.00%
TBEA Co., Ltd. Class A	522,140	991,950	0.01%	Western Superconducting Technologies Co., Ltd. Class A	64,086	336,368	0.00%
TCL Technology Group Corp. Class A	1,743,410	1,031,596	0.01%	Will Semiconductor Co., Ltd. Shanghai Class A	119,935	1,632,405	0.01%
TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	449,875	533,009	0.01%	Wingtech Technology Co., Ltd. Class A	123,879	479,339	0.00%
Tencent Holdings Ltd.	10,095,236	481,525,974	4.15%	Wintime Energy Group Co., Ltd. Class A	2,395,000	387,092	0.00%
Tencent Music Entertainment Group ADR	1,148,803	16,140,682	0.14%	Wuchan Zhongda Group Co., Ltd. Class A	553,900	329,267	0.00%
Thunder Software Technology Co., Ltd. Class A	41,800	261,019	0.00%	Wuhan Guide Infrared Co., Ltd. Class A	414,215	334,170	0.00%
Tian Di Science & Technology Co., Ltd. Class A	238,800	225,362	0.00%	Wuliangye Yibin Co., Ltd. Class A	333,600	5,850,571	0.05%
Tianfeng Securities Co., Ltd. Class A	674,200	201,313	0.00%	WUS Printed Circuit Kunshan Co., Ltd. Class A	184,291	921,348	0.01%
Tianqi Lithium Corp. Class A	136,010	557,203	0.01%	WuXi AppTec Co., Ltd. Class A	217,282	1,166,341	0.01%
Tianshan Aluminum Group Co., Ltd. Class A	391,000	434,334	0.00%	WuXi AppTec Co., Ltd. Class H	546,486	2,043,880	0.02%
Tianshui Huatian Technology Co., Ltd. Class A	334,300	373,182	0.00%	Wuxi Biologics Cayman, Inc.	5,944,243	8,786,096	0.08%
Tingyi Cayman Islands Holding Corp.	2,932,166	3,534,042	0.03%	XCMG Construction Machinery Co., Ltd. Class A	1,075,300	1,053,082	0.01%
Tongcheng Travel Holdings Ltd.	1,900,000	3,781,797	0.03%	Xiamen C & D, Inc. Class A	300,300	367,311	0.00%
TongFu Microelectronics Co., Ltd. Class A	129,200	396,226	0.00%	Xiamen Faratronic Co., Ltd. Class A	22,000	229,557	0.00%
Tongkun Group Co., Ltd. Class A	248,100	542,358	0.01%	Xiamen Tungsten Co., Ltd. Class A	143,600	339,289	0.00%
Tongling Nonferrous Metals Group Co., Ltd. Class A	1,136,900	562,155	0.01%	Xiaomi Corp. Class B	23,326,995	49,239,040	0.42%
Tongwei Co., Ltd. Class A	456,261	1,194,265	0.01%	Xinjiang Daqo New Energy Co., Ltd. Class A	189,420	529,017	0.01%
Topsports International Holdings Ltd.	3,023,000	1,606,867	0.01%	Xinyi Solar Holdings Ltd.	7,704,000	3,877,952	0.03%
TravelSky Technology Ltd. Class H	1,494,258	1,753,132	0.02%	XPeng, Inc. Class A	1,906,396	7,215,462	0.06%
Trina Solar Co., Ltd. Class A	185,120	429,023	0.00%	Yadea Group Holdings Ltd.	1,800,000	2,275,533	0.02%
Trip.com Group Ltd.	837,041	40,161,329	0.35%	Yankuang Energy Group Co., Ltd. Class A	361,400	1,125,160	0.01%
Tsingtao Brewery Co., Ltd. Class A	57,300	571,128	0.01%	Yankuang Energy Group Co., Ltd. Class H	4,997,930	7,144,107	0.06%
Tsingtao Brewery Co., Ltd. Class H	964,839	6,438,521	0.06%	Yantai Jereh Oilfield Services Group Co., Ltd. Class A	99,100	476,168	0.00%
Unigroup Guoxin Microelectronics Co., Ltd. Class A	75,579	544,520	0.01%	Yealink Network Technology Corp., Ltd. Class A	128,380	646,573	0.01%
Unisplendour Corp., Ltd. Class A	246,355	754,163	0.01%	Yifeng Pharmacy Chain Co., Ltd. Class A	116,736	392,539	0.00%
Universal Scientific Industrial Shanghai Co., Ltd. Class A	212,400	466,935	0.00%	Yihai Kerry Arawana Holdings Co., Ltd. Class A	147,400	552,181	0.01%
Vipshop Holdings Ltd. ADR	575,633	7,494,742	0.07%	Yintai Gold Co., Ltd. Class A	275,240	614,128	0.01%
				YongXing Special Materials Technology Co., Ltd. Class A	52,390	256,753	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Yonyou Network Technology Co., Ltd. Class A	335,533	459,581	0.00%	Zheshang Securities Co., Ltd. Class A	396,000	581,456	0.01%
Youngor Fashion Co., Ltd. Class A	434,037	423,285	0.00%	Zhongji Innolight Co., Ltd. Class A	105,700	1,996,194	0.02%
YTO Express Group Co., Ltd. Class A	338,900	726,461	0.01%	Zhongjin Gold Corp., Ltd. Class A	394,000	798,702	0.01%
Yum China Holdings, Inc.	600,315	18,513,715	0.16%	Zhongsheng Group Holdings Ltd.	1,242,000	1,816,692	0.02%
Yunda Holding Co., Ltd. Class A	290,280	307,740	0.00%	Zhongtai Securities Co., Ltd. Class A	545,300	423,492	0.00%
Yunnan Aluminium Co., Ltd. Class A	336,000	621,758	0.01%	Zhuzhou CRRC Times Electric Co., Ltd. Class A	83,757	566,499	0.01%
Yunnan Baiyao Group Co., Ltd. Class A	148,164	1,038,042	0.01%	Zhuzhou CRRC Times Electric Co., Ltd. Class H	685,676	2,704,975	0.02%
Yunnan Botanee Bio-Technology Group Co., Ltd. Class A	47,800	316,360	0.00%	Zijin Mining Group Co., Ltd. Class A	1,934,100	4,654,545	0.04%
Yunnan Chihong Zinc&Germanium Co., Ltd. Class A	412,300	301,565	0.00%	Zijin Mining Group Co., Ltd. Class H	8,279,443	17,476,397	0.15%
Yunnan Energy New Material Co., Ltd. Class A	105,700	458,221	0.00%	Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A	744,600	783,269	0.01%
Yunnan Tin Co., Ltd. Class A	178,200	378,082	0.00%	ZTE Corp. Class A	390,100	1,494,497	0.01%
Yunnan Yuntianhua Co., Ltd. Class A	178,900	475,868	0.00%	ZTE Corp. Class H	1,111,018	2,458,999	0.02%
Yutong Bus Co., Ltd. Class A	185,300	654,820	0.01%	ZTO Express Cayman, Inc. ADR	648,491	13,456,188	0.12%
Zangge Mining Co., Ltd. Class A	153,500	506,071	0.00%			2,897,924,259	24.95%
Zhangzhou Pientzehuang Pharmaceutical Co., Ltd. Class A	52,062	1,477,319	0.01%	Colombia 0.10% (31 December 2023: 0.10%)			
Zhaojin Mining Industry Co., Ltd. Class H	2,256,500	3,786,171	0.03%	Bancolumbia SA	388,604	3,310,141	0.03%
Zhejiang Century Huatong Group Co., Ltd. Class A	718,860	337,726	0.00%	Bancolumbia SA - Preference Shares	706,688	5,811,548	0.05%
Zhejiang China Commodities City Group Co., Ltd. Class A	524,300	532,857	0.01%	Interconexion Electrica SA ESP	675,977	2,968,711	0.02%
Zhejiang Chint Electrics Co., Ltd. Class A	214,900	561,030	0.01%			12,090,400	0.10%
Zhejiang Dahua Technology Co., Ltd. Class A	301,200	637,810	0.01%	Czech Republic 0.12% (31 December 2023: 0.15%)			
Zhejiang Dingli Machinery Co., Ltd. Class A	47,940	396,739	0.00%	CEZ A.S.	238,657	8,987,118	0.08%
Zhejiang Expressway Co., Ltd. Class H	2,248,448	1,517,704	0.01%	Komerčni Banka A.S.	112,900	3,780,436	0.03%
Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	145,630	340,096	0.00%	Moneta Money Bank A.S.	391,288	1,711,240	0.01%
Zhejiang Huayou Cobalt Co., Ltd. Class A	136,595	414,040	0.00%			14,478,794	0.12%
Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	116,200	457,265	0.00%	Egypt 0.07% (31 December 2023: 0.10%)			
Zhejiang Juhua Co., Ltd. Class A	271,800	898,325	0.01%	Commercial International Bank - Egypt (CIB) GDR	3,511,482	5,658,728	0.05%
Zhejiang Leapmotor Technology Co., Ltd.	756,400	2,596,450	0.02%	Eastern Co. SAE	2,229,866	844,035	0.01%
Zhejiang Longsheng Group Co., Ltd. Class A	363,600	427,803	0.00%	Talaat Moustafa Group	1,447,813	1,714,888	0.01%
Zhejiang NHU Co., Ltd. Class A	304,416	800,563	0.01%			8,217,651	0.07%
Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	197,712	516,699	0.01%	Greece 0.48% (31 December 2023: 0.47%)			
Zhejiang Supor Co., Ltd. Class A	55,000	377,422	0.00%	Alpha Services & Holdings SA	3,458,355	5,646,840	0.05%
Zhejiang Wanfeng Auto Wheel Co., Ltd. Class A	183,100	332,050	0.00%	Eurobank Ergasias Services & Holdings SA	3,902,515	8,452,874	0.07%
Zhejiang Weiming Environment Protection Co., Ltd. Class A	165,590	466,773	0.00%	FF Group	65,807	1	0.00%
Zhejiang Weixing New Building Materials Co., Ltd. Class A	155,400	328,218	0.00%	Hellenic Telecommunications Organization SA	294,836	4,246,912	0.04%
Zhejiang Zheneng Electric Power Co., Ltd. Class A	938,300	913,772	0.01%	JUMBO SA	177,290	5,107,484	0.04%
				Metlen Energy & Metals SA	167,016	6,239,919	0.05%
				Motor Oil Hellas Corinth Refineries SA	99,365	2,496,229	0.02%
				National Bank of Greece SA	1,170,143	9,761,920	0.09%
				OPAP SA	276,455	4,337,695	0.04%
				Piraeus Financial Holdings SA	1,632,789	5,960,301	0.05%
				Public Power Corp. SA	326,112	3,928,498	0.03%
						56,178,673	0.48%
				Hong Kong 0.00% (31 December 2023: 0.00%)			
				MMG Ltd. - Rights Issue 31/12/2049	1,868,800	82,580	0.00%
						82,580	0.00%
				Hungary 0.24% (31 December 2023: 0.25%)			
				MOL Hungarian Oil & Gas plc	698,058	5,452,067	0.04%
				OTP Bank Nyrt	343,850	17,099,832	0.15%
				Richter Gedeon Nyrt	215,792	5,610,217	0.05%
						28,162,116	0.24%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
India 19.04% (31 December 2023: 16.52%)							
ABB India Ltd.	79,607	8,105,952	0.07%	ICICI Prudential Life Insurance Co., Ltd.	561,193	4,076,326	0.03%
Adani Enterprises Ltd.	260,558	9,927,529	0.09%	IDFC First Bank Ltd.	5,292,219	5,214,315	0.04%
Adani Green Energy Ltd.	488,056	10,469,610	0.09%	Indian Hotels Co., Ltd. Class A	1,312,796	9,840,361	0.08%
Adani Ports & Special Economic Zone Ltd.	802,211	14,219,734	0.12%	Indian Oil Corp., Ltd.	4,383,341	8,706,494	0.07%
Adani Power Ltd.	1,176,302	10,136,898	0.09%	Indian Railway Catering & Tourism Corp., Ltd.	373,031	4,425,375	0.04%
Ambuja Cements Ltd.	920,811	7,401,272	0.06%	Indus Towers Ltd.	1,256,659	5,655,813	0.05%
APL Apollo Tubes Ltd.	259,217	4,834,780	0.04%	IndusInd Bank Ltd.	445,557	7,825,132	0.07%
Apollo Hospitals Enterprise Ltd.	155,166	11,510,242	0.10%	Info Edge India Ltd.	106,449	8,662,533	0.07%
Ashok Leyland Ltd.	2,273,034	6,593,604	0.06%	Infosys Ltd.	5,064,071	95,147,753	0.82%
Asian Paints Ltd.	587,732	20,559,960	0.18%	InterGlobe Aviation Ltd.	264,016	13,387,206	0.11%
Astral Ltd.	202,255	5,774,591	0.05%	ITC Ltd.	4,559,215	23,231,425	0.20%
AU Small Finance Bank Ltd.	561,314	4,523,832	0.04%	Jindal Stainless Ltd.	513,070	5,060,711	0.04%
Aurobindo Pharma Ltd.	404,604	5,859,389	0.05%	Jindal Steel & Power Ltd.	552,187	6,915,954	0.06%
Avenue Supermarts Ltd.	246,926	13,967,180	0.12%	Jio Financial Services Ltd.	4,388,285	18,847,720	0.16%
Axis Bank Ltd.	3,480,367	52,808,087	0.45%	JSW Energy Ltd.	544,893	4,799,567	0.04%
Bajaj Auto Ltd.	101,695	11,587,712	0.10%	JSW Steel Ltd.	923,616	10,317,473	0.09%
Bajaj Finance Ltd.	424,708	36,240,816	0.31%	Jubilant Foodworks Ltd.	566,645	3,827,466	0.03%
Bajaj Finserv Ltd.	584,740	11,136,619	0.10%	Kotak Mahindra Bank Ltd.	1,664,972	35,989,951	0.31%
Bajaj Holdings & Investment Ltd.	41,554	4,253,819	0.04%	Larsen & Toubro Ltd.	1,026,380	43,676,308	0.38%
Balkrishna Industries Ltd.	119,208	4,616,071	0.04%	LTIMindtree Ltd.	137,514	8,880,465	0.08%
Bandhan Bank Ltd.	1,218,739	2,978,320	0.03%	Lupin Ltd.	350,497	6,814,910	0.06%
Bank of Baroda	1,582,498	5,226,442	0.04%	Macrotech Developers Ltd.	463,051	8,349,217	0.07%
Bharat Electronics Ltd.	5,609,453	20,577,805	0.18%	Mahindra & Mahindra Ltd.	1,421,863	48,880,031	0.42%
Bharat Forge Ltd.	397,642	7,965,238	0.07%	Mankind Pharma Ltd.	156,234	3,989,248	0.03%
Bharat Heavy Electricals Ltd.	1,609,465	5,806,716	0.05%	Marico Ltd.	802,082	5,896,283	0.05%
Bharat Petroleum Corp., Ltd.	2,290,842	8,350,189	0.07%	Maruti Suzuki India Ltd.	216,532	31,248,252	0.27%
Bharti Airtel Ltd.	3,456,252	59,853,104	0.52%	Max Healthcare Institute Ltd.	1,196,811	13,500,588	0.12%
Bosch Ltd.	11,500	4,700,592	0.04%	Mphasis Ltd.	107,958	3,180,383	0.03%
Britannia Industries Ltd.	164,848	10,824,566	0.09%	MRF Ltd.	3,573	5,547,085	0.05%
Canara Bank	2,821,386	4,042,224	0.03%	Muthoot Finance Ltd.	187,086	4,029,122	0.03%
CG Power & Industrial Solutions Ltd.	947,080	8,003,685	0.07%	Nestle India Ltd.	517,280	15,828,721	0.14%
Cholamandalam Investment & Finance Co., Ltd.	634,236	10,826,982	0.09%	NHPC Ltd.	4,691,826	5,665,920	0.05%
Cipla Ltd.	800,956	14,223,423	0.12%	NMDC Ltd.	1,560,997	4,606,006	0.04%
Coal India Ltd.	2,338,749	13,270,323	0.11%	NTPC Ltd.	6,700,699	30,402,752	0.26%
Colgate-Palmolive India Ltd.	209,671	7,148,866	0.06%	Oil & Natural Gas Corp., Ltd.	4,807,814	15,809,355	0.14%
Container Corp. Of India Ltd.	374,373	4,679,915	0.04%	Page Industries Ltd.	9,175	4,302,042	0.04%
Cummins India Ltd.	208,571	9,921,989	0.09%	PB Fintech Ltd.	455,948	7,639,914	0.07%
Dabur India Ltd.	787,726	5,674,556	0.05%	Persistent Systems Ltd.	155,832	7,926,292	0.07%
Divi's Laboratories Ltd.	184,661	10,178,804	0.09%	Petronet LNG Ltd.	1,124,509	4,453,534	0.04%
DLF Ltd.	1,145,200	11,326,682	0.10%	Phoenix Mills Ltd.	152,672	6,569,725	0.06%
Dr Reddy's Laboratories Ltd.	176,117	13,521,963	0.12%	PI Industries Ltd.	117,081	5,333,670	0.05%
Eicher Motors Ltd.	207,615	11,634,532	0.10%	Pidilite Industries Ltd.	232,246	8,798,123	0.08%
GAIL India Ltd.	3,549,454	9,345,317	0.08%	Polycab India Ltd.	81,459	6,583,636	0.06%
GMR Airports Infrastructure Ltd.	3,667,546	4,247,338	0.04%	Power Finance Corp., Ltd.	2,256,783	13,128,652	0.11%
Godrej Consumer Products Ltd.	618,607	10,206,691	0.09%	Power Grid Corp. of India Ltd.	7,132,388	28,307,166	0.24%
Godrej Properties Ltd.	192,786	7,416,438	0.06%	Punjab National Bank	3,378,157	4,993,454	0.04%
Grasim Industries Ltd.	396,389	12,694,193	0.11%	REC Ltd.	1,999,537	12,598,492	0.11%
Havells India Ltd.	375,213	8,200,128	0.07%	Reliance Industries Ltd.	4,649,338	174,560,305	1.50%
HCL Technologies Ltd.	1,458,435	25,528,187	0.22%	Samvardhana Motherhood International Ltd.	4,209,045	9,606,036	0.08%
HDFC Asset Management Co., Ltd.	148,043	7,089,553	0.06%	SBI Cards & Payment Services Ltd.	452,693	3,933,699	0.03%
HDFC Bank Ltd.	4,286,317	86,551,348	0.74%	SBI Life Insurance Co., Ltd.	695,835	12,449,720	0.11%
HDFC Life Insurance Co., Ltd.	1,489,105	10,626,196	0.09%	Shree Cement Ltd.	13,647	4,561,203	0.04%
Hero MotoCorp Ltd.	183,784	12,297,301	0.11%	Shriram Finance Ltd.	427,331	14,920,392	0.13%
Hindalco Industries Ltd.	2,043,456	16,995,820	0.15%	Siemens Ltd.	135,918	12,558,000	0.11%
Hindustan Aeronautics Ltd.	306,182	19,329,259	0.17%	Solar Industries India Ltd.	42,139	5,063,906	0.04%
Hindustan Petroleum Corp., Ltd.	1,307,686	5,208,005	0.04%	Sona Blw Precision Forgings Ltd.	628,526	4,831,482	0.04%
Hindustan Unilever Ltd.	1,255,890	37,246,335	0.32%	SRF Ltd.	222,202	6,491,323	0.06%
ICICI Bank Ltd.	7,930,230	114,083,093	0.98%	State Bank of India	2,732,588	27,819,884	0.24%
ICICI Lombard General Insurance Co., Ltd.	332,007	7,125,086	0.06%	Sun Pharmaceutical Industries Ltd.	1,470,588	26,821,091	0.23%
				Sundaram Finance Ltd.	103,851	5,843,304	0.05%
				Supreme Industries Ltd.	96,370	6,883,167	0.06%
				Suzlon Energy Ltd.	14,340,949	9,090,842	0.08%
				Tata Communications Ltd.	179,547	3,992,936	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Tata Consultancy Services Ltd.	1,378,972	64,562,597	0.56%	National Bank of Kuwait SAKP	12,158,470	34,166,589	0.29%
Tata Consumer Products Ltd.	871,694	11,472,230	0.10%			84,200,038	0.73%
Tata Elxsi Ltd.	52,308	4,391,896	0.04%	Malaysia 1.36% (31 December 2023: 1.32%)			
Tata Motors Ltd.	2,682,769	31,842,550	0.27%	AMMB Holdings Bhd	3,716,200	3,379,438	0.03%
Tata Motors Ltd. Class A	434,793	3,470,523	0.03%	Axiata Group Bhd	4,429,037	2,450,405	0.02%
Tata Power Co., Ltd.	2,164,777	11,438,174	0.10%	CELCOMDIGI Bhd	5,372,840	4,191,214	0.04%
Tata Steel Ltd.	11,401,978	23,793,233	0.20%	CIMB Group Holdings Bhd	10,555,300	15,214,847	0.13%
Tech Mahindra Ltd.	808,041	13,860,368	0.12%	Gamuda Bhd	3,042,800	4,244,117	0.04%
Thermax Ltd.	64,864	4,162,342	0.04%	Genting Bhd	3,241,800	3,236,646	0.03%
Titan Co., Ltd.	542,953	22,165,440	0.19%	Genting Malaysia Bhd	4,801,800	2,595,568	0.02%
Torrent Pharmaceuticals Ltd.	154,956	5,186,973	0.04%	Hong Leong Bank Bhd	919,569	3,742,602	0.03%
Torrent Power Ltd.	262,933	4,724,675	0.04%	IHH Healthcare Bhd	3,318,901	4,432,237	0.04%
Trent Ltd.	276,801	18,190,112	0.16%	Inari Amertron Bhd	4,270,400	3,349,333	0.03%
Tube Investments of India Ltd.	162,949	8,323,076	0.07%	IOI Corp. Bhd	3,952,550	3,100,039	0.03%
TVS Motor Co., Ltd.	360,039	10,210,622	0.09%	Kuala Lumpur Kepong Bhd	787,050	3,443,500	0.03%
UltraTech Cement Ltd.	175,775	24,595,115	0.21%	Malayan Banking Bhd	8,325,197	17,576,887	0.15%
Union Bank of India Ltd.	2,368,598	3,882,640	0.03%	Malaysia Airports Holdings Bhd	1,446,860	3,036,336	0.03%
United Spirits Ltd.	450,105	6,890,230	0.06%	Maxis Bhd	3,523,200	2,636,332	0.02%
UPL Ltd.	685,282	4,691,269	0.04%	MISC Bhd	2,098,686	3,790,314	0.03%
Varun Beverages Ltd.	687,421	13,433,099	0.12%	MR DIY Group M Bhd	5,018,050	2,063,597	0.02%
Vedanta Ltd.	1,679,872	9,145,998	0.08%	Nestle Malaysia Bhd	103,400	2,663,084	0.02%
Wipro Ltd.	2,018,257	12,461,096	0.11%	Petronas Chemicals Group Bhd	4,321,344	5,780,112	0.05%
Yes Bank Ltd.	22,268,681	6,326,428	0.05%	Petronas Dagangan Bhd	478,900	1,770,433	0.02%
Zomato Ltd.	10,126,857	24,356,677	0.21%	Petronas Gas Bhd	1,146,500	4,330,817	0.04%
		2,211,330,475	19.04%	PPB Group Bhd	958,880	2,906,621	0.03%
Indonesia 1.57% (31 December 2023: 1.87%)				Press Metal Aluminium Holdings Bhd	5,701,600	6,961,572	0.06%
Adaro Energy Indonesia Tbk PT	21,818,822	3,717,528	0.03%	Public Bank Bhd	22,252,080	18,962,027	0.16%
Amman Mineral Internasional PT	10,141,200	6,812,409	0.06%	QL Resources Bhd	1,785,000	2,467,027	0.02%
Aneka Tambang Tbk	13,951,200	1,064,977	0.01%	RHB Bank Bhd	2,195,800	2,564,676	0.02%
Astra International Tbk PT	30,742,945	8,373,346	0.07%	SD Guthrie Bhd	3,112,684	2,784,425	0.02%
Bank Central Asia Tbk PT	84,585,150	51,267,641	0.44%	Sime Darby Bhd	4,098,884	2,276,434	0.02%
Bank Mandiri Persero Tbk PT	56,800,876	21,332,848	0.18%	Telekom Malaysia Bhd	1,623,500	2,326,414	0.02%
Bank Negara Indonesia Persero Tbk PT	22,963,878	6,535,064	0.06%	Tenaga Nasional Bhd	3,969,225	11,594,260	0.10%
Bank Rakyat Indonesia Persero Tbk PT	104,619,177	29,389,204	0.25%	YTL Corp. Bhd	5,030,600	3,678,976	0.03%
Barito Pacific Tbk PT	45,273,547	2,737,149	0.02%	YTL Power International Bhd	3,724,400	3,805,322	0.03%
Chandra Asri Pacific Tbk PT	12,082,500	6,806,782	0.06%			157,355,612	1.36%
Charoen Pokphand Indonesia Tbk PT	10,922,099	3,385,017	0.03%	Mexico 2.11% (31 December 2023: 2.71%)			
GoTo Gojek Tokopedia Tbk PT Class A	1,394,614,200	4,258,364	0.04%	Alfa SAB de CV Class A	4,943,800	2,890,226	0.02%
Indah Kiat Pulp & Paper Tbk PT	3,891,200	2,114,912	0.02%	America Movil SAB de CV	28,316,181	24,111,068	0.21%
Indofood CBP Sukses Makmur Tbk PT	3,451,508	2,171,025	0.02%	Arca Continental SAB de CV	796,978	7,819,629	0.07%
Indofood Sukses Makmur Tbk PT	6,657,148	2,469,751	0.02%	Banco del Bajío SA	1,119,600	3,398,813	0.03%
Kalbe Farma Tbk PT	30,969,475	2,884,180	0.03%	Cemex SAB de CV	22,155,267	14,188,192	0.12%
Merdeka Copper Gold Tbk PT	15,424,200	2,241,807	0.02%	Coca-Cola Femsa SAB de CV	809,978	6,948,743	0.06%
Sumber Alfaria Trijaya Tbk PT	29,342,400	4,927,731	0.04%	Fibra Uno Administracion SA de CV REIT	4,241,244	5,214,140	0.04%
Telkom Indonesia Persero Tbk PT	75,711,908	14,471,956	0.12%	Fomento Economico Mexicano SAB de CV	2,948,097	31,734,103	0.27%
Unilever Indonesia Tbk PT	11,921,865	2,198,719	0.02%	Gruma SAB de CV Class B	283,691	5,178,596	0.04%
United Tractors Tbk PT	2,253,493	3,024,153	0.03%	Grupo Aeroportuario del Centro Norte SAB de CV Class B	440,700	3,739,521	0.03%
		182,184,563	1.57%	Grupo Aeroportuario del Pacifico SAB de CV Class B	596,585	9,336,944	0.08%
Kuwait 0.73% (31 December 2023: 0.74%)				Grupo Aeroportuario del Sureste SAB de CV Class B	278,317	8,383,528	0.07%
Boubyan Bank KSCP	2,251,549	4,154,447	0.04%	Grupo Bimbo SAB de CV	1,981,810	7,002,529	0.06%
Gulf Bank KSCP	2,539,837	2,359,751	0.02%	Grupo Carso SAB de CV	835,442	5,745,820	0.05%
Kuwait Finance House KSCP	15,668,174	36,265,374	0.31%	Grupo Financiero Banorte SAB de CV Class O	3,982,307	31,047,425	0.27%
Mabane Co. KPSC	1,094,965	2,966,311	0.03%	Grupo Financiero Inbursa SAB de CV Class O	2,817,919	6,699,021	0.06%
Mobile Telecommunications Co. KSCP	2,955,530	4,287,566	0.04%	Grupo Mexico SAB de CV	4,727,681	25,443,717	0.22%
				Industrias Penoles SAB de CV	303,013	3,939,807	0.03%
				Kimberly-Clark de Mexico SAB de CV Class A	2,358,334	4,081,992	0.04%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Operadora de Sites Mexicanos SAB de CV Class 1	2,086,600	1,881,711	0.02%	Qatar National Bank QPSC	7,062,067	28,337,489	0.24%
Orbia Advance Corp. SAB de CV	1,492,889	2,084,354	0.02%			90,464,275	0.78%
Prologis Property Mexico SA de CV REIT	1,251,176	4,090,416	0.04%	Russia 0.00% (31 December 2023: 0.00%)			
Promotora y Operadora de Infraestructura SAB de CV	304,467	2,818,303	0.02%	Alosa PJSC	4,014,390	—	0.00%
Wal-Mart de Mexico SAB de CV	8,036,884	27,364,655	0.24%	Gazprom PJSC	18,491,450	—	0.00%
		245,143,253	2.11%	GMK Norilskiy Nickel PAO	9,841,400	—	0.00%
Peru 0.30% (31 December 2023: 0.29%)				Inter RAO UES PJSC	57,725,300	—	0.00%
Compania de Minas Buenaventura SAA ADR	256,982	4,355,845	0.04%	LUKOIL PJSC	649,087	—	0.00%
Credicorp Ltd.	102,307	16,505,188	0.14%	Mobile TeleSystems PJSC ADR	304,935	—	0.00%
Southern Copper Corp.	129,657	13,969,245	0.12%	Moscow Exchange MICEX-RTS PJSC	2,377,660	—	0.00%
		34,830,278	0.30%	Novolipetsk Steel PJSC	2,406,440	—	0.00%
Philippines 0.52% (31 December 2023: 0.61%)				Ozon Holdings plc ADR	82,407	—	0.00%
Ayala Corp.	378,600	3,759,580	0.03%	PhosAgro PJSC	1,299	—	0.00%
Ayala Land, Inc.	10,209,100	4,964,414	0.04%	PhosAgro PJSC GDR	201,718	—	0.00%
Bank of the Philippine Islands	2,877,045	5,846,475	0.05%	Polyus PJSC	53,389	—	0.00%
BDO Unibank, Inc.	3,519,911	7,699,374	0.07%	Rosneft Oil Co. PJSC	1,852,745	—	0.00%
International Container Terminal Services, Inc.	1,576,750	9,410,622	0.08%	Sberbank of Russia PJSC	16,863,185	—	0.00%
JG Summit Holdings, Inc.	4,240,763	1,884,896	0.02%	Severstal PAO	327,423	—	0.00%
Jollibee Foods Corp.	718,590	2,770,928	0.03%	Solidcore Resources plc	558,312	—	0.00%
Manila Electric Co.	421,600	2,632,797	0.02%	Surgutneftegas PJSC	11,357,320	—	0.00%
Metropolitan Bank & Trust Co.	2,819,763	3,249,927	0.03%	Surgutneftegas PJSC - Preference Shares	10,682,280	—	0.00%
PLDT, Inc.	109,900	2,694,574	0.02%	Tatneft PJSC	2,254,098	—	0.00%
SM Investments Corp.	338,800	4,800,857	0.04%	TCS Group Holding plc GDR	195,424	—	0.00%
SM Prime Holdings, Inc.	15,418,867	7,445,170	0.07%	United Co. RUSAL International PJSC	4,570,380	—	0.00%
Universal Robina Corp.	1,387,350	2,632,246	0.02%	VTB Bank PJSC	5,157,434,881	—	0.00%
		59,791,860	0.52%	Yandex NV Class A	27,461	—	0.00%
Poland 0.96% (31 December 2023: 0.96%)				Saudi Arabia 3.87% (31 December 2023: 4.10%)			
Allegro.eu SA	899,309	8,433,713	0.07%	ACWA Power Co.	224,847	21,228,491	0.18%
Bank Polska Kasa Opieki SA	275,314	11,505,517	0.10%	Ades Holding Co.	501,952	2,691,991	0.02%
Budimex SA	19,551	3,389,770	0.03%	Advanced Petrochemical Co.	204,102	2,097,274	0.02%
CD Projekt SA	99,220	3,429,464	0.03%	Al Rajhi Bank	2,989,491	64,943,895	0.56%
Dino Polska SA	75,215	7,599,988	0.07%	Alinma Bank	1,876,029	15,551,898	0.13%
KGHM Polska Miedz SA	217,147	8,121,305	0.07%	Almarai Co. JSC	388,757	5,875,499	0.05%
LPP SA	1,727	7,341,807	0.06%	Arab National Bank	1,363,907	7,365,592	0.06%
mBank SA	23,585	3,737,179	0.03%	Arabian Internet & Communications Services Co.	35,608	2,775,290	0.02%
ORLEN SA	882,813	14,864,893	0.13%	Bank AlBilad	940,728	8,174,574	0.07%
PGE Polska Grupa Energetyczna SA	1,411,745	2,520,741	0.02%	Bank Al-Jazira	754,050	3,316,405	0.03%
Powszechna Kasa Oszczednosci Bank Polski SA	1,326,985	20,769,368	0.18%	Banque Saudi Fransi	903,673	8,551,123	0.07%
Powszechny Zaklad Ubezpieczen SA	921,470	11,813,924	0.10%	Bupa Arabia for Cooperative Insurance Co.	125,327	8,585,414	0.07%
Santander Bank Polska SA	54,864	7,386,076	0.07%	Co. for Cooperative Insurance	111,605	4,301,653	0.04%
		110,913,745	0.96%	Dallah Healthcare Co.	52,917	2,242,724	0.02%
Qatar 0.78% (31 December 2023: 0.88%)				Dar Al Arkan Real Estate Development Co.	800,752	2,518,625	0.02%
Barwa Real Estate Co.	2,977,728	2,244,950	0.02%	Dr Sulaiman Al Habib Medical Services Group Co.	134,535	10,349,398	0.09%
Commercial Bank PSQC	4,827,670	5,686,865	0.05%	Elm Co.	36,519	8,344,196	0.07%
Dukhan Bank	2,767,728	2,871,109	0.03%	Etihad Etisalat Co.	576,512	8,206,030	0.07%
Industries Qatar QSC	2,329,438	8,189,181	0.07%	Jarir Marketing Co.	923,026	3,119,727	0.03%
Masraf Al Rayan QSC	9,234,875	5,917,320	0.05%	Mobile Telecommunications Co. Saudi Arabia	660,293	2,062,756	0.02%
Mesaieed Petrochemical Holding Co.	8,491,714	3,838,880	0.03%	Mouwasat Medical Services Co.	150,517	4,862,635	0.04%
Ooredoo QPSC	1,205,872	3,378,164	0.03%	Nahdi Medical Co.	57,609	2,023,901	0.02%
Qatar Electricity & Water Co. QSC	684,895	2,943,864	0.03%	Power & Water Utility Co. for Jubail & Yanbu	121,085	1,959,127	0.02%
Qatar Fuel QSC	934,566	3,821,941	0.03%	Riyad Bank	2,250,356	15,625,806	0.13%
Qatar Gas Transport Co., Ltd.	4,262,878	5,481,679	0.05%	SABIC Agri-Nutrients Co.	347,259	10,441,096	0.09%
Qatar International Islamic Bank QSC	1,395,751	3,833,428	0.03%	Sahara International Petrochemical Co.	554,422	4,315,258	0.04%
Qatar Islamic Bank QPSC	2,724,761	13,919,405	0.12%	SAL Saudi Logistics Services	37,015	2,977,697	0.03%
				Saudi Arabian Mining Co.	1,969,737	22,602,937	0.20%
				Saudi Arabian Oil Co.	5,567,403	41,107,011	0.35%
				Saudi Aramco Base Oil Co.	77,420	2,711,640	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Saudi Awwal Bank	1,542,942	15,895,807	0.14%	GS Holdings Corp.	68,199	2,323,671	0.02%
Saudi Basic Industries Corp.	1,369,725	26,835,160	0.23%	Hana Financial Group, Inc.	447,980	19,754,730	0.17%
Saudi Electricity Co.	1,277,217	5,603,740	0.05%	Hanjin Kal Corp.	43,363	2,035,053	0.02%
Saudi Industrial Investment Group	553,450	3,106,850	0.03%	Hankook Tire & Technology Co., Ltd.	116,153	3,814,105	0.03%
Saudi Investment Bank	925,015	3,165,901	0.03%	Hanmi Pharm Co., Ltd.	10,495	2,062,403	0.02%
Saudi Kayan Petrochemical Co.	1,029,425	2,225,354	0.02%	Hanmi Semiconductor Co., Ltd.	66,179	8,283,793	0.07%
Saudi National Bank	4,488,305	43,906,811	0.38%	Hanwha Aerospace Co., Ltd.	54,366	9,854,208	0.09%
Saudi Research & Media Group	56,831	3,135,733	0.03%	Hanwha Ocean Co., Ltd.	142,166	3,155,228	0.03%
Saudi Tadawul Group Holding Co.	72,419	4,810,431	0.04%	Hanwha Solutions Corp.	171,016	3,429,017	0.03%
Saudi Telecom Co.	3,056,054	30,547,506	0.26%	HD Hyundai Co., Ltd.	64,344	3,482,476	0.03%
Savola Group	398,736	4,968,789	0.04%	HD Hyundai Electric Co., Ltd.	33,555	7,556,883	0.07%
Yanbu National Petrochemical Co.	413,318	4,037,772	0.04%	HD Hyundai Heavy Industries Co., Ltd.	33,807	3,824,010	0.03%
		449,169,517	3.87%	HD Korea Shipbuilding & Offshore Engineering Co., Ltd.	65,390	7,543,721	0.07%
South Africa 2.93% (31 December 2023: 3.03%)				HLB, Inc.	181,531	7,714,903	0.07%
Absa Group Ltd.	1,277,214	11,082,944	0.10%	HMM Co., Ltd.	366,404	5,225,217	0.05%
Anglo American Platinum Ltd.	97,815	3,223,288	0.03%	HYBE Co., Ltd.	32,041	4,713,623	0.04%
Anglogold Ashanti plc	638,805	16,084,522	0.14%	Hyundai Engineering & Construction Co., Ltd.	117,189	2,728,592	0.02%
Aspen Pharmacare Holdings Ltd.	583,258	7,452,351	0.06%	Hyundai Glovis Co., Ltd.	29,266	4,656,196	0.04%
Bid Corp., Ltd.	517,457	12,040,085	0.10%	Hyundai Mobis Co., Ltd.	92,701	16,937,378	0.15%
Bidvest Group Ltd.	525,787	8,190,299	0.07%	Hyundai Motor Co.	206,805	44,320,723	0.38%
Capitec Bank Holdings Ltd.	132,214	19,035,630	0.16%	Hyundai Motor Co. - Preference Shares	55,061	7,328,133	0.06%
Clicks Group Ltd.	364,493	6,873,867	0.06%	Hyundai Motor Co. (XKRX) - Preference Shares	35,077	4,632,763	0.04%
Discovery Ltd.	823,987	6,077,920	0.05%	Hyundai Steel Co.	130,336	2,750,644	0.02%
Exaro Resources Ltd.	370,874	3,615,311	0.03%	Industrial Bank of Korea	436,290	4,443,724	0.04%
FirstRand Ltd.	7,670,988	32,305,530	0.28%	Kakao Corp.	475,817	14,051,552	0.12%
Gold Fields Ltd.	1,372,581	20,552,634	0.18%	KakaoBank Corp.	253,992	3,745,759	0.03%
Harmony Gold Mining Co., Ltd.	845,499	7,781,276	0.07%	KB Financial Group, Inc.	583,184	33,258,223	0.29%
Impala Platinum Holdings Ltd.	1,362,499	6,772,948	0.06%	Kia Corp.	400,931	37,661,009	0.32%
Kumba Iron Ore Ltd.	96,586	2,325,416	0.02%	Korea Aerospace Industries Ltd.	112,363	4,326,363	0.04%
MTN Group Ltd.	2,620,206	12,188,406	0.11%	Korea Electric Power Corp.	400,215	5,689,944	0.05%
Naspers Ltd. Class N	272,112	53,159,002	0.46%	Korea Investment Holdings Co., Ltd.	66,790	3,396,513	0.03%
Nedbank Group Ltd.	713,897	10,024,662	0.09%	Korea Zinc Co., Ltd.	12,851	4,808,039	0.04%
NEPI Rockcastle NV	868,868	6,250,996	0.05%	Korean Air Lines Co., Ltd.	280,956	4,745,534	0.04%
Northam Platinum Holdings Ltd.	564,681	3,936,686	0.03%	Krafton, Inc.	43,557	8,907,588	0.08%
Old Mutual Ltd.	7,564,282	5,132,610	0.04%	KT Corp.	47,827	1,299,477	0.01%
OUTsurance Group Ltd.	1,267,231	3,221,515	0.03%	KT&G Corp.	156,684	10,039,614	0.09%
Pepkor Holdings Ltd.	3,658,498	3,752,665	0.03%	Kum Yang Co., Ltd.	60,038	3,751,012	0.03%
Reinet Investments SCA	214,763	5,404,359	0.05%	Kumho Petrochemical Co., Ltd.	25,458	2,709,478	0.02%
Remgro Ltd.	767,744	5,721,921	0.05%	L&F Co., Ltd.	38,590	3,793,118	0.03%
Sanlam Ltd.	2,667,680	11,821,942	0.10%	LG Chem Ltd.	75,252	18,888,170	0.16%
Sasol Ltd.	862,584	6,523,705	0.06%	LG Chem Ltd. - Preference Shares	12,376	2,166,811	0.02%
Shoprite Holdings Ltd.	762,527	11,860,928	0.10%	LG Corp.	146,457	8,575,688	0.07%
Sibanye Stillwater Ltd.	4,350,087	4,697,903	0.04%	LG Display Co., Ltd.	472,257	3,935,189	0.03%
Standard Bank Group Ltd.	2,051,037	23,679,031	0.20%	LG Electronics, Inc.	160,139	12,901,863	0.11%
Vodacom Group Ltd.	957,390	5,112,547	0.04%	LG Energy Solution Ltd.	71,359	16,926,054	0.15%
Woolworths Holdings Ltd.	1,442,849	4,881,666	0.04%	LG H&H Co., Ltd.	14,273	3,582,507	0.03%
		340,784,565	2.93%	LG Innotek Co., Ltd.	21,712	4,290,348	0.04%
South Korea 12.07% (31 December 2023: 12.80%)				LG Uplus Corp.	345,334	2,463,625	0.02%
Alteogen, Inc.	60,276	12,282,904	0.11%	Lotte Chemical Corp.	28,794	2,399,326	0.02%
Amorepacific Corp.	45,470	5,526,430	0.05%	Meritz Financial Group, Inc.	151,253	8,691,691	0.07%
Celltrion Pharm, Inc.	28,751	1,854,768	0.02%	Mirae Asset Securities Co., Ltd.	355,234	1,889,076	0.02%
Celltrion, Inc.	234,170	29,651,893	0.26%	NAVER Corp.	198,952	24,122,840	0.21%
CJ CheilJedang Corp.	12,535	3,510,529	0.03%	NCSOFT Corp.	21,519	2,812,400	0.02%
CosmoAM&T Co., Ltd.	36,156	3,787,646	0.03%	Netmarble Corp.	39,050	1,523,418	0.01%
Coway Co., Ltd.	83,843	3,910,440	0.03%	NH Investment & Securities Co., Ltd.	197,634	1,821,995	0.02%
DB Insurance Co., Ltd.	69,321	5,766,258	0.05%	Orion Corp.	35,563	2,382,062	0.02%
Doosan Bobcat, Inc.	80,456	2,998,469	0.03%	Posco DX Co., Ltd.	85,942	2,394,388	0.02%
Doosan Enerbility Co., Ltd.	662,993	9,681,191	0.08%	POSCO Future M Co., Ltd.	47,245	8,872,381	0.08%
Ecopro BM Co., Ltd.	75,762	10,072,246	0.09%				
Ecopro Co., Ltd.	154,047	10,083,280	0.09%				
Ecopro Materials Co., Ltd.	22,294	1,472,230	0.01%				
Enchem Co., Ltd.	17,388	2,842,209	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
POSCO Holdings, Inc.	110,337	29,097,226	0.25%	Far Eastern New Century Corp.	4,539,457	4,932,443	0.04%
Posco International Corp.	77,891	3,700,742	0.03%	Far EastOne Telecommunications Co., Ltd.	2,765,829	7,170,020	0.06%
Samsung Biologics Co., Ltd.	27,200	14,365,710	0.12%	Feng TAY Enterprise Co., Ltd.	771,885	3,687,936	0.03%
Samsung C&T Corp.	127,304	13,132,705	0.11%	First Financial Holding Co., Ltd.	16,634,155	14,408,081	0.12%
Samsung E&A Co., Ltd.	245,119	4,300,490	0.04%	Formosa Chemicals & Fibre Corp.	5,462,047	8,485,649	0.07%
Samsung Electro-Mechanics Co., Ltd.	86,665	9,947,744	0.09%	Formosa Petrochemical Corp.	1,810,750	3,616,867	0.03%
Samsung Electronics Co., Ltd.	7,292,400	431,769,415	3.72%	Formosa Plastics Corp.	5,772,072	10,230,542	0.09%
Samsung Electronics Co., Ltd. - Preference Shares	1,256,054	58,034,896	0.50%	Fortune Electric Co., Ltd.	183,000	5,330,672	0.05%
Samsung Fire & Marine Insurance Co., Ltd.	47,384	13,390,756	0.12%	Fubon Financial Holding Co., Ltd.	12,005,991	29,347,443	0.25%
Samsung Heavy Industries Co., Ltd.	1,016,815	6,906,807	0.06%	Gigabyte Technology Co., Ltd.	784,000	7,382,889	0.06%
Samsung Life Insurance Co., Ltd.	121,405	7,805,552	0.07%	Global Unichip Corp.	135,000	6,678,945	0.06%
Samsung SDI Co., Ltd.	83,265	21,413,592	0.18%	Globalwafers Co., Ltd.	403,378	6,701,932	0.06%
Samsung SDS Co., Ltd.	65,841	7,103,079	0.06%	Hon Hai Precision Industry Co., Ltd.	19,039,616	125,594,619	1.08%
Shinhan Financial Group Co., Ltd.	663,649	23,214,456	0.20%	Hotai Motor Co., Ltd.	472,840	9,065,749	0.08%
SK Biopharmaceuticals Co., Ltd.	49,569	2,790,845	0.02%	Hua Nan Financial Holdings Co., Ltd.	13,508,409	10,992,772	0.10%
SK Bioscience Co., Ltd.	43,489	1,661,839	0.01%	Innolux Corp.	13,204,125	5,840,642	0.05%
SK Hynix, Inc.	832,503	143,034,478	1.23%	Inventec Corp.	4,029,255	6,930,396	0.06%
SK IE Technology Co., Ltd.	46,944	1,503,981	0.01%	Largan Precision Co., Ltd.	154,280	13,054,224	0.11%
SK Innovation Co., Ltd.	94,443	7,965,734	0.07%	Lite-On Technology Corp. ADR	3,007,890	9,828,039	0.08%
SK Square Co., Ltd.	150,002	10,897,348	0.09%	MediaTek, Inc.	2,317,629	100,016,356	0.86%
SK Telecom Co., Ltd.	84,371	3,156,634	0.03%	Mega Financial Holding Co., Ltd.	17,535,475	21,837,251	0.19%
SK, Inc.	54,953	6,319,695	0.05%	Micro-Star International Co., Ltd.	1,107,000	6,073,887	0.05%
SKC Co., Ltd.	29,515	3,615,132	0.03%	Nan Ya Plastics Corp.	7,344,410	11,160,995	0.10%
S-Oil Corp.	68,454	3,307,077	0.03%	Nanya Technology Corp.	1,800,000	3,867,269	0.03%
Woori Financial Group, Inc.	896,692	9,569,492	0.08%	Nien Made Enterprise Co., Ltd.	255,000	3,065,518	0.03%
Yuhan Corp.	85,613	5,031,669	0.04%	Novatek Microelectronics Corp.	882,344	16,481,990	0.14%
		1,401,871,836	12.07%	Pegatron Corp.	3,028,737	9,756,115	0.08%
Taiwan 19.23% (31 December 2023: 15.83%)				Pharmaessentia Corp.	358,000	6,179,739	0.05%
Accton Technology Corp.	763,000	13,053,188	0.11%	Pou Chen Corp.	3,456,078	3,728,642	0.03%
Acer, Inc.	4,502,650	6,502,448	0.06%	President Chain Store Corp.	880,328	7,421,658	0.06%
Advantech Co., Ltd.	726,813	8,289,407	0.07%	Quanta Computer, Inc.	4,121,982	39,642,384	0.34%
Airtac International Group	214,940	6,545,959	0.06%	Realtek Semiconductor Corp.	750,648	12,633,627	0.11%
Alchip Technologies Ltd.	121,000	9,156,636	0.08%	Ruentex Development Co., Ltd.	2,386,100	3,206,817	0.03%
ASE Technology Holding Co., Ltd.	5,012,517	26,034,835	0.22%	Shanghai Commercial & Savings Bank Ltd.	5,964,292	8,466,182	0.07%
Asia Cement Corp.	3,518,337	4,755,609	0.04%	Shin Kong Financial Holding Co., Ltd.	20,565,202	6,237,738	0.05%
Asia Vital Components Co., Ltd.	493,000	11,625,387	0.10%	Silergy Corp.	501,000	7,134,750	0.06%
Asustek Computer, Inc.	1,081,344	16,599,396	0.14%	SinoPac Financial Holdings Co., Ltd.	16,034,674	12,554,312	0.11%
AUO Corp.	9,624,156	5,280,581	0.05%	Synnex Technology International Corp.	1,945,127	4,382,929	0.04%
Catcher Technology Co., Ltd.	950,318	6,796,041	0.06%	Taishin Financial Holding Co., Ltd.	17,127,565	9,951,901	0.09%
Cathay Financial Holding Co., Ltd.	14,623,214	26,594,628	0.23%	Taiwan Business Bank	9,214,904	5,169,652	0.04%
Chailease Holding Co., Ltd.	2,196,708	10,393,930	0.09%	Taiwan Cooperative Financial Holding Co., Ltd.	15,909,571	12,750,608	0.11%
Chang Hwa Commercial Bank Ltd.	8,563,840	4,870,393	0.04%	Taiwan High Speed Rail Corp.	2,708,000	2,537,589	0.02%
Cheng Shin Rubber Industry Co., Ltd.	2,784,139	4,243,813	0.04%	Taiwan Mobile Co., Ltd.	2,786,128	9,189,331	0.08%
China Airlines Ltd.	4,358,000	3,183,718	0.03%	Taiwan Semiconductor Manufacturing Co., Ltd.	37,632,618	1,120,574,233	9.65%
China Development Financial Holding Corp.	24,674,869	11,484,997	0.10%	TCC Group Holdings	10,527,919	11,098,588	0.10%
China Steel Corp.	17,912,354	12,754,508	0.11%	Unimicron Technology Corp.	2,061,000	11,435,353	0.10%
Chunghwa Telecom Co., Ltd.	5,797,668	22,428,289	0.19%	Uni-President Enterprises Corp.	7,350,602	18,420,971	0.16%
Compal Electronics, Inc.	6,295,201	6,733,458	0.06%				
CTBC Financial Holding Co., Ltd.	27,062,328	31,574,037	0.27%				
Delta Electronics, Inc.	2,974,766	35,532,322	0.31%				
E Ink Holdings, Inc.	1,291,000	10,028,266	0.09%				
E.Sun Financial Holding Co., Ltd.	21,560,829	18,974,513	0.16%				
Eclat Textile Co., Ltd.	270,191	4,405,809	0.04%				
eMemory Technology, Inc.	98,000	7,763,513	0.07%				
Eva Airways Corp.	3,986,000	4,687,388	0.04%				
Evergreen Marine Corp. Taiwan Ltd.	1,565,130	9,311,225	0.08%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
United Microelectronics Corp.	17,196,366	29,525,071	0.25%	SCG Packaging PCL	2,056,500	1,891,324	0.02%
Vanguard International Semiconductor Corp.	1,341,000	5,353,005	0.05%	Siam Cement PCL	1,034,360	6,341,876	0.06%
Voltronic Power Technology Corp.	100,000	5,933,758	0.05%	Siam Cement PCL NVDR	170,790	1,047,149	0.01%
Walsin Lihwa Corp.	4,397,171	4,811,725	0.04%	Thai Oil PCL	1,820,157	2,628,744	0.02%
Wan Hai Lines Ltd.	1,056,110	2,884,310	0.03%	TMBThanachart Bank PCL	35,566,500	1,657,299	0.01%
Winbond Electronics Corp.	4,750,025	3,762,947	0.03%	True Corp. PCL	15,984,253	3,811,219	0.03%
Wistron Corp.	3,987,000	13,027,203	0.11%	True Corp. PCL NVDR	303,600	72,389	0.00%
Wiwynn Corp.	148,000	12,066,643	0.10%			152,882,695	1.32%
WPG Holdings Ltd.	2,478,651	6,861,053	0.06%	Turkey 0.78% (31 December 2023: 0.61%)			
Yageo Corp.	461,469	10,383,995	0.09%	Akbank T.A.S.	4,719,631	9,220,869	0.08%
Yang Ming Marine Transport Corp.	2,643,000	6,077,641	0.05%	Aselsan Elektronik Sanayi Ve Ticaret A.S.	2,148,901	3,841,127	0.03%
Yuanta Financial Holding Co., Ltd.	15,407,393	15,221,458	0.13%	BIM Birlesik Magazalar A.S.	692,267	11,508,397	0.10%
Zhen Ding Technology Holding Ltd.	1,007,605	4,022,158	0.04%	Coca-Cola Icecek A.S.	113,755	2,866,126	0.02%
		2,233,791,506	19.23%	Eregli Demir ve Celik Fabrikalari T.A.S.	2,112,002	3,430,510	0.03%
Thailand 1.32% (31 December 2023: 1.73%)				Ford Otomotiv Sanayi A.S.	108,078	3,705,513	0.03%
Advanced Info Service PCL	1,807,822	10,295,927	0.09%	Haci Omer Sabanci Holding A.S.	1,613,179	4,748,479	0.04%
Airports of Thailand PCL	6,538,255	10,289,099	0.09%	KOC Holding A.S.	1,152,940	7,976,171	0.07%
Asset World Corp. PCL	12,195,800	1,156,520	0.01%	Pegasus Hava Tasimaciligi A.S.	331,369	2,303,567	0.02%
Bangkok Dusit Medical Services PCL Class F	16,753,664	12,212,290	0.11%	Sasa Polyester Sanayi A.S.	2,046,605	2,739,336	0.02%
Bangkok Expressway & Metro PCL	12,074,720	2,517,109	0.02%	Tofas Turk Otomobil Fabrikasi A.S.	203,019	2,105,524	0.02%
Bumrungrad Hospital PCL	925,346	6,228,230	0.05%	Turk Hava Yollari AO	833,959	7,854,099	0.07%
Central Pattana PCL	3,161,077	4,759,166	0.04%	Turkcell Iletisim Hizmetleri A.S.	1,861,802	5,713,157	0.05%
Central Retail Corp. PCL	2,840,438	2,380,093	0.02%	Turkiye Is Bankasi A.S. Class C	13,466,978	6,510,946	0.06%
Charoen Pokphand Foods PCL	5,794,596	3,615,948	0.03%	Turkiye Petrol Rafinerileri A.S.	1,492,487	7,534,479	0.06%
CP ALL PCL	8,950,063	13,413,815	0.12%	Turkiye Sise ve Cam Fabrikalari A.S.	2,014,599	3,084,871	0.03%
CP Axtra PCL	3,361,900	2,496,404	0.02%	Yapi ve Kredi Bankasi A.S.	5,204,050	5,365,409	0.05%
Delta Electronics Thailand PCL	4,743,500	10,760,852	0.09%			90,508,580	0.78%
Energy Absolute PCL	1,639,066	500,239	0.01%	United Arab Emirates 1.09% (31 December 2023: 1.24%)			
Energy Absolute PCL NVDR	829,700	253,223	0.00%	Abu Dhabi Commercial Bank PJSC	4,397,397	9,601,722	0.08%
Global Power Synergy PCL Class F	1,075,300	1,164,744	0.01%	Abu Dhabi Islamic Bank PJSC	2,163,379	6,820,563	0.06%
Gulf Energy Development PCL	4,231,000	4,669,405	0.04%	Abu Dhabi National Oil Co. for Distribution PJSC	4,727,614	4,363,357	0.04%
Home Product Center PCL	8,493,807	2,140,956	0.02%	Aldar Properties PJSC	5,979,392	10,190,851	0.09%
Indorama Ventures PCL	2,668,568	1,418,001	0.01%	Americana Restaurants International plc	4,522,147	3,927,484	0.03%
Intouch Holdings PCL Class F	1,273,200	2,480,654	0.02%	Dubai Islamic Bank PJSC	4,413,926	6,897,886	0.06%
Intouch Holdings PCL NVDR	170,400	332,001	0.00%	Emaar Properties PJSC	10,151,517	22,663,338	0.19%
Kasikornbank PCL	135,500	463,390	0.00%	Emirates NBD Bank PJSC	2,877,350	12,925,749	0.11%
Kasikornbank PCL NVDR	783,400	2,679,112	0.02%	Emirates Telecommunications Group Co. PJSC	5,318,171	23,311,340	0.20%
Krung Thai Bank PCL	5,250,471	2,446,571	0.02%	First Abu Dhabi Bank PJSC	6,749,705	22,897,175	0.20%
Krungthai Card PCL	1,359,100	1,509,185	0.01%	Multiply Group PJSC	6,262,556	3,495,301	0.03%
Minor International PCL	5,222,253	4,269,162	0.04%			127,094,766	1.09%
PTT Exploration & Production PCL	2,158,057	8,938,611	0.08%	United States 0.01% (31 December 2023: 0.00%)			
PTT Global Chemical PCL	3,395,617	2,822,163	0.03%	XP, Inc.	12	211	0.00%
PTT Oil & Retail Business PCL	4,803,300	2,094,224	0.02%	Yageo Corp. GDR	9,710	1,092,474	0.01%
PTT PCL	15,175,050	13,439,311	0.12%			1,092,685	0.01%
SCB X PCL	1,313,375	3,686,290	0.03%	Total Equities		11,530,930,178	99.28%
				Total Transferable Securities		11,530,930,178	99.28%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (31 December 2023: 0.05%)				
Futures (0.00%) (31 December 2023: 0.05%)				
MSCI Emerging Markets Index September 2024	1,891	\$102,900,427	(11,117)	(0.00%)
			(11,117)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(11,117)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments 0.00% (31 December 2023: 0.00%)							
Forward Currency Exchange Contracts 0.00% (31 December 2023: 0.00%)							
INR	2,577,838,496	USD	(30,758,125)	JPMorgan Chase Bank	18/9/2024	78,923	0.00%
INR	2,539,363,294	USD	(30,310,731)	State Street Bank & Trust Co.	18/9/2024	66,064	0.00%
INR	2,577,838,496	USD	(30,791,926)	HSBC Bank	18/9/2024	45,122	0.00%
USD	16,260,480	KRW	(22,234,092,573)	Standard Chartered Bank	19/9/2024	33,347	0.00%
INR	750,000,000	USD	(8,967,645)	BNP Paribas	18/9/2024	4,130	0.00%
USD	10,522,443	HKD	(82,004,069)	Bank of America	19/9/2024	(4,405)	(0.00%)
USD	3,880,590	TWD	(125,000,000)	Citibank NA	18/9/2024	(6,069)	(0.00%)
BRL	24,181,455	USD	(4,461,869)	Barclays Bank plc	18/9/2024	(146,287)	(0.00%)
						70,825	0.00%
Total OTC Financial Derivative Instruments						70,825	0.00%
Total Investments						11,530,989,886	99.28%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						83,377,993	0.72%
Net Assets						11,614,367,879	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					11,523,783,691	97.80%
(b)	Transferable securities dealt in on another regulated market					1,092,474	0.01%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					6,054,013	0.05%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					—	0.00%
(e)	Total OTC Financial Derivative Instruments					227,586	0.00%
(f)	Other assets					251,757,863	2.14%
Total Assets						11,782,915,627	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	11,530,930,178	11,526,843,734
Financial Derivative Instruments	17	227,586	5,442,922
Cash		106,920,501	247,505,353
Unrealised Appreciation on Spot Currency Contracts		36,939	57,067
Receivables:			
Interest and Dividends		41,990,843	27,385,833
Capital Shares Issued		91,118,191	18,166,442
Investments Sold		8,823,094	1,978,105
Margin Cash Due from Broker		2,858,295	—
Cash Collateral		10,000	—
Total Current Assets		11,782,915,627	11,827,379,456
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	167,878	126,890
Bank Overdraft		—	10
Payables and Other Liabilities:			
Investments Purchased		492,738	251
Income Distribution Payable		—	27,835,746
Capital Shares Redeemed		26,055,950	6,365,164
Margin Cash Due to Broker		—	215,043
Management Fees Payable	12	1,811,290	1,970,673
Deferred Capital Gains Tax	5	140,019,892	118,318,750
Total Current Liabilities		168,547,748	154,832,527
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		11,614,367,879	11,672,546,929

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
Institutional Plus CHF Acc			
US (\$) Equivalent	\$4,378,690	\$30,179,711	\$38,068,133
Net Assets	CHF3,934,691	CHF25,400,754	CHF35,220,637
Number of Shares Outstanding	30,904	228,656	315,288
Net Asset Value Per Share¹	CHF127.32	CHF111.09	CHF111.71
EUR Acc			
US (\$) Equivalent	\$1,382,197,119	\$1,660,639,592	\$1,663,077,393
Net Assets	€1,289,728,132	€1,503,317,455	€1,558,282,895
Number of Shares Outstanding	6,346,487	8,182,477	8,951,492
Net Asset Value Per Share¹	€203.22	€183.72	€174.08
Investor EUR			
US (\$) Equivalent	\$379,903,269	\$325,657,084	\$327,647,647
Net Assets	€354,487,740	€294,805,677	€307,001,782
Number of Shares Outstanding	1,756,243	1,615,541	1,775,572
Net Asset Value Per Share¹	€201.84	€182.48	€172.90
Institutional Plus EUR Acc			
US (\$) Equivalent	\$1,302,899,681	\$1,189,078,420	\$1,049,531,376
Net Assets	€1,215,735,692	€1,076,430,041	€983,397,885
Number of Shares Outstanding	6,957,702	6,816,488	6,576,928
Net Asset Value Per Share¹	€174.73	€157.92	€149.52
GBP Acc			
US (\$) Equivalent	\$4,744,007,042	\$4,407,957,702	\$3,881,449,349
Net Assets	£3,752,983,971	£3,457,764,190	£3,226,743,241
Number of Shares Outstanding	14,156,003	14,114,929	13,577,155
Net Asset Value Per Share¹	£265.12	£244.97	£237.66
GBP Dist			
US (\$) Equivalent	\$325,492,892	\$376,987,341	\$416,163,294
Net Assets	£257,497,427	£295,722,740	£345,966,667
Number of Shares Outstanding	1,328,020	1,650,573	1,942,181
Net Asset Value Per Share¹	£193.90	£179.16	£178.13
Institutional Plus GBP Acc			
US (\$) Equivalent	\$878,753,657	\$651,616,730	\$488,996,988
Net Assets	£695,182,018	£511,152,136	£406,515,089
Number of Shares Outstanding	4,298,181	3,421,411	2,806,703
Net Asset Value Per Share¹	£161.74	£149.40	£144.84
Institutional Plus GBP Dist			
US (\$) Equivalent	\$377,181,785	\$724,190,437	\$559,325,014
Net Assets	£298,388,510	£568,081,622	£464,980,487
Number of Shares Outstanding	2,300,011	4,740,519	3,902,748
Net Asset Value Per Share¹	£129.73	£119.84	£119.14
USD Acc			
Net Assets	\$499,834,973	\$678,475,322	\$506,401,392
Number of Shares Outstanding	2,294,545	3,342,339	2,725,113
Net Asset Value Per Share¹	\$217.84	\$202.99	\$185.83
Investor USD			
Net Assets	\$177,018,538	\$197,547,066	\$458,145,095
Number of Shares Outstanding	818,329	980,000	2,482,744
Net Asset Value Per Share¹	\$216.32	\$201.58	\$184.53
Institutional Plus USD Acc			
Net Assets	\$1,542,700,233	\$1,430,217,524	\$1,244,900,083
Number of Shares Outstanding	11,273,523	11,219,562	10,675,447
Net Asset Value Per Share¹	\$136.84	\$127.48	\$116.61

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		3,728,772	9,371,609
Dividend Income		168,434,893	186,323,872
Securities Lending Income		1,145,041	1,054,234
Net Gain on Financial Instruments		705,097,888	374,157,762
Total Investment Income		878,406,594	570,907,477
Expenses			
Management Fees	12	11,574,639	12,200,759
Transaction Fees and Commissions		1,903,681	2,238,835
Other Expenses		77,644	15,460
Total Expenses		13,555,964	14,455,054
Finance Costs			
Interest Expense		13,109	4,098
Total Finance Costs		13,109	4,098
Net Investment Income		864,837,521	556,448,325
Taxation	5	(44,345,688)	(28,975,779)
Net Increase in Net Assets		820,491,833	527,472,546

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	820,491,833	527,472,546
Capital Transactions		
Subscriptions	1,780,751,286	2,592,055,875
Redemptions	(2,659,422,169)	(1,218,967,495)
Total Capital Transactions	(878,670,883)	1,373,088,380
Total (Decrease)/Increase for the Period	(58,179,050)	1,900,560,926
Net Assets		
Beginning of Period	11,672,546,929	10,633,705,764
End of Period	11,614,367,879	12,534,266,690

Vanguard ESG Developed Europe Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The fund aims to provide long-term growth of capital by seeking to achieve the performance of the FTSE Developed Europe Index, a market-capitalisation-weighted index of common stocks of large and mid-sized companies in developed countries in Europe.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- The global stock rally that began in late 2023 continued into the first quarter of 2024, with a number of major market indices reaching record highs. Labour markets and consumer spending continued on solid footing, and investors remained enthusiastic about the potential for AI-driven economic growth.
- Market sentiment soured mid-period amid slow or stalled progress on inflation and strong economic data from some markets, including the US. This dampened expectations that central banks might soon begin cutting rates. Stocks resumed their upward trajectory, however, with support from the tech sector.
- Global stocks posted strong gains for the period.
- In late June, the fund changed its name from Vanguard SRI European Stock Fund to Vanguard ESG Developed Europe Index Fund. It also changed its target index from the FTSE Developed Europe Index, a non-ESG index, to the FTSE Developed Europe Choice Index, a dedicated ESG index.
- In this environment, the fund's spliced index benchmark – reflecting a combination of its old and new target indices – returned 9.03% for the six months. Of the 11 sectors in the fund's new target index, financials, health care, technology and industrials contributed most to results.
- Of the 16 countries in the fund's new target index, only Portugal saw falling share prices. Stocks in the United Kingdom, the Netherlands, Denmark and Germany contributed most to results.

Benchmark returns in the commentary above are in euros.

Benchmark: FTSE Developed Europe Choice Index¹

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ²
EUR Acc	9.31%	8.99%	6.86%
Benchmark	9.03	8.44	6.78
Tracking Difference*	0.28		
Institutional Plus EUR Acc	9.34%	9.04%	6.93%
Benchmark	9.03	8.44	6.78
Tracking Difference*	0.31		
GBP Acc	6.96%	7.82%	7.47%
Benchmark	6.68	7.28	7.39
Tracking Difference*	0.28		
GBP Dist	6.96%	7.82%	7.47%
Benchmark	6.68	7.28	7.39
Tracking Difference*	0.28		
USD Acc	6.06%	7.68%	4.74%
Benchmark	5.78	7.13	—
Tracking Difference*	0.28		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

1 The benchmark for this Fund was FTSE Developed Europe Index until 24 June 2024, and with effect from such date is FTSE Developed Europe Choice Index.

2 Since-inception returns: USD Acc, 2 September 2014.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
Novo Nordisk A/S Class B	72,859	9,649,843	Shell plc	381,803	12,533,720
ASML Holding NV	9,931	9,551,988	LVMH Moët Hennessy Louis Vuitton SE	13,988	10,033,592
Nestlé SA	60,264	5,915,972	TotalEnergies SE	127,796	7,893,959
AstraZeneca plc	37,119	5,472,643	Schneider Electric SE	31,183	7,062,950
SAP SE	28,071	5,080,497	Siemens AG	41,561	6,990,560
Novartis AG	50,096	4,933,024	Air Liquide SA (XPAR)	34,360	5,596,557
Roche Holding AG	17,459	4,624,076	BP plc	970,137	5,401,554
Unilever plc	50,667	2,655,741	ABB Ltd.	91,401	4,767,840
UBS Group AG	92,789	2,627,672	Iberdrola SA	356,412	4,341,098
L'Oreal SA (XPAR)	5,459	2,405,508	Cie Financiere Richemont SA Class A	29,046	4,228,374
Allianz SE	9,059	2,351,716	Rio Tinto plc	68,067	4,211,484
Sanofi SA	26,727	2,341,820	Diageo plc	134,334	4,100,302
Deutsche Telekom AG	78,916	1,801,924	Leonardo SpA	174,502	3,727,620
Alcon, Inc.	21,211	1,764,898	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	7,837	3,605,052
Hermes International SCA	763	1,648,843	Rheinmetall AG	7,453	3,538,974
GSK plc	85,265	1,611,699	MTU Aero Engines AG	15,177	3,451,333
London Stock Exchange Group plc	13,394	1,510,647	National Grid plc	314,110	3,337,410
RELX plc	35,301	1,502,292	Vinci SA	30,401	3,094,822
Zurich Insurance Group AG	2,912	1,472,947	Anheuser-Busch InBev SA	55,111	3,034,412
EssilorLuxottica SA	6,954	1,452,691	Enel SpA	443,318	2,867,824
			Melrose Industries plc	350,120	2,383,839
			Holcim AG	28,260	2,330,105
			BASF SE	50,920	2,299,038
			Anglo American plc	77,669	2,264,522
			Sika AG	8,022	2,146,506
			Saab AB Class B	98,832	2,117,811
			Volvo AB Class B	88,383	2,113,192
			Cie de Saint-Gobain SA	27,013	1,975,191
			Eni SpA	129,083	1,798,901
			Flutter Entertainment plc	9,810	1,747,040

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

Financial Statements

Statement of Investments

30 June 2024

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.29% (31 December 2023: 99.63%)							
Equities 99.29% (31 December 2023: 99.63%)							
Austria 0.28% (31 December 2023: 0.40%)							
ANDRITZ AG	5,622	325,233	0.06%	Carrefour SA	41,684	550,229	0.09%
Erste Group Bank AG	24,303	1,075,165	0.18%	Cie Generale des Etablissements Michelin SCA	56,728	2,048,448	0.35%
Raiffeisen Bank International AG	10,445	169,418	0.03%	Covivio SA REIT	4,461	197,979	0.03%
Telekom Austria AG Class A	7,049	65,696	0.01%	Credit Agricole SA	81,369	1,036,641	0.18%
		1,635,512	0.28%	Danone SA	50,646	2,890,874	0.49%
Belgium 1.36% (31 December 2023: 1.43%)				Edenred SE	20,157	794,387	0.14%
Ackermans & van Haaren NV	1,793	289,570	0.05%	EssilorLuxottica SA	24,683	4,966,220	0.85%
Ageas SA	13,347	569,650	0.10%	Eurazeo SA	1,782	132,492	0.02%
Argenx SE	4,812	1,966,183	0.33%	Eurazeo SE	2,211	164,388	0.03%
D'ieteren Group	1,808	358,165	0.06%	Eurofins Scientific SE	10,435	485,749	0.08%
Elia Group SA	3,043	266,110	0.05%	Euronext NV	6,389	552,648	0.09%
Groupe Bruxelles Lambert NV	6,793	452,753	0.08%	Gecina SA REIT	4,182	359,443	0.06%
KBC Group NV	19,290	1,271,211	0.22%	Getlink SE	28,528	440,758	0.08%
Lotus Bakeries NV	32	308,160	0.05%	Hermes International SCA	2,740	5,863,600	1.00%
Sofina SA	1,383	294,856	0.05%	Ipsen SA	2,776	317,852	0.05%
Syensqo SA	5,710	477,185	0.08%	JCDecaux SE	5,880	108,016	0.02%
UCB SA	9,804	1,359,815	0.23%	Kering SA	5,824	1,971,424	0.34%
Warehouses de Pauw CVA REIT	13,838	350,101	0.06%	Klepierre SA REIT	16,641	415,692	0.07%
		7,963,759	1.36%	Legrand SA	20,445	1,894,025	0.32%
Denmark 7.53% (31 December 2023: 4.68%)				L'Oreal SA	955	391,598	0.07%
AP Moller-Maersk A/S Class A	223	353,453	0.06%	L'Oreal SA (Prime De Fidelite)	5,637	2,311,452	0.39%
AP Moller-Maersk A/S Class B	391	634,675	0.11%	L'Oreal SA (XPAR)	12,081	4,953,814	0.85%
Coloplast A/S Class B	10,064	1,129,011	0.19%	Neoen SA	5,555	209,201	0.04%
Demant A/S	7,754	313,385	0.05%	Orange SA	155,051	1,450,347	0.25%
DSV A/S	13,551	1,938,855	0.33%	Pluxee NV	7,099	185,958	0.03%
Genmab A/S	5,230	1,223,790	0.21%	Publicis Groupe SA	18,404	1,828,990	0.31%
H Lundbeck A/S	20,386	106,229	0.02%	Renault SA	15,482	740,659	0.13%
H Lundbeck A/S Class A	4,884	21,874	0.00%	Rexel SA	19,015	459,402	0.08%
Novo Nordisk A/S Class B	247,350	33,353,911	5.69%	Sanofi SA	88,995	8,004,210	1.37%
Novonesis (Novozymes) B Class B	27,910	1,594,707	0.27%	Sartorius Stedim Biotech	2,049	314,112	0.05%
Pandora A/S	6,609	931,425	0.16%	SCOR SE	12,227	289,291	0.05%
ROCKWOOL A/S Class B	687	260,339	0.05%	SEB SA	1,240	118,544	0.02%
Tryg A/S	26,548	541,821	0.09%	SEB SA (Prime De Fidelite)	811	77,532	0.01%
Vestas Wind Systems A/S	81,426	1,760,648	0.30%	Societe Generale SA	59,111	1,295,713	0.22%
		44,164,123	7.53%	Sodexo SA	811	68,124	0.01%
Finland 1.83% (31 December 2023: 1.72%)				Sodexo SA - PF	1,710	143,640	0.02%
Elisa OYJ	11,546	494,631	0.08%	Sodexo SA (XPAR)	4,556	382,704	0.07%
Kesko OYJ Class B	21,892	358,810	0.06%	SOITEC	2,012	209,650	0.04%
Kone OYJ Class B	26,402	1,216,868	0.21%	STMicroelectronics NV	52,605	1,939,283	0.33%
Nokia OYJ	421,646	1,500,427	0.26%	Teleperformance SE	4,859	477,834	0.08%
Nordea Bank Abp	269,083	2,990,857	0.51%	Unibail-Rodamco-Westfield REIT	8,344	613,451	0.10%
Orion OYJ Class B	8,610	343,195	0.06%	Valeo SE	17,992	178,804	0.03%
Sampo OYJ Class A	36,077	1,446,688	0.25%	Vivendi SE	54,048	527,292	0.09%
Stora Enso OYJ Class R	47,742	608,949	0.10%	Wendel SE	2,179	179,985	0.03%
UPM-Kymmene OYJ	43,103	1,406,020	0.24%	Worldline SA	19,893	201,317	0.03%
Valmet OYJ	13,338	355,991	0.06%			63,835,405	10.88%
		10,722,436	1.83%	Germany 13.60% (31 December 2023: 13.04%)			
France 10.88% (31 December 2023: 17.20%)				Adidas AG	13,356	2,978,388	0.51%
Accor SA	13,710	525,093	0.09%	Allianz SE	31,581	8,195,270	1.40%
Aeroports de Paris SA	2,599	295,246	0.05%	Bayer AG	79,534	2,098,107	0.36%
Amundi SA	4,637	279,379	0.05%	Bayerische Motoren Werke AG	23,839	2,106,891	0.36%
Arkema SA	4,639	376,455	0.06%	Bayerische Motoren Werke AG - Preference Shares	4,614	380,424	0.06%
AXA SA	145,200	4,438,764	0.76%	Bechtle AG	6,629	291,278	0.05%
Ayvens SA	10,994	59,533	0.01%	Beiersdorf AG	7,962	1,087,211	0.19%
BioMerieux	3,289	291,899	0.05%	Brenntag SE	10,520	662,339	0.11%
BNP Paribas SA	81,056	4,825,264	0.82%	Carl Zeiss Meditec AG	2,962	194,455	0.03%
				Commerzbank AG	83,336	1,182,121	0.20%
				Continental AG	8,742	462,452	0.08%
				Covestro AG	15,274	837,015	0.14%
				CTS Eventim AG & Co. KGaA	4,754	370,337	0.06%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Daimler Truck Holding AG	42,314	1,572,811	0.27%	Interpump Group SpA	6,437	267,007	0.05%
Delivery Hero SE Class A	16,101	356,637	0.06%	Intesa Sanpaolo SpA	1,304,225	4,526,965	0.77%
Deutsche Bank AG	158,202	2,358,475	0.40%	Mediobanca Banca di Credito Finanziario SpA	44,030	602,771	0.10%
Deutsche Boerse AG	14,987	2,864,016	0.49%	Moncler SpA	16,688	952,217	0.16%
Deutsche Lufthansa AG	48,445	276,621	0.05%	Nexi SpA	66,860	380,701	0.07%
Deutsche Post AG	79,542	3,005,892	0.51%	Pirelli & C SpA	29,765	165,493	0.03%
Deutsche Telekom AG	270,641	6,354,651	1.08%	Poste Italiane SpA	36,618	435,571	0.07%
Deutsche Wohnen SE	3,979	71,463	0.01%	Recordati Industria Chimica e Farmaceutica SpA	7,890	384,243	0.07%
DWS Group GmbH & Co. KGaA	2,510	83,181	0.01%	Reply SpA	1,818	250,520	0.04%
Evonik Industries AG	18,483	352,101	0.06%	Stellantis NV	167,140	3,087,076	0.53%
Fielmann Group AG	1,970	84,513	0.01%	Telecom Italia SpA	818,618	182,961	0.03%
Fraport AG Frankfurt Airport Services Worldwide	2,880	138,816	0.02%	Telecom Italia SpA (Non CVA)	378,889	92,032	0.02%
Fresenius Medical Care AG	16,454	588,395	0.10%	Terna - Rete Elettrica Nazionale	113,911	822,210	0.14%
Fresenius SE & Co. KGaA	33,288	928,069	0.16%	UniCredit SpA	131,935	4,565,611	0.78%
FUCHS SE	2,384	79,387	0.01%			25,548,222	4.36%
FUCHS SE - Preference Shares	5,302	226,289	0.04%	Netherlands 10.65% (31 December 2023: 7.04%)			
GEA Group AG	13,822	537,676	0.09%	ABN AMRO Bank NV GDR	37,415	574,320	0.10%
Hannover Rueck SE	4,855	1,149,179	0.20%	Adyen NV	2,386	2,656,095	0.45%
Heidelberg Materials AG	11,036	1,068,506	0.18%	Aegon Ltd.	115,612	666,850	0.11%
Henkel AG & Co. KGaA	7,932	582,605	0.10%	Akzo Nobel NV	13,804	783,791	0.13%
Henkel AG & Co. KGaA - Preference Shares	13,180	1,096,840	0.19%	Allfunds Group plc	26,814	140,505	0.02%
Infineon Technologies AG	105,027	3,602,951	0.61%	ASM International NV	3,763	2,678,504	0.46%
KION Group AG	5,814	227,269	0.04%	ASML Holding NV	31,844	30,703,985	5.24%
Knorr-Bremse AG	5,352	381,598	0.07%	ASR Nederland NV	11,914	530,292	0.09%
LEG Immobilien SE	5,999	457,484	0.08%	BE Semiconductor Industries NV	6,156	961,259	0.16%
Mercedes-Benz Group AG	67,700	4,371,389	0.75%	CTP NV	8,958	142,611	0.02%
Merck KGaA	10,459	1,618,530	0.28%	DSM-Firmenich AG	13,987	1,477,027	0.25%
Nemetschek SE	4,379	402,211	0.07%	EXOR NV	8,097	791,077	0.14%
Puma SE	8,072	346,047	0.06%	IMCD NV	4,611	596,202	0.10%
QIAGEN NV	17,891	689,698	0.12%	ING Groep NV	251,591	4,015,896	0.69%
Rational AG	386	300,115	0.05%	InPost SA	17,672	290,881	0.05%
RTL Group SA	2,968	84,291	0.01%	JDE Peet's NV	7,812	145,303	0.03%
SAP SE	88,765	16,822,743	2.87%	Koninklijke Ahold Delhaize NV	75,922	2,094,688	0.36%
Sartorius AG	194	34,804	0.01%	Koninklijke KPN NV	306,074	1,095,745	0.19%
Sartorius AG - Preference Shares	2,029	444,351	0.08%	Koninklijke Philips NV	64,369	1,518,465	0.26%
Scout24 SE	5,939	422,857	0.07%	Koninklijke Vopak NV	5,249	203,451	0.04%
Siemens Healthineers AG	22,509	1,210,984	0.21%	NN Group NV	22,169	963,243	0.16%
Sixt SE	1,025	67,906	0.01%	OCI NV	7,832	178,491	0.03%
Sixt SE - Preference Shares	1,342	68,979	0.01%	Prosus NV	117,650	3,913,039	0.67%
Symrise AG Class A	10,536	1,204,265	0.21%	Randstad NV	8,612	364,546	0.06%
Talanx AG	4,871	363,133	0.06%	Signify NV	10,219	238,103	0.04%
Vonovia SE	56,322	1,495,349	0.25%	Universal Music Group NV	60,897	1,691,719	0.29%
Wacker Chemie AG	1,214	123,585	0.02%	Wolters Kluwer NV	19,473	3,014,421	0.51%
Zalando SE	17,748	388,504	0.07%			62,430,509	10.65%
		79,751,454	13.60%	Norway 0.90% (31 December 2023: 1.16%)			
Ireland 0.61% (31 December 2023: 0.46%)				Aker A.S.A Class A	1,936	104,337	0.02%
AIB Group plc	122,333	603,836	0.10%	AutoStore Holdings Ltd.	87,017	95,775	0.02%
Bank of Ireland Group plc	83,798	818,539	0.14%	DNB Bank A.S.A	80,657	1,482,174	0.25%
Glanbia plc	14,168	257,857	0.04%	Gjensidige Forsikring A.S.A	13,707	229,182	0.04%
Kerry Group plc Class A	12,223	924,670	0.16%	Mowi A.S.A	35,763	556,904	0.09%
Kingspan Group plc	12,322	979,599	0.17%	Norsk Hydro A.S.A	105,830	616,722	0.11%
		3,584,501	0.61%	Orkla A.S.A	61,625	468,474	0.08%
Italy 4.36% (31 December 2023: 4.47%)				Salmar A.S.A	5,136	252,942	0.04%
Amplifon SpA	10,493	348,787	0.06%	Schibsted A.S.A Class A	5,782	159,707	0.03%
Amplifon SpA - Rights Issue 10/8/2024	5,477	—	0.00%	Schibsted A.S.A Class B	7,568	198,825	0.03%
Assicurazioni Generali SpA	101,254	2,358,206	0.40%	Telenor A.S.A	51,257	546,641	0.09%
Banca Mediolanum SpA	19,745	203,571	0.03%	TOMRA Systems A.S.A	18,940	211,450	0.04%
Banco BPM SpA	110,869	666,766	0.11%	Yara International A.S.A	13,152	354,517	0.06%
Brunello Cucinelli SpA	2,746	256,751	0.04%			5,277,650	0.90%
Buzzi SpA	6,959	261,519	0.04%	Poland 0.61% (31 December 2023: 0.57%)			
DiaSorin SpA	1,720	160,063	0.03%	Allegro.eu SA	45,337	396,706	0.07%
Ferrari NV	9,492	3,613,604	0.62%	Bank Polska Kasa Opieki SA	12,670	494,039	0.09%
FinecoBank Banca Fineco SpA	49,457	688,442	0.12%	Dino Polska SA	3,891	366,840	0.06%
Infrastrutture Wireless Italiane SpA	28,219	275,135	0.05%	LPP SA	90	356,993	0.06%
				Pepco Group NV	12,393	60,290	0.01%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Powszechna Kasa Oszczednosci Bank Polski SA	68,938	1,006,752	0.17%	Svenska Handelsbanken AB Class A	105,003	933,921	0.16%
Powszechny Zaklad Ubezpieczen SA	45,327	542,221	0.09%	Svenska Handelsbanken AB Class B	8,872	95,677	0.02%
Santander Bank Polska SA	2,680	336,641	0.06%	Swedbank AB Class A	69,749	1,340,281	0.23%
		3,560,482	0.61%	Swedish Orphan Biovitrum AB	17,564	438,866	0.07%
Portugal 0.12% (31 December 2023: 0.33%)				Tele2 AB Class B	44,956	422,624	0.07%
EDP Renovaveis SA	24,587	320,861	0.05%	Telefonaktiebolaget LM Ericsson Class B	224,219	1,299,872	0.22%
Jeronimo Martins SGPS SA	22,261	406,263	0.07%	Telia Co. AB	199,620	500,015	0.08%
		727,124	0.12%	Trelleborg AB Class B	17,010	618,052	0.11%
Spain 3.97% (31 December 2023: 4.21%)				Volvo Car AB Class B	51,388	148,436	0.03%
Aena SME SA	5,694	1,070,472	0.18%			31,559,172	5.38%
Amadeus IT Group SA	35,236	2,189,565	0.37%	Switzerland 17.09% (31 December 2023: 14.72%)			
Banco Bilbao Vizcaya Argentaria SA	465,301	4,351,495	0.74%	Alcon, Inc.	39,916	3,324,832	0.57%
Banco de Sabadell SA	424,784	764,824	0.13%	Bachem Holding AG Class B	2,525	216,168	0.04%
Banco Santander SA	1,256,955	5,443,244	0.93%	Baloise Holding AG	3,657	600,719	0.10%
Bankinter SA	52,060	397,010	0.07%	Banque Cantonale Vaudoise	2,278	225,535	0.04%
CaixaBank SA	299,456	1,480,211	0.25%	Barry Callebaut AG	288	437,798	0.07%
Cellnex Telecom SA	45,306	1,375,943	0.24%	Belimo Holding AG	747	349,504	0.06%
Corp. ACCIONA Energias Renovables SA	4,544	87,381	0.02%	Chocoladefabriken Lindt & Spruengli AG	78	849,591	0.14%
Fomento de Construcciones y Contratas SA	4,277	59,450	0.01%	Chocoladefabriken Lindt & Spruengli AG (XSWX)	9	970,018	0.17%
Industria de Diseno Textil SA	84,967	3,939,070	0.67%	Clariant AG	18,225	267,582	0.05%
Mapfre SA	80,148	172,639	0.03%	DKSH Holding AG	2,885	181,834	0.03%
Merlin Properties Socimi SA REIT	26,998	280,779	0.05%	Emmi AG	171	157,670	0.03%
Telefonica SA	416,500	1,649,340	0.28%	EMS-Chemie Holding AG	573	438,195	0.07%
		23,261,423	3.97%	Flughafen Zurich AG	1,533	316,286	0.05%
Sweden 5.38% (31 December 2023: 5.10%)				Geberit AG	2,686	1,480,393	0.25%
Assa Abloy AB Class B	78,630	2,075,546	0.35%	Georg Fischer AG	6,630	414,773	0.07%
Atlas Copco AB Class A	204,969	3,597,326	0.61%	Givaudan SA	643	2,844,203	0.49%
Atlas Copco AB Class B	121,743	1,835,791	0.31%	Helvetia Holding AG	2,812	354,758	0.06%
Axfood AB	8,718	213,840	0.04%	Julius Baer Group Ltd.	16,450	857,452	0.15%
Beijer Ref AB Class B	31,394	452,238	0.08%	Kuehne + Nagel International AG	4,087	1,096,572	0.19%
Boliden AB	22,128	661,108	0.11%	Logitech International SA	12,520	1,129,963	0.19%
Castellum AB	34,524	393,602	0.07%	Lonza Group AG	5,836	2,971,706	0.51%
Epiroc AB Class A	50,238	936,149	0.16%	Nestle SA	212,110	20,200,647	3.44%
Epiroc AB Class B	30,545	521,550	0.09%	Novartis AG	165,123	16,488,732	2.81%
EQT AB	50,945	1,405,807	0.24%	Partners Group Holding AG	1,787	2,141,265	0.37%
Essity AB Class B	48,783	1,166,489	0.20%	PSP Swiss Property AG	3,649	436,861	0.07%
Fastighets AB Balder Class B	51,300	328,228	0.06%	Roche Holding AG	55,940	14,492,159	2.47%
Getinge AB Class B	18,051	286,350	0.05%	Roche Holding AG BR	3,005	854,315	0.15%
H & M Hennes & Mauritz AB Class B	48,029	709,430	0.12%	Sandoz Group AG	34,805	1,175,978	0.20%
Holmen AB Class B	6,246	229,588	0.04%	Schindler Holding AG	3,294	772,303	0.13%
Husqvarna AB Class B	27,884	208,675	0.04%	Schindler Holding AG (XSWX)	1,676	389,818	0.07%
Industrivarden AB Class A	9,216	292,800	0.05%	SIG Group AG	26,657	455,321	0.08%
Industrivarden AB Class C	12,923	407,158	0.07%	Sonova Holding AG	3,847	1,108,873	0.19%
Investment AB Latour Class B	11,465	289,099	0.05%	Straumann Holding AG	8,635	997,924	0.17%
Investor AB Class A	37,463	949,609	0.16%	Swatch Group AG	2,291	437,825	0.07%
Investor AB Class B	138,018	3,528,868	0.60%	Swatch Group AG (XSWX)	4,075	155,287	0.03%
L E Lundbergforetagen AB Class B	5,961	275,203	0.05%	Swiss Life Holding AG	2,352	1,613,303	0.28%
Nibe Industrier AB Class B	117,562	465,481	0.08%	Swiss Prime Site AG	6,179	546,636	0.09%
Sagax AB Class B	15,670	374,422	0.06%	Swiss Re AG	23,471	2,717,356	0.46%
Sagax AB Class D	23,998	65,333	0.01%	Swisscom AG	2,057	1,079,681	0.18%
Securitas AB Class B	39,213	363,453	0.06%	Tecan Group AG	1,029	321,391	0.05%
Skandinaviska Enskilda Banken AB Class A	114,823	1,583,236	0.27%	Temenos AG	4,944	318,281	0.05%
Skandinaviska Enskilda Banken AB Class C	9,328	131,167	0.02%	UBS Group AG	259,642	7,130,840	1.22%
Skanska AB Class B	29,468	495,372	0.08%	VAT Group AG	2,075	1,097,532	0.19%
SKF AB Class B	27,291	511,674	0.09%	Zurich Insurance Group AG	11,656	5,798,502	0.99%
SSAB AB Class A	17,677	91,017	0.02%			100,216,382	17.09%
SSAB AB Class B	48,999	248,491	0.04%	United Kingdom 20.12% (31 December 2023: 23.10%)			
Svenska Cellulosa AB SCA Class B	48,382	667,328	0.11%	3i Group plc	75,142	2,717,333	0.46%
				abrdrn plc	147,786	258,327	0.04%
				Admiral Group plc	23,535	725,895	0.12%
				Airtel Africa plc	96,975	137,370	0.02%
				Antofagasta plc	27,990	696,584	0.12%
				Ashtead Group plc	35,334	2,201,299	0.38%
				Associated British Foods plc	25,882	755,241	0.13%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
AstraZeneca plc	121,249	17,670,302	3.01%	Land Securities Group plc REIT	55,355	404,470	0.07%
Auto Trader Group plc	72,136	681,681	0.12%	Legal & General Group plc	483,441	1,294,366	0.22%
Aviva plc	219,306	1,232,800	0.21%	Lloyds Banking Group plc	5,115,682	3,302,906	0.56%
B&M European Value Retail SA	75,400	388,812	0.07%	London Stock Exchange Group plc	40,209	4,457,990	0.76%
Barclays plc	1,213,631	2,990,288	0.51%	M&G plc	175,337	421,883	0.07%
Barratt Developments plc	78,639	437,978	0.07%	Marks & Spencer Group plc	164,945	557,380	0.09%
Beazley plc	53,863	449,792	0.08%	Mondi plc	36,002	644,806	0.11%
Berkeley Group Holdings plc	8,299	449,094	0.08%	NatWest Group plc	508,515	1,870,113	0.32%
British Land Co. plc REIT	75,345	365,778	0.06%	Next plc	9,635	1,026,871	0.18%
BT Group plc	510,974	845,861	0.14%	NMC Health plc	4,513	—	0.00%
Bunzl plc	27,320	969,918	0.17%	Ocado Group plc	48,171	164,143	0.03%
Burberry Group plc	28,806	298,240	0.05%	Pearson plc	55,091	643,805	0.11%
Coca-Cola HBC AG	16,543	526,434	0.09%	Persimmon plc	25,860	412,376	0.07%
Compass Group plc	137,769	3,509,887	0.60%	Phoenix Group Holdings plc	60,486	372,046	0.06%
ConvaTec Group plc	134,623	372,825	0.06%	Prudential plc	222,619	1,886,325	0.32%
CRH plc	55,499	3,859,496	0.66%	Reckitt Benckiser Group plc	57,074	2,882,524	0.49%
Croda International plc	11,276	525,074	0.09%	RELX plc	151,263	6,492,361	1.11%
DCC plc	7,975	521,109	0.09%	Rentokil Initial plc	204,052	1,109,987	0.19%
DS Smith plc	111,226	552,302	0.09%	Rightmove plc	64,280	407,135	0.07%
Endeavour Mining plc	16,179	321,734	0.05%	RS GROUP plc	38,114	315,130	0.05%
Evraz plc	52,432	1	0.00%	Sage Group plc	81,096	1,041,156	0.18%
Experian plc	74,217	3,226,611	0.55%	Schroders plc	68,080	292,126	0.05%
Ferguson plc	16,347	2,937,436	0.50%	Segro plc REIT	108,108	1,145,299	0.20%
Fresnillo plc	14,886	98,674	0.02%	Severn Trent plc	21,348	599,269	0.10%
GSK plc	323,597	5,837,702	1.00%	Smith & Nephew plc	70,713	817,860	0.14%
Haleon plc	558,560	2,125,309	0.36%	Smurfit Kappa Group plc	20,941	871,887	0.15%
Halma plc	30,646	978,114	0.17%	St James's Place plc	44,367	285,982	0.05%
Hargreaves Lansdown plc	30,724	410,216	0.07%	Standard Chartered plc	172,425	1,456,133	0.25%
Hikma Pharmaceuticals plc	13,084	291,823	0.05%	Taylor Wimpey plc	286,098	479,678	0.08%
Hiscox Ltd.	26,509	359,566	0.06%	Tesco plc	569,644	2,055,952	0.35%
Howden Joinery Group plc	44,382	459,872	0.08%	Unilever plc	199,435	10,220,663	1.74%
Informa plc	110,340	1,113,764	0.19%	UNITE Group plc REIT	29,841	313,954	0.05%
InterContinental Hotels Group plc	13,169	1,293,234	0.22%	United Utilities Group plc	55,159	639,265	0.11%
Intermediate Capital Group plc	21,366	549,877	0.09%	Vodafone Group plc	1,769,875	1,456,253	0.25%
International Consolidated Airlines Group SA	169,152	323,705	0.06%	Whitbread plc	15,055	528,270	0.09%
J Sainsbury plc	145,966	439,015	0.07%	Wise plc Class A	60,689	487,825	0.08%
JD Sports Fashion plc	201,935	284,621	0.05%	WPP plc	86,772	741,389	0.13%
Johnson Matthey plc	14,812	273,760	0.05%			118,009,107	20.12%
Kingfisher plc	151,566	444,775	0.08%			582,247,261	99.29%
						582,247,261	99.29%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (31 December 2023: 0.00%)				
Futures (0.01%) (31 December 2023: 0.00%)				
Swiss Market Index September 2024	1	CHF121,180	(987)	(0.00%)
Euro Stoxx 600 Index September 2024	162	€4,216,669	(51,649)	(0.01%)
			(52,636)	(0.01%)
Total Financial Derivative Instruments Dealt in on a Regulated Market				
			(52,636)	(0.01%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
OTC Financial Derivative Instruments 0.00% (31 December 2023: 0.00%)							
Forward Currency Exchange Contracts 0.00% (31 December 2023: 0.00%)							
EUR	2,363,884	GBP	(2,002,920)	JPMorgan Chase Bank	18/9/2024	9,159	0.00%
EUR	2,594,216	GBP	(2,200,230)	State Street Bank & Trust Co.	18/9/2024	7,524	0.00%
GBP	81,920	EUR	(96,448)	UBS AG	18/9/2024	(138)	(0.00%)
GBP	82,400	EUR	(97,241)	State Street Bank & Trust Co.	18/9/2024	(367)	(0.00%)
EUR	57,379	PLN	(250,000)	Deutsche Bank AG	18/9/2024	(369)	(0.00%)
CHF	122,050	EUR	(128,287)	JPMorgan Chase Bank	18/9/2024	(823)	(0.00%)
EUR	203,629	USD	(220,008)	Toronto-Dominion Bank	18/9/2024	(865)	(0.00%)
GBP	413,125	EUR	(487,488)	JPMorgan Chase Bank	18/9/2024	(1,799)	(0.00%)
GBP	577,290	EUR	(680,603)	BNP Paribas	18/9/2024	(1,914)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
GBP	2,267,564	EUR	(2,669,752)	Toronto-Dominion Bank	18/9/2024	(3,900)	(0.00%)
Total OTC Financial Derivative Instruments						6,508	0.00%
Total Investments						582,201,133	99.28%
Other Assets and Liabilities						4,200,149	0.72%
Net Assets						586,401,282	100.00%
Analysis of Total Assets						EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					582,046,645	96.75%
(b)	Transferable securities dealt in on another regulated market					—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					200,616	0.03%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					—	0.00%
(e)	Total OTC Financial Derivative Instruments					16,683	0.00%
(f)	Other assets					19,335,911	3.22%
Total Assets						601,599,855	100.00%

Statement of Assets and Liabilities

	Notes	Euro (€) As at 30 June 2024	Euro (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	582,247,261	547,289,792
Financial Derivative Instruments	17	16,683	25,274
Cash		2,790,120	261,207
Receivables:			
Interest and Dividends		2,128,303	1,662,210
Capital Shares Issued		14,100,098	1,174,386
Investments Sold		40	39
Margin Cash Due from Broker		317,350	137,501
Total Current Assets		601,599,855	550,550,409
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	62,811	18,460
Unrealised Depreciation on Spot Currency Contracts		5	264
Payables and Other Liabilities:			
Investments Purchased		31,105	—
Income Distribution Payable		261,082	53,997
Capital Shares Redeemed		14,780,990	1,070,943
Management Fees Payable	12	62,580	63,556
Total Current Liabilities		15,198,573	1,207,220
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		586,401,282	549,343,189

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
Net Assets	€385,161,068	€377,665,085	€281,996,922
Number of Shares Outstanding	1,282,596	1,374,825	1,194,769
Net Asset Value Per Share¹	€300.30	€274.70	€236.03
Institutional Plus EUR Acc			
Net Assets	€51,413,937	€34,791,084	€36,450,513
Number of Shares Outstanding	238,280	176,301	215,061
Net Asset Value Per Share¹	€215.77	€197.34	€169.49
GBP Acc			
EUR (€) Equivalent	€132,572,884	€117,483,775	€107,462,401
Net Assets	£112,395,291	£101,802,995	£95,343,963
Number of Shares Outstanding	390,540	378,340	402,773
Net Asset Value Per Share¹	£287.79	£269.08	£236.72
GBP Dist			
EUR (€) Equivalent	€16,123,906	€18,343,678	€17,175,100
Net Assets	£13,669,848	£15,895,313	£15,238,279
Number of Shares Outstanding	69,275	84,267	89,156
Net Asset Value Per Share¹	£197.33	£188.63	£170.92
USD Acc			
EUR (€) Equivalent	€1,129,487	€1,059,567	€364,804
Net Assets	\$1,210,584	\$1,170,451	\$389,337
Number of Shares Outstanding	7,677	7,873	3,155
Net Asset Value Per Share¹	\$157.69	\$148.67	\$123.40

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

Statement of Operations

	Notes	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		48,252	65,202
Dividend Income		14,627,369	13,658,039
Securities Lending Income		83,465	110,574
Net Gain on Financial Instruments		37,950,212	40,871,440
Total Investment Income		52,709,298	54,705,255
Expenses			
Management Fees	12	389,159	359,592
Transaction Fees and Commissions		214,718	163,036
Other Expenses		—	136
Total Expenses		603,877	522,764
Finance Costs			
Interest Expense		5,226	131
Distribution	6	362,924	402,348
Total Finance Costs		368,150	402,479
Net Investment Income		51,737,271	53,780,012
Taxation	5	(1,284,815)	(1,229,648)
Net Increase in Net Assets		50,452,456	52,550,364

Statement of Changes in Net Assets

	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	50,452,456	52,550,364
Capital Transactions		
Subscriptions	53,666,479	99,345,743
Redemptions	(67,060,842)	(34,642,283)
Total Capital Transactions	(13,394,363)	64,703,460
Total Increase for the Period	37,058,093	117,253,824
Net Assets		
Beginning of Period	549,343,189	443,449,740
End of Period	586,401,282	560,703,564

Vanguard ESG Developed World All Cap Equity Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The Fund seeks to provide long-term growth of capital by seeking to achieve the performance of the FTSE Developed All Cap Choice Index.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- The global stock rally that began in late 2023 continued into the first quarter of 2024, with a number of major market indices reaching record highs. Labour markets and consumer spending continued on solid footing, and investors remained enthusiastic about the potential for AI-driven economic growth.
- Market sentiment soured mid-period amid slow or stalled progress on inflation and strong economic data from some markets, including the US. This dampened expectations that central banks might soon begin cutting rates. Stocks resumed their upward trajectory, however, with support from the tech sector.
- Global stocks posted strong gains for the period.
- In this environment, the fund's benchmark index returned 11.19% for the six months. The index is constructed from the FTSE Developed All Cap Index, which is screened for certain environmental, social and corporate governance criteria by the sponsor of the index, which is independent of Vanguard.
- Eight of the 11 sectors posted gains for the period, with technology contributing most to the benchmark's return, followed by financials and health care.
- US stocks, which makes up roughly 70% of the weighting in the index, contributed most to the benchmark's performance.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Developed All Cap Choice Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
CHF Acc	18.70%	—	8.69%
Benchmark	18.71	—	8.76
Tracking Difference*	-0.01		
CHF Hedged Acc	11.36%	—	10.89%
Benchmark	11.36	—	11.15
Tracking Difference*	—		
EUR Acc	14.59%	12.31%	11.15%
Benchmark	14.60	12.39	11.44
Tracking Difference*	-0.01		
Institutional Plus EUR Acc	14.63%	12.39%	11.24%
Benchmark	14.60	12.39	11.44
Tracking Difference*	0.03		
Institutional Plus EUR Hedged Acc	12.62%	—	7.81%
Benchmark	12.62	—	7.94
Tracking Difference*	—		
GBP Acc	12.12%	11.10%	11.78%
Benchmark	12.13	11.18	12.08
Tracking Difference*	-0.01		
GBP Dist	12.12%	11.10%	11.78%
Benchmark	12.13	11.18	12.08
Tracking Difference*	-0.01		

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
Institutional Plus GBP Acc	12.16%	11.18%	11.66%
Benchmark	12.13	11.18	11.85
Tracking Difference*	0.03		
USD Acc	11.18%	10.95%	8.57%
Benchmark	11.19	11.03	8.85
Tracking Difference*	-0.01		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: CHF Acc and CHF Hedged Acc, 17 May 2022; Institutional Plus EUR Hedged Acc, 3 March 2021; Institutional Plus GBP Acc and USD Acc, 2 September 2014.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Microsoft Corp.	56,456	24,733,417	Apple, Inc.	10,822	1,868,094
NVIDIA Corp.	138,344	23,315,552	Atmos Energy Corp.	11,940	1,367,727
Apple, Inc.	104,856	21,731,095	Amcor plc	132,086	1,300,533
Amazon.com, Inc.	95,136	17,504,014	Konami Group Corp.	8,000	524,272
Broadcom, Inc.	5,544	9,130,088	ING Groep NV	25,260	404,413
Meta Platforms, Inc. Class A	15,181	7,422,506	Skandinaviska Enskilda Banken AB Class A	26,441	394,985
Alphabet, Inc. Class A	38,637	6,724,427	Brookfield Infrastructure Corp. Class A	11,581	390,806
Eli Lilly & Co.	6,939	6,039,373	Southwest Gas Holdings, Inc.	5,497	390,617
Alphabet, Inc. Class C	30,584	5,334,231	T-Mobile US, Inc.	2,282	369,250
Tesla, Inc.	23,317	4,257,896	New Jersey Resources Corp.	8,031	334,973
JPMorgan Chase & Co.	20,547	4,077,537	American Equity Investment Life Holding Co.	5,909	333,681
Exelon Corp.	91,862	3,194,960	Iwatani Corp.	5,900	305,088
ASML Holding NV	3,043	3,100,736	Zensho Holdings Co., Ltd.	7,000	290,086
Procter & Gamble Co.	18,351	3,070,368	ONE Gas, Inc.	4,602	282,655
UnitedHealth Group, Inc.	6,182	3,002,852	Mirati Therapeutics, Inc.	4,805	282,158
Costco Wholesale Corp.	3,492	2,960,217	Caterpillar, Inc.	834	273,419
Novo Nordisk A/S Class B	19,352	2,697,772	Mirae Asset Securities Co., Ltd. - Preference Shares	92,659	268,011
Visa, Inc. Class A	9,867	2,697,130	Yandex NV Class A	19,678	265,591
Mastercard, Inc. Class A	5,608	2,522,716	Spire, Inc.	4,353	259,395
AbbVie, Inc.	14,682	2,472,897	Kawasaki Kisen Kaisha Ltd.	5,500	237,517
			Novo Nordisk A/S Class B	1,768	233,372
			Toho Gas Co., Ltd.	10,500	225,221
			UniCredit SpA	6,075	217,434
			PayPal Holdings, Inc.	3,515	216,695
			Hella GmbH & Co. KGaA	2,385	216,124
			Chorus Ltd.	45,028	212,245
			Netflix, Inc.	348	210,846
			Italgas SpA	33,770	195,978

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

Financial Statements

Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.62% (31 December 2023: 99.43%)				Equities 99.62% (31 December 2023: 99.43%)			
Australia 1.88% (31 December 2023: 2.02%)				Corporate Travel Management Ltd.			
Abacus Group REIT	34,905	26,925	0.00%		12,924	114,451	0.00%
Abacus Storage King REIT	41,138	31,732	0.00%	Credit Corp. Group Ltd.	4,239	42,380	0.00%
Accent Group Ltd.	20,591	26,610	0.00%	Cromwell Property Group REIT	38,967	10,149	0.00%
Altium Ltd.	10,159	461,562	0.01%	CSL Ltd.	44,202	8,714,689	0.16%
Alumina Ltd.	260,422	294,799	0.01%	Data#3 Ltd.	6,005	33,567	0.00%
Amotiv Ltd.	13,545	94,983	0.00%	De Grey Mining Ltd.	84,034	63,979	0.00%
AMP Ltd.	243,283	177,912	0.00%	Deterra Royalties Ltd.	57,057	152,041	0.00%
Ansell Ltd.	10,897	193,219	0.00%	Dexus Industria REIT	24,063	45,319	0.00%
ANZ Group Holdings Ltd.	274,018	5,168,002	0.09%	Dexus REIT	111,249	481,449	0.01%
APM Human Services International Ltd.	33,647	31,123	0.00%	Domain Holdings Australia Ltd.	13,347	27,187	0.00%
ARB Corp., Ltd.	9,453	237,565	0.01%	Domino's Pizza Enterprises Ltd.	4,402	105,512	0.00%
Arena REIT	44,606	115,288	0.00%	Downer EDI Ltd.	50,214	155,604	0.00%
ASX Ltd.	19,466	780,022	0.02%	Eagers Automotive Ltd.	12,537	88,082	0.00%
Atlas Arteria Ltd.	109,646	374,190	0.01%	Elders Ltd.	13,109	71,440	0.00%
AUB Group Ltd.	8,456	178,964	0.00%	Emeco Holdings Ltd.	36,763	17,432	0.00%
Audinate Group Ltd.	11,484	121,410	0.00%	EML Payments Ltd.	18,948	11,769	0.00%
Aurizon Holdings Ltd.	183,566	447,470	0.01%	Evolution Mining Ltd.	210,039	490,961	0.01%
Aussie Broadband Ltd.	19,492	45,041	0.00%	EVT Ltd.	5,450	42,294	0.00%
Australian Agricultural Co., Ltd.	19,263	18,718	0.00%	FleetPartners Group Ltd.	3,750	8,966	0.00%
Australian Ethical Investment Ltd.	9,450	27,264	0.00%	Flight Centre Travel Group Ltd.	25,551	344,356	0.01%
Australian Strategic Materials Ltd.	7,423	3,867	0.00%	Fortescue Ltd.	150,524	2,152,293	0.04%
AVZ Minerals Ltd.	142,604	9,524	0.00%	G8 Education Ltd.	91,433	72,360	0.00%
Baby Bunting Group Ltd.	10,603	10,976	0.00%	Genesis Minerals Ltd.	142,944	167,541	0.00%
Bank of Queensland Ltd.	48,596	188,563	0.00%	Gold Road Resources Ltd.	78,237	89,348	0.00%
Bapcor Ltd.	26,588	91,270	0.00%	Goodman Group REIT	174,206	4,042,936	0.07%
Bega Cheese Ltd.	15,896	45,119	0.00%	GPT Group REIT	154,249	412,061	0.01%
Bellevue Gold Ltd.	130,936	156,090	0.00%	GQG Partners, Inc. Class CDI	52,134	98,534	0.00%
Bendigo & Adelaide Bank Ltd.	65,652	503,787	0.01%	GrainCorp Ltd. Class A	18,380	108,880	0.00%
BlueScope Steel Ltd.	44,023	600,658	0.01%	Growthpoint Properties Australia Ltd. REIT	8,635	12,514	0.00%
BrainChip Holdings Ltd.	101,575	14,924	0.00%	GWA Group Ltd.	9,634	15,442	0.00%
Brambles Ltd.	137,474	1,334,028	0.03%	Hansen Technologies Ltd.	7,854	23,814	0.00%
Bravura Solutions Ltd.	8,828	6,367	0.00%	Harvey Norman Holdings Ltd.	58,108	161,827	0.00%
Breville Group Ltd.	15,936	288,847	0.01%	Healius Ltd.	34,555	34,616	0.00%
Brickworks Ltd.	11,732	205,283	0.00%	Helia Group Ltd.	34,204	88,403	0.00%
BWP Trust REIT	31,104	71,874	0.00%	HMC Capital Ltd. REIT	51,079	245,956	0.01%
Calix Ltd.	11,822	11,211	0.00%	HomeCo Daily Needs REIT	115,785	89,699	0.00%
Capricorn Metals Ltd.	30,015	95,818	0.00%	Hotel Property Investments Ltd. REIT	31,250	66,368	0.00%
CAR Group Ltd.	33,220	782,056	0.02%	HUB24 Ltd.	4,472	139,027	0.00%
Centuria Capital Group	42,459	46,788	0.00%	IDP Education Ltd.	27,154	274,742	0.01%
Centuria Industrial REIT	48,647	97,792	0.00%	IGO Ltd.	52,894	199,234	0.00%
Centuria Office REIT	15,630	11,535	0.00%	Iluka Resources Ltd.	39,151	171,263	0.00%
Chalice Mining Ltd.	24,601	23,330	0.00%	Imdex Ltd.	73,639	109,179	0.00%
Challenger Ltd.	51,295	240,144	0.01%	Imugene Ltd.	476,242	18,129	0.00%
Champion Iron Ltd.	37,138	158,737	0.00%	Incitec Pivot Ltd.	167,131	323,693	0.01%
Charter Hall Group REIT	39,855	297,580	0.01%	Infomedica Ltd.	17,975	20,168	0.00%
Charter Hall Long Wale REIT	54,712	118,753	0.00%	Ingenia Communities Group REIT	26,092	83,294	0.00%
Charter Hall Retail REIT	30,610	66,439	0.00%	Inghams Group Ltd.	27,184	65,720	0.00%
Charter Hall Social Infrastructure REIT	25,893	40,984	0.00%	Insignia Financial Ltd.	38,491	58,867	0.00%
Cleanaway Waste Management Ltd.	294,212	544,276	0.01%	Insurance Australia Group Ltd.	236,803	1,129,183	0.02%
Clinuvel Pharmaceuticals Ltd.	1,131	11,610	0.00%	Integral Diagnostics Ltd.	3,984	7,104	0.00%
Cochlear Ltd.	5,584	1,238,678	0.02%	ioneer Ltd.	112,438	11,264	0.00%
Collins Foods Ltd.	3,375	20,511	0.00%	IPH Ltd.	13,785	57,724	0.00%
Commonwealth Bank of Australia	153,440	13,053,253	0.24%	IRESS Ltd.	12,398	66,654	0.00%
Computershare Ltd.	52,207	918,382	0.02%	James Hardie Industries plc	41,782	1,319,864	0.02%
				JB Hi-Fi Ltd.	9,301	380,216	0.01%
				Johns Lyng Group Ltd.	18,082	68,834	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Judo Capital Holdings Ltd.	80,998	68,159	0.00%	Reliance Worldwide Corp., Ltd.	89,673	270,694	0.01%
Kelsian Group Ltd.	10,941	37,631	0.00%	Resolute Mining Ltd.	50,081	17,392	0.00%
Kogan.com Ltd.	2,392	6,662	0.00%	Rural Funds Group REIT	15,088	20,103	0.00%
Lake Resources NL	67,647	1,807	0.00%	Sandfire Resources Ltd.	35,381	206,283	0.00%
Lendlease Corp., Ltd.	68,215	246,465	0.01%	Sayona Mining Ltd.	570,217	13,709	0.00%
Leo Lithium Ltd.	149,985	50,585	0.00%	Scentre Group REIT	497,732	1,037,120	0.02%
Life360, Inc. Class CDI	19,425	212,368	0.01%	Seek Ltd.	42,798	610,525	0.01%
Lifestyle Communities Ltd.	26,282	218,177	0.01%	Select Harvests Ltd.	4,043	10,638	0.00%
Liontown Resources Ltd.	159,835	96,605	0.00%	Service Stream Ltd.	15,937	13,624	0.00%
Lovisa Holdings Ltd.	2,913	63,947	0.00%	Sigma Healthcare Ltd.	232,567	198,033	0.00%
Lynas Rare Earths Ltd.	76,294	302,151	0.01%	Sims Ltd.	7,660	52,692	0.00%
Macquarie Group Ltd.	34,087	4,659,768	0.08%	SiteMinder Ltd.	30,174	102,572	0.00%
Macquarie Telecom Group Ltd.	2,472	156,128	0.00%	SmartGroup Corp., Ltd.	11,902	67,167	0.00%
Magellan Financial Group Ltd.	8,375	47,095	0.00%	Sonic Healthcare Ltd.	48,576	853,211	0.02%
Mayne Pharma Group Ltd.	3,037	9,553	0.00%	St Barbara Ltd.	16,457	2,198	0.00%
McMillan Shakespeare Ltd.	4,807	56,245	0.00%	Steadfast Group Ltd.	136,971	565,322	0.01%
Medibank Pvt Ltd.	262,648	654,277	0.01%	Stockland REIT	212,846	592,762	0.01%
Megaport Ltd.	7,611	57,031	0.00%	Suncorp Group Ltd.	123,401	1,434,816	0.03%
Mesoblast Ltd.	51,685	34,173	0.00%	Super Retail Group Ltd.	11,821	110,130	0.00%
Mineral Resources Ltd.	17,944	646,172	0.01%	Syrah Resources Ltd.	79,840	18,929	0.00%
Mirvac Group REIT	320,875	400,734	0.01%	Technology One Ltd.	23,850	296,265	0.01%
Monadelphous Group Ltd.	11,228	96,282	0.00%	Telix Pharmaceuticals Ltd.	31,491	392,233	0.01%
Mount Gibson Iron Ltd.	61,450	16,826	0.00%	Telstra Group Ltd.	414,956	1,003,205	0.02%
Myer Holdings Ltd.	111,371	61,363	0.00%	Temple & Webster Group Ltd.	7,396	46,381	0.00%
MyState Ltd.	9,036	22,570	0.00%	TPG Telecom Ltd.	24,599	75,242	0.00%
Nanosonics Ltd.	17,586	35,117	0.00%	Transurban Group	298,103	2,468,692	0.05%
National Australia Bank Ltd.	285,099	6,898,314	0.13%	Tyro Payments Ltd.	10,900	7,243	0.00%
National Storage REIT	129,278	198,578	0.00%	Ventia Services Group Pty Ltd.	124,569	318,631	0.01%
Netwealth Group Ltd.	3,281	48,579	0.00%	Vicinity Ltd. REIT	318,305	393,273	0.01%
Neuren Pharmaceuticals Ltd.	6,246	88,725	0.00%	Vulcan Energy Resources Ltd.	14,728	36,984	0.00%
NEXTDC Ltd.	63,012	741,916	0.01%	Waypoint Ltd. REIT	70,917	102,775	0.00%
nib holdings Ltd.	49,040	240,723	0.01%	Webjet Ltd.	38,579	231,370	0.01%
Nickel Industries Ltd.	146,111	78,064	0.00%	Wesfarmers Ltd.	105,056	4,573,136	0.08%
Nine Entertainment Co. Holdings Ltd.	84,194	78,721	0.00%	West African Resources Ltd.	34,910	37,537	0.00%
Northern Star Resources Ltd.	95,680	830,698	0.02%	Westgold Resources Ltd.	11,475	18,546	0.00%
NRW Holdings Ltd.	15,143	31,250	0.00%	Westpac Banking Corp.	319,359	5,807,721	0.11%
Nufarm Ltd.	28,854	88,643	0.00%	WiseTech Global Ltd.	16,273	1,090,053	0.02%
Omni Bridgeway Ltd.	6,344	4,703	0.00%	Woolworths Group Ltd.	113,447	2,560,119	0.05%
oOh!media Ltd.	20,220	18,230	0.00%	Xero Ltd.	13,865	1,263,029	0.02%
Orica Ltd.	42,690	509,483	0.01%	Zip Co., Ltd.	141,897	138,358	0.00%
Orora Ltd.	107,148	140,971	0.00%			104,619,286	1.88%
Paradigm Biopharmaceuticals Ltd. - Warrants 30/11/2024	672	6	0.00%	Austria 0.07% (31 December 2023: 0.07%)			
Perenti Ltd.	24,243	16,191	0.00%	Agrana Beteiligungs AG	1,097	16,342	0.00%
Perpetual Ltd.	9,672	137,651	0.00%	ANDRITZ AG	5,903	365,990	0.01%
Perseus Mining Ltd.	99,094	155,523	0.00%	AT&S Austria Technologie & Systemtechnik AG	1,642	37,942	0.00%
PEXA Group Ltd.	12,743	117,359	0.00%	BAWAG Group AG	7,839	496,526	0.01%
Pilbara Minerals Ltd.	244,245	500,775	0.01%	CA Immobilien Anlagen AG	5,396	179,047	0.00%
Pinnacle Investment Management Group Ltd.	5,114	48,430	0.00%	DO & CO AG	463	82,373	0.00%
Platinum Asset Management Ltd.	25,767	17,897	0.00%	Erste Group Bank AG	28,811	1,366,051	0.03%
PolyNovo Ltd.	32,976	53,956	0.00%	Eurotelesites AG	4,349	17,059	0.00%
Premier Investments Ltd.	9,406	195,678	0.00%	IMMOFINANZ AG	4,838	134,295	0.00%
Pro Medicus Ltd.	5,108	488,714	0.01%	Lenzing AG	873	30,642	0.00%
Qantas Airways Ltd.	67,333	263,065	0.01%	Oesterreichische Post AG	2,119	68,018	0.00%
QBE Insurance Group Ltd.	139,957	1,625,448	0.03%	Raiffeisen Bank International AG	12,911	224,442	0.01%
Qube Holdings Ltd.	165,136	402,544	0.01%	Strabag SE	875	36,527	0.00%
Ramelius Resources Ltd.	61,125	78,379	0.00%	Telekom Austria AG Class A	17,399	173,793	0.00%
Ramsay Health Care Ltd.	15,404	488,248	0.01%	UNIQA Insurance Group AG	12,288	104,830	0.00%
REA Group Ltd.	4,112	540,067	0.01%	Vienna Insurance Group AG Wiener Versicherung Gruppe	3,328	108,787	0.00%
Red 5 Ltd.	623,600	149,930	0.00%	Wienerberger AG	8,089	268,404	0.01%
Reece Ltd.	15,411	259,056	0.01%			3,711,068	0.07%
Region RE Ltd. REIT	75,700	106,168	0.00%	Belgium 0.23% (31 December 2023: 0.24%)			
Regis Resources Ltd.	76,589	89,768	0.00%	Ackermans & van Haaren NV	1,776	307,404	0.01%
				Aedifica SA REIT	7,648	464,346	0.01%

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Ageas SA	14,539	665,047	0.01%	Choice Properties REIT	16,725	156,940	0.00%
Argenx SE	5,515	2,415,112	0.04%	CI Financial Corp.	10,788	113,529	0.00%
Azelis Group NV	11,675	209,713	0.00%	Cogeco Communications, Inc.	263	9,916	0.00%
Barco NV	7,167	79,578	0.00%	Colliers International Group, Inc.	4,724	527,413	0.01%
Bekaert SA	1,797	75,266	0.00%	Constellation Software, Inc.	1,805	5,199,761	0.09%
bpost SA	5,716	18,532	0.00%	Constellation Software, Inc. - Warrants 31/3/2040	1,650	—	0.00%
Cofinimmo SA REIT	5,801	350,340	0.01%	Definity Financial Corp.	7,091	233,093	0.00%
Colruyt Group N.V	4,842	231,344	0.01%	Descartes Systems Group, Inc.	7,592	735,426	0.01%
Deme Group NV	791	137,506	0.00%	Dollarama, Inc.	24,595	2,245,158	0.04%
D'ieteren Group	2,408	511,251	0.01%	Dream Industrial REIT	17,914	165,872	0.00%
Elia Group SA	3,215	301,324	0.01%	Eldorado Gold Corp.	15,102	223,051	0.00%
Euronav NV	1,948	32,089	0.00%	Element Fleet Management Corp.	33,846	615,652	0.01%
Fagron	8,457	165,142	0.00%	Enghouse Systems Ltd.	2,429	53,556	0.00%
Gimv NV	1,538	72,610	0.00%	Equinox Gold Corp.	42,662	222,609	0.00%
Groupe Bruxelles Lambert NV	7,389	527,812	0.01%	Fairfax Financial Holdings Ltd.	1,986	2,258,831	0.04%
KBC Ancora	2,584	120,469	0.00%	Finning International, Inc.	12,614	369,750	0.01%
KBC Group NV	21,638	1,528,256	0.03%	First Capital REIT	31,307	336,327	0.01%
Kinopolis Group NV	458	16,714	0.00%	First Majestic Silver Corp.	31,736	187,862	0.00%
Lotus Bakeries NV	32	330,270	0.01%	First National Financial Corp.	372	9,675	0.00%
Melexis NV	2,013	173,458	0.00%	First Quantum Minerals Ltd.	63,714	836,731	0.02%
Montea NV REIT	2,573	218,127	0.01%	FirstService Corp.	3,864	587,923	0.01%
Ontex Group NV	7,954	69,135	0.00%	Franco-Nevada Corp.	18,282	2,167,092	0.04%
Proximus SADP	8,667	69,202	0.00%	George Weston Ltd.	6,279	903,018	0.02%
Retail Estates NV REIT	533	35,417	0.00%	GFL Environmental, Inc.	22,198	864,332	0.02%
Shurgard Self Storage Ltd. REIT	1,822	70,396	0.00%	Gildan Activewear, Inc. Class A	14,452	548,043	0.01%
Sofina SA	2,137	488,298	0.01%	Granite REIT	6,140	304,184	0.01%
Solvay SA	6,142	216,373	0.00%	Great-West Lifeco, Inc.	23,352	681,096	0.01%
Syensqo SA	6,142	550,115	0.01%	H&R REIT	16,657	108,949	0.00%
UCB SA	10,939	1,626,101	0.03%	Hudbay Minerals, Inc.	27,974	253,092	0.01%
VGP NV	765	85,268	0.00%	Hydro One Ltd.	27,614	804,193	0.02%
Warehouses de Pauw CVA REIT	15,085	409,034	0.01%	iA Financial Corp., Inc.	8,621	541,258	0.01%
Xior Student Housing NV REIT	2,124	68,178	0.00%	IAMGOLD Corp.	56,562	212,441	0.00%
		12,639,227	0.23%	IGM Financial, Inc.	11,084	305,947	0.01%
Canada 2.43% (31 December 2023: 2.68%)				Innergex Renewable Energy, Inc.	16,591	124,037	0.00%
Agnico Eagle Mines Ltd.	46,653	3,050,762	0.06%	Intact Financial Corp.	15,997	2,665,602	0.05%
Air Canada	15,325	200,473	0.00%	Ivanhoe Mines Ltd. Class A	61,684	795,646	0.02%
Alamos Gold, Inc. Class A	32,935	516,524	0.01%	Kinaxis, Inc.	3,681	424,390	0.01%
Allied Properties REIT	8,354	93,470	0.00%	Kinross Gold Corp.	109,038	907,621	0.02%
Aritzia, Inc.	7,700	217,886	0.00%	Laurentian Bank of Canada	3,295	63,933	0.00%
B2Gold Corp.	118,847	318,755	0.01%	Lightspeed Commerce, Inc.	11,113	151,871	0.00%
Ballard Power Systems, Inc.	39,869	90,032	0.00%	Linamar Corp.	5,673	275,659	0.01%
Bank of Montreal	65,744	5,517,144	0.10%	Lithium Americas Argentina Corp.	6,350	20,233	0.00%
Bank of Nova Scotia	112,986	5,167,292	0.09%	Loblaw Cos Ltd.	13,280	1,540,202	0.03%
Bausch Health Cos, Inc.	27,871	194,314	0.00%	Lundin Gold, Inc.	10,157	150,015	0.00%
BCE, Inc.	30,926	1,001,448	0.02%	Lundin Mining Corp.	68,025	757,131	0.01%
BlackBerry Ltd.	55,670	139,139	0.00%	Magna International, Inc.	27,325	1,145,040	0.02%
Boardwalk REIT	4,421	227,714	0.00%	Manulife Financial Corp.	164,241	4,372,638	0.08%
Boralex, Inc. Class A	9,132	223,637	0.00%	Maple Leaf Foods, Inc.	7,629	127,786	0.00%
Boyd Group Services, Inc.	2,280	428,174	0.01%	Methanex Corp.	6,504	313,947	0.01%
BRP, Inc.	2,909	186,337	0.00%	Metro, Inc.	19,581	1,084,550	0.02%
Canadian Apartment Properties REIT	14,505	471,186	0.01%	Mullen Group Ltd.	4,185	40,188	0.00%
Canadian Imperial Bank of Commerce	86,514	4,112,790	0.07%	National Bank of Canada	30,199	2,394,777	0.04%
Canadian National Railway Co.	51,255	6,055,383	0.11%	North West Co., Inc.	5,443	164,839	0.00%
Canadian Pacific Kansas City Ltd.	86,318	6,796,435	0.12%	NorthWest Healthcare Properties REIT	19,131	65,152	0.00%
Canadian Western Bank	8,005	253,778	0.01%	Novagold Resources, Inc.	14,471	50,657	0.00%
Canfor Corp.	2,451	25,990	0.00%	Nutrien Ltd.	46,056	2,344,284	0.04%
Capstone Copper Corp.	40,585	287,700	0.01%	Nuvei Corp.	6,211	201,125	0.00%
Cargojet, Inc.	1,040	106,405	0.00%	OceanaGold Corp.	44,129	101,264	0.00%
Cascades, Inc.	4,788	31,597	0.00%	Onex Corp.	7,111	483,403	0.01%
Celestica, Inc.	11,075	634,060	0.01%	Open Text Corp.	23,507	705,717	0.01%
Centerra Gold, Inc.	23,684	159,238	0.00%	Osisko Gold Royalties Ltd.	17,675	275,391	0.01%
CGI, Inc.	19,405	1,936,458	0.04%				
Chartwell Retirement Residences	17,038	160,002	0.00%				

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Power Corp. of Canada	50,935	1,415,244	0.03%	Tryg A/S	32,899	719,615	0.01%
Premium Brands Holdings Corp.	3,964	272,977	0.01%	Vestas Wind Systems A/S	96,849	2,244,388	0.04%
Primaris REIT	4,164	40,382	0.00%	Zealand Pharma A/S	5,312	680,104	0.01%
Primo Water Corp.	14,290	312,253	0.01%			58,382,725	1.05%
Quebecor, Inc. Class B	5,574	117,602	0.00%	Finland 0.26% (31 December 2023: 0.30%)			
RB Global, Inc.	16,730	1,275,703	0.02%	Ahlstrom-Munksjo OYJ - Rights Issue 31/12/2049	635	12,141	0.00%
Restaurant Brands International, Inc.	29,424	2,072,915	0.04%	Citycon OYJ	2,596	10,990	0.00%
RioCan REIT	23,648	290,513	0.01%	Elisa OYJ	15,370	705,695	0.01%
Royal Bank of Canada	128,379	13,664,926	0.25%	Finnair OYJ	3,297	9,274	0.00%
Russel Metals, Inc.	6,916	188,372	0.00%	F-Secure OYJ	3,588	7,460	0.00%
Saputo, Inc.	21,177	475,432	0.01%	Huhtamaki OYJ	7,249	291,031	0.01%
Shopify, Inc. Class A	112,427	7,428,115	0.13%	Kemira OYJ	9,144	223,050	0.01%
SmartCentres REIT	8,750	140,616	0.00%	Kesko OYJ Class B	29,715	521,973	0.01%
SSR Mining, Inc.	16,384	73,996	0.00%	Kojamo OYJ	13,775	141,950	0.00%
Stelco Holdings, Inc.	4,368	118,653	0.00%	Kone OYJ Class B	30,972	1,529,922	0.03%
Stella-Jones, Inc.	4,866	317,454	0.01%	Mandatum OYJ	39,443	176,617	0.00%
Sun Life Financial, Inc.	53,704	2,632,707	0.05%	Nokia OYJ	491,470	1,874,379	0.03%
TELUS Corp.	41,611	629,783	0.01%	Nokian Renkaat OYJ	8,555	70,508	0.00%
TFI International, Inc.	7,576	1,099,789	0.02%	Nordea Bank Abp	303,324	3,613,347	0.07%
Thomson Reuters Corp.	13,150	2,216,188	0.04%	Orion OYJ Class B	11,738	501,447	0.01%
TMX Group Ltd.	26,616	740,700	0.01%	QT Group OYJ	2,055	170,800	0.00%
Torex Gold Resources, Inc.	8,669	134,310	0.00%	Revenio Group OYJ	1,061	31,271	0.00%
Toromont Industries Ltd.	7,719	683,306	0.01%	Sampo OYJ Class A	39,443	1,695,149	0.03%
Toronto-Dominion Bank	161,068	8,851,766	0.16%	Sanoma OYJ	5,198	36,155	0.00%
Transcontinental, Inc. Class A	5,465	60,387	0.00%	Stora Enso OYJ Class R	50,335	688,088	0.01%
Waste Connections, Inc.	23,716	4,160,157	0.08%	Terveystalo OYJ	3,865	35,624	0.00%
West Fraser Timber Co., Ltd.	6,240	479,144	0.01%	TietoEVRY OYJ	8,896	171,999	0.00%
Westshore Terminals Investment Corp.	1,544	25,625	0.00%	Tokmanni Group Corp.	2,977	41,797	0.00%
Wheaton Precious Metals Corp.	42,846	2,246,021	0.04%	UPM-Kymmene OYJ	49,319	1,724,216	0.03%
Winpak Ltd.	2,540	82,882	0.00%	Valmet OYJ	14,317	409,538	0.01%
		135,381,859	2.43%	YIT OYJ	15,808	38,154	0.00%
						14,732,575	0.26%
Denmark 1.05% (31 December 2023: 0.95%)				France 1.47% (31 December 2023: 1.73%)			
ALK-Abello A/S	9,479	208,565	0.00%	Accor SA	15,740	646,096	0.01%
Alm Brand A/S	73,815	146,820	0.00%	Aeroports de Paris SA	2,963	360,748	0.01%
Ambu A/S Class B	17,188	331,004	0.01%	Air France-KLM	11,228	99,013	0.00%
AP Moller-Maersk A/S Class A	629	1,068,492	0.02%	Altea SCA REIT	280	24,817	0.00%
AP Moller-Maersk A/S Class B	101	175,707	0.00%	Amundi SA	5,639	364,127	0.01%
Bavarian Nordic A/S	6,275	155,653	0.00%	Antin Infrastructure Partners SA	4,196	50,817	0.00%
Chemometec A/S	1,397	61,155	0.00%	ARGAN SA REIT	1,174	91,600	0.00%
Coloplast A/S Class B	10,962	1,317,986	0.02%	Arkema SA	5,036	437,994	0.01%
D/S Norden A/S	1,283	55,906	0.00%	AXA SA	165,228	5,413,431	0.10%
Demant A/S	9,740	421,896	0.01%	Ayvens SA	26,151	151,768	0.00%
Dfds A/S	2,673	75,639	0.00%	Beneteau SACA	3,431	35,926	0.00%
DSV A/S	16,274	2,495,524	0.05%	BioMerieux	4,572	434,879	0.01%
Genmab A/S	6,293	1,578,179	0.03%	BNP Paribas SA	93,617	5,972,884	0.11%
GN Store Nord A/S	15,227	424,759	0.01%	Bonduelle SCA	718	4,679	0.00%
H Lundbeck A/S	530	2,960	0.00%	Carmila SA REIT	4,001	67,065	0.00%
H Lundbeck A/S Class A	25,511	122,455	0.00%	Carrefour SA	50,695	717,187	0.01%
Jyske Bank A/S	3,867	307,884	0.01%	Cie Generale des Etablissements Michelin SCA	64,362	2,490,867	0.05%
Netcompany Group A/S	2,643	113,496	0.00%	Coface SA	7,944	110,767	0.00%
NKT A/S	5,003	438,235	0.01%	Covivio SA REIT	9,540	453,763	0.01%
Novo Nordisk A/S Class B	281,536	40,687,621	0.73%	Credit Agricole SA	91,883	1,254,579	0.02%
Novonosis (Novozymes) B Class B	32,355	1,981,326	0.04%	Danone SA	56,460	3,453,968	0.06%
NTG Nordic Transport Group A/S	732	31,981	0.00%	Derichebourg SA	11,762	53,575	0.00%
Pandora A/S	7,243	1,094,018	0.02%	Edenred SE	25,229	1,065,614	0.02%
Ringkjoebing Landbobank A/S	2,706	453,450	0.01%	Elior Group SA	2,566	7,266	0.00%
ROCKWOOL A/S Class B	710	288,359	0.01%	Elis SA	17,343	375,836	0.01%
Schouw & Co. A/S	504	39,621	0.00%	Equasens	1,150	65,693	0.00%
Spar Nord Bank A/S	8,460	162,921	0.00%	EssilorLuxottica SA	28,311	6,104,874	0.11%
Sydbank A/S	4,260	225,912	0.01%	Eurazeo SA	2,232	177,856	0.00%
Topdanmark A/S	2,757	145,731	0.00%	Eurazeo SE	1,388	110,602	0.00%
TORM plc Class A	3,207	125,363	0.00%	Eurazeo SE - PF	1,006	80,163	0.00%
				Euroapi SA	3,093	8,453	0.00%
				Eurofins Scientific SE	13,228	659,944	0.01%
				Euronext NV	6,665	617,888	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Eutelsat Communications SACA	13,110	52,774	0.00%	Adidas AG	15,192	3,630,892	0.07%
Fnac Darty SA	1,489	46,997	0.00%	Adtran Networks SE	2,320	49,182	0.00%
Forvia SE	12,065	142,966	0.00%	Aixtron SE	8,176	160,663	0.00%
Gecina SA REIT	4,436	408,631	0.01%	Allianz SE	35,723	9,935,249	0.18%
Getlink SE	29,888	494,902	0.01%	Aroundtown SA	72,139	151,963	0.00%
Hermes International SCA	3,127	7,171,915	0.13%	Atoss Software SE	1,038	124,597	0.00%
ICADE REIT	2,048	50,352	0.00%	Aurubis AG	2,431	190,847	0.00%
ID Logistics Group SACA	177	66,679	0.00%	Auto1 Group SE	5,095	33,228	0.00%
Imerys SA	3,635	130,821	0.00%	Basler AG	963	10,961	0.00%
Interparfums SA	2,448	100,223	0.00%	Bayer AG	92,804	2,623,826	0.05%
Ipsen SA	2,910	357,102	0.01%	Bayerische Motoren Werke AG	27,708	2,624,537	0.05%
IPSOS SA	4,292	270,937	0.01%	Bayerische Motoren Werke AG - Preference Shares	5,693	503,066	0.01%
JCDecaux SE	7,364	144,983	0.00%	BayWa AG	561	12,175	0.00%
Kering SA	6,943	2,518,833	0.05%	Bechtle AG	6,350	299,039	0.01%
Klepierre SA REIT	21,118	565,378	0.01%	Befesa SA	3,941	131,190	0.00%
Lagardere SA	515	11,425	0.00%	Beiersdorf AG	8,676	1,269,711	0.02%
Legrand SA	22,952	2,278,833	0.04%	Brenntag SE	11,413	770,119	0.01%
LISI SA	781	19,419	0.00%	Cancom SE	2,363	81,700	0.00%
L'Oreal SA	11,611	5,102,699	0.09%	Carl Zeiss Meditec AG	3,225	226,912	0.00%
L'Oreal SA (Prime De Fidelite)	9,487	4,169,262	0.08%	Ceconomy AG	6,501	20,693	0.00%
Mercialys SA REIT	9,551	105,741	0.00%	Commerzbank AG	96,356	1,464,878	0.03%
Metropole Television SA	3,588	45,145	0.00%	CompuGroup Medical SE & Co. KGaA	2,488	63,463	0.00%
Neoen SA	5,372	216,825	0.00%	Continental AG	9,989	566,332	0.01%
Nexity SA	4,598	41,074	0.00%	Covestro AG	17,596	1,033,446	0.02%
Opmobility	2,389	23,236	0.00%	CTS Eventim AG & Co. KGaA	5,492	458,523	0.01%
Orange SA	176,233	1,766,762	0.03%	Daimler Truck Holding AG	49,756	1,982,127	0.04%
Peugeot Invest SA	239	23,002	0.00%	Delivery Hero SE Class A	18,220	432,529	0.01%
Pluxee NV	7,801	219,009	0.00%	Dermapharm Holding SE	874	33,722	0.00%
Publicis Groupe SA	20,212	2,152,791	0.04%	Deutsche Bank AG	185,470	2,963,375	0.05%
Quadient SA	1,194	22,317	0.00%	Deutsche Beteiligungs AG	772	20,850	0.00%
Renault SA	17,539	899,269	0.02%	Deutsche Boerse AG	17,134	3,509,239	0.06%
Rexel SA	20,654	534,804	0.01%	Deutsche EuroShop AG	745	17,646	0.00%
Rubis SCA	9,130	256,956	0.01%	Deutsche Lufthansa AG	52,147	319,124	0.01%
Sanofi SA	101,991	9,831,238	0.18%	Deutsche Pfandbriefbank AG	8,675	46,999	0.00%
Sartorius Stedim Biotech	2,039	335,006	0.01%	Deutsche Post AG	90,774	3,676,477	0.07%
SCOR SE	13,264	336,343	0.01%	Deutsche Telekom AG	303,137	7,628,348	0.14%
SEB SA	575	58,914	0.00%	Deutsche Wohnen SE	4,593	88,409	0.00%
SEB SA (Prime De Fidelite)	1,135	116,291	0.00%	Deutz AG	4,474	28,914	0.00%
SES SA Class A	28,967	147,652	0.00%	Draegerwerk AG & Co. KGaA	426	20,226	0.00%
Societe BIC SA	2,510	147,955	0.00%	Draegerwerk AG & Co. KGaA - Preference Shares	1,258	67,009	0.00%
Societe Generale SA	65,170	1,531,023	0.03%	Duerr AG	5,236	111,111	0.00%
Sodexo SA	5,921	533,050	0.01%	DWS Group GmbH & Co. KGaA	1,995	70,858	0.00%
Sodexo SA - EUR	394	35,471	0.00%	Eckert & Ziegler SE	714	35,093	0.00%
Sodexo SA (PF-2026)	1,486	133,780	0.00%	Elmos Semiconductor SE	1,114	90,858	0.00%
SOITEC	2,159	241,109	0.01%	ErlingKlinger AG	2,838	15,132	0.00%
Sopra Steria Group	1,565	303,757	0.01%	Encavis AG	8,184	149,637	0.00%
STMicronics NV	60,493	2,390,082	0.04%	Evonik Industries AG	23,492	479,632	0.01%
Teleperformance SE	5,264	554,804	0.01%	Evotec SE	13,910	133,800	0.00%
Television Francaise 1 SA	3,529	27,572	0.00%	Fielmann Group AG	2,256	103,727	0.00%
Trigano SA	440	51,590	0.00%	flatexDEGIRO AG	6,256	88,840	0.00%
Ubisoft Entertainment SA	10,282	225,243	0.01%	Fraport AG Frankfurt Airport Services Worldwide	2,370	122,430	0.00%
Unibail-Rodamco-Westfield REIT	9,154	721,290	0.01%	Freenet AG	12,853	341,625	0.01%
Valeo SE	16,830	179,257	0.00%	Fresenius Medical Care AG	18,679	715,887	0.01%
Valneva SE	5,834	19,908	0.00%	Fresenius SE & Co. KGaA	36,889	1,102,258	0.02%
Verallia SA	5,596	203,196	0.00%	Fuchs SE	8,596	306,785	0.01%
Vetoquinol SA	536	53,827	0.00%	Fuchs SE - Preference Shares	2,361	107,998	0.00%
Vicat SACA	619	22,258	0.00%	GEA Group AG	17,915	746,896	0.01%
Virbac SACA	232	81,183	0.00%	Gerresheimer AG	2,871	308,623	0.01%
Vivendi SE	53,053	554,722	0.01%	GFT Technologies SE	1,319	35,270	0.00%
Voltaia SA	1,562	14,481	0.00%	Grand City Properties SA	6,036	69,866	0.00%
VusionGroup	535	74,712	0.00%	GRENKE AG	1,621	35,875	0.00%
Wendel SE	3,660	324,007	0.01%	Hamburger Hafen und Logistik AG	1,054	18,124	0.00%
Worldline SA	20,026	217,204	0.00%				
X-Fab Silicon Foundries SE	4,561	29,232	0.00%				
		81,872,958	1.47%				
Germany 1.86% (31 December 2023: 2.03%)							
1&1 AG	2,249	38,421	0.00%				
Adesso SE	280	25,148	0.00%				

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Hannover Rueck SE	5,538	1,404,898	0.03%	Wuestenrot & Wuertembergische AG	284	4,006	0.00%
Heidelberg Materials AG	12,607	1,308,188	0.02%	Zalando SE	18,269	428,602	0.01%
HelloFresh SE	12,556	60,825	0.00%			103,943,584	1.86%
Henkel AG & Co. KGaA	11,090	873,005	0.02%	Hong Kong 0.47% (31 December 2023: 0.59%)			
Henkel AG & Co. KGaA - Preference Shares	13,563	1,209,698	0.02%	AAC Technologies Holdings, Inc.	74,000	290,980	0.01%
Hornbach Holding AG & Co. KGaA	363	30,618	0.00%	AlA Group Ltd.	1,049,600	7,125,138	0.13%
HUGO BOSS AG	5,380	240,846	0.01%	Asia Cement China Holdings Corp.	14,000	5,200	0.00%
Hypoport SE	197	63,172	0.00%	ASMPT Ltd.	32,100	447,741	0.01%
Infineon Technologies AG	119,370	4,388,803	0.08%	Bank of East Asia Ltd.	189,800	241,158	0.01%
Jenoptik AG	6,033	174,708	0.00%	BOC Aviation Ltd.	20,900	149,909	0.00%
K+S AG	14,935	201,283	0.00%	BOC Hong Kong Holdings Ltd.	353,500	1,088,925	0.02%
KION Group AG	7,230	302,899	0.01%	Cafe de Coral Holdings Ltd.	8,000	8,238	0.00%
Knorr-Bremse AG	5,459	417,154	0.01%	Cathay Pacific Airways Ltd.	88,636	90,709	0.00%
Kontron AG	3,189	65,690	0.00%	Champion REIT	129,000	25,941	0.00%
Krones AG	1,830	229,865	0.01%	China Travel International Investment Hong Kong Ltd.	398,000	59,134	0.00%
KWS Saat SE & Co. KGaA	297	18,971	0.00%	Chow Tai Fook Jewellery Group Ltd.	131,400	142,215	0.00%
LANXESS AG	6,634	163,388	0.00%	CITIC Telecom International Holdings Ltd.	45,000	15,101	0.00%
LEG Immobilien SE	6,392	522,429	0.01%	Cowell e Holdings, Inc.	40,000	125,778	0.00%
Mercedes-Benz Group AG	79,368	5,492,495	0.10%	Dah Sing Banking Group Ltd.	15,600	13,008	0.00%
Merck KGaA	11,927	1,978,132	0.04%	Dah Sing Financial Holdings Ltd.	5,200	14,486	0.00%
METRO AG	10,209	46,337	0.00%	DFI Retail Group Holdings Ltd.	15,500	29,450	0.00%
MorphoSys AG	393	28,473	0.00%	EC Healthcare	46,000	7,129	0.00%
Nagarro SE	936	76,140	0.00%	ESR Group Ltd.	289,400	380,312	0.01%
Nemetschek SE	5,522	543,587	0.01%	Everest Medicines Ltd.	7,500	18,809	0.00%
New Work SE	66	4,647	0.00%	First Pacific Co., Ltd.	330,000	153,431	0.00%
Nordex SE	11,518	141,220	0.00%	FIT Hon Teng Ltd.	46,000	20,445	0.00%
Norma Group SE	1,497	27,724	0.00%	Fortune REIT	95,000	45,752	0.00%
PATRIZIA SE	3,264	24,907	0.00%	Frontage Holdings Corp.	58,000	5,943	0.00%
PNE AG	5,363	78,055	0.00%	Guotai Junan International Holdings Ltd.	130,000	9,991	0.00%
ProSiebenSat.1 Media SE	22,001	155,979	0.00%	Hang Lung Group Ltd.	55,000	59,879	0.00%
Puma SE	8,057	370,186	0.01%	Hang Lung Properties Ltd.	158,000	134,780	0.00%
QIAGEN NV	21,127	872,882	0.02%	Hang Seng Bank Ltd.	63,300	814,012	0.02%
Rational AG	372	309,982	0.01%	Henderson Land Development Co., Ltd.	132,364	355,179	0.01%
Redcare Pharmacy NV	337	41,174	0.00%	HKBN Ltd.	45,500	14,336	0.00%
RTL Group SA	5,141	156,480	0.00%	Hong Kong Exchanges & Clearing Ltd.	123,200	3,948,131	0.07%
Salzgitter AG	2,051	39,677	0.00%	Hong Kong Technology Venture Co., Ltd.	14,000	3,048	0.00%
SAP SE	101,198	20,555,141	0.37%	Hongkong Land Holdings Ltd.	89,200	288,116	0.01%
Sartorius AG	524	100,751	0.00%	HUTCHMED China Ltd.	31,000	109,191	0.00%
Sartorius AG - Preference Shares	2,255	529,278	0.01%	Hysan Development Co., Ltd.	42,000	60,358	0.00%
Schott Pharma AG & Co. KGaA	5,637	184,869	0.00%	IGG, Inc.	25,000	9,638	0.00%
Scout24 SE	6,349	484,483	0.01%	IMAX China Holding, Inc.	17,200	18,946	0.00%
Secunet Security Networks AG	95	12,768	0.00%	Jacobio Pharmaceuticals Group Co., Ltd.	25,200	5,035	0.00%
Siemens Healthineers AG	26,111	1,505,564	0.03%	Johnson Electric Holdings Ltd.	10,000	15,063	0.00%
Siltronic AG	1,313	101,882	0.00%	JS Global Lifestyle Co., Ltd.	109,000	21,500	0.00%
Sixt SE	1,265	89,819	0.00%	K Wah International Holdings Ltd.	37,000	8,199	0.00%
Sixt SE - Preference Shares	1,729	95,247	0.00%	Kerry Logistics Network Ltd.	25,500	24,561	0.00%
SMA Solar Technology AG	1,071	30,257	0.00%	Kerry Properties Ltd.	114,500	199,159	0.00%
Stabilus SE	2,387	109,366	0.00%	Kingkey Financial International Holdings Ltd.	80,000	1,148	0.00%
STRATEC SE	556	27,173	0.00%	Lenovo Group Ltd.	740,000	1,044,496	0.02%
Stroer SE & Co. KGaA	2,129	136,563	0.00%	Link REIT	219,760	854,281	0.02%
Suedzucker AG	4,899	71,407	0.00%	LK Technology Holdings Ltd.	20,000	8,197	0.00%
Symrise AG Class A	12,120	1,484,712	0.03%	L'Occitane International SA	46,500	197,736	0.00%
TAG Immobilien AG	18,549	271,758	0.01%				
Takkt AG	1,350	17,247	0.00%				
Talanx AG	4,771	381,198	0.01%				
TeamViewer SE	13,630	153,018	0.00%				
TUI AG	40,882	291,211	0.01%				
United Internet AG	7,825	168,735	0.00%				
Varta AG	772	7,281	0.00%				
Verbio SE	1,880	35,140	0.00%				
Vitesco Technologies Group AG	582	37,519	0.00%				
Vonovia SE	65,528	1,864,597	0.03%				
Vossloh AG	410	20,565	0.00%				
Wacker Chemie AG	1,249	136,271	0.00%				
Wacker Neuson SE	1,002	16,559	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Luk Fook Holdings International Ltd.	36,000	76,635	0.00%	Bank Hapoalim BM	142,272	1,257,985	0.02%
Man Wah Holdings Ltd.	156,400	107,373	0.00%	Bank Leumi Le-Israel BM	146,932	1,197,391	0.02%
MMG Ltd.	284,000	108,400	0.00%	Bezeq The Israeli Telecommunication Corp., Ltd.	196,348	220,782	0.01%
MMG Ltd. - Rights Issue 31/12/2049	113,600	5,020	0.00%	Big Shopping Centers Ltd.	1,832	176,431	0.01%
MTR Corp., Ltd.	119,000	375,714	0.01%	Camtek Ltd.	2,853	354,429	0.01%
Nexteer Automotive Group Ltd.	29,000	13,075	0.00%	Cellcom Israel Ltd.	11,339	39,099	0.00%
Orient Overseas International Ltd.	13,500	219,081	0.00%	Clal Insurance Enterprises Holdings Ltd.	4,974	70,493	0.00%
Pacific Basin Shipping Ltd.	492,000	155,022	0.00%	Danel Adir Yeoshua Ltd.	455	37,333	0.00%
PCCW Ltd.	321,078	160,798	0.00%	Delta Galil Ltd.	974	41,057	0.00%
Powerlong Real Estate Holdings Ltd.	113,000	8,395	0.00%	Elco Ltd.	806	21,074	0.00%
Prada SpA	45,800	342,588	0.01%	Electra Ltd.	381	127,229	0.00%
Prosperity REIT	53,000	9,368	0.00%	Energix-Renewable Energies Ltd.	30,419	114,257	0.00%
Realord Group Holdings Ltd.	38,000	26,185	0.00%	Enlight Renewable Energy Ltd.	10,632	168,912	0.00%
Samsonite International SA	119,100	355,436	0.01%	Fattal Holdings 1998 Ltd.	484	49,811	0.00%
Shangri-La Asia Ltd.	134,000	92,166	0.00%	FIBI Holdings Ltd.	578	22,784	0.00%
Sino Land Co., Ltd.	292,200	301,280	0.01%	First International Bank Of Israel Ltd.	4,058	153,823	0.00%
Sirnaomics Ltd.	7,750	4,249	0.00%	Fox Wizel Ltd.	372	25,210	0.00%
SITC International Holdings Co., Ltd.	125,000	339,422	0.01%	G City Ltd.	1,128	2,654	0.00%
Stella International Holdings Ltd.	23,500	47,678	0.00%	Gav-Yam Lands Corp., Ltd.	8,491	55,784	0.00%
Sun Hung Kai Properties Ltd.	138,000	1,193,983	0.02%	Harel Insurance Investments & Financial Services Ltd.	8,771	70,383	0.00%
SUNeVision Holdings Ltd.	24,000	7,808	0.00%	Hilan Ltd.	434	22,442	0.00%
Sunlight REIT	33,000	7,228	0.00%	Isracard Ltd.	5,999	20,049	0.00%
Swire Pacific Ltd. Class A	21,000	185,593	0.00%	Israel Canada T.R Ltd.	13,427	42,592	0.00%
Swire Pacific Ltd. Class B	150,000	201,347	0.00%	Israel Corp., Ltd.	278	62,143	0.00%
Swire Properties Ltd.	90,500	144,199	0.00%	Israel Discount Bank Ltd. Class A	117,856	587,841	0.01%
Techtronic Industries Co., Ltd.	124,000	1,416,707	0.03%	Matrix IT Ltd.	878	15,895	0.00%
Theme International Holdings Ltd.	680,000	42,678	0.00%	Maytronics Ltd.	1,755	6,531	0.00%
Truly International Holdings Ltd.	160,000	18,444	0.00%	Mega Or Holdings Ltd.	1,350	32,309	0.00%
United Laboratories International Holdings Ltd.	118,000	124,538	0.00%	Melison Ltd.	3,367	222,727	0.01%
Value Partners Group Ltd.	41,000	8,192	0.00%	Menora Mivtachim Holdings Ltd.	1,772	42,569	0.00%
Vitasoy International Holdings Ltd.	82,000	61,967	0.00%	Migdal Insurance & Financial Holdings Ltd.	13,189	14,743	0.00%
Vobile Group Ltd.	60,000	9,606	0.00%	Mivne Real Estate KD Ltd.	55,562	130,085	0.00%
VSTECS Holdings Ltd.	152,000	86,246	0.00%	Mizrahi Tefahot Bank Ltd.	11,165	378,173	0.01%
VTech Holdings Ltd.	8,700	65,077	0.00%	Nice Ltd.	5,450	891,311	0.02%
WH Group Ltd.	745,228	490,621	0.01%	Nova Ltd.	2,755	646,480	0.01%
Wharf Holdings Ltd.	86,700	243,751	0.01%	One Software Technologies Ltd.	4,343	52,674	0.00%
Wharf Real Estate Investment Co., Ltd.	128,700	341,226	0.01%	OPC Energy Ltd.	1	4	0.00%
Xinyi Glass Holdings Ltd.	180,000	197,351	0.00%	Partner Communications Co., Ltd.	3,899	15,722	0.00%
Yue Yuen Industrial Holdings Ltd.	38,000	73,494	0.00%	Perion Network Ltd.	3,036	25,555	0.00%
		26,377,853	0.47%	Phoenix Holdings Ltd.	18,889	172,484	0.01%
Ireland 0.08% (31 December 2023: 0.08%)				Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.	236	12,429	0.00%
AIB Group plc	147,996	782,922	0.01%	Sapiens International Corp. NV	2,550	85,153	0.00%
Bank of Ireland Group plc	99,486	1,041,505	0.02%	Shapir Engineering & Industry Ltd.	21,118	107,126	0.00%
Dalata Hotel Group plc	20,548	87,649	0.00%	Shikun & Binui Ltd.	32,271	59,999	0.00%
Glanbia plc	15,576	303,823	0.01%	Shufersal Ltd.	30,532	200,186	0.01%
Kerry Group plc Class A	13,396	1,086,119	0.02%	Strauss Group Ltd.	8,334	123,444	0.00%
Kingspan Group plc	14,150	1,205,638	0.02%	Summit Real Estate Holdings Ltd.	2,499	28,259	0.00%
		4,507,656	0.08%	Tower Semiconductor Ltd.	8,732	336,559	0.01%
Israel 0.16% (31 December 2023: 0.19%)						9,064,141	0.16%
AFI Properties Ltd.	1,033	44,449	0.00%	Italy 0.64% (31 December 2023: 0.65%)			
Airport City Ltd.	4,897	69,116	0.00%	Amplifon SpA	11,245	400,603	0.01%
Alony Hetz Properties & Investments Ltd.	25,522	170,725	0.00%	Amplifon SpA - Rights Issue 10/8/2024	11,245	—	0.00%
Amot Investments Ltd.	11,739	47,552	0.00%	Anima Holding SpA	26,923	134,463	0.00%
Ashtrom Group Ltd.	3,005	34,300	0.00%	Ariston Holding NV	26,559	109,930	0.00%
AudioCodes Ltd.	485	5,003	0.00%				
Azrieli Group Ltd.	2,567	150,591	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Arnoldo Mondadori Editore SpA	49,508	129,467	0.00%	Terna - Rete Elettrica Nazionale	130,595	1,010,269	0.02%
Assicurazioni Generali SpA	114,712	2,863,333	0.05%	Tinexta SpA	1,386	23,975	0.00%
Azimut Holding SpA	7,382	174,215	0.00%	UniCredit SpA	149,642	5,549,909	0.10%
Banca Generali SpA	8,014	321,744	0.01%	Unipol Gruppo SpA	33,518	333,365	0.01%
Banca IFIS SpA	2,763	57,537	0.00%	Webuild SpA	12,640	27,744	0.00%
Banca Mediolanum SpA	26,267	290,244	0.01%	Zignago Vetro SpA	1,352	17,098	0.00%
Banca Monte dei Paschi di Siena SpA	70,712	332,320	0.01%			35,764,095	0.64%
Banca Popolare di Sondrio SPA	34,320	245,707	0.00%	Japan 6.41% (31 December 2023: 7.00%)			
Banco BPM SpA	127,923	824,528	0.01%	77 Bank Ltd.	6,900	191,953	0.00%
BFF Bank SpA	22,811	216,851	0.00%	ABC-Mart, Inc.	9,300	163,325	0.00%
Biesse SpA	3,291	37,493	0.00%	Achilles Corp.	15,300	155,416	0.00%
BPER Banca SPA	102,507	518,658	0.01%	Acom Co., Ltd.	24,700	62,802	0.00%
Brembo NV	12,407	136,350	0.00%	Activia Properties, Inc. REIT	57	129,336	0.00%
Brunello Cucinelli SpA	3,104	311,048	0.01%	Adastria Co., Ltd.	2,900	65,532	0.00%
Buzzi SpA	8,243	331,998	0.01%	ADEKA Corp.	7,100	142,918	0.00%
Carel Industries SpA	5,172	95,896	0.00%	Advan Group Co., Ltd.	10,600	64,314	0.00%
Cementir Holding NV	3,601	35,969	0.00%	Advance Logistics Investment Corp. REIT	65	48,530	0.00%
Credito Emiliano SpA	3,632	36,201	0.00%	Advance Residence Investment Corp. REIT	152	309,462	0.01%
Danieli & C Officine Meccaniche SpA	2,447	69,892	0.00%	Advantest Corp.	67,900	2,712,032	0.05%
Danieli & C. Officine Meccaniche SpA	1,988	75,851	0.00%	Aeon Co., Ltd.	64,800	1,385,349	0.03%
de' Longhi SpA	4,901	153,377	0.00%	Aeon Delight Co., Ltd.	600	14,864	0.00%
DiaSorin SpA	1,781	177,632	0.00%	AEON Financial Service Co., Ltd.	5,700	46,738	0.00%
El.En. SpA	5,322	53,844	0.00%	Aeon Hokkaido Corp.	3,300	18,627	0.00%
Enav SpA	15,645	62,476	0.00%	AEON Investment Corp. REIT	254	210,325	0.01%
Ferrari NV	10,833	4,420,029	0.08%	Aeon Mall Co., Ltd.	11,250	132,565	0.00%
FinecoBank Banca Fineco SpA	51,657	770,658	0.01%	Ai Holdings Corp.	1,300	19,202	0.00%
GVS SpA	4,532	31,912	0.00%	Aica Kogyo Co., Ltd.	8,500	184,838	0.00%
Infrastrutture Wireless Italiane SpA	29,400	307,217	0.01%	Aichi Financial Group, Inc.	4,700	78,479	0.00%
Interpump Group SpA	7,351	326,797	0.01%	Aichi Steel Corp.	500	10,988	0.00%
Intesa Sanpaolo SpA	1,446,503	5,381,055	0.10%	Aida Engineering Ltd.	2,500	14,158	0.00%
Italmobiliare SpA	592	18,114	0.00%	Aiful Corp.	28,200	66,792	0.00%
Juventus Football Club SpA	4,497	10,668	0.00%	Ain Holdings, Inc.	1,700	63,282	0.00%
Maire SpA	14,891	123,526	0.00%	Air Water, Inc.	19,900	269,131	0.01%
MARR SpA	1,325	17,268	0.00%	Airport Facilities Co., Ltd.	1,100	4,130	0.00%
Mediobanca Banca di Credito Finanziario SpA	58,533	858,811	0.02%	Aisin Corp.	15,300	498,681	0.01%
MFE-MediaForEurope NV Class A	16,859	58,145	0.00%	Ajinomoto Co., Inc.	45,000	1,578,049	0.03%
MFE-MediaForEurope NV Class B	9,439	40,971	0.00%	Akatsuki, Inc.	5,000	82,401	0.00%
Multiply Group SpA	1,071	39,142	0.00%	Alfresa Holdings Corp.	14,500	198,580	0.00%
Moncler SpA	20,060	1,226,750	0.02%	Alps Alpine Co., Ltd.	19,000	181,484	0.00%
Nexi SpA	74,430	454,212	0.01%	Amada Co., Ltd.	35,700	394,373	0.01%
Piaggio & C SpA	7,606	22,629	0.00%	Amano Corp.	3,600	92,965	0.00%
Pirelli & C SpA	55,136	328,552	0.01%	Amuse, Inc.	8,700	88,211	0.00%
Poste Italiane SpA	41,728	531,968	0.01%	Amvis Holdings, Inc.	5,400	77,176	0.00%
RAI Way SpA	2,908	15,303	0.00%	ANA Holdings, Inc.	12,590	232,413	0.01%
Recordati Industria Chimica e Farmaceutica SpA	8,271	431,698	0.01%	Anicom Holdings, Inc.	2,000	8,368	0.00%
Reply SpA	2,048	302,463	0.01%	Anritsu Corp.	6,700	51,356	0.00%
Rizzoli Corriere Della Sera Mediagroup SpA	15,496	12,223	0.00%	Aoyama Trading Co., Ltd.	2,400	22,290	0.00%
Salcef Group SpA	3,380	92,555	0.00%	Aozora Bank Ltd.	7,698	125,740	0.00%
Salvatore Ferragamo SpA	5,268	44,631	0.00%	Appier Group, Inc.	11,300	84,859	0.00%
Sanlorenzo SpA	1,488	61,558	0.00%	Arakawa Chemical Industries Ltd.	22,800	171,361	0.00%
Sesa SpA	351	43,374	0.00%	Arata Corp.	800	17,556	0.00%
SOL SpA	2,604	92,377	0.00%	Arclands Corp.	1,200	14,502	0.00%
Stellantis NV	194,956	3,859,197	0.07%	Arcs Co., Ltd.	900	16,264	0.00%
Tamburi Investment Partners SpA	7,725	77,494	0.00%	ARE Holdings, Inc.	5,800	75,682	0.00%
Tamburi Investment Partners SpA - Rights Issue 31/12/2049	7,725	3	0.00%	Argo Graphics, Inc.	500	14,904	0.00%
Technogym SpA	6,192	63,841	0.00%	Ariake Japan Co., Ltd.	1,700	55,272	0.00%
Technoprobe SpA	15,318	151,037	0.00%	Artience Co., Ltd.	900	18,799	0.00%
Telecom Italia SpA	1,554,575	387,930	0.01%	Artnature, Inc.	46,500	241,664	0.01%
				As One Corp.	4,600	81,986	0.00%
				Asahi Intecc Co., Ltd.	17,200	241,170	0.01%
				Asahi Kasei Corp.	103,500	663,041	0.01%
				Asics Corp.	60,400	924,061	0.02%
				ASKUL Corp.	1,000	13,583	0.00%
				Astellas Pharma, Inc.	168,900	1,669,470	0.03%
				Autobacs Seven Co., Ltd.	12,000	116,001	0.00%
				Awa Bank Ltd.	900	15,811	0.00%

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Axial Retailing, Inc.	2,000	12,744	0.00%	Dai Nippon Toryo Co., Ltd.	17,900	147,219	0.00%
Azbil Corp.	10,900	303,636	0.01%	Daicel Corp.	23,300	223,426	0.01%
AZ-COM MARUWA Holdings, Inc.	1,000	7,267	0.00%	Dai-Dan Co., Ltd.	1,200	22,902	0.00%
Bandai Namco Holdings, Inc.	53,100	1,036,516	0.02%	Daiei Kankyo Co., Ltd.	6,100	103,525	0.00%
Bank of Iwate Ltd.	700	12,472	0.00%	Daifuku Co., Ltd.	23,100	432,245	0.01%
Bank of Nagoya Ltd.	800	38,543	0.00%	Daihen Corp.	600	30,959	0.00%
Bank of the Ryukyus Ltd.	1,800	14,401	0.00%	Daiho Corp.	400	8,330	0.00%
Base Co., Ltd.	2,100	37,219	0.00%	Dai-ichi Life Holdings, Inc.	85,000	2,271,105	0.04%
BayCurrent Consulting, Inc.	11,600	233,644	0.01%	Daiichi Sankyo Co., Ltd.	175,700	6,033,612	0.11%
Belc Co., Ltd.	300	14,211	0.00%	Daiichikoshu Co., Ltd.	3,800	39,132	0.00%
Bell System24 Holdings, Inc.	1,400	13,908	0.00%	Daiki Aluminium Industry Co., Ltd.	8,200	64,841	0.00%
Belluna Co., Ltd.	2,100	10,026	0.00%	Daikyonishikawa Corp.	3,200	13,985	0.00%
Bic Camera, Inc.	22,500	214,426	0.01%	Dainichiseika Color & Chemicals Manufacturing Co., Ltd.	7,300	155,203	0.00%
BIPROGY, Inc.	4,200	116,397	0.00%	Daio Paper Corp.	3,500	19,369	0.00%
BML, Inc.	600	10,731	0.00%	Daiseki Co., Ltd.	3,520	81,840	0.00%
BrainPad, Inc.	3,800	25,017	0.00%	Daishi Hokuetsu Financial Group, Inc.	3,900	124,375	0.00%
Bridgestone Corp.	50,800	1,996,504	0.04%	Daito Pharmaceutical Co., Ltd.	1,980	27,449	0.00%
Broadleaf Co., Ltd.	3,300	11,940	0.00%	Daito Trust Construction Co., Ltd.	5,800	597,992	0.01%
Brother Industries Ltd.	20,600	362,543	0.01%	Daiwa House Industry Co., Ltd.	55,200	1,399,045	0.03%
Bunka Shutter Co., Ltd.	2,200	24,084	0.00%	Daiwa House Investment Corp. REIT Class A	230	351,448	0.01%
C Uyemura & Co., Ltd.	1,900	131,226	0.00%	Daiwa Office Investment Corp. REIT Class A	32	56,377	0.00%
Calbee, Inc.	6,000	115,218	0.00%	Daiwa Securities Group, Inc.	132,900	1,013,728	0.02%
Canon Marketing Japan, Inc.	7,500	208,598	0.01%	Daiwa Securities Living Investments Corp. REIT Class A	198	129,243	0.00%
Canon, Inc.	84,700	2,292,576	0.04%	Daiwabo Holdings Co., Ltd.	9,700	173,757	0.00%
Capcom Co., Ltd.	29,800	561,876	0.01%	DCM Holdings Co., Ltd.	5,800	52,642	0.00%
Casio Computer Co., Ltd.	24,200	180,755	0.00%	DeNA Co., Ltd.	4,400	43,628	0.00%
Central Glass Co., Ltd.	2,600	60,531	0.00%	Denka Co., Ltd.	10,500	141,221	0.00%
Central Japan Railway Co.	81,600	1,761,761	0.03%	Denso Corp.	189,000	2,934,987	0.05%
Central Security Patrols Co., Ltd.	5,200	101,989	0.00%	Dentsu Group, Inc.	22,284	561,464	0.01%
Central Sports Co., Ltd.	2,100	32,911	0.00%	Dentsu Soken, Inc.	800	26,259	0.00%
Change Holdings, Inc.	800	5,973	0.00%	Denyo Co., Ltd.	3,100	56,273	0.00%
Chiba Bank Ltd.	63,900	568,847	0.01%	Descente Ltd.	3,000	62,943	0.00%
Chilled & Frozen Logistics Holdings Co., Ltd.	3,000	106,863	0.00%	Dexerials Corp.	4,900	227,028	0.01%
Chiyoda Integre Co., Ltd.	7,600	149,770	0.00%	DIC Corp.	7,000	132,768	0.00%
Chofu Seisakusho Co., Ltd.	800	10,981	0.00%	Digital Arts, Inc.	200	5,607	0.00%
Chori Co., Ltd.	6,500	144,660	0.00%	Digital Garage, Inc.	1,900	29,174	0.00%
Chubu Shiryo Co., Ltd.	1,100	11,085	0.00%	dip Corp.	700	11,906	0.00%
Chudenko Corp.	2,300	46,040	0.00%	Disco Corp.	7,600	2,883,899	0.05%
Chugai Pharmaceutical Co., Ltd.	60,500	2,149,807	0.04%	DKK Co., Ltd.	700	9,195	0.00%
Chugin Financial Group, Inc.	17,500	183,475	0.00%	DKS Co., Ltd.	3,800	94,728	0.00%
Chugoku Marine Paints Ltd.	2,200	27,818	0.00%	DMG Mori Co., Ltd.	13,000	337,567	0.01%
CI Takiron Corp.	15,200	69,452	0.00%	Doshisha Co., Ltd.	800	11,777	0.00%
Citizen Watch Co., Ltd.	17,300	115,613	0.00%	Doutor Nichires Holdings Co., Ltd.	7,800	108,616	0.00%
CKD Corp.	3,100	61,283	0.00%	Dowa Holdings Co., Ltd.	2,300	81,628	0.00%
Cleanup Corp.	1,200	5,543	0.00%	DTS Corp.	14,100	369,461	0.01%
Coca-Cola Bottlers Japan Holdings, Inc.	14,900	186,829	0.00%	Duskin Co., Ltd.	6,000	136,777	0.00%
COLOPL, Inc.	1,900	7,725	0.00%	DyDo Group Holdings, Inc.	800	13,318	0.00%
Comforia Residential, Inc. REIT	44	86,982	0.00%	Earth Corp.	900	27,024	0.00%
Computer Engineering & Consulting Ltd.	1,100	14,641	0.00%	East Japan Railway Co.	99,400	1,646,471	0.03%
COMSYS Holdings Corp.	11,800	226,743	0.01%	EDION Corp.	10,100	102,030	0.00%
Comture Corp.	800	9,076	0.00%	eGuarantee, Inc.	1,000	9,014	0.00%
Concordia Financial Group Ltd.	102,600	603,507	0.01%	Ehime Bank Ltd.	1,500	12,253	0.00%
Cosel Co., Ltd.	6,800	52,883	0.00%	Eiken Chemical Co., Ltd.	1,000	13,925	0.00%
Cosmos Pharmaceutical Corp.	1,700	137,122	0.00%	Eisai Co., Ltd.	25,300	1,036,787	0.02%
CRE Logistics, Inc. REIT	47	41,899	0.00%	Eizo Corp.	4,300	130,048	0.00%
Create SD Holdings Co., Ltd.	600	13,484	0.00%	Elan Corp.	1,600	8,882	0.00%
Credit Saison Co., Ltd.	17,300	357,916	0.01%	Elecom Co., Ltd.	2,800	28,407	0.00%
Curves Holdings Co., Ltd.	3,400	16,550	0.00%	EM Systems Co., Ltd.	10,900	41,266	0.00%
CyberAgent, Inc.	36,500	228,607	0.01%	en Japan, Inc.	2,200	35,791	0.00%
Cybozu, Inc.	800	9,942	0.00%	Enplas Corp.	1,000	49,919	0.00%
Dai Nippon Printing Co., Ltd.	21,500	723,349	0.01%				

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eRex Co., Ltd.	1,200	5,319	0.00%	GungHo Online Entertainment, Inc.	1,300	21,913	0.00%
ESPEC Corp.	14,500	287,097	0.01%	Gunma Bank Ltd.	45,100	287,938	0.01%
euglena Co., Ltd.	2,700	9,081	0.00%	Gunze Ltd.	500	17,904	0.00%
Exedy Corp.	1,100	20,159	0.00%	Gurunavi, Inc.	1,700	3,350	0.00%
EXEO Group, Inc.	16,600	165,061	0.00%	H.U. Group Holdings, Inc.	2,500	36,507	0.00%
Ezaki Glico Co., Ltd.	4,600	119,561	0.00%	H2O Retailing Corp.	13,100	193,984	0.00%
FAN Communications, Inc.	23,700	61,438	0.00%	Hachijuni Bank Ltd.	41,600	271,411	0.01%
Fancl Corp.	4,500	76,930	0.00%	Hakuhodo DY Holdings, Inc.	31,000	226,439	0.01%
FANUC Corp.	89,500	2,453,099	0.05%	Hamakyorex Co., Ltd.	600	16,430	0.00%
Fast Retailing Co., Ltd.	14,100	3,555,241	0.07%	Hamamatsu Photonics KK	12,100	324,051	0.01%
FCC Co., Ltd.	1,100	16,063	0.00%	Hankyu Hanshin Holdings, Inc.	21,800	579,219	0.01%
FDK Corp.	3,100	13,798	0.00%	Hankyu Hanshin, Inc. REIT Class A	28	22,959	0.00%
Feed One Co., Ltd.	11,700	69,388	0.00%	Hanwa Co., Ltd.	4,600	176,153	0.00%
Ferrotec Holdings Corp.	4,200	72,350	0.00%	Harmonic Drive Systems, Inc.	4,300	121,627	0.00%
Financial Partners Group Co., Ltd.	9,200	127,997	0.00%	Haseko Corp.	46,000	508,442	0.01%
FP Corp.	5,200	77,971	0.00%	Hazama Ando Corp.	12,800	92,781	0.00%
Frontier Real Estate Investment Corp. REIT	44	120,216	0.00%	Heiwa Real Estate Co., Ltd.	2,300	56,049	0.00%
Fudo Tetra Corp.	9,100	137,071	0.00%	Heiwa Real Estate, Inc. REIT	66	54,241	0.00%
Fuji Co., Ltd.	1,100	13,800	0.00%	Heiwado Co., Ltd.	1,000	15,019	0.00%
Fuji Corp.	5,700	90,323	0.00%	Hibiya Engineering Ltd.	1,100	24,447	0.00%
Fuji Kyuko Co., Ltd.	3,600	71,391	0.00%	Hikari Tsushin, Inc.	2,400	447,072	0.01%
Fuji Media Holdings, Inc.	1,600	18,257	0.00%	HI-LEX Corp.	2,900	26,519	0.00%
Fuji Oil Holdings, Inc.	2,300	40,185	0.00%	Hino Motors Ltd.	16,400	42,616	0.00%
Fuji Pharma Co., Ltd.	4,400	40,920	0.00%	Hioki EE Corp.	900	37,990	0.00%
Fuji Seal International, Inc.	2,800	42,855	0.00%	Hirata Corp.	300	12,421	0.00%
Fuji Soft, Inc.	4,900	221,149	0.01%	Hirogin Holdings, Inc.	36,700	283,589	0.01%
Fujiibo Holdings, Inc.	1,500	46,718	0.00%	Hirose Electric Co., Ltd.	2,542	280,812	0.01%
Fujicco Co., Ltd.	7,300	84,318	0.00%	HIS Co., Ltd.	1,000	10,114	0.00%
FUJIFILM Holdings Corp.	110,300	2,579,564	0.05%	Hisamitsu Pharmaceutical Co., Inc.	4,500	103,982	0.00%
Fujikura Ltd.	24,100	475,827	0.01%	Hogy Medical Co., Ltd.	500	12,262	0.00%
Fujimi, Inc.	5,100	96,223	0.00%	Hokkan Holdings Ltd.	10,900	122,444	0.00%
Fujimori Kogyo Co., Ltd.	500	13,179	0.00%	Hokkoku Financial Holdings, Inc.	2,600	85,341	0.00%
Fujitec Co., Ltd.	5,500	146,885	0.00%	Hokuetsu Corp.	13,600	89,449	0.00%
Fujitsu General Ltd.	5,300	68,762	0.00%	Hokuhoku Financial Group, Inc.	8,800	113,050	0.00%
Fujitsu Ltd.	156,500	2,448,778	0.05%	Hokuto Corp.	4,700	55,514	0.00%
Fujiya Co., Ltd.	3,300	53,626	0.00%	Honda Motor Co., Ltd.	437,900	4,682,258	0.09%
Fuku Bank Ltd.	1,100	15,803	0.00%	Hoshino Resorts, Inc. REIT	21	68,016	0.00%
Fukuoka Corp. REIT	26	25,473	0.00%	Hoshizaki Corp.	9,600	304,483	0.01%
Fukuoka Financial Group, Inc.	15,900	425,028	0.01%	Hosiden Corp.	2,000	26,756	0.00%
Fukushima Galilei Co., Ltd.	600	24,804	0.00%	Hosokawa Micron Corp.	800	21,012	0.00%
Fukuyama Transporting Co., Ltd.	3,800	93,783	0.00%	House Foods Group, Inc.	5,200	92,000	0.00%
Funai Soken Holdings, Inc.	700	9,978	0.00%	Hoya Corp.	33,400	3,883,793	0.07%
Furukawa Co., Ltd.	1,300	15,193	0.00%	Hulic Co., Ltd.	47,811	423,392	0.01%
Furukawa Electric Co., Ltd.	9,500	240,601	0.01%	Hulic Reit, Inc. REIT	86	78,055	0.00%
Fuso Chemical Co., Ltd.	500	12,713	0.00%	Hyakugo Bank Ltd.	30,900	132,928	0.00%
Fuso Pharmaceutical Industries Ltd.	5,400	82,044	0.00%	Hyakujushi Bank Ltd.	900	19,023	0.00%
Futaba Corp.	20,200	82,252	0.00%	Ibiden Co., Ltd.	11,300	459,980	0.01%
Future Corp.	2,000	18,998	0.00%	Ichibanya Co., Ltd.	2,000	13,751	0.00%
Fuyo General Lease Co., Ltd.	2,500	191,238	0.00%	Ichigo Office Investment Corp. REIT	56	28,755	0.00%
Gakken Holdings Co., Ltd.	8,400	55,248	0.00%	Ichigo, Inc.	6,300	15,705	0.00%
Gecoss Corp.	17,100	108,217	0.00%	Ichiyoshi Securities Co., Ltd.	34,600	185,841	0.00%
Geo Holdings Corp.	1,300	13,520	0.00%	Icom, Inc.	600	11,414	0.00%
giftee, Inc.	1,700	11,784	0.00%	Idec Corp.	1,100	20,193	0.00%
Giken Ltd.	400	4,814	0.00%	Iida Group Holdings Co., Ltd.	15,400	202,720	0.01%
Global One Real Estate Investment Corp. REIT	36	22,805	0.00%	Iino Kaiun Kaisha Ltd.	3,100	24,667	0.00%
GLOBERIDE, Inc.	1,800	23,946	0.00%	Inaba Denki Sangyo Co., Ltd.	3,800	92,602	0.00%
Glory Ltd.	5,500	95,855	0.00%	Inabata & Co., Ltd.	1,500	32,917	0.00%
GLP J-Reit REIT	464	378,734	0.01%	Inageya Co., Ltd.	800	6,102	0.00%
GMO GlobalSign Holdings KK	100	1,854	0.00%	Industrial & Infrastructure Fund Investment Corp. REIT Class A	178	140,090	0.00%
GMO internet group, Inc.	2,500	38,170	0.00%	Infocom Corp.	900	33,905	0.00%
GMO Payment Gateway, Inc.	3,800	209,135	0.01%				
Godo Steel Ltd.	1,600	51,026	0.00%				
Goldwin, Inc.	3,200	175,338	0.00%				
Gree, Inc.	4,100	13,585	0.00%				
GS Yuasa Corp.	7,300	144,629	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Infomart Corp.	18,900	36,305	0.00%	Kakaku.com, Inc.	11,600	152,049	0.00%
INFRONEER Holdings, Inc.	19,544	158,493	0.00%	Kaken Pharmaceutical Co., Ltd.	2,400	57,441	0.00%
Intage Holdings, Inc.	1,600	14,910	0.00%	Kameda Seika Co., Ltd.	400	10,556	0.00%
Integrated Design & Engineering Holdings Co., Ltd.	600	15,796	0.00%	Kamigumi Co., Ltd.	9,700	199,777	0.01%
Internet Initiative Japan, Inc.	11,500	169,397	0.00%	Kanaden Corp.	4,900	51,540	0.00%
Invincible Investment Corp. REIT	723	293,047	0.01%	Kanamic Network Co., Ltd.	11,700	40,513	0.00%
I-PEX, Inc.	3,000	39,239	0.00%	Kanamoto Co., Ltd.	800	14,751	0.00%
IR Japan Holdings Ltd.	500	3,767	0.00%	Kaneka Corp.	7,100	186,482	0.00%
Iriso Electronics Co., Ltd.	2,700	51,026	0.00%	Kanematsu Corp.	7,700	128,956	0.00%
Isetan Mitsukoshi Holdings Ltd.	29,900	561,345	0.01%	Kansai Paint Co., Ltd.	19,700	317,189	0.01%
Isuzu Motors Ltd.	56,600	749,811	0.01%	Kanto Denka Kogyo Co., Ltd.	2,000	11,899	0.00%
Ito En Ltd.	3,600	77,926	0.00%	Kao Corp.	40,900	1,658,782	0.03%
Itoham Yonekyu Holdings, Inc.	620	16,554	0.00%	Katitas Co., Ltd.	6,500	70,431	0.00%
Iyogin Holdings, Inc.	27,600	255,565	0.01%	Kawasaki Kisen Kaisha Ltd.	37,800	549,869	0.01%
Izumi Co., Ltd.	2,400	47,997	0.00%	KDDI Corp.	140,700	3,720,862	0.07%
J Front Retailing Co., Ltd.	21,400	223,166	0.01%	Keihan Holdings Co., Ltd.	8,300	148,498	0.00%
Jaccs Co., Ltd.	1,000	28,938	0.00%	Keikyu Corp.	20,400	149,075	0.00%
JAFCO Group Co., Ltd.	8,000	94,442	0.00%	Keio Corp.	10,600	245,989	0.01%
Japan Airlines Co., Ltd.	12,567	198,317	0.00%	Keisei Electric Railway Co., Ltd.	13,000	418,302	0.01%
Japan Airport Terminal Co., Ltd.	5,400	184,196	0.00%	Keiyo Bank Ltd.	3,500	19,104	0.00%
Japan Aviation Electronics Industry Ltd.	1,200	19,321	0.00%	Kenedix Office Investment Corp. REIT Class A	436	424,183	0.01%
Japan Elevator Service Holdings Co., Ltd.	8,100	130,166	0.00%	Kenko Mayonnaise Co., Ltd.	9,200	115,300	0.00%
Japan Excellent, Inc. REIT	104	76,743	0.00%	Kewpie Corp.	12,100	240,631	0.01%
Japan Exchange Group, Inc.	47,800	1,114,917	0.02%	Key Coffee, Inc.	2,600	33,635	0.00%
Japan Hotel Investment Corp. REIT Class A	372	179,687	0.00%	Keyence Corp.	17,820	7,815,498	0.14%
Japan Lifeline Co., Ltd.	8,400	59,164	0.00%	KFC Holdings Japan Ltd.	700	28,242	0.00%
Japan Logistics Fund, Inc. REIT	85	140,557	0.00%	KH Neochem Co., Ltd.	2,900	41,248	0.00%
Japan Material Co., Ltd.	6,100	83,957	0.00%	Kintetsu Department Store Co., Ltd.	5,600	78,886	0.00%
Japan Metropolitan Fund Invest REIT	716	402,822	0.01%	Kintetsu Group Holdings Co., Ltd.	15,000	326,557	0.01%
Japan Post Bank Co., Ltd.	136,957	1,293,710	0.02%	Kissei Pharmaceutical Co., Ltd.	4,800	97,277	0.00%
Japan Post Holdings Co., Ltd.	163,515	1,621,326	0.03%	Kitanotatsujin Corp.	13,000	14,385	0.00%
Japan Post Insurance Co., Ltd.	17,338	336,391	0.01%	Kitz Corp.	2,500	17,671	0.00%
Japan Prime Realty Investment Corp. REIT	71	143,006	0.00%	Kiyo Bank Ltd.	1,500	17,475	0.00%
Japan Pulp & Paper Co., Ltd.	500	18,898	0.00%	Koa Corp.	3,400	32,677	0.00%
Japan Real Estate Investment Corp. REIT	138	435,808	0.01%	Kobayashi Pharmaceutical Co., Ltd.	6,300	204,556	0.01%
Japan Securities Finance Co., Ltd.	3,700	36,733	0.00%	Kobe Bussan Co., Ltd.	11,900	265,135	0.01%
Japan Wool Textile Co., Ltd.	1,900	16,075	0.00%	Koei Tecmo Holdings Co., Ltd.	14,800	127,796	0.00%
JCR Pharmaceuticals Co., Ltd.	2,200	8,302	0.00%	Kohnan Shoji Co., Ltd.	700	18,168	0.00%
JCU Corp.	600	14,901	0.00%	Koito Manufacturing Co., Ltd.	21,300	293,825	0.01%
JDC Corp.	14,600	42,658	0.00%	Kokusai Electric Corp.	9,300	271,149	0.01%
Jeol Ltd.	2,900	131,028	0.00%	Kokuyo Co., Ltd.	11,100	186,104	0.00%
JINS Holdings, Inc.	800	19,470	0.00%	KOMEDA Holdings Co., Ltd.	2,900	49,000	0.00%
JM Holdings Co., Ltd.	500	9,048	0.00%	Komeri Co., Ltd.	800	17,382	0.00%
JMDC, Inc.	2,300	47,484	0.00%	Komori Corp.	6,700	56,562	0.00%
J-Oil Mills, Inc.	800	9,912	0.00%	Konica Minolta, Inc.	40,100	110,982	0.00%
Joshin Denki Co., Ltd.	800	13,174	0.00%	Konishi Co., Ltd.	2,400	19,411	0.00%
Joyful Honda Co., Ltd.	1,500	20,813	0.00%	Kose Corp.	2,500	159,067	0.00%
JP-Holdings, Inc.	18,400	62,569	0.00%	Kotobuki Spirits Co., Ltd.	8,300	96,359	0.00%
JSP Corp.	8,000	114,982	0.00%	Kourakuen Holdings Corp.	2,400	20,276	0.00%
JTEKT Corp.	16,500	114,831	0.00%	K's Holdings Corp.	14,100	132,576	0.00%
Juroku Financial Group, Inc.	4,500	133,299	0.00%	Kubota Corp.	96,800	1,353,972	0.03%
Justsystems Corp.	1,700	31,810	0.00%	Kumiai Chemical Industry Co., Ltd.	8,200	41,036	0.00%
JVC Kenwood Corp.	11,700	67,788	0.00%	Kurabo Industries Ltd.	700	21,736	0.00%
Kadokawa Corp.	7,600	121,871	0.00%	Kuraray Co., Ltd.	32,900	378,270	0.01%
Kaga Electronics Co., Ltd.	900	32,283	0.00%	Kureha Corp.	2,700	46,897	0.00%
Kagome Co., Ltd.	6,100	123,926	0.00%	Kurimoto Ltd.	3,100	90,287	0.00%
				Kurita Water Industries Ltd.	9,500	402,714	0.01%
				Kusuri no Aoki Holdings Co., Ltd.	3,600	68,034	0.00%
				KYB Corp.	800	26,955	0.00%
				Kyocera Corp.	113,700	1,308,688	0.02%

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Kyoei Steel Ltd.	2,400	31,272	0.00%	METAWATER Co., Ltd.	800	9,688	0.00%
Kyokuto Kaihatsu Kogyo Co., Ltd.	1,500	23,424	0.00%	Micronics Japan Co., Ltd.	1,700	70,701	0.00%
Kyokuto Securities Co., Ltd.	9,000	82,245	0.00%	Milbon Co., Ltd.	1,600	33,072	0.00%
Kyokuyo Co., Ltd.	700	17,776	0.00%	Mimasu Semiconductor Industry Co., Ltd.	500	11,470	0.00%
Kyorin Pharmaceutical Co., Ltd.	900	9,523	0.00%	MINEBEA MITSUMI, Inc.	38,100	780,427	0.02%
Kyoritsu Maintenance Co., Ltd.	3,200	59,679	0.00%	Mirai Corp. REIT	88	24,536	0.00%
Kyosan Electric Manufacturing Co., Ltd.	30,400	136,447	0.00%	MIRAIT ONE Corp.	4,700	61,168	0.00%
Kyoto Financial Group, Inc.	26,400	468,392	0.01%	Miroku Jyoho Service Co., Ltd.	1,000	12,340	0.00%
Kyowa Kirin Co., Ltd.	20,500	350,141	0.01%	MISUMI Group, Inc.	24,900	425,758	0.01%
Kyudenko Corp.	3,300	121,304	0.00%	Mitani Sekisan Co., Ltd.	1,000	37,610	0.00%
Kyushu Financial Group, Inc.	38,400	225,158	0.01%	Mitsubishi Chemical Group Corp.	106,700	592,402	0.01%
Kyushu Railway Co.	12,800	277,309	0.01%	Mitsubishi Estate Co., Ltd.	94,500	1,480,418	0.03%
LaSalle Logiport REIT	167	153,234	0.00%	Mitsubishi Estate Logistics Investment Corp. REIT	57	135,006	0.00%
Lasertec Corp.	8,000	1,794,853	0.03%	Mitsubishi HC Capital, Inc.	66,360	438,110	0.01%
LEC, Inc.	1,600	12,145	0.00%	Mitsubishi Logisnext Co., Ltd.	1,700	16,920	0.00%
Leopalace21 Corp.	7,000	22,367	0.00%	Mitsubishi Logistics Corp.	6,300	206,789	0.01%
Life Corp.	600	14,696	0.00%	Mitsubishi Materials Corp.	14,900	273,343	0.01%
Lintec Corp.	6,200	131,624	0.00%	Mitsubishi Motors Corp.	55,600	153,189	0.00%
Lion Corp.	23,400	182,417	0.00%	Mitsubishi Pencil Co., Ltd.	1,300	20,285	0.00%
LITALICO, Inc.	1,800	19,560	0.00%	Mitsubishi UFJ Financial Group, Inc.	1,007,600	10,830,165	0.20%
Lixil Corp.	23,200	244,245	0.01%	Mitsui Chemicals, Inc.	16,300	449,907	0.01%
LY Corp.	224,200	542,033	0.01%	Mitsui DM Sugar Holdings Co., Ltd.	1,400	29,504	0.00%
M&A Capital Partners Co., Ltd.	500	6,823	0.00%	Mitsui E&S Co., Ltd.	12,900	116,762	0.00%
M&A Research Institute Holdings, Inc.	2,300	57,407	0.00%	Mitsui Fudosan Co., Ltd.	244,800	2,234,793	0.04%
M3, Inc.	32,802	312,706	0.01%	Mitsui Fudosan Logistics Park, Inc. REIT	66	177,863	0.00%
Mabuchi Motor Co., Ltd.	8,200	121,705	0.00%	Mitsui High-Tec, Inc.	1,500	58,607	0.00%
Macnica Holdings, Inc.	5,100	214,006	0.01%	Mitsui OSK Lines Ltd.	33,600	1,006,371	0.02%
Maeda Kosen Co., Ltd.	1,800	18,922	0.00%	Mitsui-Soko Holdings Co., Ltd.	1,900	56,400	0.00%
Makino Milling Machine Co., Ltd.	2,300	96,512	0.00%	Miura Co., Ltd.	7,400	149,831	0.00%
Makita Corp.	22,000	597,936	0.01%	Miyazaki Bank Ltd.	800	17,655	0.00%
Mandom Corp.	900	6,764	0.00%	Mizuho Financial Group, Inc.	229,462	4,790,087	0.09%
Mani, Inc.	3,300	40,722	0.00%	Mizuho Leasing Co., Ltd.	17,500	122,498	0.00%
Marudai Food Co., Ltd.	900	9,707	0.00%	Mizuno Corp.	900	44,312	0.00%
Maruha Nichiro Corp.	900	17,663	0.00%	Mochida Pharmaceutical Co., Ltd.	600	11,619	0.00%
Marui Group Co., Ltd.	16,700	235,561	0.01%	Monex Group, Inc.	7,800	35,252	0.00%
Marusan Securities Co., Ltd.	13,600	91,563	0.00%	Money Forward, Inc.	3,300	110,677	0.00%
Maruwa Co., Ltd.	900	215,125	0.01%	MonotaRO Co., Ltd.	19,900	233,936	0.01%
Maruzen Showa Unyu Co., Ltd.	700	23,847	0.00%	Mori Hills Investment Corp. REIT Class A	169	138,259	0.00%
Matsui Securities Co., Ltd.	2,300	12,010	0.00%	Mori Trust Reit, Inc. REIT	172	74,206	0.00%
MatsukiyoCocokara & Co.	37,590	539,804	0.01%	Morinaga & Co., Ltd.	3,200	49,514	0.00%
Max Co., Ltd.	1,100	26,293	0.00%	Morinaga Milk Industry Co., Ltd.	4,400	92,207	0.00%
Maxell Ltd.	1,800	19,963	0.00%	Moriroku Holdings Co., Ltd.	5,600	99,704	0.00%
Mazda Motor Corp.	48,300	467,206	0.01%	Morita Holdings Corp.	1,100	12,794	0.00%
McDonald's Holdings Co. Japan Ltd.	7,300	287,716	0.01%	MOS Food Services, Inc.	600	13,502	0.00%
MCJ Co., Ltd.	2,500	23,483	0.00%	MS&AD Insurance Group Holdings, Inc.	121,300	2,695,807	0.05%
Mebuki Financial Group, Inc.	85,600	333,332	0.01%	Murata Manufacturing Co., Ltd.	155,200	3,205,113	0.06%
Media Do Co., Ltd.	300	2,822	0.00%	Musashi Seimitsu Industry Co., Ltd.	2,000	23,412	0.00%
Medical Data Vision Co., Ltd.	16,000	59,580	0.00%	Musashino Bank Ltd.	1,300	26,467	0.00%
Medipal Holdings Corp.	21,900	333,279	0.01%	Nabtesco Corp.	11,400	193,331	0.00%
Medley, Inc.	3,600	80,567	0.00%	Nachi-Fujikoshi Corp.	500	10,910	0.00%
MedPeer, Inc.	700	2,728	0.00%	Nagaileben Co., Ltd.	700	11,501	0.00%
Megachips Corp.	1,000	25,364	0.00%	Nagase & Co., Ltd.	7,900	154,651	0.00%
Megmilk Snow Brand Co., Ltd.	1,000	16,169	0.00%	Nagatanien Holdings Co., Ltd.	4,000	76,961	0.00%
Meidensha Corp.	5,200	117,991	0.00%	Nagawa Co., Ltd.	700	35,770	0.00%
MEIJI Holdings Co., Ltd.	21,200	457,185	0.01%	Nagoya Railroad Co., Ltd.	18,900	206,025	0.01%
Meiko Electronics Co., Ltd.	2,300	102,518	0.00%	Nakanishi, Inc.	5,800	92,015	0.00%
MEITEC Group Holdings, Inc.	4,200	85,065	0.00%				
Menicon Co., Ltd.	2,400	19,709	0.00%				
Mercari, Inc.	11,900	147,770	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Nakayama Steel Works Ltd.	1,500	8,793	0.00%	Nishi-Nippon Railroad Co., Ltd.	8,500	136,198	0.00%
Nankai Electric Railway Co., Ltd.	10,200	169,366	0.00%	Nishio Holdings Co., Ltd.	1,800	46,214	0.00%
Nanto Bank Ltd.	800	17,730	0.00%	Nissan Chemical Corp.	11,300	358,051	0.01%
NEC Corp.	23,700	1,951,427	0.04%	Nissan Motor Co., Ltd.	168,100	570,470	0.01%
NEC Networks & System Integration Corp.	12,700	192,876	0.00%	Nissan Shatai Co., Ltd.	2,000	12,247	0.00%
NET One Systems Co., Ltd.	5,300	97,130	0.00%	Nissei ASB Machine Co., Ltd.	400	13,801	0.00%
Neturen Co., Ltd.	12,800	88,166	0.00%	Nissha Co., Ltd.	2,200	27,859	0.00%
Nexon Co., Ltd.	32,500	601,066	0.01%	Nisshin Oillio Group Ltd.	500	15,044	0.00%
Nextage Co., Ltd.	1,500	22,408	0.00%	Nisshin Seifun Group, Inc.	27,448	315,585	0.01%
NH Foods Ltd.	7,800	233,234	0.01%	Nisshinbo Holdings, Inc.	4,700	31,395	0.00%
NHK Spring Co., Ltd.	9,500	94,699	0.00%	Nissin Foods Holdings Co., Ltd.	16,500	418,706	0.01%
Nichicon Corp.	2,500	18,650	0.00%	Nissui Corp.	34,500	185,047	0.00%
Nichiha Corp.	800	17,033	0.00%	Niterra Co., Ltd.	16,600	481,922	0.01%
Nichirei Corp.	11,600	255,278	0.01%	Nitori Holdings Co., Ltd.	8,100	855,520	0.02%
Nidec Corp.	47,900	2,139,510	0.04%	Nitta Corp.	900	22,939	0.00%
Nifco, Inc.	7,600	181,283	0.00%	Nittetsu Mining Co., Ltd.	1,400	44,299	0.00%
Nihon Kohden Corp.	14,600	210,931	0.01%	Nitto Boseki Co., Ltd.	1,500	60,518	0.00%
Nihon M&A Center Holdings, Inc.	23,600	121,976	0.00%	Nitto Denko Corp.	13,400	1,058,772	0.02%
Nihon Parkerizing Co., Ltd.	20,900	169,814	0.00%	Nitto Kogyo Corp.	1,000	21,758	0.00%
Nihon Trim Co., Ltd.	3,700	79,470	0.00%	Noevir Holdings Co., Ltd.	400	14,025	0.00%
Nikkon Holdings Co., Ltd.	3,500	79,178	0.00%	Nohmi Bosai Ltd.	900	13,612	0.00%
Nikon Corp.	22,900	231,477	0.01%	Nojima Corp.	10,600	106,290	0.00%
Nintendo Co., Ltd.	97,000	5,159,344	0.09%	NOK Corp.	12,000	159,605	0.00%
Nippon Corp.	4,200	60,966	0.00%	Nomura Co., Ltd.	2,100	11,384	0.00%
Nippon Accommodations Fund, Inc. REIT Class A	34	135,062	0.00%	Nomura Holdings, Inc.	264,800	1,517,752	0.03%
Nippon Beet Sugar Manufacturing Co., Ltd.	8,200	118,315	0.00%	Nomura Real Estate Holdings, Inc.	10,900	273,144	0.01%
Nippon Building Fund, Inc. REIT	133	465,492	0.01%	Nomura Real Estate Master Fund, Inc. REIT	449	398,311	0.01%
Nippon Carbon Co., Ltd.	3,800	122,367	0.00%	Nomura Research Institute Ltd.	36,741	1,032,613	0.02%
Nippon Ceramic Co., Ltd.	900	14,267	0.00%	Noritake Co., Ltd.	1,000	24,773	0.00%
Nippon Denko Co., Ltd.	34,900	63,352	0.00%	Noritsu Koki Co., Ltd.	1,100	30,362	0.00%
Nippon Densetsu Kogyo Co., Ltd.	800	9,812	0.00%	Noritz Corp.	1,400	15,292	0.00%
Nippon Electric Glass Co., Ltd.	4,200	95,535	0.00%	North Pacific Bank Ltd.	9,500	31,419	0.00%
Nippon Express Holdings, Inc.	6,000	276,576	0.01%	NSD Co., Ltd.	10,700	205,206	0.01%
NIPPON Investment Corp. REIT	22	45,132	0.00%	NSK Ltd.	36,100	175,428	0.00%
Nippon Kayaku Co., Ltd.	8,700	66,388	0.00%	NTN Corp.	57,700	114,891	0.00%
Nippon Light Metal Holdings Co., Ltd.	9,430	105,579	0.00%	NTT Data Group Corp.	61,300	900,103	0.02%
Nippon Paint Holdings Co., Ltd.	85,047	554,080	0.01%	NTT UD Investment Corp. REIT	136	98,326	0.00%
Nippon Paper Industries Co., Ltd.	8,900	53,115	0.00%	Nxera Pharma Co., Ltd.	9,700	96,662	0.00%
Nippon Parking Development Co., Ltd.	20,200	26,120	0.00%	Obara Group, Inc.	600	15,573	0.00%
Nippon Prologis, Inc. REIT	254	396,332	0.01%	OBIC Business Consultants Co., Ltd.	2,212	92,504	0.00%
Nippon Road Co., Ltd.	500	5,626	0.00%	Obic Co., Ltd.	6,600	850,951	0.02%
Nippon Sanso Holdings Corp.	17,600	520,691	0.01%	Odakyu Electric Railway Co., Ltd.	32,900	318,242	0.01%
Nippon Seiki Co., Ltd.	1,600	14,661	0.00%	Ogaki Kyoritsu Bank Ltd.	900	12,801	0.00%
Nippon Sheet Glass Co., Ltd.	4,600	12,096	0.00%	Oiles Corp.	1,300	18,870	0.00%
Nippon Shinyaku Co., Ltd.	4,400	89,034	0.00%	Oisix ra daichi, Inc.	1,500	11,609	0.00%
Nippon Shokubai Co., Ltd.	5,200	51,932	0.00%	Oita Bank Ltd.	800	17,705	0.00%
Nippon Signal Co., Ltd.	1,700	11,128	0.00%	Oji Holdings Corp.	72,700	286,895	0.01%
Nippon Soda Co., Ltd.	600	19,620	0.00%	Okamoto Industries, Inc.	400	12,483	0.00%
Nippon Telegraph & Telephone Corp.	2,571,400	2,426,573	0.04%	Okamura Corp.	6,100	85,512	0.00%
Nippon Yusen KK	41,200	1,199,169	0.02%	Okasan Securities Group, Inc.	30,300	150,313	0.00%
Nipro Corp.	6,500	50,974	0.00%	Oki Electric Industry Co., Ltd.	4,900	30,949	0.00%
Nishimatsu Construction Co., Ltd.	2,200	61,695	0.00%	Okinawa Financial Group, Inc.	600	9,851	0.00%
Nishimatsuya Chain Co., Ltd.	2,100	27,950	0.00%	OKUMA Corp.	4,000	180,231	0.00%
Nishi-Nippon Financial Holdings, Inc.	17,400	219,150	0.01%	Okura Industrial Co., Ltd.	4,700	82,774	0.00%
				Okuwa Co., Ltd.	1,800	10,272	0.00%
				Olympus Corp.	105,400	1,699,334	0.03%
				Omron Corp.	16,400	563,693	0.01%
				One, Inc. REIT	20	31,854	0.00%
				Ono Pharmaceutical Co., Ltd.	39,400	537,996	0.01%
				Onward Holdings Co., Ltd.	5,200	20,107	0.00%

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Open House Group Co., Ltd.	5,800	177,685	0.00%	Roland Corp.	1,200	30,175	0.00%
Open Up Group, Inc.	5,200	64,232	0.00%	Rorze Corp.	1,200	236,852	0.01%
Optex Group Co., Ltd.	5,000	52,561	0.00%	Round One Corp.	18,000	92,428	0.00%
Optim Corp.	600	2,615	0.00%	Ryobi Ltd.	5,500	78,366	0.00%
Oracle Corp. Japan	3,500	241,514	0.01%	Ryoden Corp.	7,200	123,760	0.00%
Organo Corp.	3,200	164,317	0.00%	Ryohin Keikaku Co., Ltd.	18,700	310,853	0.01%
Orient Corp.	1,490	9,550	0.00%	Ryoyo Ryosan Holdings, Inc.	1,624	29,843	0.00%
Oriental Land Co., Ltd.	99,600	2,775,129	0.05%	S Foods, Inc.	800	14,452	0.00%
Orix JREIT, Inc. REIT	222	219,709	0.01%	Sakai Chemical Industry Co., Ltd.	9,300	174,888	0.00%
Osaka Organic Chemical Industry Ltd.	1,900	45,061	0.00%	Sakai Moving Service Co., Ltd.	600	9,504	0.00%
Osaka Soda Co., Ltd.	2,200	148,663	0.00%	Sakata INX Corp.	1,100	12,336	0.00%
Osaka Steel Co., Ltd.	3,700	55,180	0.00%	Sakata Seed Corp.	1,800	38,549	0.00%
OSAKA Titanium Technologies Co., Ltd.	400	6,883	0.00%	SAMTY HOLDINGS Co., Ltd.	1,200	18,515	0.00%
OSG Corp.	3,600	43,831	0.00%	Samty Residential Investment Corp. REIT	51	33,417	0.00%
Otsuka Corp.	18,000	345,878	0.01%	San-A Co., Ltd.	400	12,557	0.00%
Otsuka Holdings Co., Ltd.	44,900	1,889,674	0.04%	Sangetsu Corp.	6,500	120,456	0.00%
Pacific Industrial Co., Ltd.	1,800	16,874	0.00%	San-In Godo Bank Ltd.	27,700	246,762	0.01%
Pacific Metals Co., Ltd.	14,700	117,063	0.00%	Sanken Electric Co., Ltd.	2,200	94,176	0.00%
Pack Corp.	500	11,780	0.00%	Sankyu, Inc.	4,500	153,525	0.00%
PAL GROUP Holdings Co., Ltd.	6,200	69,878	0.00%	Sanrio Co., Ltd.	18,900	347,546	0.01%
PALTAC Corp.	1,700	46,299	0.00%	Sansan, Inc.	7,800	83,887	0.00%
Pan Pacific International Holdings Corp.	34,200	800,254	0.02%	Santen Pharmaceutical Co., Ltd.	24,900	254,480	0.01%
Panasonic Holdings Corp.	195,630	1,601,670	0.03%	Sanwa Holdings Corp.	17,700	323,664	0.01%
Paramount Bed Holdings Co., Ltd.	1,000	16,903	0.00%	Sanyo Chemical Industries Ltd.	400	9,909	0.00%
Park24 Co., Ltd.	9,300	92,647	0.00%	Sanyo Denki Co., Ltd.	400	18,103	0.00%
Pasona Group, Inc.	1,900	24,899	0.00%	Sanyo Electric Railway Co., Ltd.	800	10,623	0.00%
PeptiDream, Inc.	9,700	150,210	0.00%	Sato Holdings Corp.	800	10,717	0.00%
Persol Holdings Co., Ltd.	145,000	200,743	0.01%	Sawai Group Holdings Co., Ltd.	2,400	97,531	0.00%
Pharma Foods International Co., Ltd.	1,900	11,457	0.00%	SBI ARUHI Corp.	1,300	7,395	0.00%
PIA Corp.	2,200	42,739	0.00%	SBI Holdings, Inc.	31,570	798,180	0.02%
Pigeon Corp.	13,100	118,451	0.00%	SBI Sumishin Net Bank Ltd.	6,300	119,648	0.00%
Pilot Corp.	2,200	58,576	0.00%	SBS Holdings, Inc.	500	8,330	0.00%
Piolax, Inc.	1,100	15,960	0.00%	SCREEN Holdings Co., Ltd.	6,800	612,955	0.01%
Pola Orbis Holdings, Inc.	3,400	27,636	0.00%	SCSK Corp.	17,500	349,543	0.01%
Pressance Corp.	1,000	12,172	0.00%	Secom Co., Ltd.	18,200	1,074,508	0.02%
Prestige International, Inc.	2,100	9,164	0.00%	Seibu Holdings, Inc.	17,356	239,203	0.01%
Prima Meat Packers Ltd.	700	10,366	0.00%	Seikagaku Corp.	17,400	95,080	0.00%
Procrea Holdings, Inc.	800	9,728	0.00%	Seiko Epson Corp.	27,000	419,452	0.01%
Proto Corp.	8,800	80,910	0.00%	Seiko Group Corp.	1,000	30,555	0.00%
Raito Kogyo Co., Ltd.	1,300	16,971	0.00%	Seino Holdings Co., Ltd.	14,200	191,602	0.00%
Rakusul, Inc.	3,400	20,080	0.00%	Seiren Co., Ltd.	1,400	20,879	0.00%
Rakus Co., Ltd.	11,400	147,585	0.00%	Sekisui Chemical Co., Ltd.	35,700	494,021	0.01%
Rakuten Bank Ltd.	9,900	179,278	0.00%	Sekisui House Ltd.	50,200	1,111,915	0.02%
Rakuten Group, Inc.	139,300	718,669	0.01%	Sekisui House, Inc. REIT	360	177,024	0.00%
Recruit Holdings Co., Ltd.	129,721	6,940,872	0.13%	Sekisui Jushi Corp.	800	11,314	0.00%
Relo Group, Inc.	6,200	65,985	0.00%	Sekisui Kasei Co., Ltd.	26,900	78,429	0.00%
Renasas Electronics Corp.	139,764	2,614,384	0.05%	Senko Group Holdings Co., Ltd.	22,300	156,236	0.00%
Rengo Co., Ltd.	22,500	145,958	0.00%	Senshu Ikeda Holdings, Inc.	10,500	26,110	0.00%
RENOVA, Inc.	2,600	16,066	0.00%	Seria Co., Ltd.	7,400	134,236	0.00%
Resona Holdings, Inc.	197,900	1,309,614	0.02%	Seven & i Holdings Co., Ltd.	209,300	2,550,218	0.05%
Resonac Holdings Corp.	18,335	401,441	0.01%	Seven Bank Ltd.	82,900	138,630	0.00%
Resorttrust, Inc.	6,400	94,930	0.00%	SG Holdings Co., Ltd.	34,500	317,955	0.01%
Restar Corp.	1,000	19,862	0.00%	Sharp Corp.	22,707	131,293	0.00%
Retail Partners Co., Ltd.	2,600	28,092	0.00%	Shibaura Machine Co., Ltd.	800	19,172	0.00%
Ricoh Leasing Co., Ltd.	600	19,843	0.00%	Shibuya Corp.	700	15,535	0.00%
Right On Co., Ltd.	5,500	12,958	0.00%	SHIFT, Inc.	1,000	90,638	0.00%
Riken Keiki Co., Ltd.	1,200	31,481	0.00%	Shiga Bank Ltd.	6,200	162,458	0.00%
Riken Technos Corp.	13,300	87,889	0.00%	Shikoku Bank Ltd.	2,200	16,672	0.00%
Riken Vitamin Co., Ltd.	400	6,883	0.00%	Shikoku Kasei Holdings Corp.	1,700	22,510	0.00%
Rinnai Corp.	9,000	204,774	0.01%	Shima Seiki Manufacturing Ltd.	1,100	11,557	0.00%
Riso Kagaku Corp.	400	8,442	0.00%	Shimadzu Corp.	24,500	613,033	0.01%
Rock Field Co., Ltd.	10,400	94,457	0.00%	Shimamura Co., Ltd.	4,600	209,153	0.01%
Rohm Co., Ltd.	28,000	374,238	0.01%				
Rohto Pharmaceutical Co., Ltd.	17,400	364,636	0.01%				
Rokko Butter Co., Ltd.	6,200	59,818	0.00%				

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Shimano, Inc.	6,600	1,019,377	0.02%	Sundrug Co., Ltd.	5,700	143,652	0.00%
Shimajima Co., Ltd.	9,400	78,187	0.00%	Suntory Beverage & Food Ltd.	11,200	397,354	0.01%
Shin-Etsu Chemical Co., Ltd.	174,200	6,755,313	0.12%	Suruga Bank Ltd.	26,900	176,758	0.00%
Shinko Electric Industries Co., Ltd.	4,700	164,789	0.00%	Suzuken Co., Ltd.	5,770	175,367	0.00%
Shionogi & Co., Ltd.	21,900	854,571	0.02%	Suzuki Motor Corp.	162,900	1,874,474	0.04%
Ship Healthcare Holdings, Inc.	6,000	88,586	0.00%	SWCC Corp.	3,900	119,405	0.00%
Shiseido Co., Ltd.	37,700	1,075,268	0.02%	Sysmex Corp.	50,700	816,634	0.02%
Shizuoka Financial Group, Inc.	50,200	481,840	0.01%	Systema Corp.	12,800	24,986	0.00%
SHO-BOND Holdings Co., Ltd.	3,300	118,185	0.00%	T Hasegawa Co., Ltd.	900	18,743	0.00%
Shochiku Co., Ltd.	400	23,427	0.00%	T&D Holdings, Inc.	48,000	838,046	0.02%
Shoei Co., Ltd.	7,000	85,292	0.00%	Tachibana Eletech Co., Ltd.	1,800	34,241	0.00%
Shoei Foods Corp.	500	14,578	0.00%	Tadano Ltd.	8,800	61,954	0.00%
Showa Sangyo Co., Ltd.	600	11,731	0.00%	Taiheiyu Cement Corp.	12,800	321,313	0.01%
Siix Corp.	1,800	14,368	0.00%	Taiho Kogyo Co., Ltd. Class A	12,600	63,603	0.00%
Simplex Holdings, Inc.	4,400	77,546	0.00%	Taikisha Ltd.	3,000	99,217	0.00%
Sinfonia Technology Co., Ltd.	2,500	52,841	0.00%	Taiyo Holdings Co., Ltd.	5,100	107,954	0.00%
Sinko Industries Ltd.	6,300	162,141	0.00%	Taiyo Yuden Co., Ltd.	9,700	246,389	0.01%
Sintokogio Ltd.	2,300	16,471	0.00%	Takamatsu Construction Group Co., Ltd.	800	15,417	0.00%
SKY Perfect JSAT Holdings, Inc.	4,400	23,742	0.00%	Takaoka Toko Co., Ltd.	1,100	13,800	0.00%
SMC Corp.	5,200	2,467,786	0.05%	Takara Bio, Inc.	6,200	42,551	0.00%
SMS Co., Ltd.	5,300	67,280	0.00%	Takara Leben Real Estate Investment Corp. REIT	87	53,868	0.00%
Socionext, Inc.	16,000	378,864	0.01%	Takara Standard Co., Ltd.	1,100	11,864	0.00%
SoftBank Corp.	259,984	3,175,050	0.06%	Takasago Thermal Engineering Co., Ltd.	5,300	188,462	0.00%
SoftBank Group Corp.	91,900	5,935,851	0.11%	Takashimaya Co., Ltd.	12,100	203,660	0.01%
Sohgo Security Services Co., Ltd.	62,700	366,237	0.01%	Takeda Pharmaceutical Co., Ltd.	148,800	3,859,217	0.07%
Solasto Corp.	1,600	4,635	0.00%	Takeuchi Manufacturing Co., Ltd.	4,100	143,497	0.00%
Sompo Holdings, Inc.	82,050	1,752,093	0.03%	Takuma Co., Ltd.	3,000	30,828	0.00%
Sony Group Corp.	112,160	9,510,521	0.17%	Tamron Co., Ltd.	5,200	134,639	0.00%
SOSiLA Logistics, Inc. REIT	56	40,975	0.00%	Tamura Corp.	3,900	17,335	0.00%
Sotetsu Holdings, Inc.	4,100	62,127	0.00%	Tanseisha Co., Ltd.	17,400	108,385	0.00%
S-Pool, Inc.	4,200	8,433	0.00%	TBS Holdings, Inc.	3,500	88,207	0.00%
Square Enix Holdings Co., Ltd.	5,700	171,220	0.00%	TDK Corp.	33,400	2,048,309	0.04%
SRA Holdings	3,000	82,805	0.00%	TechMatrix Corp.	1,200	14,935	0.00%
St Marc Holdings Co., Ltd.	4,400	60,669	0.00%	TechnoPro Holdings, Inc.	9,500	155,617	0.00%
Stanley Electric Co., Ltd.	12,700	226,588	0.01%	Teijin Ltd.	14,700	122,134	0.00%
Star Asia Investment Corp. REIT	76	28,206	0.00%	Teikoku Sen-I Co., Ltd.	800	13,199	0.00%
Star Micronics Co., Ltd.	1,500	19,666	0.00%	Tekken Corp.	7,300	118,626	0.00%
Starts Corp., Inc.	900	18,995	0.00%	Terumo Corp.	131,800	2,173,725	0.04%
Starts Proceed Investment Corp. REIT Class A	35	43,516	0.00%	T-Gaia Corp.	800	15,168	0.00%
Strike Co., Ltd.	400	11,463	0.00%	THK Co., Ltd.	8,500	151,839	0.00%
Sugi Holdings Co., Ltd.	11,400	156,904	0.00%	TIS, Inc.	19,600	379,913	0.01%
SUMCO Corp.	27,300	392,970	0.01%	TKC Corp.	2,700	58,159	0.00%
Sumitomo Bakelite Co., Ltd.	7,700	225,074	0.01%	Toagosei Co., Ltd.	6,000	56,490	0.00%
Sumitomo Densetsu Co., Ltd.	1,800	40,899	0.00%	Tobu Railway Co., Ltd.	19,100	321,599	0.01%
Sumitomo Electric Industries Ltd.	66,600	1,036,097	0.02%	Tocalo Co., Ltd.	1,600	20,470	0.00%
Sumitomo Forestry Co., Ltd.	11,700	372,180	0.01%	Toei Animation Co., Ltd.	6,500	100,696	0.00%
Sumitomo Mitsui Construction Co., Ltd.	3,900	9,698	0.00%	Toei Co., Ltd.	4,500	106,304	0.00%
Sumitomo Mitsui Financial Group, Inc.	113,500	7,567,372	0.14%	Toho Bank Ltd.	7,600	15,591	0.00%
Sumitomo Mitsui Trust Holdings, Inc.	64,686	1,475,803	0.03%	Toho Co., Ltd.	8,900	260,261	0.01%
Sumitomo Osaka Cement Co., Ltd.	2,900	70,941	0.00%	Toho Holdings Co., Ltd.	5,200	135,900	0.00%
Sumitomo Pharma Co., Ltd.	8,300	20,897	0.00%	Toho Titanium Co., Ltd.	3,900	34,767	0.00%
Sumitomo Realty & Development Co., Ltd.	36,700	1,077,090	0.02%	Toho Zinc Co., Ltd.	2,000	10,568	0.00%
Sumitomo Rubber Industries Ltd.	15,200	151,424	0.00%	Tokai Corp.	700	10,061	0.00%
Sumitomo Warehouse Co., Ltd.	4,600	74,779	0.00%	Tokai Rika Co., Ltd.	9,000	120,739	0.00%
				Tokai Tokyo Financial Holdings, Inc.	27,300	97,585	0.00%
				Token Corp.	200	14,820	0.00%
				Tokio Marine Holdings, Inc.	177,300	6,618,715	0.12%
				Tokushu Tokai Paper Co., Ltd.	400	9,225	0.00%
				Tokuyama Corp.	11,300	207,265	0.01%
				Tokyo Century Corp.	24,800	232,645	0.01%
				Tokyo Electron Device Ltd.	3,600	95,785	0.00%
				Tokyo Electron Ltd.	40,900	8,873,617	0.16%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Tokyo Individualized Educational Institute, Inc.	8,900	23,238	0.00%	Ushio, Inc.	6,100	79,331	0.00%
Tokyo Kiraboshi Financial Group, Inc.	3,800	112,918	0.00%	USS Co., Ltd.	33,800	284,398	0.01%
Tokyo Ohka Kogyo Co., Ltd.	11,600	314,554	0.01%	UT Group Co., Ltd.	1,000	20,235	0.00%
Tokyo Seimitsu Co., Ltd.	3,400	259,872	0.01%	Valor Holdings Co., Ltd.	3,400	52,038	0.00%
Tokyo Steel Manufacturing Co., Ltd.	2,300	23,320	0.00%	ValueCommerce Co., Ltd.	700	5,131	0.00%
Tokyo Tatemono Co., Ltd.	18,900	298,316	0.01%	Vital KSK Holdings, Inc.	2,800	23,690	0.00%
Tokyu Construction Co., Ltd.	3,100	14,839	0.00%	Wacoal Holdings Corp.	3,000	83,849	0.00%
Tokyu Corp.	55,400	610,275	0.01%	Wacom Co., Ltd.	15,700	73,688	0.00%
Tokyu Fudosan Holdings Corp.	51,839	345,948	0.01%	Wakita & Co., Ltd.	1,800	19,336	0.00%
Tokyu, Inc. REIT	57	55,349	0.00%	WATAMI Co., Ltd.	8,800	51,369	0.00%
TOMONY Holdings, Inc.	5,300	13,904	0.00%	WDB Holdings Co., Ltd.	2,100	24,413	0.00%
Tomy Co., Ltd.	8,700	171,339	0.00%	Welcia Holdings Co., Ltd.	8,600	107,246	0.00%
Tonami Holdings Co., Ltd.	400	16,238	0.00%	Wellneo Sugar Co., Ltd.	4,200	61,567	0.00%
Topcon Corp.	5,600	62,541	0.00%	West Holdings Corp.	4,500	72,902	0.00%
TOPPAN Holdings, Inc.	23,500	647,616	0.01%	West Japan Railway Co.	39,876	742,438	0.01%
Topre Corp.	1,400	18,390	0.00%	Workman Co., Ltd.	3,900	90,918	0.00%
Topy Industries Ltd.	4,200	64,987	0.00%	Wowow, Inc.	4,800	33,391	0.00%
Toray Industries, Inc.	153,800	728,078	0.01%	W-Scope Corp.	3,300	10,504	0.00%
Toridoll Holdings Corp.	6,200	142,647	0.00%	Xebio Holdings Co., Ltd.	1,200	8,885	0.00%
Torii Pharmaceutical Co., Ltd.	600	13,708	0.00%	Yakult Honsha Co., Ltd.	28,404	507,921	0.01%
Toshiba TEC Corp.	2,400	51,324	0.00%	YAMABIKO Corp.	2,200	31,210	0.00%
Tosoh Corp.	24,000	313,018	0.01%	Yamada Holdings Co., Ltd.	65,100	174,830	0.00%
Totetsu Kogyo Co., Ltd.	600	11,899	0.00%	Yamagata Bank Ltd.	1,400	10,566	0.00%
TOTO Ltd.	12,000	283,327	0.01%	Yamaguchi Financial Group, Inc.	19,700	223,563	0.01%
Towa Bank Ltd.	9,400	41,489	0.00%	Yamaha Corp.	20,500	479,939	0.01%
Towa Corp.	2,200	154,271	0.00%	Yamaha Motor Co., Ltd.	78,600	727,561	0.01%
Towa Pharmaceutical Co., Ltd.	800	14,616	0.00%	YA-MAN Ltd.	1,400	7,163	0.00%
Toyo Construction Co., Ltd.	7,700	68,786	0.00%	Yamashin-Filter Corp.	2,100	5,196	0.00%
Toyo Seikan Group Holdings Ltd.	14,500	227,605	0.01%	Yamato Holdings Co., Ltd.	30,400	334,219	0.01%
Toyo Suisan Kaisha Ltd.	8,200	486,056	0.01%	Yamato Kogyo Co., Ltd.	2,500	121,628	0.00%
Toyo Tire Corp.	10,600	169,253	0.00%	Yamazaki Baking Co., Ltd.	13,200	270,959	0.01%
Toyobo Co., Ltd.	4,300	28,175	0.00%	Yamazen Corp.	15,500	136,731	0.00%
Toyoda Gosei Co., Ltd.	10,200	179,353	0.00%	Yaoko Co., Ltd.	2,800	169,574	0.00%
Toyota Boshoku Corp.	4,100	54,302	0.00%	Yaskawa Electric Corp.	22,200	797,273	0.02%
Toyota Industries Corp.	14,900	1,256,487	0.02%	Yellow Hat Ltd.	1,200	17,158	0.00%
Toyota Motor Corp.	1,099,860	22,494,961	0.40%	Yodogawa Steel Works Ltd.	4,700	164,205	0.00%
TPR Co., Ltd.	800	12,707	0.00%	Yokogawa Bridge Holdings Corp.	1,000	16,835	0.00%
Trancom Co., Ltd.	300	12,216	0.00%	Yokohama Rubber Co., Ltd.	12,500	276,405	0.01%
Transcosmos, Inc.	800	17,232	0.00%	Yokorei Co., Ltd.	2,000	13,042	0.00%
Trend Micro, Inc.	9,800	397,885	0.01%	Yokowo Co., Ltd.	700	9,125	0.00%
Tri Chemical Laboratories, Inc.	1,200	32,451	0.00%	Yondoshi Holdings, Inc.	8,300	100,615	0.00%
Trusco Nakayama Corp.	6,500	99,484	0.00%	Yoshinoya Holdings Co., Ltd.	3,800	72,405	0.00%
TS Tech Co., Ltd.	5,200	61,598	0.00%	Yuasa Trading Co., Ltd.	600	21,149	0.00%
TSI Holdings Co., Ltd.	4,100	24,621	0.00%	Yukiguni Maitake Co., Ltd.	16,300	102,749	0.00%
Tsubaki Nakashima Co., Ltd.	2,700	13,193	0.00%	Yushin Precision Equipment Co., Ltd.	15,700	73,591	0.00%
Tsubakimoto Chain Co.	3,000	116,188	0.00%	Zenkoku Hoshio Co., Ltd.	3,400	125,254	0.00%
Tsugami Corp.	1,800	17,389	0.00%	Zenrin Co., Ltd.	16,600	96,900	0.00%
Tsukishima Holdings Co., Ltd.	1,400	12,907	0.00%	Zeon Corp.	15,500	128,637	0.00%
Tsumura & Co.	6,800	173,530	0.00%	ZERIA Pharmaceutical Co., Ltd.	900	11,822	0.00%
Tsuruha Holdings, Inc.	3,600	204,998	0.01%	Zojirushi Corp.	1,100	10,579	0.00%
Tsurumi Manufacturing Co., Ltd.	1,000	30,213	0.00%	ZOZO, Inc.	10,400	260,420	0.01%
TV Asahi Holdings Corp.	1,100	14,606	0.00%	Zuken, Inc.	300	7,880	0.00%
UACJ Corp.	1,000	23,903	0.00%			357,555,822	6.41%
Uchida Yoko Co., Ltd.	300	15,610	0.00%	Netherlands 1.40% (31 December 2023: 1.30%)			
Ulvac, Inc.	5,000	326,682	0.01%	ABN AMRO Bank NV GDR	40,711	669,751	0.01%
Unicharm Corp.	36,500	1,172,420	0.02%	Adyen NV	2,714	3,237,998	0.06%
Unipres Corp.	2,700	22,475	0.00%	Aegon Ltd.	160,510	992,249	0.02%
United Arrows Ltd.	1,000	12,365	0.00%	Alko Nobel NV	16,618	1,011,271	0.02%
United Super Markets Holdings, Inc.	1,800	9,791	0.00%	Alfen NV	1,803	33,353	0.00%
United Urban Investment Corp. REIT	251	222,976	0.01%	Allfunds Group plc	32,350	181,677	0.00%
				APERAM SA	2,217	57,358	0.00%
				ASM International NV	4,249	3,241,442	0.06%
				ASML Holding NV	36,337	37,549,977	0.67%
				ASR Nederland NV	13,319	635,364	0.01%
				Basic-Fit NV	5,702	122,956	0.00%
				BE Semiconductor Industries NV	7,043	1,178,673	0.02%

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Corbion NV	6,324	126,947	0.00%	Borregaard A.S.A	5,627	101,680	0.00%
CTP NV	9,695	165,419	0.00%	BW LPG Ltd.	4,113	76,601	0.00%
DSM-Firmenich AG	16,130	1,825,542	0.03%	Cadeler A.S.	25,589	161,982	0.00%
Eurocommercial Properties NV REIT	4,383	105,693	0.00%	Cavendish Hydrogen A.S.A	1,788	4,618	0.00%
EXOR NV	9,726	1,018,409	0.02%	Crayon Group Holding A.S.A	5,644	66,260	0.00%
Flow Traders Ltd.	1,658	32,838	0.00%	DNB Bank A.S.A	98,070	1,931,465	0.04%
Galapagos NV	3,528	88,252	0.00%	Elkem A.S.A	9,562	18,177	0.00%
IMCD NV	4,875	675,564	0.01%	Entra A.S.A	4,847	49,801	0.00%
ING Groep NV	292,007	4,995,444	0.09%	Europris A.S.A	19,922	135,464	0.00%
InPost SA	20,999	370,443	0.01%	FLEX LNG Ltd.	2,374	65,417	0.00%
JDE Peet's NV	11,867	236,563	0.01%	Frontline plc	13,320	349,904	0.01%
Just Eat Takeaway.com NV	15,467	186,240	0.00%	Gjensidige Forsikring A.S.A	14,170	253,922	0.01%
Koninklijke Ahold Delhaize NV	87,028	2,573,382	0.05%	Grieg Seafood A.S.A	1,816	10,702	0.00%
Koninklijke KPN NV	339,447	1,302,412	0.02%	Hafnia Ltd.	29,840	251,387	0.01%
Koninklijke Philips NV	74,273	1,877,813	0.03%	Hexagon Composites A.S.A	6,361	17,893	0.00%
Koninklijke Vopak NV	6,113	253,940	0.01%	Hoegh Autoliners A.S.A	10,898	128,760	0.00%
NN Group NV	24,344	1,133,640	0.02%	Leroy Seafood Group A.S.A	21,234	86,272	0.00%
NSI NV REIT	463	9,537	0.00%	Mowi A.S.A	39,609	661,049	0.01%
OCI NV	8,462	206,686	0.01%	MPC Container Ships A.S.A	22,686	47,961	0.00%
PostNL NV	31,474	42,773	0.00%	NEL A.S.A	89,413	47,043	0.00%
Prosus NV	135,488	4,829,660	0.09%	Nordic Semiconductor A.S.A	13,937	186,656	0.00%
Randstad NV	10,878	493,504	0.01%	Norsk Hydro A.S.A	112,113	700,213	0.01%
Signify NV	10,626	265,350	0.01%	Orkla A.S.A	78,283	637,807	0.01%
TKH Group NV	3,864	168,631	0.00%	Protector Forsikring A.S.A	5,352	128,931	0.00%
TomTom NV	2,112	11,940	0.00%	Salmar A.S.A	4,987	263,226	0.01%
Universal Music Group NV	69,202	2,060,366	0.04%	Scatec A.S.A	6,297	51,245	0.00%
Van Lanschot Kempen NV	3,814	153,287	0.00%	Schibsted A.S.A Class B	14,467	407,345	0.01%
Vastned Retail NV REIT	838	20,837	0.00%	SpareBank 1 SMN	15,772	223,852	0.01%
Wereldhave NV REIT	1,970	27,954	0.00%	SpareBank 1 SR-Bank A.S.A	31,653	388,249	0.01%
Wolters Kluwer NV	22,022	3,653,602	0.07%	Stolt-Nielsen Ltd.	2,929	138,919	0.00%
		77,824,737	1.40%	Storebrand A.S.A	45,055	461,235	0.01%
New Zealand 0.09% (31 December 2023: 0.11%)				Telenor A.S.A	60,933	696,459	0.01%
a2 Milk Co., Ltd.	60,470	261,616	0.01%	TOMRA Systems A.S.A	17,683	211,581	0.00%
Air New Zealand Ltd.	58,134	18,775	0.00%	Veidekke A.S.A	9,194	98,783	0.00%
Argosy Property Ltd.	306,482	190,490	0.00%	Wallenius Wilhelmsen A.S.A Class B	5,486	56,109	0.00%
Auckland International Airport Ltd.	119,931	557,600	0.01%	Yara International A.S.A	13,880	400,985	0.01%
EBOS Group Ltd.	13,596	266,934	0.01%			10,212,493	0.18%
Fisher & Paykel Healthcare Corp., Ltd.	56,899	1,042,916	0.02%	Poland 0.11% (31 December 2023: 0.11%)			
Fletcher Building Ltd.	86,172	148,600	0.00%	Alior Bank SA	10,496	267,227	0.01%
Freightways Group Ltd.	12,574	58,997	0.00%	Allegro.eu SA	55,601	521,426	0.01%
Goodman Property Trust REIT	95,601	117,091	0.00%	AmRest Holdings SE	2,840	17,379	0.00%
Infratil Ltd.	81,748	557,907	0.01%	Asseco Poland SA	3,866	76,982	0.00%
Kiwi Property Group Ltd.	80,162	40,543	0.00%	Bank Handlowy w Warszawie SA	5,427	132,028	0.00%
Mainfreight Ltd.	6,872	283,197	0.01%	Bank Millennium SA	25,974	60,605	0.00%
Mercury NZ Ltd.	59,681	238,747	0.00%	Bank Polska Kasa Opieki SA	14,575	609,097	0.01%
Meridian Energy Ltd.	103,423	396,401	0.01%	Benefit Systems SA	159	114,700	0.00%
Oceania Healthcare Ltd.	20,025	6,467	0.00%	Budimex SA	953	165,232	0.00%
Precinct Properties Group	89,635	60,900	0.00%	CCC SA	4,487	137,287	0.00%
Ryman Healthcare Ltd.	54,834	118,951	0.00%	CD Projekt SA	6,061	209,494	0.01%
Scales Corp., Ltd.	5,482	12,026	0.00%	Cyfrowy Polsat SA	24,654	74,329	0.00%
Sky Network Television Ltd.	7,504	10,746	0.00%	Dino Polska SA	3,908	394,878	0.01%
Spark New Zealand Ltd.	150,202	380,746	0.01%	Grupa Kety SA	817	181,892	0.01%
Stride Property Group	119,935	86,968	0.00%	KRUK SA	1,185	136,362	0.00%
Summerset Group Holdings Ltd.	14,726	85,246	0.00%	LPP SA	106	450,626	0.01%
Vector Ltd.	57,828	130,731	0.00%	mBank SA	873	138,332	0.00%
Vital Healthcare Property Trust REIT	115,276	126,438	0.00%	Orange Polska SA	56,657	109,704	0.00%
		5,199,033	0.09%	Pepco Group NV	8,747	45,606	0.00%
Norway 0.18% (31 December 2023: 0.20%)				Powszechna Kasa Oszczednosci Bank Polski SA	74,722	1,169,515	0.02%
Aker A.S.A Class A	2,769	159,937	0.00%	Powszechny Zaklad Ubezpieczen SA	51,849	664,742	0.01%
Aker Carbon Capture A.S.A	57,488	35,959	0.00%	Santander Bank Polska SA	2,893	389,471	0.01%
Atea A.S.A	4,905	70,483	0.00%	Warsaw Stock Exchange	3,916	47,245	0.00%
Austevoll Seafood A.S.A	7,247	56,356	0.00%			6,114,159	0.11%
AutoStore Holdings Ltd.	69,879	82,431	0.00%	Portugal 0.03% (31 December 2023: 0.04%)			
Bakkafrost P/F	4,823	245,510	0.01%	Altri SGPS SA	6,444	37,191	0.00%
Bonheur A.S.A	1,946	43,864	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Banco Comercial Portugues SA Class R	566,322	204,301	0.01%	Singapore			
CTT-Correios de Portugal SA	7,510	33,725	0.00%	Telecommunications Ltd.	710,500	1,441,708	0.03%
EDP Renovaveis SA	40,004	559,509	0.01%	Starhill Global REIT	48,900	17,500	0.00%
Greenvolt-Energias Renovaveis SA	2,477	22,087	0.00%	StarHub Ltd.	17,000	15,178	0.00%
Jeronimo Martins SGPS SA	23,114	452,097	0.01%	Suntec REIT	202,600	156,967	0.00%
Navigator Co., SA	43,540	181,336	0.00%	United Overseas Bank Ltd.	108,900	2,517,496	0.05%
NOS SGPS SA	5,232	18,533	0.00%	UOL Group Ltd.	39,000	149,640	0.00%
REN - Redes Energeticas Nacionais SGPS SA	33,219	81,530	0.00%	Venture Corp., Ltd.	19,500	204,604	0.01%
Sonae SGPS SA	68,771	64,492	0.00%	Wilmar International Ltd.	188,690	431,610	0.01%
		1,654,801	0.03%			20,673,714	0.37%
Singapore 0.37% (31 December 2023: 0.41%)				South Korea 1.52% (31 December 2023: 1.68%)			
AEM Holdings Ltd.	22,624	30,049	0.00%	AbClon, Inc.	235	2,583	0.00%
AIMS APAC REIT	21,010	19,378	0.00%	ABLBio, Inc.	1,051	17,179	0.00%
Capitaland Ascendas REIT	373,755	706,005	0.01%	Advanced Nano Products Co., Ltd.	696	59,412	0.00%
Capitaland Ascott Trust	210,695	136,033	0.00%	Advanced Process Systems Corp.	4,095	76,605	0.00%
Capitaland China Trust REIT	66,891	33,069	0.00%	Ahnlab, Inc.	801	35,147	0.00%
Capitaland India Trust	101,493	73,391	0.00%	Alteogen, Inc.	4,006	816,333	0.02%
Capitaland Integrated Commercial Trust REIT	474,926	693,860	0.01%	Amicogen, Inc.	2,054	7,476	0.00%
Capitaland Investment Ltd.	210,400	412,960	0.01%	Amorepacific Corp.	2,294	278,813	0.01%
CDL Hospitality Trusts	114,276	80,105	0.00%	Amorepacific Corp. - Preference Shares	4,873	166,033	0.00%
City Developments Ltd.	35,700	135,925	0.00%	Amorepacific Group	1,693	39,788	0.00%
ComfortDelGro Corp., Ltd.	131,500	130,020	0.00%	Ananti, Inc.	5,076	20,577	0.00%
Cromwell European REIT	31,400	47,114	0.00%	Asiana Airlines, Inc.	2,866	21,904	0.00%
DBS Group Holdings Ltd.	184,680	4,877,106	0.09%	BH Co., Ltd.	1,158	20,359	0.00%
Digital Core Management Pte Ltd. REIT	130,100	74,157	0.00%	Binx Co., Ltd.	841	9,073	0.00%
ESR-LOGOS REIT	685,637	136,596	0.00%	Binggrae Co., Ltd.	966	68,424	0.00%
Far East Hospitality Trust	48,000	21,959	0.00%	Bioneer Corp.	1,924	41,094	0.00%
First Resources Ltd.	19,500	19,856	0.00%	BNC Korea Co., Ltd.	4,511	15,648	0.00%
Frasers Centrepoint Trust REIT	100,410	157,811	0.00%	BNK Financial Group, Inc.	38,760	238,501	0.01%
Frasers Logistics & Commercial Trust REIT	231,300	162,136	0.00%	Bukwang Pharmaceutical Co., Ltd.	922	3,570	0.00%
Hutchison Port Holdings Trust	484,000	61,952	0.00%	Celllivery Therapeutics, Inc.	1,334	6,474	0.00%
iFAST Corp., Ltd.	8,800	46,752	0.00%	Celltrion Pharm, Inc.	1,170	75,478	0.00%
Keppel DC REIT	253,210	336,306	0.01%	Celltrion, Inc.	14,663	1,856,710	0.04%
Keppel Ltd.	129,000	615,849	0.01%	Chabiotech Co., Ltd.	950	10,697	0.00%
Keppel Pacific Oak US REIT	64,700	8,670	0.00%	Cheil Worldwide, Inc.	7,877	105,294	0.00%
Keppel REIT	191,900	118,234	0.00%	Chong Kun Dang Pharmaceutical Corp.	1,239	88,121	0.00%
Lendlease Global Commercial REIT	197,514	81,614	0.00%	Chongkundang Holdings Corp.	1,188	46,519	0.00%
Manulife US REIT	85,400	5,466	0.00%	Chunbo Co., Ltd.	171	8,920	0.00%
Mapletree Industrial Trust REIT	141,085	219,656	0.01%	CJ CGV Co., Ltd.	4,752	19,402	0.00%
Mapletree Logistics Trust REIT	262,677	250,030	0.01%	CJ CheilJedang Corp.	324	90,739	0.00%
Mapletree Pan Asia Commercial Trust REIT	262,900	236,663	0.01%	CJ CheilJedang Corp. - Preference Shares	1,130	126,586	0.00%
Nanofilm Technologies International Ltd.	2,500	1,374	0.00%	CJ Corp.	1,356	119,691	0.00%
NetLink NBN Trust	223,500	136,879	0.00%	CJ ENM Co., Ltd.	406	24,835	0.00%
Olam Group Ltd.	69,600	59,059	0.00%	CJ Logistics Corp.	797	55,063	0.00%
OUE REIT	60,900	11,683	0.00%	Classys, Inc.	3,689	136,143	0.00%
Oversea-Chinese Banking Corp., Ltd.	335,285	3,569,941	0.07%	CMG Pharmaceutical Co., Ltd.	39,438	61,170	0.00%
PARAGON REIT	65,100	41,070	0.00%	Com2uS Holdings Corp.	402	7,301	0.00%
Parkway Life REIT	36,700	94,780	0.00%	Com2uSCorp	741	20,591	0.00%
Prime US REIT	38,830	4,543	0.00%	Cosmax, Inc.	264	37,323	0.00%
Raffles Medical Group Ltd.	132,300	97,132	0.00%	CosmoAM&T Co., Ltd.	1,729	181,127	0.00%
Riverstone Holdings Ltd.	37,600	26,912	0.00%	Cosmochemical Co., Ltd.	3,323	67,595	0.00%
SATS Ltd.	101,209	212,836	0.01%	Coway Co., Ltd.	3,770	175,833	0.00%
Seatrium Ltd.	173,742	176,915	0.00%	Creative & Innovative System	4,159	32,783	0.00%
Sheng Siong Group Ltd.	108,000	118,738	0.00%	CrystalGenomics Invites Co., Ltd.	2,340	4,573	0.00%
Singapore Airlines Ltd.	136,160	693,233	0.01%	CS Wind Corp.	848	30,495	0.00%
Singapore Exchange Ltd.	69,800	488,252	0.01%	Daea TI Co., Ltd.	3,606	7,846	0.00%
Singapore Post Ltd.	242,500	76,942	0.00%	Daeduck Co., Ltd.	29,361	139,073	0.00%
				Daeduck Electronics Co., Ltd.	4,037	63,495	0.00%
				Daehan Flour Mill Co., Ltd.	263	27,036	0.00%
				Daejoo Electronic Materials Co., Ltd.	845	87,784	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Daesang Corp.	4,261	87,139	0.00%	Hanwha Life Insurance Co., Ltd.	6,670	14,537	0.00%
Daewoong Co., Ltd.	838	9,375	0.00%	Hanwha Solutions Corp.	8,986	180,177	0.00%
Daewoong Pharmaceutical Co., Ltd.	199	14,804	0.00%	HD Hyundai Construction Equipment Co., Ltd.	797	31,845	0.00%
Daishin Securities Co., Ltd.	2,591	31,962	0.00%	HD Hyundai Infracore Co., Ltd.	7,005	38,880	0.00%
Daou Technology, Inc.	1,090	14,966	0.00%	HD HYUNDAI MIPO	1,155	78,035	0.00%
DB HiTek Co., Ltd.	2,301	81,743	0.00%	HDC Holdings Co., Ltd.	1,127	6,607	0.00%
DB Insurance Co., Ltd.	4,137	344,124	0.01%	Helixmith Co., Ltd.	809	2,133	0.00%
Dentium Co., Ltd.	709	60,933	0.00%	HK inno N Corp.	3,442	93,770	0.00%
DGB Financial Group, Inc.	18,370	107,030	0.00%	HL Mando Co., Ltd.	2,358	75,203	0.00%
Dong-A ST Co., Ltd.	1,447	66,122	0.00%	HLB Life Science Co., Ltd.	6,151	36,732	0.00%
Dongjin Semichem Co., Ltd.	1,158	33,693	0.00%	HLB Therapeutics Co., Ltd.	1,620	8,262	0.00%
DongKook Pharmaceutical Co., Ltd.	4,919	66,611	0.00%	HLB, Inc.	10,347	439,738	0.01%
Dongkuk CM Co., Ltd.	1,033	5,186	0.00%	HMM Co., Ltd.	26,051	371,508	0.01%
Dongkuk Steel Mill Co., Ltd.	1,714	12,166	0.00%	Hotel Shilla Co., Ltd.	2,633	102,527	0.00%
Dongsuh Cos, Inc.	1,152	16,069	0.00%	HPSP Co., Ltd.	2,684	76,338	0.00%
Dongwon F&B Co., Ltd.	1,045	33,366	0.00%	HS Industries Co., Ltd.	7,672	22,489	0.00%
Dongwon Industries Co., Ltd.	415	10,793	0.00%	Hugel, Inc.	165	27,690	0.00%
Doosan Bobcat, Inc.	5,237	195,175	0.01%	Humasis Co., Ltd.	12,536	14,653	0.00%
Doosan Robotics, Inc.	2,351	136,466	0.00%	Huons Global Co., Ltd.	528	8,918	0.00%
DoubleUGames Co., Ltd.	1,514	50,705	0.00%	HYBE Co., Ltd.	1,924	283,044	0.01%
Douzone Bizon Co., Ltd.	937	49,556	0.00%	Hyosung Advanced Materials Corp.	150	41,191	0.00%
Duk San Neolux Co., Ltd.	1,033	30,281	0.00%	Hyosung Chemical Corp.	147	6,952	0.00%
Ecopro BM Co., Ltd.	4,037	536,703	0.01%	Hyosung TNC Corp.	159	39,851	0.00%
Ecopro Co., Ltd.	9,223	603,699	0.01%	Hyundai Autoever Corp.	573	68,435	0.00%
Ecopro HN Co., Ltd.	808	35,983	0.00%	Hyundai Bioscience Co., Ltd.	3,831	51,126	0.00%
Ecopro Materials Co., Ltd.	1,227	81,027	0.00%	Hyundai Department Store Co., Ltd.	384	13,586	0.00%
E-MART, Inc.	1,871	76,797	0.00%	Hyundai Elevator Co., Ltd.	577	18,549	0.00%
Enchem Co., Ltd.	1,359	222,140	0.01%	Hyundai GF Holdings	3,617	11,851	0.00%
ENF Technology Co., Ltd.	331	6,901	0.00%	Hyundai Glovis Co., Ltd.	1,289	205,079	0.01%
Enzychem Lifesciences Corp.	1,644	2,349	0.00%	Hyundai Green Food	843	7,557	0.00%
Eo Technics Co., Ltd.	915	124,238	0.00%	Hyundai Home Shopping Network Corp.	254	9,448	0.00%
ESR Kendall Square Co., Ltd. REIT	15,932	53,415	0.00%	Hyundai Marine & Fire Insurance Co., Ltd.	6,234	156,246	0.00%
Eubiologics Co., Ltd.	1,790	15,605	0.00%	Hyundai Mobis Co., Ltd.	6,486	1,185,056	0.02%
F&F Co., Ltd.	1,120	50,772	0.00%	Hyundai Motor Co.	11,844	2,538,307	0.05%
Fila Holdings Corp.	5,591	162,876	0.00%	Hyundai Motor Co. - Preference Shares	2,381	316,890	0.01%
Foosung Co., Ltd.	2,597	13,810	0.00%	Hyundai Motor Co. (XKRX) - Preference Shares	3,762	496,863	0.01%
GC Cell Corp.	472	9,670	0.00%	Hyundai Steel Co.	6,811	143,741	0.00%
GemVax & Kael Co., Ltd.	782	5,920	0.00%	Ilyang Pharmaceutical Co., Ltd.	1,358	12,608	0.00%
GeneOne Life Science, Inc.	4,587	6,815	0.00%	iMarketKorea, Inc.	19,692	124,318	0.00%
Genexine, Inc.	934	4,214	0.00%	Industrial Bank of Korea	17,204	175,227	0.00%
Green Cross Corp.	258	21,424	0.00%	Innocean Worldwide, Inc.	848	13,214	0.00%
Green Cross Holdings Corp.	15,119	153,661	0.00%	Inscobee, Inc.	24,694	17,814	0.00%
Han Kuk Carbon Co., Ltd.	15,808	123,226	0.00%	Insun ENT Co., Ltd.	5,021	27,905	0.00%
Hana Financial Group, Inc.	22,659	999,202	0.02%	iNtRON Biotechnology, Inc.	166	753	0.00%
Hana Micron, Inc.	2,894	43,100	0.00%	IS Dongseo Co., Ltd.	774	14,029	0.00%
Hana Micron, Inc. - Rights Issue 30/7/2024	277	398	0.00%	ISC Co., Ltd.	1,571	74,755	0.00%
Hana Tour Service, Inc.	1,009	42,882	0.00%	ISU Specialty Chemical	1,755	60,816	0.00%
Hanall Biopharma Co., Ltd.	4,952	111,344	0.00%	IsuPetasys Co., Ltd.	5,112	217,998	0.01%
Handsome Co., Ltd.	1,148	14,753	0.00%	JB Financial Group Co., Ltd.	16,553	176,052	0.00%
Hanjin Kal Corp.	3,522	165,290	0.00%	Jeil Pharmaceutical Co., Ltd.	324	3,575	0.00%
Hanjin Transportation Co., Ltd.	487	6,927	0.00%	Jusung Engineering Co., Ltd.	3,258	88,403	0.00%
Hankook Tire & Technology Co., Ltd.	5,058	166,089	0.00%	JW Pharmaceutical Corp.	2,263	49,732	0.00%
Hanmi Pharm Co., Ltd.	695	136,576	0.00%	JYP Entertainment Corp.	2,127	88,541	0.00%
Hanmi Science Co., Ltd.	3,365	75,905	0.00%	Kakao Corp.	35,225	1,040,244	0.02%
Hanmi Semiconductor Co., Ltd.	3,737	467,770	0.01%	Kakao Games Corp.	1,446	21,535	0.00%
Hanon Systems	11,370	39,070	0.00%	KakaoBank Corp.	18,063	266,385	0.01%
Hansol Chemical Co., Ltd.	1,023	135,781	0.00%	Kakaopay Corp.	2,409	47,077	0.00%
Hansol Holdings Co., Ltd.	11,753	23,139	0.00%	KB Financial Group, Inc.	33,837	1,929,680	0.04%
Hansol Paper Co., Ltd.	9,693	79,150	0.00%	KCC Corp.	178	39,893	0.00%
Hanssem Co., Ltd.	266	11,827	0.00%	KH Vatec Co., Ltd.	1,647	16,512	0.00%
Hanwha Galleria Corp.	10,134	9,033	0.00%	KIWOOM Securities Co., Ltd.	553	50,580	0.00%
Hanwha Investment & Securities Co., Ltd.	5,926	13,906	0.00%	KMW Co., Ltd.	1,685	16,171	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Koh Young Technology, Inc.	3,172	29,128	0.00%	NH Investment & Securities Co., Ltd.	8,338	76,868	0.00%
Kolmar Korea Co., Ltd.	657	33,984	0.00%	NHN Corp.	482	7,266	0.00%
Kolon Industries, Inc.	659	18,360	0.00%	NHN KCP Corp.	705	4,763	0.00%
Komipharm International Co., Ltd.	1,122	3,366	0.00%	NICE Holdings Co., Ltd.	2,968	23,610	0.00%
Korea Asset In Trust Co., Ltd.	26,573	58,107	0.00%	NICE Information Service Co., Ltd.	1,067	8,790	0.00%
Korea Electric Terminal Co., Ltd.	1,639	81,801	0.00%	NKMax Co., Ltd.	4,774	7,006	0.00%
Korea Investment Holdings Co., Ltd.	4,514	229,553	0.01%	NongShim Co., Ltd.	222	78,865	0.00%
Korea Petrochemical Industries Co., Ltd.	116	11,410	0.00%	Orion Corp.	1,849	123,849	0.00%
Korea Real Estate Investment & Trust Co., Ltd.	138,415	100,556	0.00%	Orion Holdings Corp.	7,799	86,177	0.00%
Korea Zinc Co., Ltd.	1,054	394,341	0.01%	Oscotec, Inc.	945	25,779	0.00%
Korean Reinsurance Co.	3,589	20,807	0.00%	Ottogi Corp.	103	32,400	0.00%
Krafton, Inc.	3,428	701,040	0.01%	Pan Ocean Co., Ltd.	18,118	56,401	0.00%
Kum Yang Co., Ltd.	3,216	200,927	0.01%	Partron Co., Ltd.	8,010	45,098	0.00%
Kumho Tire Co., Inc.	6,458	30,683	0.00%	Pearl Abyss Corp.	1,951	62,577	0.00%
Kwang Dong Pharmaceutical Co., Ltd.	11,248	52,624	0.00%	People & Technology, Inc.	2,610	127,419	0.00%
L&F Co., Ltd.	1,916	188,329	0.01%	PharmaResearch Co., Ltd.	927	100,209	0.00%
Lake Materials Co., Ltd.	4,186	60,973	0.00%	Pharmacell Co., Ltd.	1,243	5,057	0.00%
LEENO Industrial, Inc.	684	116,774	0.00%	PI Advanced Materials Co., Ltd.	601	10,915	0.00%
LF Corp.	1,451	14,484	0.00%	Posco DX Co., Ltd.	3,776	105,201	0.00%
LG Chem Ltd.	4,266	1,070,761	0.02%	POSCO Future M Co., Ltd.	2,442	458,596	0.01%
LG Chem Ltd. - Preference Shares	1,236	216,401	0.01%	Rainbow Robotics	884	102,432	0.00%
LG Corp.	6,914	404,845	0.01%	RFHC Corp.	1,067	11,061	0.00%
LG Display Co., Ltd.	19,618	163,471	0.00%	S&S Tech Corp.	2,604	67,536	0.00%
LG Electronics, Inc.	8,409	677,485	0.01%	S-1 Corp.	2,186	92,109	0.00%
LG Electronics, Inc. - Preference Shares	6,585	232,975	0.01%	Sam Chun Dang Pharm Co., Ltd.	1,768	187,653	0.01%
LG Energy Solution Ltd.	3,412	809,312	0.02%	Sam-A Aluminum Co., Ltd.	993	52,373	0.00%
LG H&H Co., Ltd.	770	193,269	0.01%	Samsung Biologics Co., Ltd.	1,463	772,685	0.02%
LG H&H Co., Ltd. - Preference Shares	561	62,152	0.00%	Samsung Card Co., Ltd.	1,920	53,422	0.00%
LG Innotek Co., Ltd.	985	194,639	0.01%	Samsung E&A Co., Ltd.	11,767	206,446	0.01%
LG Uplus Corp.	26,270	187,411	0.01%	Samsung Electro-Mechanics Co., Ltd.	4,404	505,508	0.01%
LigaChem Biosciences, Inc.	2,144	110,899	0.00%	Samsung Electronics Co., Ltd.	439,892	26,045,186	0.47%
Lotte Energy Materials Corp.	1,130	43,345	0.00%	Samsung Electronics Co., Ltd. - Preference Shares	76,108	3,516,505	0.06%
LOTTE Fine Chemical Co., Ltd.	1,822	58,902	0.00%	Samsung Fire & Marine Insurance Co., Ltd.	2,860	808,238	0.02%
LOTTE Reit Co., Ltd. REIT	13,259	31,498	0.00%	Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	465	94,081	0.00%
Lotte Shopping Co., Ltd.	1,517	69,982	0.00%	Samsung Heavy Industries Co., Ltd.	54,243	368,450	0.01%
LS Corp.	1,379	144,161	0.00%	Samsung Life Insurance Co., Ltd.	6,243	401,384	0.01%
LS Electric Co., Ltd.	1,439	230,512	0.01%	Samsung Pharmaceutical Co., Ltd.	6,642	7,373	0.00%
Lunit, Inc.	1,852	62,899	0.00%	Samsung SDI Co., Ltd.	4,346	1,117,678	0.02%
LX Holdings Corp.	31,980	162,630	0.00%	Samsung SDI Co., Ltd. - Preference Shares	937	149,416	0.00%
LX Semicon Co., Ltd.	789	46,601	0.00%	Samsung SDS Co., Ltd.	3,070	331,199	0.01%
Maeil Dairies Co., Ltd.	3,179	99,192	0.00%	Samsung Securities Co., Ltd.	6,651	192,306	0.01%
Mcnex Co., Ltd.	428	7,074	0.00%	Samwha Capacitor Co., Ltd.	1,075	32,254	0.00%
Medipost Co., Ltd.	1,112	5,275	0.00%	Samyang Foods Co., Ltd.	415	201,696	0.01%
MedPacto, Inc.	1,396	7,201	0.00%	Samyang Holdings Corp.	505	25,241	0.00%
Medytox, Inc.	205	22,563	0.00%	SD Biosensor, Inc.	2,640	18,891	0.00%
Meritz Financial Group, Inc.	7,390	424,663	0.01%	Sebang Global Battery Co., Ltd.	428	32,337	0.00%
Mezzion Pharma Co., Ltd.	354	9,541	0.00%	Seegene, Inc.	1,294	18,801	0.00%
Mirae Asset Securities Co., Ltd.	39,282	208,895	0.01%	Seobu T&D	6,026	30,513	0.00%
Modetour Network, Inc.	2,182	23,825	0.00%	Seoul Semiconductor Co., Ltd.	4,461	29,621	0.00%
Myoung Shin Industrial Co., Ltd.	4,740	48,726	0.00%	SFA Semicon Co., Ltd.	3,618	14,325	0.00%
Namhae Chemical Corp.	20,246	103,988	0.00%	Shin Poong Pharmaceutical Co., Ltd.	1,665	14,394	0.00%
Namyang Dairy Products Co., Ltd.	95	40,029	0.00%	Shinhan Financial Group Co., Ltd.	46,176	1,615,238	0.03%
Naturecell Co., Ltd.	1,842	12,539	0.00%	Shinsegae International, Inc.	510	5,895	0.00%
NAVER Corp.	13,104	1,588,854	0.03%	Shinsegae, Inc.	390	44,454	0.00%
NCSOFT Corp.	1,316	171,993	0.00%				
NEPES Corp.	657	7,398	0.00%				
Netmarble Corp.	1,368	53,368	0.00%				
Nexen Tire Corp.	4,175	23,597	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Shinsung Delta Tech Co., Ltd.	2,291	103,357	0.00%	Inmobiliaria Colonial Socimi SA REIT	23,326	135,748	0.00%
SIMMTECH Co., Ltd.	1,850	48,384	0.00%	Laboratorios Farmaceuticos Rovi SA	2,157	202,395	0.00%
SK Biopharmaceuticals Co., Ltd.	3,712	208,994	0.01%	Linea Directa Aseguradora SA Compania de Seguros y Reaseguros	29,446	36,482	0.00%
SK Bioscience Co., Ltd.	1,256	47,995	0.00%	Mapfre SA	114,147	263,514	0.01%
SK Hynix, Inc.	50,090	8,606,092	0.16%	Melia Hotels International SA	10,155	83,423	0.00%
SK IE Technology Co., Ltd.	1,685	53,984	0.00%	Merlin Properties Socimi SA REIT	25,698	286,435	0.01%
SK oceanplant Co., Ltd.	5,442	55,586	0.00%	Neinor Homes SA	3,809	51,029	0.00%
SK Securities Co., Ltd.	84,471	34,488	0.00%	Pharma Mar SA	1,741	59,373	0.00%
SK Square Co., Ltd.	9,488	689,284	0.01%	Prosegur Compania de Seguridad SA	4,802	8,801	0.00%
SKC Co., Ltd.	1,969	241,172	0.01%	Sacyr SA	48,348	170,685	0.00%
SKs Co., Ltd. REIT	54,779	191,617	0.01%	Solaria Energia y Medio Ambiente SA	5,961	73,917	0.00%
SM Entertainment Co., Ltd.	1,492	87,146	0.00%	Telefonica SA	473,320	2,008,832	0.04%
SOLUM Co., Ltd.	2,738	41,771	0.00%	Unicaja Banco SA	145,818	199,101	0.00%
SOOP Co., Ltd.	297	28,330	0.00%	Vidrala SA	1,870	210,839	0.01%
Soulbrain Co., Ltd.	384	81,040	0.00%	Viscofan SA	3,562	234,781	0.01%
SPC Samlip Co., Ltd.	644	26,714	0.00%			30,926,446	0.56%
ST Pharm Co., Ltd.	325	20,187	0.00%	Sweden 0.88% (31 December 2023: 0.94%)			
Studio Dragon Corp.	266	8,029	0.00%	AAK AB	16,042	470,496	0.01%
Taekwang Industrial Co., Ltd.	27	12,259	0.00%	AddLife AB Class B	7,157	84,882	0.00%
TCC Steel	2,525	102,174	0.00%	Addnode Group AB Class B	10,748	123,716	0.00%
TKG Huchems Co., Ltd.	886	12,822	0.00%	AddTech AB Class B	24,690	614,091	0.01%
Tokai Carbon Korea Co., Ltd.	266	25,895	0.00%	Arjo AB Class B	10,743	41,612	0.00%
Vaxcell-Bio Therapeutics Co., Ltd.	865	9,363	0.00%	Assa Abloy AB Class B	89,231	2,524,372	0.05%
Webzen, Inc.	736	8,929	0.00%	Atlas Copco AB Class A	218,104	4,102,502	0.07%
Wemade Co., Ltd.	927	28,723	0.00%	Atlas Copco AB Class B	152,704	2,467,875	0.05%
Wonik Holdings Co., Ltd.	25,723	63,724	0.00%	Atrium Ljungberg AB Class B	5,417	105,115	0.00%
WONIK IPS Co., Ltd.	2,906	73,468	0.00%	Attendo AB	4,032	16,676	0.00%
Woongjin Thinkbig Co., Ltd.	8,815	13,544	0.00%	Avanza Bank Holding AB	11,399	277,166	0.01%
Woori Financial Group, Inc.	63,756	680,404	0.01%	Axfood AB	7,855	206,496	0.00%
W-Scope Chungju Plant Co., Ltd.	1,532	33,667	0.00%	Beijer Alma AB	4,229	82,662	0.00%
Wysiwyg Studios Co., Ltd.	9,560	11,571	0.00%	Beijer Ref AB Class B	31,629	488,314	0.01%
YG Entertainment, Inc.	632	18,503	0.00%	Bilia AB Class A	5,426	72,499	0.00%
Young Poong Corp.	84	20,687	0.00%	Billerud Aktiebolag	14,655	135,753	0.00%
Youngone Corp.	2,596	65,725	0.00%	BioArctic AB Class B	3,116	67,321	0.00%
Yuanta Securities Korea Co., Ltd.	13,069	27,486	0.00%	Biotage AB	4,844	74,603	0.00%
Yuhan Corp.	4,158	244,375	0.01%	Boliden AB	28,174	902,136	0.02%
Yungjin Pharmaceutical Co., Ltd.	1,339	2,033	0.00%	Boozt AB	2,446	29,241	0.00%
Zinus, Inc.	257	2,610	0.00%	Bravida Holding AB	20,068	148,944	0.00%
		84,788,296	1.52%	Bufab AB	4,356	160,828	0.00%
Spain 0.56% (31 December 2023: 0.57%)				Bure Equity AB	5,890	198,554	0.00%
Acerinox SA	16,758	174,036	0.00%	Camurus AB	3,560	201,696	0.00%
Aena SME SA	6,178	1,244,799	0.02%	Castellum AB	34,964	427,220	0.01%
Almirall SA	5,139	51,773	0.00%	Catena AB	4,986	248,589	0.01%
Amadeus IT Group SA	41,435	2,759,511	0.05%	Cibus Nordic Real Estate AB publ	9,328	138,992	0.00%
Atresmedia Corp. de Medios de Comunicacion SA	23,960	113,630	0.00%	Clas Ohlson AB Class B	1,240	20,608	0.00%
Banco Bilbao Vizcaya Argentaria SA	532,623	5,338,483	0.10%	Cloetta AB Class B	6,878	13,392	0.00%
Banco de Sabadell SA	474,546	915,725	0.02%	Corem Property Group AB Class B	109,623	90,523	0.00%
Banco Santander SA	1,451,340	6,735,978	0.12%	Dios Fastigheter AB	2,774	22,671	0.00%
Bankinter SA	56,596	462,568	0.01%	Dometic Group AB	24,415	155,156	0.00%
CaixaBank SA	342,721	1,815,619	0.03%	Electrolux AB Class B	17,399	144,348	0.00%
Cellnex Telecom SA	54,390	1,770,343	0.03%	Electrolux Professional AB Class B	15,310	101,776	0.00%
Construcciones y Auxiliar de Ferrocarriles SA	2,791	104,993	0.00%	Elekta AB Class B	34,966	218,575	0.01%
Corp. ACCIONA Energias Renovables SA	3,993	82,295	0.00%	Embracer Group AB Class B	78,866	173,442	0.00%
Faes Farma SA	52,915	204,446	0.00%	Epiroc AB Class A	57,015	1,138,663	0.02%
Fluidra SA	11,516	240,551	0.01%	Epiroc AB Class B	39,035	714,338	0.01%
Fomento de Construcciones y Contratas SA	7,217	107,514	0.00%	EQT AB	55,413	1,638,812	0.03%
Gestamp Automocion SA	6,473	19,286	0.00%	Essity AB Class B	58,339	1,495,081	0.03%
Global Dominion Access SA	5,007	17,279	0.00%	Fabeg AB	19,118	152,815	0.00%
Industria de Diseno Textil SA	95,444	4,742,262	0.09%	Fagerhult Group AB	6,495	42,195	0.00%
				Fastighets AB Balder Class B	54,198	371,651	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Fortnox AB	46,332	279,912	0.01%	Storskogen Group AB			
Getinge AB Class B	17,060	290,047	0.01%	Class B	122,767	95,059	0.00%
Granges AB	4,921	63,196	0.00%	Svenska Cellulosa AB SCA			
H&M Hennes & Mauritz AB				Class B	54,873	811,162	0.02%
Class B	58,174	920,934	0.02%	Svenska Handelsbanken AB			
Hemnet Group AB	7,538	227,915	0.01%	Class A	135,181	1,288,599	0.02%
Hexatronic Group AB	14,525	69,812	0.00%	Svenska Handelsbanken AB			
HMS Networks AB	1,586	62,960	0.00%	Class B	6,825	78,882	0.00%
Holmen AB Class B	8,101	319,138	0.01%	Swedbank AB Class A	87,391	1,799,775	0.03%
Hufvudstaden AB Class A	6,456	76,507	0.00%	Swedish Orphan Biovitrum			
Husqvarna AB Class B	29,050	232,999	0.01%	AB	18,678	500,187	0.01%
Industrivarden AB Class A	22,138	753,807	0.01%	Systemair AB	4,990	37,036	0.00%
Industrivarden AB Class C	2,073	69,999	0.00%	Tele2 AB Class B	45,310	456,514	0.01%
Instalco AB	14,905	57,085	0.00%	Telefonaktiebolaget LM			
Intrum AB	8,780	24,872	0.00%	Ericsson Class B	267,180	1,660,067	0.03%
Investment AB Latour				Telia Co. AB	233,843	627,765	0.01%
Class B	14,883	402,213	0.01%	Thule Group AB	10,479	275,081	0.01%
Investment AB Oresund	22,679	266,832	0.01%	Trelleborg AB Class B	21,263	828,017	0.02%
Investor AB Class A	75,372	2,047,603	0.04%	Troax Group AB	1,663	37,217	0.00%
Investor AB Class B	119,777	3,282,212	0.06%	Truecaller AB Class B	18,114	60,687	0.00%
JM AB	5,602	104,791	0.00%	Vitec Software Group AB			
Kinnevik AB Class B	18,268	149,988	0.00%	Class B	2,677	139,029	0.00%
L E Lundbergforetagen AB				Vitrolife AB	3,593	59,136	0.00%
Class B	10,381	513,649	0.01%	Volvo Car AB Class B	44,621	138,137	0.00%
Lagercrantz Group AB				Wallenstam AB Class B	25,274	120,163	0.00%
Class B	18,828	306,149	0.01%	Wihlborgs Fastigheter AB	20,544	189,917	0.00%
Lindab International AB	4,471	95,751	0.00%			49,039,947	0.88%
Loomis AB Class B	5,580	145,425	0.00%	Switzerland 2.32% (31 December 2023: 2.61%)			
Medicover AB Class B	7,396	132,972	0.00%	Accelleron Industries AG	7,392	289,560	0.01%
MEKO AB	1,785	19,990	0.00%	Alcon, Inc.	44,914	4,009,572	0.07%
MIPS AB	1,475	57,801	0.00%	Allreal Holding AG	1,101	188,442	0.00%
Modern Times Group MTG				ALSO Holding AG	657	202,525	0.00%
AB Class B	12,708	102,478	0.00%	ams-OSRAM AG	58,175	80,568	0.00%
Munters Group AB	11,017	207,852	0.01%	Arbonia AG	2,042	28,996	0.00%
Mycronic AB	6,371	245,811	0.01%	Aryzta AG	89,555	159,457	0.00%
NCAB Group AB	24,026	188,302	0.00%	Autoneum Holding AG	197	28,500	0.00%
NCC AB Class A	313	4,034	0.00%	Bachem Holding AG Class B	2,530	232,137	0.01%
NCC AB Class B	12,980	168,528	0.00%	Baloise Holding AG	4,472	787,303	0.02%
Nibe Industrier AB Class B	126,422	536,478	0.01%	Banque Cantonale Vaudoise	2,161	229,303	0.00%
Nolato AB Class B	7,940	43,111	0.00%	Barry Callebaut AG	362	589,771	0.01%
Nordnet AB publ	12,489	261,097	0.01%	Basilea Pharmaceutica AG	333	14,471	0.00%
NP3 Fastigheter AB	2,104	51,059	0.00%	Belimo Holding AG	906	454,311	0.01%
Nyfosa AB	13,112	127,155	0.00%	Bell Food Group AG	67	19,311	0.00%
OX2 AB Class B	15,695	88,107	0.00%	Bossard Holding AG	199	46,838	0.00%
Pandox AB Class B	10,836	193,387	0.00%	Bucher Industries AG	514	207,064	0.00%
Peab AB Class B	12,837	80,790	0.00%	Burckhardt Compression			
Platzer Fastigheter Holding				Holding AG	243	159,548	0.00%
AB Class B	3,122	26,738	0.00%	Bystronic AG	62	26,115	0.00%
Ratos AB Class B	7,825	26,644	0.00%	Cembra Money Bank AG	2,604	222,264	0.00%
Resurs Holding AB	10,614	22,951	0.00%	Chocoladefabriken Lindt &			
Sagax AB Class B	23,215	594,503	0.01%	Spruengli AG	103	1,202,393	0.02%
Sagax AB Class D	20,780	60,632	0.00%	Chocoladefabriken Lindt &			
Samhallsbyggnadsbolaget i				Spruengli AG (XSWX)	9	1,039,617	0.02%
Norden AB	63,201	32,185	0.00%	Clariant AG	16,074	252,934	0.01%
Samhallsbyggnadsbolaget i				Comet Holding AG	790	318,251	0.01%
Norden AB Class D	16,122	10,793	0.00%	COSMO Pharmaceuticals			
Scandic Hotels Group AB	6,122	37,113	0.00%	NV	204	15,914	0.00%
Sdiptech AB Class B	2,488	75,884	0.00%	Daetwyler Holding AG	537	100,874	0.00%
Sectra AB Class B	15,602	356,821	0.01%	DKSH Holding AG	3,302	223,048	0.00%
Securitas AB Class B	41,439	411,643	0.01%	DocMorris AG	365	21,731	0.00%
Sinch AB	52,971	128,548	0.00%	dormakaba Holding AG	375	192,383	0.00%
Skandinaviska Enskilda				EFG International AG	10,738	157,975	0.00%
Banken AB Class A	99,432	1,469,388	0.03%	Emmi AG	217	214,440	0.00%
Skandinaviska Enskilda				EMS-Chemie Holding AG	671	549,957	0.01%
Banken AB Class C	47,269	712,369	0.01%	Flughafen Zurich AG	1,834	405,537	0.01%
Skanska AB Class B	31,156	561,327	0.01%	Forbo Holding AG	86	100,107	0.00%
SKF AB Class B	32,910	661,295	0.01%	Galenica AG	4,048	331,327	0.01%
SkiStar AB	2,099	29,413	0.00%	Geberit AG	3,284	1,939,848	0.04%
SSAB AB Class A	56,646	312,590	0.01%	Georg Fischer AG	8,696	583,056	0.01%
SSAB AB Class B	17,525	95,252	0.00%	Givaudan SA	720	3,413,310	0.06%
Stillfront Group AB	34,343	32,283	0.00%	Helvetia Holding AG	3,612	488,380	0.01%
				Huber + Suhner AG	1,794	152,727	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Idorsia Ltd.	12,496	28,174	0.00%	Airtel Africa plc	76,650	116,369	0.00%
Implenia AG	428	15,313	0.00%	AJ Bell plc	32,956	158,098	0.00%
Inficon Holding AG	209	317,710	0.01%	Antofagasta plc	34,479	919,641	0.02%
Interroll Holding AG	59	173,993	0.00%	AO World plc	11,625	16,312	0.00%
Intershop Holding AG	165	21,704	0.00%	Ascential plc	13,228	57,188	0.00%
Julius Baer Group Ltd.	18,969	1,059,697	0.02%	Ashmore Group plc	26,419	56,807	0.00%
Kardex Holding AG	335	84,999	0.00%	Ashtead Group plc	40,637	2,713,323	0.05%
Komax Holding AG	522	75,750	0.00%	ASOS plc	10,934	49,288	0.00%
Kuehne + Nagel International AG	4,894	1,407,311	0.03%	Associated British Foods plc	28,206	882,110	0.02%
Landis+Gyr Group AG	2,733	220,805	0.00%	Assura plc REIT	192,399	98,112	0.00%
LEM Holding SA	35	55,698	0.00%	Aston Martin Lagonda Global Holdings plc	19,665	35,722	0.00%
Leonteq AG	487	12,086	0.00%	AstraZeneca plc	137,985	21,552,180	0.39%
Logitech International SA	14,367	1,389,695	0.03%	Auction Technology Group plc	4,408	27,916	0.00%
Lonza Group AG	6,666	3,637,888	0.07%	Auto Trader Group plc	82,449	835,041	0.02%
Medacta Group SA	217	29,510	0.00%	Aviva plc	246,564	1,485,474	0.03%
Medartis Holding AG	405	30,918	0.00%	B&M European Value Retail SA	104,600	578,087	0.01%
Meyer Burger Technology AG	2,257,336	27,633	0.00%	Balanced Commercial Property Trust Ltd. REIT	21,212	21,237	0.00%
Mobimo Holding AG	503	142,459	0.00%	Bank of Georgia Group plc	3,823	194,998	0.00%
Nestle SA	241,902	24,690,910	0.44%	Barclays plc	1,377,533	3,637,658	0.07%
Novartis AG	188,353	20,157,921	0.36%	Barratt Developments plc	85,053	507,688	0.01%
OC Oerlikon Corp. AG	19,345	104,367	0.00%	Beazley plc	55,156	493,637	0.01%
Partners Group Holding AG	2,045	2,626,230	0.05%	Bellway plc	14,136	453,166	0.01%
PIERER Mobility AG	1,038	32,113	0.00%	Berkeley Group Holdings plc	9,882	573,125	0.01%
PolyPeptide Group AG	1,765	56,175	0.00%	Big Yellow Group plc REIT	17,564	260,659	0.01%
PSP Swiss Property AG	3,577	458,967	0.01%	Breedon Group plc	41,523	203,133	0.00%
Rieter Holding AG	94	12,030	0.00%	Bridgepoint Group plc	25,364	70,666	0.00%
Roche Holding AG	63,558	17,647,141	0.32%	British Land Co. plc REIT	99,306	516,693	0.01%
Roche Holding AG BR	3,597	1,095,992	0.02%	Britvic plc	25,215	376,435	0.01%
Sandoz Group AG	38,619	1,398,467	0.03%	BT Group plc	548,480	973,094	0.02%
Schindler Holding AG	3,444	865,407	0.02%	Bunzl plc	31,903	1,213,890	0.02%
Schindler Holding AG REG	2,433	606,490	0.01%	Burberry Group plc	30,515	338,603	0.01%
Schweiter Technologies AG	46	20,399	0.00%	Bytes Technology Group plc	27,685	194,056	0.00%
Sensirion Holding AG	554	48,150	0.00%	Carnival plc	10,972	188,212	0.00%
SFS Group AG	2,132	283,286	0.01%	Centamin plc	128,483	196,360	0.00%
Siegfried Holding AG	390	404,930	0.01%	Clarkson plc	3,979	208,236	0.00%
SIG Group AG	35,532	650,458	0.01%	Close Brothers Group plc	9,108	48,771	0.00%
SKAN Group AG	1,311	116,423	0.00%	CLS Holdings plc REIT	11,253	12,874	0.00%
Softwareone Holding AG	10,785	202,834	0.00%	Coats Group plc	119,013	119,152	0.00%
Sonova Holding AG	4,536	1,401,284	0.03%	Coca-Cola HBC AG	19,117	651,993	0.01%
St Galler Kantonalbank AG	206	99,149	0.00%	Compass Group plc	154,992	4,231,988	0.08%
Stadler Rail AG	6,341	180,294	0.00%	Computacenter plc	5,995	217,648	0.00%
Straumann Holding AG	10,391	1,287,022	0.02%	ConvaTec Group plc	147,417	437,549	0.01%
Swatch Group AG	11,543	725,596	0.01%	Cranwick plc	6,200	348,373	0.01%
Swiss Life Holding AG	2,757	2,026,791	0.04%	Crest Nicholson Holdings plc	12,545	38,091	0.00%
Swiss Prime Site AG	6,450	611,551	0.01%	CRH plc	62,576	4,663,873	0.08%
Swiss Re AG	26,426	3,278,988	0.06%	Croda International plc	12,175	607,614	0.01%
Swisscom AG	2,324	1,307,347	0.02%	Currys plc	42,734	38,894	0.00%
Swissquote Group Holding SA	611	192,833	0.00%	Darktrace plc	46,097	335,992	0.01%
Tecan Group AG	1,104	369,556	0.01%	DCC plc	8,133	569,563	0.01%
Temenos AG	5,458	376,581	0.01%	Deliveroo plc Class A	117,345	194,172	0.00%
u-blox Holding AG	897	94,032	0.00%	Derwent London plc REIT	9,375	267,831	0.01%
UBS Group AG	294,648	8,672,868	0.16%	Diploma plc	11,612	608,874	0.01%
Valiant Holding AG	1,798	203,691	0.00%	Direct Line Insurance Group plc	105,329	267,358	0.01%
VAT Group AG	2,387	1,353,147	0.03%	Domino's Pizza Group plc	30,058	116,573	0.00%
Vetropack Holding AG Class A	1,179	42,510	0.00%	Dowlais Group plc	153,614	141,948	0.00%
Vontobel Holding AG	3,792	227,030	0.00%	Dr Martens plc	38,652	36,498	0.00%
VZ Holding AG	807	103,457	0.00%	DS Smith plc	145,356	773,564	0.01%
Ypsomed Holding AG	378	169,944	0.00%	Dunelm Group plc	10,258	137,970	0.00%
Zehnder Group AG	872	51,237	0.00%	easyJet plc	37,021	214,196	0.00%
Zurich Insurance Group AG	13,031	6,947,643	0.13%	Elementis plc	21,195	39,064	0.00%
		129,612,449	2.32%	Endeavour Mining plc	23,775	506,710	0.01%
United Kingdom 2.97% (31 December 2023: 3.10%)				Experian plc	84,222	3,924,301	0.07%
3i Group plc	86,400	3,348,631	0.06%	FDM Group Holdings plc	7,486	38,893	0.00%
4imprint Group plc	1,915	141,856	0.00%	Ferguson plc	18,701	3,601,544	0.07%
abrdn plc	156,337	292,881	0.01%	Ferrexpo plc	10,115	5,754	0.00%
Admiral Group plc	27,103	895,923	0.02%				
AG Barr plc	22,166	168,120	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Firstgroup plc	90,249	180,595	0.00%	Mobico Group plc	29,896	19,293	0.00%
Frasers Group plc	13,566	151,338	0.00%	Molten Ventures plc	13,147	60,826	0.00%
Fresnillo plc	16,147	114,712	0.00%	Mondi plc	43,693	838,703	0.02%
Future plc	8,508	112,820	0.00%	MONY Group plc	55,228	155,126	0.00%
Games Workshop Group plc	3,594	484,757	0.01%	Moonpig Group plc	15,204	36,632	0.00%
Genuit Group plc	40,459	220,687	0.00%	NatWest Group plc	590,453	2,327,249	0.04%
Genus plc	5,913	123,331	0.00%	NCC Group plc	22,300	43,017	0.00%
Grafton Group plc	13,710	160,882	0.00%	Network International Holdings plc	55,063	272,156	0.01%
Grainger plc	82,523	254,013	0.01%	Next plc	11,654	1,331,167	0.02%
Great Portland Estates plc REIT	27,332	115,916	0.00%	Ninety One plc	29,872	63,212	0.00%
Greencore Group plc	27,161	57,132	0.00%	NMC Health plc	2,034	—	0.00%
Greggs plc	12,009	420,806	0.01%	Ocado Group plc	49,129	179,418	0.00%
GSK plc	369,166	7,137,606	0.13%	OSB Group plc	38,833	210,395	0.00%
Haleon plc	644,725	2,629,180	0.05%	Oxford Nanopore Technologies plc	57,755	68,920	0.00%
Halfords Group plc	7,202	12,782	0.00%	Pagegroup plc	25,194	135,480	0.00%
Halma plc	36,680	1,254,696	0.02%	Paragon Banking Group plc	20,043	186,222	0.00%
Hammerson plc REIT	380,723	133,312	0.00%	Pearson plc	57,585	721,235	0.01%
Hargreaves Lansdown plc	34,578	494,798	0.01%	Pennon Group plc	28,246	204,773	0.00%
Hays plc	207,315	247,653	0.01%	Persimmon plc	25,784	440,665	0.01%
Helical plc REIT	4,236	13,253	0.00%	Petershill Partners plc	24,882	65,580	0.00%
Helios Towers plc	144,337	212,379	0.00%	Pets at Home Group plc	31,450	117,439	0.00%
Hikma Pharmaceuticals plc	14,769	353,040	0.01%	Petionix Group Holdings plc	93,736	617,934	0.01%
Hilton Food Group plc	2,988	33,956	0.00%	Picton Property Income Ltd. REIT	21,515	18,412	0.00%
Hiscox Ltd.	31,482	457,659	0.01%	Plus500 Ltd.	6,583	188,567	0.00%
Hochschild Mining plc	8,959	20,272	0.00%	Premier Foods plc	48,518	97,395	0.00%
Home Reit plc REIT	103,622	37,381	0.00%	Primary Health Properties plc REIT	109,189	126,639	0.00%
Howden Joinery Group plc	53,090	589,571	0.01%	Prudential plc	261,268	2,372,652	0.04%
Ibstock plc	25,621	50,201	0.00%	PureTech Health plc	22,717	52,551	0.00%
IG Group Holdings plc	32,991	341,555	0.01%	PZ Cussons plc	7,572	9,457	0.00%
Inchcape plc	32,874	309,177	0.01%	Quilter plc	104,161	158,136	0.00%
Informa plc	120,992	1,308,912	0.02%	Rathbones Group plc	4,100	87,071	0.00%
IntegraFin Holdings plc	22,537	98,857	0.00%	Reckitt Benckiser Group plc	66,878	3,620,023	0.07%
InterContinental Hotels Group plc	14,716	1,548,844	0.03%	Redrow plc	27,457	231,505	0.01%
Intermediate Capital Group plc	24,321	670,838	0.01%	RELX plc	172,400	7,930,503	0.14%
International Consolidated Airlines Group SA	179,461	368,075	0.01%	Rentokil Initial plc	243,663	1,420,562	0.03%
International Distributions Services plc	58,244	235,898	0.01%	RHI Magnesita NV	1,188	52,036	0.00%
International Workplace Group plc	47,406	103,612	0.00%	Rightmove plc	72,682	493,381	0.01%
Investec plc	55,015	398,837	0.01%	RS GROUP plc	41,783	370,253	0.01%
IP Group plc	46,377	24,388	0.00%	S4 Capital plc	55,086	29,386	0.00%
ITV plc	327,453	333,216	0.01%	Safestore Holdings plc REIT	17,217	167,474	0.00%
J Sainsbury plc	192,490	620,483	0.01%	Sage Group plc	97,366	1,339,730	0.03%
JD Sports Fashion plc	218,522	330,099	0.01%	Savills plc	14,940	210,386	0.00%
Johnson Matthey plc	15,091	298,929	0.01%	Schroders plc	67,550	310,649	0.01%
JTC plc	10,240	124,395	0.00%	Segro plc REIT	122,387	1,389,600	0.03%
Jupiter Fund Management plc	20,118	19,557	0.00%	Severn Trent plc	23,921	719,677	0.01%
Just Group plc	118,938	158,468	0.00%	Shaftesbury Capital plc REIT	155,428	273,495	0.01%
Kainos Group plc	8,266	110,551	0.00%	Sirius Real Estate Ltd. REIT	166,789	197,766	0.00%
Keller Group plc	8,326	129,246	0.00%	Smith & Nephew plc	85,937	1,065,255	0.02%
Kingfisher plc	166,017	522,137	0.01%	Smurfit Kappa Group plc	24,069	1,074,024	0.02%
Lancashire Holdings Ltd.	22,598	175,396	0.00%	Softcat plc	12,545	288,142	0.01%
Land Securities Group plc REIT	62,040	485,841	0.01%	Spectris plc	9,569	336,274	0.01%
Legal & General Group plc	533,492	1,530,859	0.03%	Spire Healthcare Group plc	13,506	40,121	0.00%
Liontrust Asset Management plc	7,958	68,909	0.00%	Spirent Communications plc	41,799	96,694	0.00%
Lloyds Banking Group plc	5,772,759	3,994,566	0.07%	St James's Place plc	73,745	509,453	0.01%
London Stock Exchange Group plc	45,298	5,382,553	0.10%	Standard Chartered plc	203,188	1,839,046	0.03%
LondonMetric Property plc REIT	204,719	500,491	0.01%	Supermarket Income plc REIT	109,162	100,044	0.00%
M&G plc	195,933	505,265	0.01%	Synthomer plc	8,673	28,231	0.00%
Man Group plc	88,935	272,288	0.01%	Tate & Lyle plc	40,739	307,959	0.01%
Marks & Spencer Group plc	198,865	720,219	0.01%	Taylor Wimpey plc	321,066	576,929	0.01%
Marshalls plc	24,531	90,703	0.00%	TBC Bank Group plc	4,389	142,587	0.00%
Mitie Group plc	105,488	154,950	0.00%	Telecom Plus plc	9,235	205,929	0.00%
				Tesco plc	642,939	2,486,982	0.05%
				THG plc Class B	56,078	44,092	0.00%
				TI Fluid Systems plc	28,874	47,595	0.00%
				TP ICAP Group plc	67,904	171,503	0.00%
				Trainline plc	40,209	159,804	0.00%

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Travis Perkins plc	24,664	239,757	0.01%	Akero Therapeutics, Inc.	6,502	152,537	0.00%
Tritax Big Box plc REIT	209,316	410,389	0.01%	Alarm.com Holdings, Inc.	5,256	333,966	0.01%
Trustpilot Group plc	26,409	71,775	0.00%	Alaska Air Group, Inc.	3,459	139,744	0.00%
Unilever plc	226,694	12,451,200	0.22%	Albemarle Corp.	11,826	1,129,620	0.02%
UNITE Group plc REIT	35,619	401,632	0.01%	Albertsons Cos, Inc. Class A	37,677	744,121	0.01%
United Utilities Group plc	59,766	742,356	0.01%	Alexander & Baldwin, Inc. REIT	4,929	83,596	0.00%
Vanquis Banking Group plc	21,147	13,393	0.00%	Alexander's, Inc. REIT	67	15,066	0.00%
Vesuvius plc	10,681	62,311	0.00%	Alexandria Real Estate Equities, Inc. REIT	16,286	1,904,973	0.03%
Victrex plc	4,938	71,535	0.00%	Alight, Inc. Class A	46,927	346,321	0.01%
Virgin Money UK plc	118,094	318,868	0.01%	Align Technology, Inc.	7,163	1,729,363	0.03%
Vistry Group plc	28,843	431,327	0.01%	Alignment Healthcare, Inc.	7,437	58,157	0.00%
Vodafone Group plc	2,075,829	1,830,541	0.03%	Alkermes plc	14,974	360,873	0.01%
Volution Group plc	16,667	95,020	0.00%	Allegiant Travel Co.	163	8,188	0.00%
Watches of Switzerland Group plc	22,079	115,548	0.00%	Allegion plc	8,150	962,923	0.02%
WH Smith plc	13,274	189,946	0.00%	Allegro MicroSystems, Inc.	6,431	181,611	0.00%
Whitbread plc	21,294	800,803	0.02%	Allstate Corp.	24,284	3,877,183	0.07%
Wickes Group plc	28,458	47,917	0.00%	Ally Financial, Inc.	27,406	1,087,196	0.02%
Wise plc Class A	66,200	570,302	0.01%	Alnylam Pharmaceuticals, Inc.	11,803	2,868,129	0.05%
Workspace Group plc REIT	7,590	56,991	0.00%	Alphabet, Inc. Class A	539,432	98,257,539	1.76%
WPP plc	95,532	874,800	0.02%	Alphabet, Inc. Class C	455,651	83,575,506	1.50%
Zigup plc	17,838	95,044	0.00%	Altair Engineering, Inc. Class A	5,510	540,421	0.01%
		165,635,959	2.97%	Amazon.com, Inc.	855,906	165,403,835	2.97%
United States 72.18% (31 December 2023: 69.83%)				Ambarella, Inc.	2,854	153,973	0.00%
10X Genomics, Inc. Class A	8,462	164,586	0.00%	AMC Entertainment Holdings, Inc. Class A	18,586	92,558	0.00%
1st Source Corp.	2,406	129,010	0.00%	Amdocs Ltd.	10,224	806,878	0.02%
3D Systems Corp.	13,181	40,466	0.00%	Amedisys, Inc.	3,070	281,826	0.01%
A O Smith Corp.	10,314	843,479	0.02%	Ameresco, Inc. Class A	2,022	58,254	0.00%
AAON, Inc.	5,568	485,752	0.01%	American Airlines Group, Inc.	12,187	138,079	0.00%
Abbott Laboratories	158,781	16,498,934	0.30%	American Assets Trust, Inc. REIT	6,112	136,787	0.00%
AbbVie, Inc.	163,439	28,033,057	0.50%	American Axle & Manufacturing Holdings, Inc.	13,189	92,191	0.00%
Abercrombie & Fitch Co. Class A	4,416	785,341	0.01%	American Eagle Outfitters, Inc.	16,728	333,891	0.01%
Acadia Healthcare Co., Inc.	9,157	618,464	0.01%	American Express Co.	52,588	12,176,751	0.22%
ACADIA Pharmaceuticals, Inc.	11,045	179,481	0.00%	American Financial Group, Inc.	6,351	781,300	0.01%
Acadia Realty Trust REIT	15,514	278,011	0.01%	American Homes 4 Rent REIT Class A	30,230	1,123,347	0.02%
Accenture plc Class A	58,155	17,644,809	0.32%	American International Group, Inc.	63,164	4,689,295	0.08%
ACI Worldwide, Inc.	10,670	422,425	0.01%	American Tower Corp. REIT	43,084	8,374,668	0.15%
Acuity Brands, Inc.	2,749	663,719	0.01%	American Water Works Co., Inc.	17,941	2,317,260	0.04%
Acushnet Holdings Corp.	2,581	163,842	0.00%	American Woodmark Corp.	849	66,731	0.00%
AdaptHealth Corp. Class A	7,236	72,360	0.00%	Americold Realty Trust, Inc. REIT	28,431	726,128	0.01%
Adeia, Inc.	8,284	92,657	0.00%	Ameriprise Financial, Inc.	8,999	3,844,283	0.07%
Adient plc	6,890	170,252	0.00%	Ameris Bancorp	5,331	268,416	0.01%
Adobe, Inc.	41,369	22,982,134	0.41%	Amgen, Inc.	49,581	15,491,583	0.28%
ADT, Inc.	29,471	223,980	0.00%	Amicus Therapeutics, Inc.	25,809	256,025	0.01%
Adtalem Global Education, Inc.	4,047	276,046	0.01%	Amkor Technology, Inc.	9,564	382,751	0.01%
Advance Auto Parts, Inc.	4,887	309,494	0.01%	AMN Healthcare Services, Inc.	3,262	167,112	0.00%
Advanced Drainage Systems, Inc.	5,983	959,613	0.02%	Amphastar Pharmaceuticals, Inc.	3,676	147,040	0.00%
Advanced Energy Industries, Inc.	2,856	310,619	0.01%	Amylyx Pharmaceuticals, Inc.	4,605	8,750	0.00%
Advanced Micro Devices, Inc.	148,628	24,108,948	0.43%	Annaly Capital Management, Inc. REIT	48,350	921,551	0.02%
AerCap Holdings NV	18,664	1,739,485	0.03%	Anywhere Real Estate, Inc.	7,387	24,451	0.00%
Affiliated Managers Group, Inc.	3,204	500,561	0.01%	Aon plc Class A	18,040	5,296,183	0.10%
Affirm Holdings, Inc. Class A	20,088	606,858	0.01%	Apartment Investment & Management Co. REIT Class A	14,910	123,604	0.00%
Aflac, Inc.	51,905	4,635,636	0.08%	Apellis Pharmaceuticals, Inc.	9,030	346,391	0.01%
AGCO Corp.	5,309	519,645	0.01%				
Agilent Technologies, Inc.	26,778	3,471,232	0.06%				
agilon health, Inc.	21,545	140,904	0.00%				
Agios Pharmaceuticals, Inc.	5,284	227,846	0.00%				
AGNC Investment Corp. REIT	66,025	629,879	0.01%				
Agree Realty Corp. REIT	10,094	625,222	0.01%				
Air Lease Corp. Class A	9,597	456,145	0.01%				
Air Products & Chemicals, Inc.	20,229	5,220,093	0.09%				
Airbnb, Inc. Class A	40,696	6,170,734	0.11%				
Akamai Technologies, Inc.	13,581	1,223,376	0.02%				

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API Group Corp.	19,030	716,099	0.01%	Avantor, Inc.	62,816	1,331,699	0.02%
Apogee Enterprises, Inc.	3,225	202,643	0.00%	Avery Dennison Corp.	7,425	1,623,476	0.03%
Apollo Commercial Real Estate Finance, Inc. REIT	15,599	152,714	0.00%	Avient Corp.	8,040	350,946	0.01%
Apollo Global Management, Inc.	47,725	5,634,891	0.10%	Avis Budget Group, Inc.	1,669	174,444	0.00%
Appfolio, Inc. Class A	2,290	560,065	0.01%	Avnet, Inc.	9,565	492,502	0.01%
Appian Corp. Class A	3,948	121,835	0.00%	Axalta Coating Systems Ltd.	19,457	664,846	0.01%
Apple Hospitality, Inc. REIT	19,856	288,706	0.01%	Axcelis Technologies, Inc.	2,596	369,125	0.01%
Apple, Inc.	1,339,070	282,034,923	5.06%	Axis Capital Holdings Ltd.	7,527	531,783	0.01%
Applied Industrial Technologies, Inc.	3,185	617,890	0.01%	Axon Enterprise, Inc.	6,511	1,915,797	0.03%
Applied Materials, Inc.	76,856	18,137,247	0.33%	Axonics, Inc.	4,256	286,131	0.01%
AppLovin Corp. Class A	24,335	2,025,159	0.04%	Axos Financial, Inc.	3,928	224,485	0.00%
AptarGroup, Inc.	5,970	840,636	0.02%	Axsome Therapeutics, Inc.	2,868	230,874	0.00%
Aptiv plc	25,654	1,806,555	0.03%	AZEK Co., Inc. Class A	14,222	599,173	0.01%
Aramark	24,716	840,838	0.02%	Azenta, Inc.	5,579	293,567	0.01%
Arbor Realty Trust, Inc. REIT	16,797	241,037	0.00%	AZZ, Inc.	2,414	186,482	0.00%
Arcadium Lithium plc	97,337	327,052	0.01%	Badger Meter, Inc.	2,726	507,990	0.01%
ArcBest Corp.	1,840	197,027	0.00%	Balchem Corp.	2,606	401,194	0.01%
Arch Capital Group Ltd.	33,255	3,355,097	0.06%	Ball Corp.	28,386	1,703,728	0.03%
Archer-Daniels-Midland Co.	47,439	2,867,688	0.05%	BancFirst Corp.	1,361	119,360	0.00%
Arcosa, Inc.	4,541	378,765	0.01%	Bank of America Corp.	624,062	24,818,946	0.45%
Arcus Biosciences, Inc.	3,493	53,198	0.00%	Bank of Hawaii Corp.	2,673	152,922	0.00%
Ardagh Metal Packaging SA	9,523	32,378	0.00%	Bank of New York Mellon Corp.	68,034	4,074,556	0.07%
Ares Management Corp. Class A	16,763	2,234,173	0.04%	Bank of NT Butterfield & Son Ltd.	4,695	164,888	0.00%
Arista Networks, Inc.	23,798	8,340,723	0.15%	Bank OZK	9,882	405,162	0.01%
ARMOUR Residential, Inc. REIT	3,745	72,578	0.00%	BankUnited, Inc.	6,284	183,933	0.00%
Armstrong World Industries, Inc.	3,976	450,242	0.01%	Banner Corp.	2,627	130,404	0.00%
Array Technologies, Inc.	11,674	119,775	0.00%	Bath & Body Works, Inc.	19,642	767,020	0.01%
Arrow Electronics, Inc.	4,648	561,292	0.01%	Baxter International, Inc.	47,297	1,582,085	0.03%
Arrowhead Pharmaceuticals, Inc.	9,116	236,925	0.00%	Beacon Roofing Supply, Inc.	6,531	591,056	0.01%
Arthur J Gallagher & Co.	19,721	5,113,853	0.09%	Beam Therapeutics, Inc.	5,073	118,860	0.00%
Artisan Partners Asset Management, Inc. Class A	6,198	255,791	0.01%	Becton Dickinson & Co.	26,705	6,241,226	0.11%
Arvinas, Inc.	7,618	202,791	0.00%	Belden, Inc.	3,844	360,567	0.01%
Asana, Inc. Class A	4,329	60,563	0.00%	BellRing Brands, Inc.	12,784	730,478	0.01%
Asbury Automotive Group, Inc.	1,887	429,991	0.01%	Berkshire Hills Bancorp, Inc.	3,218	73,370	0.00%
ASGN, Inc.	4,578	403,642	0.01%	Berry Global Group, Inc.	10,340	608,509	0.01%
Ashland, Inc.	4,129	390,149	0.01%	Best Buy Co., Inc.	20,981	1,768,489	0.03%
Aspen Technology, Inc.	2,278	452,479	0.01%	Beyond, Inc.	2,446	31,994	0.00%
Associated Banc-Corp.	19,565	413,800	0.01%	BGC Group, Inc. Class A	32,290	268,007	0.01%
Assurant, Inc.	4,611	766,579	0.01%	BILL Holdings, Inc.	8,520	448,322	0.01%
Assured Guaranty Ltd.	4,336	334,522	0.01%	BioCryst Pharmaceuticals, Inc.	17,040	105,307	0.00%
ATEC Industries, Inc.	1,009	29,927	0.00%	Biogen, Inc.	14,157	3,281,876	0.06%
AT&T, Inc.	659,173	12,596,796	0.23%	Biohaven Ltd.	5,306	184,171	0.00%
Atkore, Inc.	3,421	461,596	0.01%	BioMarin Pharmaceutical, Inc.	17,930	1,476,177	0.03%
Atlanta Braves Holdings, Inc. Class A	3,936	162,675	0.00%	Bio-Rad Laboratories, Inc. Class A	1,766	482,312	0.01%
Atlanta Braves Holdings, Inc. Class C	1,631	64,327	0.00%	Bio-Techne Corp.	15,023	1,076,398	0.02%
Atlantic Union Bankshares Corp.	12,151	399,160	0.01%	Birkenstock Holding plc	3,398	184,885	0.00%
Atlassian Corp. Class A	14,268	2,523,724	0.05%	BJ's Wholesale Club Holdings, Inc.	12,599	1,106,696	0.02%
AtriCure, Inc.	4,887	111,277	0.00%	Blackbaud, Inc.	4,229	322,123	0.01%
Aurinia Pharmaceuticals, Inc.	9,776	55,821	0.00%	BlackLine, Inc.	4,055	196,465	0.00%
Aurora Innovation, Inc. Class A	94,209	260,959	0.01%	BlackRock, Inc. Class A	13,487	10,618,585	0.19%
Autodesk, Inc.	19,765	4,890,849	0.09%	Blackstone Mortgage Trust, Inc. REIT Class A	13,839	241,075	0.00%
Autoliv, Inc.	6,587	704,743	0.01%	Blackstone, Inc.	65,016	8,048,981	0.14%
Automatic Data Processing, Inc.	37,665	8,990,259	0.16%	Block, Inc. Class A	52,841	3,407,716	0.06%
AutoNation, Inc.	2,709	431,760	0.01%	Bloom Energy Corp. Class A	14,827	181,482	0.00%
AutoZone, Inc.	1,572	4,659,565	0.08%	Blueprint Medicines Corp.	5,281	569,186	0.01%
AvalonBay Communities, Inc. REIT	12,715	2,630,606	0.05%	Boise Cascade Co.	3,647	434,795	0.01%
Avanos Medical, Inc.	3,458	68,883	0.00%	BOK Financial Corp.	2,310	211,688	0.00%
				Booking Holdings, Inc.	3,166	12,542,109	0.23%
				Boot Barn Holdings, Inc.	3,188	411,029	0.01%
				BorgWarner, Inc.	24,233	781,272	0.01%
				Boston Properties, Inc. REIT	14,624	900,253	0.02%
				Boston Scientific Corp.	133,911	10,312,486	0.19%
				Box, Inc. Class A	12,019	317,782	0.01%
				Brandywine Realty Trust REIT	12,354	55,346	0.00%

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Braze, Inc. Class A	5,037	195,637	0.00%	Central Garden & Pet Co. Class A	4,268	140,972	0.00%
Bread Financial Holdings, Inc.	4,794	213,621	0.00%	Century Aluminum Co.	2,339	39,178	0.00%
Bridgebio Pharma, Inc.	10,670	270,271	0.01%	Century Communities, Inc.	2,644	215,909	0.00%
Bright Horizons Family Solutions, Inc.	5,334	587,167	0.01%	Cerence, Inc.	2,014	5,700	0.00%
BrightHouse Financial, Inc.	5,146	223,028	0.00%	Cerevel Therapeutics Holdings, Inc.	5,818	237,898	0.00%
BrightSphere Investment Group, Inc.	2,490	55,203	0.00%	Certara, Inc.	7,665	106,160	0.00%
BrightSpire Capital, Inc. REIT Class A	42,631	242,997	0.00%	CF Industries Holdings, Inc.	17,966	1,331,640	0.02%
Brink's Co.	4,171	427,110	0.01%	CH Robinson Worldwide, Inc.	10,966	966,324	0.02%
Bristol-Myers Squibb Co.	185,959	7,722,877	0.14%	ChargePoint Holdings, Inc.	20,314	30,674	0.00%
Brixmor Property Group, Inc. REIT	30,608	706,739	0.01%	Charles River Laboratories International, Inc.	5,000	1,032,900	0.02%
Broadcom, Inc.	41,902	67,274,918	1.21%	Charles Schwab Corp.	137,412	10,125,890	0.18%
Broadridge Financial Solutions, Inc.	10,746	2,116,962	0.04%	Chart Industries, Inc.	3,503	505,623	0.01%
Broadstone Net Lease, Inc. REIT Class A	15,007	238,161	0.00%	Charter Communications, Inc. Class A	9,010	2,693,630	0.05%
Brookline Bancorp, Inc.	9,868	82,398	0.00%	Check Point Software Technologies Ltd.	7,949	1,311,585	0.02%
Brown & Brown, Inc.	21,736	1,943,416	0.04%	Chegg, Inc.	10,715	33,859	0.00%
Bruker Corp.	10,997	701,719	0.01%	Chemed Corp.	1,347	730,855	0.01%
Brunswick Corp.	5,436	395,578	0.01%	Chimera Investment Corp. REIT	8,077	103,386	0.00%
Buckle, Inc.	3,167	116,989	0.00%	Chipotle Mexican Grill, Inc. Class A	126,050	7,897,033	0.14%
Builders FirstSource, Inc.	11,319	1,566,663	0.03%	Choice Hotels International, Inc.	2,407	286,433	0.01%
Bumble, Inc. Class A	7,045	74,043	0.00%	Chubb Ltd.	36,822	9,392,556	0.17%
Bunge Global SA	13,366	1,427,088	0.03%	Church & Dwight Co., Inc.	21,837	2,264,060	0.04%
Burlington Stores, Inc.	6,031	1,447,440	0.03%	Ciena Corp.	12,483	601,431	0.01%
C3.ai, Inc. Class A	7,860	227,626	0.00%	Cigna Group	25,987	8,590,523	0.15%
Cable One, Inc.	468	165,672	0.00%	Cimpress plc	2,175	190,552	0.00%
Cabot Corp.	4,983	457,888	0.01%	Cincinnati Financial Corp.	14,018	1,655,526	0.03%
Cadence Bank	15,014	424,596	0.01%	Cinemark Holdings, Inc.	8,688	187,835	0.00%
Cadence Design Systems, Inc.	25,253	7,771,611	0.14%	Cintas Corp.	7,696	5,389,201	0.10%
California Water Service Group	5,041	244,438	0.01%	Cirrus Logic, Inc.	5,176	660,768	0.01%
Calix, Inc.	5,167	183,067	0.00%	Cisco Systems, Inc.	371,272	17,639,133	0.32%
Cal-Maine Foods, Inc.	3,024	184,797	0.00%	Citigroup, Inc.	176,735	11,215,603	0.20%
Camden Property Trust REIT	9,355	1,020,724	0.02%	Citizens Financial Group, Inc.	40,711	1,466,817	0.03%
Campbell Soup Co.	16,741	756,526	0.01%	City Holding Co.	1,394	148,113	0.00%
Capital One Financial Corp.	34,791	4,816,814	0.09%	Clarivate plc	42,260	240,459	0.00%
Capitol Federal Financial, Inc.	15,373	84,398	0.00%	Clean Harbors, Inc.	4,954	1,120,347	0.02%
Capri Holdings Ltd.	9,127	301,921	0.01%	Clear Secure, Inc. Class A	5,640	105,524	0.00%
Cardinal Health, Inc.	21,921	2,155,273	0.04%	Clorox Co.	11,159	1,522,869	0.03%
CareTrust, Inc. REIT	11,272	282,927	0.01%	Cloudflare, Inc. Class A	27,150	2,248,835	0.04%
Cargurus, Inc. Class A	6,668	174,702	0.00%	CME Group, Inc. Class A	32,934	6,474,824	0.12%
Carlisle Cos, Inc.	4,378	1,774,009	0.03%	CNA Financial Corp.	1,511	69,612	0.00%
CarMax, Inc.	15,612	1,144,984	0.02%	CNH Industrial NV	86,682	878,089	0.02%
Carnival Corp.	95,320	1,784,390	0.03%	CNO Financial Group, Inc.	8,212	227,637	0.00%
Carrier Global Corp.	76,119	4,801,587	0.09%	Coca-Cola Co.	353,222	22,482,580	0.40%
Carter's, Inc.	2,503	155,111	0.00%	Coca-Cola Consolidated, Inc.	572	620,620	0.01%
Carvana Co. Class A	9,211	1,185,640	0.02%	Coca-Cola Europacific Partners plc	18,472	1,346,055	0.02%
Casella Waste Systems, Inc. Class A	5,469	542,634	0.01%	Coeur Mining, Inc.	41,100	230,982	0.00%
Cassava Sciences, Inc.	3,737	46,152	0.00%	Cogent Communications Holdings, Inc.	4,496	253,754	0.01%
Catalent, Inc.	16,838	946,801	0.02%	Cognex Corp.	17,610	823,444	0.02%
Caterpillar, Inc.	45,449	15,139,062	0.27%	Cognizant Technology Solutions Corp. Class A	46,445	3,158,260	0.06%
Cathay General Bancorp	5,756	217,116	0.00%	Cohen & Steers, Inc.	2,273	164,929	0.00%
Cavco Industries, Inc.	566	195,932	0.00%	Coinbase Global, Inc. Class A	18,286	4,063,698	0.07%
CBIZ, Inc.	3,596	266,464	0.01%	Colgate-Palmolive Co.	72,765	7,061,116	0.13%
Cboe Global Markets, Inc.	9,653	1,641,589	0.03%	Columbia Banking System, Inc.	17,693	351,914	0.01%
CBRE Group, Inc. Class A	27,876	2,484,030	0.05%	Columbia Financial, Inc.	4,406	65,958	0.00%
CCC Intelligent Solutions Holdings, Inc.	42,103	467,764	0.01%	Columbia Sportswear Co.	3,141	248,390	0.01%
CDW Corp.	12,339	2,761,962	0.05%	Comcast Corp. Class A	357,875	14,014,385	0.25%
Celsius Holdings, Inc.	16,709	953,917	0.02%	Comerica, Inc.	11,217	572,516	0.01%
Cencora, Inc.	15,557	3,504,992	0.06%	Comfort Systems USA, Inc.	3,172	964,669	0.02%
Centene Corp.	48,744	3,231,727	0.06%				
Centerspace REIT	934	63,166	0.00%				

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Commerce Bancshares, Inc.	11,890	663,224	0.01%	Dlocal Ltd. Class A	7,159	57,916	0.00%
Community Financial System, Inc.	5,354	252,762	0.01%	DocuSign, Inc. Class A	17,513	936,946	0.02%
CommVault Systems, Inc.	4,240	515,457	0.01%	Dolby Laboratories, Inc. Class A	4,802	380,462	0.01%
Compass Minerals International, Inc.	2,441	25,216	0.00%	Dollar General Corp.	20,159	2,665,625	0.05%
Conagra Brands, Inc.	44,850	1,274,637	0.02%	Dollar Tree, Inc.	19,079	2,037,065	0.04%
Concentrix Corp.	3,375	213,570	0.00%	Domino's Pizza, Inc.	3,070	1,585,133	0.03%
Confluent, Inc. Class A	24,095	711,525	0.01%	Donaldson Co., Inc.	10,117	723,973	0.01%
CONMED Corp.	2,970	205,880	0.00%	DoorDash, Inc. Class A	32,448	3,529,693	0.06%
Constellium SE Class A	10,677	201,261	0.00%	Dorman Products, Inc.	1,913	175,001	0.00%
Cooper Cos, Inc.	18,186	1,587,638	0.03%	DoubleVerify Holdings, Inc.	12,996	253,032	0.01%
Copart, Inc.	80,694	4,370,387	0.08%	Douglas Emmett, Inc. REIT	17,430	231,993	0.00%
COPT Defense Properties REIT	7,759	194,208	0.00%	Dover Corp.	12,699	2,291,535	0.04%
Corcept Therapeutics, Inc.	6,545	212,647	0.00%	Doximity, Inc. Class A	9,684	270,861	0.01%
Core & Main, Inc. Class A	15,711	768,896	0.01%	Driven Brands Holdings, Inc.	6,591	83,903	0.00%
Corebridge Financial, Inc.	21,718	632,428	0.01%	Dropbox, Inc. Class A	22,234	499,598	0.01%
Corning, Inc.	72,189	2,804,543	0.05%	Dun & Bradstreet Holdings, Inc.	22,492	208,276	0.00%
Corpay, Inc.	6,187	1,648,279	0.03%	Duolingo, Inc. Class A	3,557	742,239	0.01%
Corteva, Inc.	64,690	3,489,379	0.06%	DuPont de Nemours, Inc.	38,684	3,113,675	0.06%
CorVel Corp.	671	170,615	0.00%	DXC Technology Co.	19,512	372,484	0.01%
CoStar Group, Inc.	37,293	2,764,903	0.05%	Dycom Industries, Inc.	2,258	381,060	0.01%
Costco Wholesale Corp.	40,668	34,567,393	0.62%	Dynatrace, Inc.	25,123	1,124,003	0.02%
Coty, Inc. Class A	41,971	420,549	0.01%	E2Open Parent Holdings, Inc.	16,042	72,029	0.00%
Coupang, Inc. Class A	109,186	2,287,447	0.04%	Eagle Materials, Inc.	2,854	620,631	0.01%
Coursera, Inc.	12,352	88,440	0.00%	East West Bancorp, Inc.	12,093	885,570	0.02%
Cousins Properties, Inc. REIT	12,407	287,222	0.01%	Eastern Bankshares, Inc.	12,908	180,454	0.00%
Cracker Barrel Old Country Store, Inc.	1,983	83,603	0.00%	EastGroup Properties, Inc. REIT	5,172	879,757	0.02%
Credicorp Ltd.	5,922	955,396	0.02%	eBay, Inc.	46,495	2,497,711	0.05%
Credit Acceptance Corp.	497	255,796	0.01%	Edgewell Personal Care Co.	3,818	153,445	0.00%
CRISPR Therapeutics AG	7,134	385,307	0.01%	Edwards Lifesciences Corp.	55,032	5,083,306	0.09%
Crocs, Inc.	5,869	856,522	0.02%	Elanco Animal Health, Inc.	46,626	672,813	0.01%
CrowdStrike Holdings, Inc. Class A	20,149	7,720,895	0.14%	Elastic NV	7,685	875,398	0.02%
Crown Castle, Inc. REIT	40,594	3,966,034	0.07%	Electronic Arts, Inc.	24,495	3,412,888	0.06%
Crown Holdings, Inc.	12,074	898,185	0.02%	Element Solutions, Inc.	23,317	632,357	0.01%
CSG Systems International, Inc.	2,113	86,992	0.00%	Elevance Health, Inc.	21,419	11,606,099	0.21%
CSW Industrials, Inc.	1,334	353,924	0.01%	elf Beauty, Inc.	4,723	995,231	0.02%
CSX Corp.	177,251	5,929,046	0.11%	Eli Lilly & Co.	78,310	70,900,308	1.27%
CTS Corp.	2,803	141,916	0.00%	Elme Communities REIT	15,342	244,398	0.01%
CubeSmart REIT	21,051	950,874	0.02%	Embecta Corp.	5,274	65,925	0.00%
Cullen/Frost Bankers, Inc.	6,188	628,886	0.01%	Empire State Realty Trust, Inc. REIT Class A	16,465	154,442	0.00%
CureVac NV	2,443	8,306	0.00%	Employers Holdings, Inc.	2,353	100,308	0.00%
Cushman & Wakefield plc	28,812	299,645	0.01%	Encompass Health Corp.	8,478	727,328	0.01%
CVB Financial Corp.	9,269	159,798	0.00%	Encore Capital Group, Inc.	1,669	69,647	0.00%
CVS Health Corp.	116,865	6,902,047	0.12%	Encore Wire Corp.	1,349	390,981	0.01%
CyberArk Software Ltd.	4,076	1,114,460	0.02%	Energizer Holdings, Inc.	6,433	190,031	0.00%
Cytokinetics, Inc.	11,238	608,875	0.01%	Enovix Corp.	14,998	231,869	0.00%
Dana, Inc.	12,297	149,040	0.00%	Enphase Energy, Inc.	12,362	1,232,615	0.02%
Danaher Corp.	61,004	15,241,849	0.27%	Ensign Group, Inc.	4,752	587,775	0.01%
Darling Ingredients, Inc.	13,657	501,895	0.01%	Enstar Group Ltd.	1,234	377,234	0.01%
Datadog, Inc. Class A	27,946	3,624,317	0.07%	Entegris, Inc.	13,943	1,887,882	0.03%
DaVita, Inc.	4,611	638,946	0.01%	Envestnet, Inc.	5,128	320,962	0.01%
Dayforce, Inc.	12,707	630,267	0.01%	Envista Holdings Corp.	12,613	209,754	0.00%
Deckers Outdoor Corp.	2,356	2,280,490	0.04%	EPAM Systems, Inc.	5,451	1,025,388	0.02%
Deere & Co.	23,386	8,737,711	0.16%	EPR Properties REIT	8,025	336,890	0.01%
Delta Air Lines, Inc.	18,663	885,373	0.02%	Equifax, Inc.	11,395	2,762,832	0.05%
Deluxe Corp.	3,326	74,702	0.00%	Equinix, Inc. REIT	8,808	6,664,133	0.12%
Denali Therapeutics, Inc.	16,710	388,006	0.01%	Equitable Holdings, Inc.	31,405	1,283,208	0.02%
DENTSPLY SIRONA, Inc.	19,580	487,738	0.01%	Equity Commonwealth REIT	7,001	135,819	0.00%
Dexcom, Inc.	36,818	4,174,425	0.08%	Equity LifeStyle Properties, Inc. REIT	17,470	1,137,821	0.02%
DiamondRock Hospitality Co. REIT	17,117	144,639	0.00%	Equity Residential REIT	34,307	2,378,847	0.04%
Digital Realty Trust, Inc. REIT	29,967	4,556,482	0.08%	Essent Group Ltd.	8,663	486,774	0.01%
DigitalBridge Group, Inc.	11,519	157,810	0.00%	Essential Properties Realty Trust, Inc. REIT	16,706	462,923	0.01%
DigitalOcean Holdings, Inc.	5,857	203,531	0.00%	Essential Utilities, Inc.	23,305	869,976	0.02%
Dillard's, Inc. Class A	318	140,044	0.00%	Essex Property Trust, Inc. REIT	5,925	1,612,785	0.03%
Diodes, Inc.	3,719	267,508	0.01%				
Discover Financial Services	23,249	3,041,202	0.06%				

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Estee Lauder Cos, Inc. Class A	21,639	2,302,390	0.04%	Fortune Brands Innovations, Inc.	11,110	721,483	0.01%
Etsy, Inc.	10,636	627,311	0.01%	Forward Air Corp.	2,472	47,067	0.00%
Euronet Worldwide, Inc.	4,450	460,575	0.01%	Four Corners Property Trust, Inc. REIT	6,493	160,182	0.00%
Everbridge, Inc.	2,162	75,648	0.00%	Fox Corp. Class B	35,717	1,143,658	0.02%
Evercore, Inc. Class A	3,856	803,706	0.02%	Fox Factory Holding Corp.	3,754	180,905	0.00%
Everest Group Ltd.	4,077	1,553,419	0.03%	Franklin Electric Co., Inc.	3,939	379,404	0.01%
EVERTEC, Inc.	4,657	154,845	0.00%	Franklin Resources, Inc.	32,359	723,224	0.01%
Evolent Health, Inc. Class A	10,804	206,572	0.00%	Freedom Holding Corp.	1,380	104,052	0.00%
Exact Sciences Corp.	17,700	747,825	0.01%	Freshpet, Inc.	3,960	512,384	0.01%
Exelixis, Inc.	29,463	662,034	0.01%	Freshworks, Inc. Class A	14,337	181,937	0.00%
Exelon Corp.	91,862	3,179,344	0.06%	Frontdoor, Inc.	7,792	263,292	0.01%
ExlService Holdings, Inc.	14,015	439,510	0.01%	Frontier Communications Parent, Inc.	23,903	625,781	0.01%
eXp World Holdings, Inc.	3,215	36,281	0.00%	FTAI Aviation Ltd.	8,514	878,900	0.02%
Expedia Group, Inc.	11,943	1,504,699	0.03%	FTI Consulting, Inc.	3,187	686,894	0.01%
Expeditors International of Washington, Inc.	12,912	1,611,288	0.03%	Fulgent Genetics, Inc.	1,156	22,681	0.00%
Extra Space Storage, Inc. REIT	19,240	2,990,088	0.05%	Fulton Financial Corp.	24,040	408,199	0.01%
Extreme Networks, Inc.	9,322	125,381	0.00%	GameStop Corp. Class A	25,672	633,842	0.01%
F&G Annuities & Life, Inc.	1,386	52,737	0.00%	Gap, Inc.	18,782	448,702	0.01%
F5, Inc.	5,761	992,217	0.02%	Garmin Ltd.	13,869	2,259,537	0.04%
Fabrinet	3,128	765,703	0.01%	Gartner, Inc.	7,137	3,204,941	0.06%
FactSet Research Systems, Inc.	3,330	1,359,539	0.02%	Gates Industrial Corp. plc	19,902	314,651	0.01%
Fair Isaac Corp.	2,212	3,292,916	0.06%	GATX Corp.	3,220	426,199	0.01%
Fastenal Co.	52,179	3,278,928	0.06%	GCI Liberty, Inc.	2,979	—	0.00%
Fastly, Inc. Class A	10,701	78,866	0.00%	GE HealthCare Technologies, Inc.	40,083	3,123,267	0.06%
Federal Realty Investment Trust REIT	7,807	788,273	0.01%	Gen Digital, Inc.	52,279	1,305,929	0.02%
Federal Signal Corp.	4,650	389,066	0.01%	Generac Holdings, Inc.	5,810	768,198	0.01%
FedEx Corp.	21,028	6,305,036	0.11%	General Mills, Inc.	51,603	3,264,406	0.06%
Fidelity National Financial, Inc.	24,338	1,202,784	0.02%	Genpact Ltd.	14,659	471,873	0.01%
Fidelity National Information Services, Inc.	54,409	4,100,262	0.07%	Genther Corp.	23,740	800,275	0.01%
Fifth Third Bancorp	62,806	2,291,791	0.04%	Gentherm, Inc.	2,205	108,751	0.00%
Figs, Inc. Class A	12,411	66,151	0.00%	Genuine Parts Co.	13,149	1,818,770	0.03%
First American Financial Corp.	9,252	499,145	0.01%	Genworth Financial, Inc. Class A	41,249	249,144	0.01%
First BanCorp	15,331	280,404	0.01%	Getty Realty Corp. REIT	8,253	220,025	0.00%
First Citizens BancShares, Inc. Class A	1,136	1,912,581	0.03%	Gibraltar Industries, Inc.	3,078	210,997	0.00%
First Commonwealth Financial Corp.	10,644	146,994	0.00%	G-III Apparel Group Ltd.	1,727	46,750	0.00%
First Financial Bancorp	7,084	157,406	0.00%	Gilead Sciences, Inc.	114,436	7,851,454	0.14%
First Financial Bankshares, Inc.	10,331	305,074	0.01%	Ginkgo Bioworks Holdings, Inc.	160,135	53,533	0.00%
First Hawaiian, Inc.	9,870	204,901	0.00%	Gitlab, Inc. Class A	12,180	605,590	0.01%
First Horizon Corp.	48,658	767,337	0.01%	Glacier Bancorp, Inc.	8,773	327,408	0.01%
First Industrial Realty Trust, Inc. REIT	10,804	513,298	0.01%	Glaukos Corp.	4,492	531,628	0.01%
First Interstate BancSystem, Inc. Class A	6,486	180,116	0.00%	Global Net Lease, Inc. REIT	11,780	86,583	0.00%
First Merchants Corp.	6,454	214,854	0.00%	Global Payments, Inc.	23,114	2,235,124	0.04%
First Solar, Inc.	9,690	2,184,707	0.04%	Global-e Online Ltd.	8,822	319,974	0.01%
Fiserv, Inc.	54,187	8,076,030	0.15%	GLOBALFOUNDRIES, Inc.	9,408	475,668	0.01%
Five Below, Inc.	4,574	498,429	0.01%	Globant SA	3,478	619,988	0.01%
Five9, Inc.	5,812	256,309	0.01%	Globe Life, Inc.	9,165	754,096	0.01%
Fiverr International Ltd.	1,774	41,565	0.00%	Globus Medical, Inc. Class A	10,031	687,023	0.01%
Flex Ltd.	40,632	1,198,238	0.02%	GMS, Inc.	3,399	273,993	0.01%
Floor & Decor Holdings, Inc. Class A	10,132	1,007,222	0.02%	GoDaddy, Inc. Class A	13,143	1,836,209	0.03%
Flowers Foods, Inc.	15,467	343,367	0.01%	GoDaddy, Inc. Class A	13,143	1,836,209	0.03%
Fluence Energy, Inc. Class A	4,121	71,458	0.00%	Golden Ocean Group Ltd.	12,501	173,646	0.00%
Flywire Corp.	8,200	134,398	0.00%	Goldman Sachs Group, Inc.	28,890	13,067,525	0.23%
FMC Corp.	10,497	604,102	0.01%	Goodyear Tire & Rubber Co.	26,270	298,165	0.01%
FNB Corp.	27,642	378,143	0.01%	Grab Holdings Ltd. Class A	258,443	917,473	0.02%
Foot Locker, Inc.	7,444	185,504	0.00%	Graco, Inc.	15,886	1,259,442	0.02%
Ford Motor Co.	364,259	4,567,808	0.08%	Graham Holdings Co. Class B	353	246,941	0.01%
FormFactor, Inc.	7,699	466,020	0.01%	GRAIL, Inc.	2,489	38,256	0.00%
Fortinet, Inc.	59,220	3,569,189	0.06%	Grand Canyon Education, Inc.	2,219	310,460	0.01%
Fortrea Holdings, Inc.	7,410	172,949	0.00%	Granite Construction, Inc.	4,144	256,804	0.01%
				Graphic Packaging Holding Co.	26,753	701,196	0.01%
				Gray Television, Inc.	3,985	20,722	0.00%
				Green Brick Partners, Inc.	2,910	166,568	0.00%
				Greenbrier Cos, Inc.	2,177	107,870	0.00%
				Griffon Corp.	4,823	307,997	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Grocery Outlet Holding Corp.	7,609	168,311	0.00%	Huntington Bancshares, Inc.	126,729	1,670,288	0.03%
Group 1 Automotive, Inc.	1,063	316,009	0.01%	Huntsman Corp.	14,174	322,742	0.01%
Guardant Health, Inc.	10,817	312,395	0.01%	Huron Consulting Group, Inc.	1,301	128,149	0.00%
Guess?, Inc.	1,954	39,862	0.00%	Hyatt Hotels Corp. Class A	3,725	565,902	0.01%
Guidewire Software, Inc.	7,147	985,500	0.02%	IAC, Inc.	6,233	292,016	0.01%
GXO Logistics, Inc.	13,010	657,005	0.01%	ICON plc ADR	7,532	2,361,056	0.04%
H&E Equipment Services, Inc.	3,216	142,051	0.00%	ICU Medical, Inc.	1,851	219,806	0.00%
H&R Block, Inc.	12,471	676,302	0.01%	IDEX Corp.	6,624	1,332,749	0.02%
Haemonetics Corp.	4,462	369,141	0.01%	IDEXX Laboratories, Inc.	7,544	3,675,437	0.07%
Hain Celestial Group, Inc.	6,214	42,939	0.00%	Illinois Tool Works, Inc.	27,238	6,454,316	0.12%
Halozyme Therapeutics, Inc.	11,017	576,850	0.01%	Illumina, Inc.	14,938	1,559,228	0.03%
Hamilton Lane, Inc. Class A	3,596	444,394	0.01%	IMAX Corp.	1,381	23,159	0.00%
Hancock Whitney Corp.	7,904	378,048	0.01%	Immunovant, Inc.	5,248	138,547	0.00%
Hanesbrands, Inc.	22,706	111,941	0.00%	Impinj, Inc.	1,789	280,462	0.01%
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	11,354	336,078	0.01%	Inari Medical, Inc.	5,083	244,746	0.01%
Hanover Insurance Group, Inc.	3,614	453,340	0.01%	Incyte Corp.	16,192	981,559	0.02%
Harley-Davidson, Inc.	11,268	377,929	0.01%	Independence Realty Trust, Inc. REIT	20,340	381,172	0.01%
Harmony Biosciences Holdings, Inc.	2,305	69,542	0.00%	Independent Bank Corp.	3,671	186,193	0.00%
Hartford Financial Services Group, Inc.	26,641	2,678,486	0.05%	Independent Bank Group, Inc.	2,298	104,605	0.00%
Hasbro, Inc.	12,987	759,740	0.01%	Informatica, Inc. Class A	4,680	144,518	0.00%
HashiCorp, Inc. Class A	9,272	312,374	0.01%	Ingersoll Rand, Inc.	37,057	3,366,258	0.06%
Hayward Holdings, Inc.	14,667	180,404	0.00%	Ingevity Corp.	2,532	110,674	0.00%
HB Fuller Co.	3,978	306,147	0.01%	Ingredion, Inc.	5,602	642,549	0.01%
HCA Healthcare, Inc.	18,106	5,817,096	0.10%	Inmode Ltd.	7,078	129,103	0.00%
Healthcare Realty Trust, Inc. REIT Class A	40,454	666,682	0.01%	Innospec, Inc.	1,858	229,630	0.00%
HealthEquity, Inc.	7,955	685,721	0.01%	Innovative Industrial Properties, Inc. REIT Class A	2,428	265,186	0.01%
Healthpeak Properties, Inc. REIT	68,504	1,342,678	0.02%	Innoviva, Inc.	5,043	82,705	0.00%
Heartland Express, Inc.	5,805	71,576	0.00%	Insight Enterprises, Inc.	2,565	508,793	0.01%
Heartland Financial USA, Inc.	3,600	160,020	0.00%	Insmmed, Inc.	14,133	946,911	0.02%
Hecla Mining Co.	58,708	284,734	0.01%	Insperty, Inc.	2,844	259,401	0.01%
Helen of Troy Ltd.	1,635	151,630	0.00%	Inspire Medical Systems, Inc.	2,380	318,515	0.01%
Helios Technologies, Inc.	2,068	98,747	0.00%	Installed Building Products, Inc.	1,980	407,246	0.01%
Henry Schein, Inc.	12,158	779,328	0.01%	Insulet Corp.	6,512	1,314,122	0.02%
Herbalife Ltd.	6,768	70,320	0.00%	Integer Holdings Corp.	2,905	336,370	0.01%
Herc Holdings, Inc.	2,341	312,032	0.01%	Integra LifeSciences Holdings Corp.	5,187	151,149	0.00%
Hershey Co.	13,298	2,444,571	0.04%	Intel Corp.	393,849	12,197,504	0.22%
Hertz Global Holdings, Inc.	11,112	39,225	0.00%	Intellia Therapeutics, Inc.	7,769	173,870	0.00%
Hewlett Packard Enterprise Co.	121,510	2,572,367	0.05%	Inter Parfums, Inc.	1,744	202,356	0.00%
Highwoods Properties, Inc. REIT	9,965	261,781	0.01%	Interactive Brokers Group, Inc. Class A	9,960	1,221,096	0.02%
Hillenbrand, Inc.	6,372	255,007	0.01%	Intercontinental Exchange, Inc.	51,690	7,075,844	0.13%
Hilltop Holdings, Inc.	5,568	174,167	0.00%	InterDigital, Inc.	2,895	337,441	0.01%
Hilton Grand Vacations, Inc.	7,684	310,664	0.01%	International Bancshares Corp.	5,903	337,711	0.01%
Hilton Worldwide Holdings, Inc.	22,480	4,905,136	0.09%	International Flavors & Fragrances, Inc.	23,631	2,249,908	0.04%
HNI Corp.	5,927	266,834	0.01%	International Paper Co.	32,721	1,411,911	0.03%
Hologic, Inc.	21,734	1,613,750	0.03%	Interpublic Group of Cos, Inc.	38,055	1,107,020	0.02%
Home BancShares, Inc.	15,926	381,587	0.01%	Intra-Cellular Therapies, Inc.	9,505	650,997	0.01%
Home Depot, Inc.	91,407	31,465,946	0.56%	Intuit, Inc.	25,195	16,558,406	0.30%
Hope Bancorp, Inc.	10,465	112,394	0.00%	Intuitive Surgical, Inc.	32,649	14,523,908	0.26%
Horace Mann Educators Corp.	4,020	131,132	0.00%	Invesco Ltd.	30,563	457,222	0.01%
Hormel Foods Corp.	27,712	844,939	0.02%	Invitation Homes, Inc. REIT	57,161	2,051,508	0.04%
Host Hotels & Resorts, Inc. REIT	61,524	1,106,202	0.02%	Ionis Pharmaceuticals, Inc.	12,226	582,691	0.01%
Houlihan Lokey, Inc. Class A	5,029	678,211	0.01%	IonQ, Inc.	11,947	83,987	0.00%
Howard Hughes Holdings, Inc.	6,169	399,875	0.01%	Iovance Biotherapeutics, Inc.	21,418	171,772	0.00%
HP, Inc.	91,005	3,186,995	0.06%	IQVIA Holdings, Inc.	16,854	3,563,610	0.06%
Hub Group, Inc. Class A	4,742	204,143	0.00%	iRhythm Technologies, Inc.	2,620	282,017	0.01%
HubSpot, Inc.	4,630	2,730,728	0.05%	iRobot Corp.	1,607	14,640	0.00%
Humana, Inc.	11,199	4,184,506	0.08%	Iron Mountain, Inc. REIT	26,326	2,359,336	0.04%
				Ironwood Pharmaceuticals, Inc. Class A	14,992	97,748	0.00%
				Itron, Inc.	4,341	429,585	0.01%

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J & J Snack Foods Corp.	1,342	217,901	0.00%	Lazard, Inc. Class A	11,197	427,501	0.01%
J M Smucker Co.	9,964	1,086,475	0.02%	La-Z-Boy, Inc.	4,850	180,808	0.00%
Jabil, Inc.	11,713	1,274,257	0.02%	LCI Industries	2,287	236,430	0.00%
Jack Henry & Associates, Inc.	7,055	1,171,271	0.02%	Lear Corp.	5,054	577,217	0.01%
Jack in the Box, Inc.	2,024	103,103	0.00%	Legalzoom.com, Inc.	9,981	83,741	0.00%
Jackson Financial, Inc. Class A	6,951	516,181	0.01%	Leggett & Platt, Inc.	12,727	145,851	0.00%
Jamf Holding Corp.	6,176	101,904	0.00%	Lemonade, Inc.	4,850	80,025	0.00%
Janus Henderson Group plc	10,353	349,000	0.01%	Lennar Corp. Class A	11,740	1,759,474	0.03%
Jazz Pharmaceuticals plc	6,131	654,362	0.01%	Lennar Corp. Class B	13,207	1,841,452	0.03%
JB Hunt Transport Services, Inc.	7,279	1,164,640	0.02%	Lennox International, Inc.	2,955	1,580,866	0.03%
JBG SMITH Properties REIT	7,837	119,358	0.00%	Leslie's, Inc.	15,275	64,002	0.00%
JELD-WEN Holding, Inc.	5,213	70,219	0.00%	LGI Homes, Inc.	1,531	137,009	0.00%
JFrog Ltd.	7,066	265,328	0.01%	Liberty Broadband Corp. Class A	2,446	133,552	0.00%
Joby Aviation, Inc.	12,794	65,249	0.00%	Liberty Broadband Corp. Class C	11,564	633,938	0.01%
John Bean Technologies Corp.	3,066	291,178	0.01%	Liberty Global Ltd. Class A	10,910	190,161	0.00%
John Wiley & Sons, Inc. Class A	4,608	187,546	0.00%	Liberty Global Ltd. Class C	23,186	413,870	0.01%
Johnson Controls International plc	62,064	4,125,394	0.07%	Liberty Latin America Ltd. Class A	11,754	112,956	0.00%
Jones Lang LaSalle, Inc.	4,510	925,813	0.02%	Liberty Latin America Ltd. Class C	15,777	151,775	0.00%
JPMorgan Chase & Co.	263,439	53,283,172	0.96%	Liberty Media Corp.-Liberty Formula One Class A	5,186	333,097	0.01%
Juniper Networks, Inc.	29,054	1,059,309	0.02%	Liberty Media Corp.-Liberty Formula One Class C	15,565	1,118,190	0.02%
Kadant, Inc.	942	276,741	0.01%	Liberty Media Corp.-Liberty Live Class A	2,169	81,359	0.00%
Kaiser Aluminum Corp.	742	65,222	0.00%	Liberty Media Corp.-Liberty Live Class C	3,219	123,191	0.00%
KB Home	6,929	486,277	0.01%	Liberty Media Corp.-Liberty SiriusXM	11,726	259,848	0.01%
Kellanova	23,174	1,336,676	0.02%	Liberty Media Corp.-Liberty SiriusXM Class A	10,280	227,702	0.00%
Kemper Corp.	5,492	325,840	0.01%	LifeStance Health Group, Inc.	13,270	65,156	0.00%
Kennedy-Wilson Holdings, Inc.	7,473	72,638	0.00%	Ligand Pharmaceuticals, Inc.	1,245	104,904	0.00%
Keurig Dr Pepper, Inc.	97,665	3,262,011	0.06%	Lincoln National Corp.	17,688	550,097	0.01%
KeyCorp	89,396	1,270,317	0.02%	Linde plc	44,209	19,399,351	0.35%
Keysight Technologies, Inc.	16,478	2,253,367	0.04%	Lindsay Corp.	1,090	133,939	0.00%
Kilroy Realty Corp. REIT	9,587	298,827	0.01%	Lions Gate Entertainment Corp. Class A	4,272	40,242	0.00%
Kimberly-Clark Corp.	30,236	4,178,615	0.08%	Lions Gate Entertainment Corp. Class B	8,035	68,860	0.00%
Kimco Realty Corp. REIT	63,267	1,231,176	0.02%	Lithia Motors, Inc. Class A	2,754	695,247	0.01%
Kinsale Capital Group, Inc.	2,151	828,737	0.02%	Littelfuse, Inc.	2,917	745,556	0.01%
Kirby Corp.	5,569	666,776	0.01%	LivaNova plc	4,922	269,824	0.01%
Kite Realty Group Trust REIT	18,378	411,300	0.01%	Live Nation Entertainment, Inc.	14,982	1,404,413	0.03%
KLA Corp.	12,468	10,279,991	0.18%	Live Oak Bancshares, Inc.	1,862	65,282	0.00%
Knife River Corp.	5,085	356,662	0.01%	LiveRamp Holdings, Inc.	4,432	137,126	0.00%
Knight-Swift Transportation Holdings, Inc. Class A	13,284	663,137	0.01%	LKQ Corp.	25,801	1,073,064	0.02%
Kohl's Corp.	9,084	208,841	0.00%	Loews Corp.	16,812	1,256,529	0.02%
Kontoor Brands, Inc.	5,667	374,872	0.01%	Louisiana-Pacific Corp.	5,952	490,028	0.01%
Korn Ferry	4,144	278,228	0.01%	Lowe's Cos, Inc.	52,489	11,571,725	0.21%
Kornit Digital Ltd.	2,785	40,772	0.00%	LPL Financial Holdings, Inc.	6,877	1,920,746	0.04%
Kraft Heinz Co.	80,408	2,590,746	0.05%	LTC Properties, Inc. REIT	3,735	128,858	0.00%
Krispy Kreme, Inc.	6,119	65,840	0.00%	Lucid Group, Inc.	73,789	192,589	0.00%
Kroger Co.	60,738	3,032,648	0.06%	Lululemon Athletica, Inc.	11,435	3,415,635	0.06%
Krystal Biotech, Inc.	2,129	390,970	0.01%	Lumen Technologies, Inc.	88,514	97,365	0.00%
Kulicke & Soffa Industries, Inc.	5,100	250,869	0.01%	Lumentum Holdings, Inc.	5,593	284,796	0.01%
Kymera Therapeutics, Inc.	3,166	94,505	0.00%	Luminar Technologies, Inc. Class A	17,283	25,752	0.00%
Kyndryl Holdings, Inc.	20,916	550,300	0.01%	LXP Industrial Trust REIT	20,033	182,701	0.00%
Labcorp Holdings, Inc.	8,149	1,658,403	0.03%	Lyft, Inc. Class A	31,357	442,134	0.01%
Ladder Capital Corp. REIT Class A	8,072	91,133	0.00%	LyondellBasell Industries NV Class A	24,599	2,353,140	0.04%
Lam Research Corp.	12,096	12,880,426	0.23%	M&T Bank Corp.	15,324	2,319,441	0.04%
Lamar Advertising Co. REIT Class A	8,009	957,316	0.02%	M/I Homes, Inc.	2,757	336,740	0.01%
Lamb Weston Holdings, Inc.	13,774	1,158,118	0.02%	Macerich Co. REIT	19,759	305,079	0.01%
Lancaster Colony Corp.	1,690	319,359	0.01%	Macy's, Inc.	23,543	452,026	0.01%
Landstar System, Inc.	3,695	681,654	0.01%				
Lantheus Holdings, Inc.	6,658	534,571	0.01%				
Lattice Semiconductor Corp.	13,143	762,163	0.01%				
Laureate Education, Inc. Class A	14,390	214,987	0.00%				

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Madison Square Garden Entertainment Corp. Class A	2,578	88,245	0.00%	Mohawk Industries, Inc.	4,709	534,895	0.01%
Madison Square Garden Sports Corp.	1,534	288,591	0.01%	Molina Healthcare, Inc.	5,394	1,603,636	0.03%
Madrigal Pharmaceuticals, Inc.	1,797	503,448	0.01%	Monday.com Ltd.	3,945	949,798	0.02%
Magnite, Inc.	12,136	161,287	0.00%	Mondelez International, Inc. Class A	122,550	8,019,672	0.14%
Manhattan Associates, Inc.	5,866	1,447,025	0.03%	MongoDB, Inc. Class A	6,051	1,512,508	0.03%
ManpowerGroup, Inc.	5,489	383,132	0.01%	Monolithic Power Systems, Inc.	4,425	3,635,934	0.07%
Marathon Digital Holdings, Inc.	26,193	519,931	0.01%	Monro, Inc.	2,667	63,635	0.00%
Maravai LifeSciences Holdings, Inc. Class A	7,113	50,929	0.00%	Monster Beverage Corp.	70,995	3,546,200	0.06%
Marcus & Millichap, Inc.	2,111	66,539	0.00%	Moody's Corp.	14,371	6,049,185	0.11%
Markel Group, Inc.	1,225	1,930,184	0.04%	MoonLake Immunotherapeutics Class A	2,081	91,502	0.00%
MarketAxess Holdings, Inc.	3,268	655,332	0.01%	Morgan Stanley	106,048	10,306,805	0.19%
Marqeta, Inc. Class A	36,610	200,623	0.00%	Mosaic Co.	29,086	840,585	0.02%
Marriott International, Inc. Class A	21,712	5,249,310	0.09%	Motorola Solutions, Inc.	15,116	5,835,532	0.11%
Marriott Vacations Worldwide Corp.	2,934	256,197	0.01%	MP Materials Corp.	18,752	238,713	0.00%
Marsh & McLennan Cos, Inc.	44,702	9,419,605	0.17%	Mr Cooper Group, Inc.	6,258	508,337	0.01%
Martin Marietta Materials, Inc.	5,649	3,060,628	0.06%	MSA Safety, Inc.	3,261	612,057	0.01%
Marvell Technology, Inc.	79,841	5,580,886	0.10%	MSC Industrial Direct Co., Inc. Class A	5,674	450,005	0.01%
Masco Corp.	20,806	1,387,136	0.03%	MSCI, Inc. Class A	7,078	3,409,827	0.06%
Masimo Corp.	4,274	538,268	0.01%	Multiplan Corp.	26,536	10,307	0.00%
MasTec, Inc.	6,084	650,927	0.01%	Murphy USA, Inc.	1,866	876,012	0.02%
Masterbrand, Inc.	11,608	170,405	0.00%	Myriad Genetics, Inc.	10,488	256,536	0.01%
Mastercard, Inc. Class A	75,649	33,373,313	0.60%	N-able, Inc.	7,430	113,159	0.00%
Match Group, Inc.	27,402	832,473	0.02%	Nasdaq, Inc.	33,344	2,009,309	0.04%
Matson, Inc.	412	53,960	0.00%	Natera, Inc.	10,864	1,176,463	0.02%
Matterport, Inc.	25,422	113,636	0.00%	National Beverage Corp.	1,764	90,387	0.00%
Matthews International Corp. Class A	2,320	58,116	0.00%	National Health Investors, Inc. REIT	3,826	259,135	0.01%
Maximus, Inc.	6,339	543,252	0.01%	National Storage Affiliates Trust REIT	8,155	336,149	0.01%
MaxLinear, Inc. Class A	6,496	130,829	0.00%	National Vision Holdings, Inc.	6,807	89,104	0.00%
McCormick & Co., Inc.	23,487	1,666,168	0.03%	Navient Corp.	8,307	120,950	0.00%
McDonald's Corp.	66,373	16,914,495	0.30%	NBT Bancorp, Inc.	3,488	134,637	0.00%
McGrath RentCorp	1,767	188,274	0.00%	nCino, Inc.	6,663	209,551	0.00%
McKesson Corp.	12,172	7,108,935	0.13%	NCR Atleos Corp.	5,609	151,555	0.00%
Medical Properties Trust, Inc. REIT	49,829	214,763	0.00%	NCR Voyix Corp.	11,218	138,542	0.00%
Medpace Holdings, Inc.	2,513	1,034,979	0.02%	Nelnet, Inc. Class A	1,175	118,511	0.00%
Medtronic plc	122,080	9,608,917	0.17%	Neogen Corp.	19,511	304,957	0.01%
MercadoLibre, Inc.	4,372	7,184,945	0.13%	NeoGenomics, Inc.	12,459	172,806	0.00%
Merck & Co., Inc.	232,367	28,767,035	0.52%	NetApp, Inc.	19,104	2,460,595	0.04%
Mercury General Corp.	2,113	112,285	0.00%	Netflix, Inc.	39,450	26,624,016	0.48%
Merit Medical Systems, Inc.	4,824	414,623	0.01%	NetScout Systems, Inc.	7,085	129,585	0.00%
Meritage Homes Corp.	3,701	599,007	0.01%	Neurocrine Biosciences, Inc.	10,119	1,393,083	0.03%
Meta Platforms, Inc. Class A	201,929	101,816,640	1.83%	New York Community Bancorp, Inc.	62,440	201,057	0.00%
Methode Electronics, Inc.	3,342	34,590	0.00%	New York Times Co. Class A	15,626	800,207	0.01%
MetLife, Inc.	56,209	3,945,310	0.07%	Newell Brands, Inc.	52,196	334,576	0.01%
Mettler-Toledo International, Inc.	1,993	2,785,397	0.05%	Newmark Group, Inc. Class A	12,433	127,190	0.00%
MFA Financial, Inc. REIT	10,916	116,146	0.00%	NewMarket Corp.	599	308,826	0.01%
MGIC Investment Corp.	27,959	602,516	0.01%	Newmont Corp.	103,747	4,357,837	0.08%
Microchip Technology, Inc.	48,449	4,433,084	0.08%	News Corp. Class A	15,295	421,683	0.01%
Micron Technology, Inc.	101,689	13,375,154	0.24%	News Corp. Class B	29,249	830,379	0.02%
Microsoft Corp.	684,751	306,049,459	5.49%	Nexstar Media Group, Inc. Class A	2,901	481,595	0.01%
MicroStrategy, Inc. Class A	1,454	2,002,856	0.04%	NEXTracker, Inc. Class A	11,285	529,041	0.01%
Mid-America Apartment Communities, Inc. REIT	11,004	1,569,280	0.03%	NIKE, Inc. Class B	111,614	8,412,347	0.15%
Middleby Corp.	4,399	539,361	0.01%	NMI Holdings, Inc. Class A	5,579	189,909	0.00%
MillerKnoll, Inc.	5,578	147,761	0.00%	NNN, Inc. REIT	17,413	741,794	0.01%
Minerals Technologies, Inc.	3,334	277,255	0.01%	Nomad Foods Ltd.	9,883	162,872	0.00%
Mister Car Wash, Inc.	6,419	45,703	0.00%	Nordson Corp.	5,591	1,296,777	0.02%
MKS Instruments, Inc.	6,526	852,165	0.02%	Nordstrom, Inc.	13,376	283,839	0.01%
Moderna, Inc.	29,556	3,509,775	0.06%	Northern Trust Corp.	17,947	1,507,189	0.03%
Modine Manufacturing Co.	4,385	439,333	0.01%	Northwest Bancshares, Inc.	15,141	174,879	0.00%
Moelis & Co. Class A	5,927	337,009	0.01%	Norwegian Cruise Line Holdings Ltd.	42,680	801,957	0.02%
				Novanta, Inc.	3,053	497,975	0.01%

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Novocure Ltd.	8,322	142,556	0.00%	Paychex, Inc.	29,214	3,463,612	0.06%
NU Holdings Ltd. Class A	296,239	3,818,521	0.07%	Paycom Software, Inc.	4,597	657,555	0.01%
Nu Skin Enterprises, Inc. Class A	4,585	48,326	0.00%	Paycor HCM, Inc.	4,280	54,356	0.00%
Nucor Corp.	22,556	3,565,652	0.06%	Paylocity Holding Corp.	4,094	539,794	0.01%
Nutanix, Inc. Class A	23,191	1,318,408	0.02%	PayPal Holdings, Inc.	96,997	5,628,736	0.10%
Nuvalent, Inc. Class A	2,444	185,402	0.00%	Pebblebrook Hotel Trust REIT	7,838	107,773	0.00%
nVent Electric plc	14,480	1,109,313	0.02%	Pediatrix Medical Group, Inc.	5,615	42,393	0.00%
NVIDIA Corp.	2,191,204	270,701,342	4.86%	Pegasystems, Inc.	4,836	292,723	0.01%
NVR, Inc.	267	2,026,146	0.04%	Peloton Interactive, Inc. Class A	26,204	88,570	0.00%
NXP Semiconductors NV	23,464	6,313,928	0.11%	PennyMac Financial Services, Inc.	1,787	169,050	0.00%
ODP Corp.	2,522	99,039	0.00%	PennyMac Mortgage Investment Trust REIT	9,227	126,871	0.00%
O-I Glass, Inc.	12,978	144,445	0.00%	Penske Automotive Group, Inc.	1,845	274,942	0.01%
Okta, Inc. Class A	14,281	1,336,844	0.02%	Pentair plc	15,611	1,196,895	0.02%
Olaplex Holdings, Inc.	6,503	10,015	0.00%	Penumbra, Inc.	3,883	698,824	0.01%
Old Dominion Freight Line, Inc.	18,172	3,209,175	0.06%	PepsiCo, Inc.	126,000	20,781,180	0.37%
Old National Bancorp	26,731	459,506	0.01%	Perficient, Inc.	3,245	242,694	0.00%
Old Republic International Corp.	22,997	710,607	0.01%	Perrigo Co. plc	11,338	291,160	0.01%
Ollie's Bargain Outlet Holdings, Inc.	5,551	544,942	0.01%	Pfizer, Inc.	523,542	14,648,705	0.26%
Omega Healthcare Investors, Inc. REIT	24,634	843,715	0.02%	Phillips Edison & Co., Inc. REIT	12,649	413,749	0.01%
OmniAb, Inc. Class CR3	822	—	0.00%	Phinia, Inc.	3,807	149,844	0.00%
OmniAb, Inc. Class CR4	822	—	0.00%	Phreesia, Inc.	4,781	101,357	0.00%
Omnicell, Inc.	3,434	92,958	0.00%	Piedmont Office Realty Trust, Inc. REIT Class A	10,474	75,937	0.00%
Onnicom Group, Inc.	18,854	1,691,204	0.03%	Pinnacle Financial Partners, Inc.	6,252	500,410	0.01%
On Holding AG Class A	24,243	940,628	0.02%	Pinterest, Inc. Class A	53,968	2,378,370	0.04%
ON Semiconductor Corp.	39,790	2,727,605	0.05%	Piper Sandler Cos	1,663	382,773	0.01%
OneMain Holdings, Inc. Class A	9,178	445,041	0.01%	Planet Fitness, Inc. Class A	7,169	527,567	0.01%
Onto Innovation, Inc.	4,529	994,387	0.02%	Plug Power, Inc.	45,088	105,055	0.00%
Open Lending Corp.	5,893	32,883	0.00%	PNC Financial Services Group, Inc.	36,258	5,637,394	0.10%
Opendoor Technologies, Inc.	36,560	67,270	0.00%	Pool Corp.	3,675	1,129,438	0.02%
OPENLANE, Inc.	6,577	109,112	0.00%	Popular, Inc.	5,913	522,887	0.01%
OPKO Health, Inc.	15,583	19,479	0.00%	Post Holdings, Inc.	4,931	513,613	0.01%
Option Care Health, Inc.	17,852	494,500	0.01%	PotlatchDeltic Corp. REIT	6,872	270,688	0.01%
Oracle Corp.	144,609	20,418,791	0.37%	Power Integrations, Inc.	4,826	338,737	0.01%
O'Reilly Automotive, Inc.	5,371	5,672,098	0.10%	PowerSchool Holdings, Inc. Class A	5,052	113,114	0.00%
Organon & Co.	21,442	443,849	0.01%	PRA Group, Inc.	2,545	50,035	0.00%
Orion SA	7,159	157,068	0.00%	Premier, Inc. Class A	9,181	171,409	0.00%
Ormat Technologies, Inc.	4,235	303,650	0.01%	Prestige Consumer Healthcare, Inc.	3,662	252,129	0.01%
OSI Systems, Inc.	1,302	179,051	0.00%	PriceSmart, Inc.	1,674	135,929	0.00%
Otis Worldwide Corp.	37,339	3,594,252	0.07%	Primerica, Inc.	3,104	734,344	0.01%
Outfront Media, Inc. REIT	9,824	140,483	0.00%	Primoris Services Corp.	6,058	302,234	0.01%
Owens & Minor, Inc.	7,234	97,659	0.00%	Principal Financial Group, Inc.	22,157	1,738,217	0.03%
Owens Corning	7,677	1,333,648	0.02%	Privia Health Group, Inc.	7,777	135,164	0.00%
Oxford Industries, Inc.	1,452	145,418	0.00%	Procore Technologies, Inc.	10,963	726,957	0.01%
PACCAR, Inc.	47,541	4,893,871	0.09%	Procter & Gamble Co.	215,749	35,581,325	0.64%
Pacific Biosciences of California, Inc.	19,424	26,611	0.00%	PROG Holdings, Inc.	4,555	157,967	0.00%
Pacific Premier Bancorp, Inc.	10,484	240,817	0.00%	Progress Software Corp.	3,099	168,152	0.00%
Pacira BioSciences, Inc.	3,248	92,925	0.00%	Progressive Corp.	53,389	11,089,429	0.20%
Packaging Corp. of America	8,070	1,473,259	0.03%	Progyny, Inc.	6,833	195,492	0.00%
PagerDuty, Inc.	6,657	152,645	0.00%	Prologis, Inc. REIT	85,746	9,630,133	0.17%
Pagseguro Digital Ltd. Class A	17,873	208,935	0.00%	PROS Holdings, Inc.	4,906	140,557	0.00%
Palantir Technologies, Inc. Class A	186,680	4,728,604	0.09%	Prosperity Bancshares, Inc.	9,745	595,809	0.01%
Palo Alto Networks, Inc.	28,269	9,583,474	0.17%	Prothena Corp. plc	3,274	67,575	0.00%
Palomar Holdings, Inc.	1,512	122,699	0.00%	Proto Labs, Inc.	1,897	58,598	0.00%
Papa John's International, Inc.	3,030	142,349	0.00%	Provident Financial Services, Inc.	20,695	296,973	0.01%
Paramount Global Class B	57,807	600,615	0.01%	Prudential Financial, Inc.	32,701	3,832,230	0.07%
Paramount Group, Inc. REIT	9,780	45,281	0.00%	PTC Therapeutics, Inc.	5,435	166,202	0.00%
Park Hotels & Resorts, Inc. REIT	16,129	241,612	0.00%	PTC, Inc.	11,204	2,035,431	0.04%
Park National Corp.	1,731	246,391	0.01%	Public Storage REIT	14,708	4,230,756	0.08%
Patrick Industries, Inc.	1,964	213,192	0.00%	PulteGroup, Inc.	19,762	2,175,796	0.04%
Patterson Cos, Inc.	7,300	176,076	0.00%				

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Pure Storage, Inc. Class A	26,604	1,708,243	0.03%	Royal Gold, Inc.	5,640	705,902	0.01%
PVH Corp.	5,013	530,726	0.01%	Royalty Pharma plc Class A	36,334	958,128	0.02%
Q2 Holdings, Inc.	6,012	362,704	0.01%	RPM International, Inc.	12,338	1,328,556	0.02%
Qorvo, Inc.	9,018	1,046,449	0.02%	Rush Enterprises, Inc. Class A	4,486	187,829	0.00%
Quaker Chemical Corp.	1,024	173,773	0.00%	RXO, Inc.	8,008	209,409	0.00%
QUALCOMM, Inc.	102,921	20,499,805	0.37%	Ryan Specialty Holdings, Inc. Class A	9,827	569,082	0.01%
Qualys, Inc.	3,360	479,136	0.01%	Ryder System, Inc.	3,828	474,213	0.01%
QuantumScape Corp. Class A	23,359	114,926	0.00%	Ryman Hospitality Properties, Inc. REIT	5,682	567,405	0.01%
Quest Diagnostics, Inc.	10,610	1,452,297	0.03%	S&P Global, Inc.	28,609	12,759,614	0.23%
QuidelOrtho Corp.	4,156	138,062	0.00%	S&T Bancorp, Inc.	2,593	86,580	0.00%
R1 RCM, Inc.	12,215	153,420	0.00%	Sabra Health Care, Inc. REIT	20,257	311,958	0.01%
Radian Group, Inc.	16,588	515,887	0.01%	Sabre Corp.	22,970	61,330	0.00%
Ralph Lauren Corp. Class A	3,968	694,638	0.01%	Safehold, Inc. REIT	1,800	34,722	0.00%
Rambus, Inc.	9,735	572,029	0.01%	Safety Insurance Group, Inc.	1,258	94,388	0.00%
Rapid7, Inc.	5,306	229,378	0.00%	Sage Therapeutics, Inc.	5,027	54,593	0.00%
Raymond James Financial, Inc.	17,386	2,149,083	0.04%	Saia, Inc.	2,492	1,181,931	0.02%
Rayonier, Inc. REIT	12,323	358,476	0.01%	Salesforce, Inc.	86,558	22,254,062	0.40%
Realty Income Corp. REIT	78,679	4,155,825	0.08%	Sally Beauty Holdings, Inc.	7,577	81,301	0.00%
Recursion Pharmaceuticals, Inc. Class A	25,093	188,198	0.00%	Sana Biotechnology, Inc.	3,933	21,474	0.00%
Redwood Trust, Inc. REIT	10,800	70,092	0.00%	Sandy Spring Bancorp, Inc.	3,001	73,104	0.00%
Regency Centers Corp. REIT	17,003	1,057,587	0.02%	Sarepta Therapeutics, Inc.	8,469	1,338,102	0.02%
Regeneron Pharmaceuticals, Inc.	9,694	10,188,685	0.18%	Saul Centers, Inc. REIT	853	31,365	0.00%
REGENXBIO, Inc.	1,979	23,154	0.00%	SBA Communications Corp. REIT Class A	9,979	1,958,878	0.04%
Regions Financial Corp.	88,297	1,769,472	0.03%	ScanSource, Inc.	3,088	136,829	0.00%
Reinsurance Group of America, Inc.	6,232	1,279,243	0.02%	Schneider National, Inc. Class B	3,203	77,384	0.00%
Relay Therapeutics, Inc.	7,446	48,548	0.00%	Scholastic Corp.	2,144	76,048	0.00%
Reliance, Inc.	5,335	1,523,676	0.03%	Schrodinger, Inc.	5,942	114,918	0.00%
Remitly Global, Inc.	11,834	143,428	0.00%	Scilex Holding Co.	2,374	4,124	0.00%
RenaissanceRe Holdings Ltd.	4,623	1,033,287	0.02%	Scorpio Tankers, Inc.	4,868	395,720	0.01%
Renasant Corp.	4,262	130,161	0.00%	Scotts Miracle-Gro Co.	3,491	227,124	0.00%
Repligen Corp.	4,739	597,398	0.01%	Seacoast Banking Corp. of Florida	9,098	215,077	0.00%
Republic Bancorp, Inc. Class A	386	20,693	0.00%	Seagate Technology Holdings plc	18,209	1,880,443	0.03%
Republic Services, Inc. Class A	18,384	3,572,747	0.06%	Sealed Air Corp.	12,855	447,225	0.01%
Resideo Technologies, Inc.	10,656	208,431	0.00%	SEI Investments Co.	9,467	612,420	0.01%
ResMed, Inc.	13,787	2,639,108	0.05%	Select Medical Holdings Corp.	9,852	345,411	0.01%
Retail Opportunity Investments Corp. REIT	12,188	151,497	0.00%	Selective Insurance Group, Inc.	6,115	573,770	0.01%
REVOLUTION Medicines, Inc.	13,346	517,958	0.01%	Semtech Corp.	6,309	188,513	0.00%
Revvity, Inc.	11,454	1,201,066	0.02%	Sensata Technologies Holding plc	12,701	474,890	0.01%
Rexford Industrial Realty, Inc. REIT	23,257	1,037,030	0.02%	Sensient Technologies Corp.	2,917	216,412	0.00%
Reynolds Consumer Products, Inc.	5,508	154,114	0.00%	SentinelOne, Inc. Class A	21,095	444,050	0.01%
RH	1,453	355,171	0.01%	Service Corp. International	12,794	910,037	0.02%
RingCentral, Inc. Class A	7,414	209,075	0.00%	Service Properties Trust REIT	14,152	72,741	0.00%
Riot Platforms, Inc.	28,827	263,479	0.01%	ServiceNow, Inc.	19,003	14,949,090	0.27%
Rithm Capital Corp. REIT	46,531	507,653	0.01%	ServisFirst Bancshares, Inc.	3,648	230,517	0.00%
Rivian Automotive, Inc. Class A	81,893	1,099,004	0.02%	SFL Corp., Ltd.	11,054	153,430	0.00%
RLI Corp.	3,651	513,659	0.01%	SharkNinja, Inc.	5,747	431,887	0.01%
RLJ Lodging Trust REIT	11,321	109,021	0.00%	Shenandoah Telecommunications Co.	2,460	40,172	0.00%
Robert Half, Inc.	8,978	574,412	0.01%	Sherwin-Williams Co.	21,564	6,435,345	0.12%
Robinhood Markets, Inc. Class A	62,947	1,429,526	0.03%	Shift4 Payments, Inc. Class A	4,825	353,914	0.01%
ROBLOX Corp. Class A	48,434	1,802,229	0.03%	Shoals Technologies Group, Inc. Class A	16,749	104,514	0.00%
Rocket Lab USA, Inc.	30,604	146,899	0.00%	Shutterstock, Inc.	2,232	86,378	0.00%
Rocket Pharmaceuticals, Inc.	5,421	116,714	0.00%	Sigma Lithium Corp.	6,204	74,634	0.00%
Rockwell Automation, Inc.	10,856	2,988,440	0.05%	Signet Jewelers Ltd.	4,057	363,426	0.01%
Rogers Corp.	1,839	221,802	0.00%	Silgan Holdings, Inc.	7,759	328,438	0.01%
Roivant Sciences Ltd.	31,264	330,460	0.01%	Silicon Laboratories, Inc.	2,596	287,195	0.01%
Roku, Inc. Class A	12,924	774,535	0.01%	Simmons First National Corp. Class A	10,591	186,190	0.00%
Rollins, Inc.	26,079	1,272,394	0.02%	Simon Property Group, Inc. REIT	29,859	4,532,596	0.08%
Ross Stores, Inc.	30,039	4,365,267	0.08%	Simply Good Foods Co.	8,485	306,563	0.01%
Royal Caribbean Cruises Ltd.	21,454	3,420,411	0.06%				

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Simpson Manufacturing Co., Inc.	3,844	647,829	0.01%	Sunstone Hotel Investors, Inc. REIT	17,155	179,441	0.00%
Sirius XM Holdings, Inc.	20,320	57,506	0.00%	Super Micro Computer, Inc.	4,588	3,759,178	0.07%
SiriusPoint Ltd.	11,276	137,567	0.00%	Supernus Pharmaceuticals, Inc.	5,057	135,275	0.00%
SITE Centers Corp. REIT	20,573	298,309	0.01%	Surgery Partners, Inc.	5,029	119,640	0.00%
SiteOne Landscape Supply, Inc.	3,766	457,230	0.01%	Sylvamo Corp.	3,275	224,665	0.00%
SiTime Corp.	1,947	242,168	0.00%	Synaptics, Inc.	3,606	318,049	0.01%
Six Flags Entertainment Corp.	7,218	239,205	0.00%	Synchrony Financial	36,630	1,728,570	0.03%
SJW Group	2,357	127,797	0.00%	Synopsys, Inc.	14,112	8,397,487	0.15%
Skechers USA, Inc. Class A	11,684	807,598	0.02%	Synovus Financial Corp.	15,416	619,569	0.01%
Skyline Champion Corp.	4,892	331,433	0.01%	Sysco Corp.	46,301	3,305,428	0.06%
Skyworks Solutions, Inc.	14,944	1,592,732	0.03%	T Rowe Price Group, Inc.	20,723	2,389,569	0.04%
SL Green Realty Corp. REIT	6,819	386,228	0.01%	Take-Two Interactive Software, Inc.	15,229	2,367,957	0.04%
SLM Corp.	18,073	375,738	0.01%	Tandem Diabetes Care, Inc.	5,932	239,000	0.00%
Smartsheet, Inc. Class A	10,977	483,866	0.01%	Tanger, Inc. REIT	9,183	248,951	0.01%
Snap-on, Inc.	4,860	1,270,355	0.02%	Tapestry, Inc.	21,293	911,127	0.02%
Snowflake, Inc. Class A	28,875	3,900,724	0.07%	Target Corp.	42,956	6,359,206	0.11%
SoFi Technologies, Inc.	106,601	704,633	0.01%	Taylor Morrison Home Corp. Class A	11,232	622,702	0.01%
SolarEdge Technologies, Inc.	4,618	116,651	0.00%	TD SYNNEX Corp.	6,249	721,135	0.01%
SolarWinds Corp.	1,939	23,365	0.00%	TechTarget, Inc.	1,968	61,343	0.00%
Solvantum Corp.	13,146	695,160	0.01%	TEGNA, Inc.	18,338	255,632	0.01%
Sonoco Products Co.	11,383	577,346	0.01%	Teladoc Health, Inc.	11,256	110,084	0.00%
Sonos, Inc.	8,482	125,194	0.00%	Teleflex, Inc.	4,625	972,776	0.02%
Sotera Health Co.	9,878	117,252	0.00%	Telephone & Data Systems, Inc.	6,843	141,855	0.00%
SouthState Corp.	8,404	642,234	0.01%	Tempur Sealy International, Inc.	14,103	667,636	0.01%
Southwest Airlines Co.	14,026	401,284	0.01%	Tenable Holdings, Inc.	11,951	520,825	0.01%
Spectrum Brands Holdings, Inc.	3,587	308,231	0.01%	Tenet Healthcare Corp.	8,876	1,180,774	0.02%
Sphere Entertainment Co.	2,029	71,137	0.00%	Tennant Co.	1,423	140,080	0.00%
Spirit Airlines, Inc.	2,651	9,703	0.00%	Teradata Corp.	7,729	267,114	0.01%
Spotify Technology SA	13,522	4,243,068	0.08%	Teradyne, Inc.	14,314	2,122,623	0.04%
SpringWorks Therapeutics, Inc.	5,131	193,285	0.00%	Terex Corp.	6,499	356,405	0.01%
Sprout Social, Inc. Class A	3,365	120,063	0.00%	Terreno Realty Corp. REIT	9,756	577,360	0.01%
Sprouts Farmers Market, Inc.	8,882	743,068	0.01%	Tesla, Inc.	256,420	50,740,390	0.91%
SPS Commerce, Inc.	3,167	595,903	0.01%	Texas Capital Bancshares, Inc.	3,810	232,943	0.00%
SPX Technologies, Inc.	4,323	614,471	0.01%	Texas Instruments, Inc.	83,931	16,327,097	0.29%
Squarespace, Inc. Class A	4,506	196,597	0.00%	TFS Financial Corp.	6,127	77,323	0.00%
SS&C Technologies Holdings, Inc.	20,483	1,283,670	0.02%	TG Therapeutics, Inc.	11,610	206,542	0.00%
St Joe Co.	6,319	345,649	0.01%	Thermo Fisher Scientific, Inc.	35,110	19,415,830	0.35%
STAAR Surgical Co.	4,050	192,821	0.00%	Thor Industries, Inc.	4,593	429,216	0.01%
STAG Industrial, Inc. REIT	20,009	721,525	0.01%	Thoughtworks Holding, Inc.	3,642	10,343	0.00%
Stanley Black & Decker, Inc.	14,897	1,190,121	0.02%	TJX Cos, Inc.	104,269	11,480,017	0.21%
Star Bulk Carriers Corp.	10,260	250,139	0.01%	TKO Group Holdings, Inc. Class A	7,633	824,288	0.02%
Starbucks Corp.	104,736	8,153,698	0.15%	T-Mobile US, Inc.	44,486	7,837,543	0.14%
Starwood Property Trust, Inc. REIT	24,487	463,784	0.01%	Toast, Inc. Class A	43,389	1,118,135	0.02%
State Street Corp.	28,026	2,073,924	0.04%	Toll Brothers, Inc.	9,855	1,135,099	0.02%
Steel Dynamics, Inc.	13,771	1,783,345	0.03%	TopBuild Corp.	3,005	1,157,736	0.02%
Steelcase, Inc. Class A	8,206	106,350	0.00%	Topgolf Callaway Brands Corp.	11,344	173,563	0.00%
Stepan Co.	1,320	110,827	0.00%	Toro Co.	10,019	936,877	0.02%
Stericycle, Inc.	7,773	451,844	0.01%	Towne Bank	4,554	124,188	0.00%
STERIS plc	9,135	2,005,498	0.04%	TPG, Inc. Class A	7,211	298,896	0.01%
Steven Madden Ltd.	5,880	248,724	0.01%	Tractor Supply Co.	9,912	2,676,240	0.05%
Stifel Financial Corp.	8,456	711,572	0.01%	Trade Desk, Inc. Class A	40,502	3,955,830	0.07%
Stock Yards Bancorp, Inc.	2,241	111,310	0.00%	Tradeweb Markets, Inc. Class A	10,432	1,105,792	0.02%
StoneCo Ltd. Class A	22,727	272,497	0.01%	Trane Technologies plc	20,844	6,856,217	0.12%
Stratasys Ltd.	4,482	37,604	0.00%	TransMedics Group, Inc.	3,133	471,892	0.01%
Strategic Education, Inc.	2,037	225,414	0.00%	TransUnion	17,144	1,271,399	0.02%
Stryker Corp.	33,248	11,312,632	0.20%	Travel + Leisure Co.	5,717	257,151	0.01%
Summit Materials, Inc. Class A	13,167	482,044	0.01%	Travelers Cos, Inc.	21,004	4,270,953	0.08%
Sun Communities, Inc. REIT	11,442	1,376,930	0.03%	TreeHouse Foods, Inc.	4,194	153,668	0.00%
Sunnova Energy International, Inc.	7,792	43,479	0.00%	Trex Co., Inc.	10,479	776,703	0.01%
SunPower Corp. Class A	5,443	16,111	0.00%	Tri Pointe Homes, Inc.	9,523	354,732	0.01%
Sunrun, Inc.	17,561	208,273	0.00%	TriMas Corp.	2,786	71,210	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Trimble, Inc.	23,583	1,318,761	0.02%	Verizon Communications, Inc.	387,376	15,975,386	0.29%
TriNet Group, Inc.	2,912	291,200	0.01%	Verra Mobility Corp. Class A	17,865	485,928	0.01%
Trinity Industries, Inc.	5,970	178,622	0.00%	Vertex Pharmaceuticals, Inc.	23,985	11,242,249	0.20%
TripAdvisor, Inc.	10,116	180,166	0.00%	Vertiv Holdings Co. Class A	33,345	2,886,677	0.05%
Triumph Financial, Inc.	1,741	142,327	0.00%	Vestis Corp.	9,965	121,872	0.00%
Tronox Holdings plc	13,229	207,563	0.00%	VF Corp.	32,117	433,580	0.01%
Truist Financial Corp.	121,551	4,722,256	0.09%	Viatris, Inc.	114,232	1,214,286	0.02%
Trupanion, Inc.	3,486	102,488	0.00%	Viavi Solutions, Inc.	17,470	120,019	0.00%
Trustmark Corp.	7,227	217,099	0.00%	Victoria's Secret & Co.	7,304	129,062	0.00%
TTEC Holdings, Inc.	826	4,857	0.00%	Vir Biotechnology, Inc.	6,412	57,067	0.00%
Twilio, Inc. Class A	17,864	1,014,854	0.02%	Virgin Galactic Holdings, Inc.	1,181	9,956	0.00%
Twist Bioscience Corp.	4,865	239,747	0.00%	Virtu Financial, Inc. Class A	8,541	191,745	0.00%
Two Harbors Investment Corp. REIT	5,087	67,199	0.00%	Virtus Investment Partners, Inc.	1,145	258,598	0.01%
Tyler Technologies, Inc.	3,865	1,943,245	0.04%	Visa, Inc. Class A	144,419	37,905,655	0.68%
Tyson Foods, Inc. Class A	26,375	1,507,068	0.03%	Vishay Intertechnology, Inc.	12,141	270,744	0.01%
Uber Technologies, Inc.	185,650	13,493,042	0.24%	Visteon Corp.	2,432	259,494	0.01%
Ubiquiti, Inc.	528	76,908	0.00%	Vontier Corp.	12,358	472,076	0.01%
UDR, Inc. REIT	28,580	1,176,067	0.02%	Vornado Realty Trust REIT	14,967	393,482	0.01%
UFP Industries, Inc.	4,842	542,304	0.01%	Voya Financial, Inc.	8,281	589,193	0.01%
U-Haul Holding Co.	9,945	602,501	0.01%	Vulcan Materials Co.	12,189	3,031,161	0.05%
UiPath, Inc. Class A	33,204	421,027	0.01%	WaFd, Inc.	5,074	145,015	0.00%
Ulta Beauty, Inc.	4,559	1,759,181	0.03%	Walgreens Boots Alliance, Inc.	72,502	876,912	0.02%
Ultragenyx Pharmaceutical, Inc.	7,913	325,224	0.01%	Walker & Dunlop, Inc.	4,065	399,183	0.01%
UMB Financial Corp.	4,795	399,999	0.01%	Walt Disney Co.	169,660	16,845,541	0.30%
Under Armour, Inc. Class A	4,490	29,948	0.00%	Warner Bros Discovery, Inc.	233,406	1,736,541	0.03%
Under Armour, Inc. Class C	49,162	321,028	0.01%	Waste Management, Inc.	36,636	7,815,924	0.14%
UniFirst Corp.	1,069	183,366	0.00%	Waters Corp.	5,505	1,597,111	0.03%
Union Pacific Corp.	55,896	12,647,029	0.23%	Watsco, Inc.	3,086	1,429,559	0.03%
United Airlines Holdings, Inc.	6,517	317,117	0.01%	Watts Water Technologies, Inc. Class A	2,396	439,355	0.01%
United Bankshares, Inc.	10,170	329,915	0.01%	Wayfair, Inc. Class A	9,680	510,426	0.01%
United Community Banks, Inc.	10,684	272,015	0.01%	WD-40 Co.	1,051	230,842	0.00%
United Natural Foods, Inc.	5,389	70,596	0.00%	Webster Financial Corp.	14,162	617,322	0.01%
United Parcel Service, Inc. Class B	67,546	9,243,670	0.17%	Weis Markets, Inc.	1,087	68,231	0.00%
United Parks & Resorts, Inc.	3,503	190,248	0.00%	Welltower, Inc. REIT	53,774	5,605,940	0.10%
United States Steel Corp.	19,887	751,729	0.01%	Wendy's Co.	14,668	248,769	0.01%
United Therapeutics Corp.	3,976	1,266,555	0.02%	Werner Enterprises, Inc.	9,384	336,229	0.01%
UnitedHealth Group, Inc.	84,620	43,093,581	0.77%	WesBanco, Inc.	3,746	104,551	0.00%
Uniti Group, Inc. REIT	26,640	77,789	0.00%	WESCO International, Inc.	3,845	609,509	0.01%
Unity Software, Inc.	26,138	425,004	0.01%	West Pharmaceutical Services, Inc.	6,855	2,257,968	0.04%
Universal Display Corp.	4,440	933,510	0.02%	Westamerica Bancorp	3,600	174,708	0.00%
Universal Health Services, Inc. Class B	5,250	970,883	0.02%	Western Alliance Bancorp	9,361	588,058	0.01%
Unum Group	17,851	912,365	0.02%	Western Digital Corp.	29,930	2,267,796	0.04%
Upbound Group, Inc.	4,478	137,475	0.00%	Western Union Co.	32,017	391,248	0.01%
Upstart Holdings, Inc.	5,480	129,273	0.00%	Westinghouse Air Brake Technologies Corp.	16,074	2,540,496	0.05%
Upwork, Inc.	12,961	139,331	0.00%	Westlake Corp.	3,212	465,162	0.01%
Urban Edge Properties REIT	10,542	194,711	0.00%	Westrock Co.	23,254	1,168,746	0.02%
Urban Outfitters, Inc.	6,651	273,024	0.01%	WEX, Inc.	3,618	640,893	0.01%
US Bancorp	142,007	5,637,678	0.10%	Whirlpool Corp.	4,532	463,170	0.01%
US Foods Holding Corp.	22,183	1,175,255	0.02%	White Mountains Insurance Group Ltd.	230	418,014	0.01%
USANA Health Sciences, Inc.	770	34,835	0.00%	Williams-Sonoma, Inc.	5,833	1,647,064	0.03%
Vail Resorts, Inc.	3,264	587,944	0.01%	Willis Towers Watson plc	9,380	2,458,873	0.04%
Valley National Bancorp	32,867	229,412	0.00%	WillScot Mobile Mini Holdings Corp.	16,641	626,367	0.01%
Valmont Industries, Inc.	1,937	531,610	0.01%	Wingstop, Inc.	2,582	1,091,308	0.02%
Valvoline, Inc.	13,436	580,435	0.01%	Winnebago Industries, Inc.	2,020	109,484	0.00%
Varex Imaging Corp.	2,946	43,395	0.00%	Wintrust Financial Corp.	5,816	573,225	0.01%
Varonis Systems, Inc. Class B	9,605	460,752	0.01%	WisdomTree, Inc.	18,901	187,309	0.00%
Vaxcyte, Inc.	9,432	712,210	0.01%	Wix.com Ltd.	4,788	761,627	0.01%
Veeva Systems, Inc. Class A	13,434	2,458,556	0.04%	WK Kellogg Co.	5,306	87,337	0.00%
Ventas, Inc. REIT	36,203	1,855,766	0.03%	Wolfspeed, Inc.	10,056	228,875	0.00%
Veracyte, Inc.	4,732	102,542	0.00%	Workday, Inc. Class A	19,704	4,405,026	0.08%
Veralto Corp.	23,184	2,213,376	0.04%	Workiva, Inc. Class A	3,990	291,230	0.01%
Verint Systems, Inc.	6,184	199,125	0.00%	Worthington Steel, Inc.	3,681	122,798	0.00%
Veris Residential, Inc. REIT	7,270	109,050	0.00%	WP Carey, Inc. REIT	20,633	1,135,847	0.02%
VeriSign, Inc.	7,909	1,406,220	0.03%				
Verisk Analytics, Inc. Class A	12,898	3,476,656	0.06%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
WR Berkley Corp.	19,536	1,535,139	0.03%	Zillow Group, Inc. Class A	7,863	354,150	0.01%
WSFS Financial Corp.	5,237	246,139	0.01%	Zillow Group, Inc. Class C	12,149	563,592	0.01%
Wyndham Hotels & Resorts, Inc.	6,744	499,056	0.01%	ZIM Integrated Shipping Services Ltd.	6,443	142,841	0.00%
Xencor, Inc.	6,111	115,681	0.00%	Zimmer Biomet Holdings, Inc.	19,361	2,101,249	0.04%
Xenia Hotels & Resorts, Inc. REIT	7,042	100,912	0.00%	Zions Bancorp NA	14,437	626,133	0.01%
Xenon Pharmaceuticals, Inc.	7,367	287,239	0.01%	Zoetis, Inc. Class A	42,237	7,322,206	0.13%
Xerox Holdings Corp.	12,452	144,692	0.00%	Zoom Video Communications, Inc. Class A	24,409	1,444,769	0.03%
XP, Inc. Class A	41,451	729,123	0.01%	ZoomInfo Technologies, Inc. Class A	24,339	310,809	0.01%
XPO, Inc.	10,570	1,122,006	0.02%	Zscaler, Inc.	8,313	1,597,675	0.03%
Yelp, Inc. Class A	4,565	168,677	0.00%	Zurn Elkay Water Solutions Corp.	12,562	369,323	0.01%
YETI Holdings, Inc.	6,397	244,046	0.00%			4,024,686,495	72.18%
Yum! Brands, Inc.	26,052	3,450,848	0.06%	Total Equities		5,554,921,378	99.62%
Zebra Technologies Corp. Class A	5,100	1,575,543	0.03%	Total Transferable Securities		5,554,921,378	99.62%
Zentalis Pharmaceuticals, Inc.	3,419	13,984	0.00%				
Ziff Davis, Inc.	8,382	461,429	0.01%				

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (31 December 2023: 0.01%)				
Futures (0.00%) (31 December 2023: 0.01%)				
TOPIX Index September 2024	10	¥272,359,294	54,027	0.00%
Euro Stoxx 600 Index September 2024	115	€2,985,974	(31,428)	(0.00%)
S&P 500 E-mini September 2024	66	\$18,308,424	(87,474)	(0.00%)
			(64,875)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(64,875)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.04%) (31 December 2023: 0.02%)							
Forward Currency Exchange Contracts (0.00%) (31 December 2023: 0.00%)							
USD	2,368,261	JPY	(365,986,657)	State Street Bank & Trust Co.	18/9/2024	65,273	0.00%
USD	6,399,812	JPY	(1,008,250,000)	State Street Bank & Trust Co.	18/9/2024	55,351	0.00%
USD	1,567,249	JPY	(245,565,000)	BNP Paribas	18/9/2024	22,019	0.00%
USD	937,595	GBP	(738,354)	State Street Bank & Trust Co.	18/9/2024	3,695	0.00%
USD	3,461,543	EUR	(3,215,320)	BNP Paribas	18/9/2024	2,287	0.00%
USD	351,177	JPY	(55,710,000)	JPMorgan Chase Bank	18/9/2024	619	0.00%
EUR	598,575	USD	(643,648)	Toronto-Dominion Bank	18/9/2024	339	0.00%
EUR	79,095	USD	(84,911)	State Street Bank & Trust Co.	18/9/2024	185	0.00%
USD	859,861	EUR	(799,335)	UBS AG	18/9/2024	(117)	(0.00%)
JPY	27,965,000	USD	(176,227)	Standard Chartered Bank	18/9/2024	(256)	(0.00%)
EUR	809,255	USD	(871,802)	BNP Paribas	18/9/2024	(1,151)	(0.00%)
JPY	27,275,000	USD	(172,962)	BNP Paribas	18/9/2024	(1,333)	(0.00%)
EUR	895,000	USD	(965,125)	JPMorgan Chase Bank	18/9/2024	(2,224)	(0.00%)
USD	897,319	EUR	(836,800)	JPMorgan Chase Bank	18/9/2024	(2,966)	(0.00%)
JPY	27,320,000	USD	(176,042)	State Street Bank & Trust Co.	18/9/2024	(4,129)	(0.00%)
EUR	1,183,225	USD	(1,278,464)	Citibank NA	18/9/2024	(5,471)	(0.00%)
USD	438,096	AUD	(663,204)	Bank of New York Mellon	18/9/2024	(5,724)	(0.00%)
EUR	678,860	USD	(739,710)	State Street Bank & Trust Co.	18/9/2024	(9,347)	(0.00%)
JPY	83,415,000	USD	(543,237)	State Street Bank & Trust Co.	18/9/2024	(18,344)	(0.00%)
EUR	14,079,780	USD	(15,185,352)	UBS AG	18/9/2024	(37,383)	(0.00%)
USD	14,275,461	EUR	(13,310,030)	BNP Paribas	18/9/2024	(44,360)	(0.00%)
JPY	1,104,335,000	USD	(7,087,298)	UBS AG	18/9/2024	(138,218)	(0.00%)
						(121,255)	(0.00%)

Hedge Share Class Level Forward Currency Exchange Contracts (0.04%) (31 December 2023: 0.02%)							
EUR	12,010,955	JPY	(2,042,872,455)	Toronto-Dominion Bank	2/7/2024	173,055	0.00%
USD	3,162,370	JPY	(494,839,800)	JPMorgan Chase Bank	2/7/2024	86,156	0.00%
USD	3,412,173	EUR	(3,139,261)	BNP Paribas	2/7/2024	47,668	0.00%
EUR	11,930,910	JPY	(2,042,872,455)	State Street Bank & Trust Co.	2/8/2024	44,475	0.00%
CHF	42,122,415	USD	(46,839,374)	Toronto-Dominion Bank	2/7/2024	36,227	0.00%
KRW	4,160,943,648	EUR	(2,799,080)	JPMorgan Chase Bank	2/7/2024	22,928	0.00%
KRW	4,160,943,648	EUR	(2,808,437)	State Street Bank & Trust Co.	2/7/2024	12,900	0.00%
USD	1,505,081	GBP	(1,181,959)	Toronto-Dominion Bank	2/7/2024	10,968	0.00%
KRW	1,047,722,287	USD	(753,123)	JPMorgan Chase Bank	2/7/2024	8,026	0.00%
USD	498,715	DKK	(3,421,243)	Toronto-Dominion Bank	2/7/2024	7,030	0.00%
CHF	44,358,579	USD	(49,548,431)	Toronto-Dominion Bank	2/8/2024	6,255	0.00%
USD	169,280	JPY	(26,360,260)	State Street Bank & Trust Co.	2/7/2024	5,409	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	1,203,794	CAD	(1,640,017)	Toronto-Dominion Bank	2/7/2024	5,258	0.00%
EUR	65,982,462	USD	(70,819,636)	State Street Bank & Trust Co.	2/8/2024	3,746	0.00%
USD	445,011	SEK	(4,673,857)	Toronto-Dominion Bank	2/7/2024	3,673	0.00%
EUR	65,982,339	USD	(70,819,636)	Bank of America	2/8/2024	3,614	0.00%
KRW	1,007,894,798	USD	(729,091)	BNP Paribas	2/7/2024	3,125	0.00%
USD	734,639	KRW	(1,007,894,798)	BNP Paribas	2/7/2024	2,423	0.00%
EUR	214,092	PLN	(916,307)	State Street Bank & Trust Co.	2/7/2024	1,519	0.00%
USD	95,321	NOK	(1,000,334)	Toronto-Dominion Bank	2/7/2024	1,371	0.00%
USD	84,972	ILS	(315,790)	State Street Bank & Trust Co.	2/7/2024	1,145	0.00%
USD	56,692	PLN	(223,355)	State Street Bank & Trust Co.	2/7/2024	1,132	0.00%
USD	55,912	EUR	(51,396)	State Street Bank & Trust Co.	2/7/2024	829	0.00%
USD	180,191	SGD	(243,241)	Toronto-Dominion Bank	2/7/2024	711	0.00%
USD	68,639	EUR	(63,678)	BNP Paribas	2/7/2024	393	0.00%
USD	44,426	NZD	(72,307)	JPMorgan Chase Bank	2/7/2024	365	0.00%
USD	21,756	DKK	(149,135)	State Street Bank & Trust Co.	2/7/2024	323	0.00%
USD	31,781	GBP	(24,906)	State Street Bank & Trust Co.	2/7/2024	296	0.00%
EUR	1,894,183	DKK	(14,124,091)	Toronto-Dominion Bank	2/7/2024	243	0.00%
EUR	5,747,894	GBP	(4,879,542)	State Street Bank & Trust Co.	2/8/2024	186	0.00%
EUR	362,044	NOK	(4,129,730)	Toronto-Dominion Bank	2/7/2024	161	0.00%
USD	9,424	SEK	(98,181)	State Street Bank & Trust Co.	2/7/2024	153	0.00%
USD	10,329	SEK	(107,951)	BNP Paribas	2/7/2024	135	0.00%
USD	23,323	DKK	(161,376)	BNP Paribas	2/7/2024	131	0.00%
EUR	322,949	ILS	(1,303,691)	Citibank NA	2/8/2024	121	0.00%
KRW	31,237,616	USD	(22,597)	Toronto-Dominion Bank	2/7/2024	97	0.00%
GBP	4,879,542	EUR	(5,755,195)	State Street Bank & Trust Co.	2/7/2024	93	0.00%
CAD	6,770,565	EUR	(4,616,662)	Toronto-Dominion Bank	2/7/2024	68	0.00%
AUD	5,759,379	EUR	(3,588,846)	Toronto-Dominion Bank	2/7/2024	55	0.00%
EUR	322,942	ILS	(1,303,691)	BNP Paribas	2/7/2024	49	0.00%
USD	8,656	SGD	(11,665)	State Street Bank & Trust Co.	2/7/2024	48	0.00%
USD	2,864	NZD	(4,639)	State Street Bank & Trust Co.	2/7/2024	37	0.00%
PLN	223,355	USD	(55,529)	Toronto-Dominion Bank	2/7/2024	32	0.00%
KRW	8,589,873	USD	(6,214)	State Street Bank & Trust Co.	2/7/2024	27	0.00%
PLN	916,307	EUR	(212,651)	Toronto-Dominion Bank	2/7/2024	26	0.00%
USD	6,265	KRW	(8,589,873)	State Street Bank & Trust Co.	2/7/2024	25	0.00%
USD	22,710	KRW	(31,237,616)	Toronto-Dominion Bank	2/7/2024	17	0.00%
USD	2,778	NOK	(29,421)	State Street Bank & Trust Co.	2/7/2024	15	0.00%
EUR	174,219	NZD	(306,870)	Toronto-Dominion Bank	2/8/2024	10	0.00%
EUR	4,613,167	CAD	(6,770,565)	Toronto-Dominion Bank	2/8/2024	9	0.00%
HKD	1,997,770	USD	(255,882)	Toronto-Dominion Bank	3/7/2024	8	0.00%
SGD	1,001,451	EUR	(689,467)	Toronto-Dominion Bank	2/7/2024	5	0.00%
EUR	361,649	NOK	(4,129,730)	Toronto-Dominion Bank	2/8/2024	3	0.00%
USD	83,940	ILS	(315,790)	Toronto-Dominion Bank	2/8/2024	3	0.00%
EUR	3,254,335	USD	(3,487,833)	State Street Bank & Trust Co.	2/7/2024	2	0.00%
EUR	1,963,446	USD	(2,104,323)	Brown Brothers Harriman & Co.	2/7/2024	1	0.00%
USD	46,888	NZD	(76,947)	JPMorgan Chase Bank	2/8/2024	1	0.00%
NOK	4,129,730	EUR	(361,892)	Toronto-Dominion Bank	2/7/2024	1	0.00%
NZD	306,870	EUR	(174,472)	Toronto-Dominion Bank	2/7/2024	1	0.00%
USD	17,376	CHF	(15,614)	Brown Brothers Harriman & Co.	2/7/2024	—	0.00%
AUD	1,438,097	USD	(960,433)	JPMorgan Chase Bank	2/7/2024	—	0.00%
JPY	521,200,060	USD	(3,240,085)	JPMorgan Chase Bank	2/7/2024	—	0.00%
NZD	76,947	USD	(46,887)	JPMorgan Chase Bank	2/7/2024	—	0.00%
CAD	1,682,115	USD	(1,229,302)	Toronto-Dominion Bank	2/7/2024	—	0.00%
USD	49,548,431	CHF	(44,524,220)	Toronto-Dominion Bank	2/7/2024	—	0.00%
DKK	3,731,754	USD	(536,310)	Toronto-Dominion Bank	2/7/2024	—	0.00%
NOK	1,029,755	USD	(96,713)	Toronto-Dominion Bank	2/7/2024	—	0.00%
SEK	4,879,989	USD	(460,802)	Toronto-Dominion Bank	2/7/2024	—	0.00%
SGD	254,907	USD	(188,088)	Toronto-Dominion Bank	2/7/2024	—	0.00%
HKD	34,939	USD	(4,476)	State Street Bank & Trust Co.	3/7/2024	(1)	(0.00%)
GBP	1,206,866	USD	(1,525,599)	State Street Bank & Trust Co.	2/7/2024	(1)	(0.00%)
DKK	14,124,091	EUR	(1,893,957)	Toronto-Dominion Bank	2/7/2024	(1)	(0.00%)
USD	96,790	NOK	(1,029,755)	Toronto-Dominion Bank	2/8/2024	(3)	(0.00%)
SEK	19,295,323	EUR	(1,700,028)	State Street Bank & Trust Co.	2/7/2024	(8)	(0.00%)
ILS	315,790	USD	(83,834)	Toronto-Dominion Bank	2/7/2024	(8)	(0.00%)
EUR	212,272	PLN	(916,307)	Toronto-Dominion Bank	2/8/2024	(12)	(0.00%)
HKD	8,391,737	EUR	(1,002,885)	Toronto-Dominion Bank	3/7/2024	(14)	(0.00%)
USD	188,362	SGD	(254,907)	Toronto-Dominion Bank	2/8/2024	(14)	(0.00%)
USD	1,525,872	GBP	(1,206,866)	State Street Bank & Trust Co.	2/8/2024	(20)	(0.00%)
USD	461,505	SEK	(4,879,989)	Toronto-Dominion Bank	2/8/2024	(26)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	689,463	SGD	(1,001,451)	Toronto-Dominion Bank	2/8/2024	(27)	(0.00%)
USD	1,230,146	CAD	(1,682,115)	Toronto-Dominion Bank	1/8/2024	(27)	(0.00%)
EUR	1,700,118	SEK	(19,295,323)	State Street Bank & Trust Co.	2/8/2024	(29)	(0.00%)
EUR	3,586,550	AUD	(5,759,379)	Toronto-Dominion Bank	2/8/2024	(30)	(0.00%)
USD	55,511	PLN	(223,355)	Toronto-Dominion Bank	2/8/2024	(31)	(0.00%)
USD	70,819,636	EUR	(66,078,503)	Bank of America	2/7/2024	(32)	(0.00%)
USD	70,819,636	EUR	(66,078,503)	State Street Bank & Trust Co.	2/7/2024	(32)	(0.00%)
USD	537,259	DKK	(3,731,754)	Toronto-Dominion Bank	2/8/2024	(38)	(0.00%)
USD	256,085	HKD	(1,997,770)	Toronto-Dominion Bank	2/8/2024	(51)	(0.00%)
USD	30,707	CAD	(42,098)	State Street Bank & Trust Co.	2/7/2024	(58)	(0.00%)
EUR	1,002,313	HKD	(8,391,737)	Toronto-Dominion Bank	2/8/2024	(61)	(0.00%)
USD	961,189	AUD	(1,438,097)	JPMorgan Chase Bank	2/8/2024	(71)	(0.00%)
EUR	1,894,506	DKK	(14,124,091)	Toronto-Dominion Bank	2/8/2024	(81)	(0.00%)
CHF	4,228,261	EUR	(4,390,490)	Toronto-Dominion Bank	2/7/2024	(122)	(0.00%)
ILS	1,303,691	EUR	(323,016)	Citibank NA	2/7/2024	(128)	(0.00%)
USD	3,492,910	EUR	(3,254,335)	State Street Bank & Trust Co.	2/8/2024	(185)	(0.00%)
USD	28,539	AUD	(43,017)	State Street Bank & Trust Co.	2/7/2024	(190)	(0.00%)
USD	260,041	HKD	(2,032,709)	Toronto-Dominion Bank	3/7/2024	(323)	(0.00%)
EUR	4,401,326	CHF	(4,228,261)	Toronto-Dominion Bank	5/8/2024	(398)	(0.00%)
USD	3,255,382	JPY	(521,200,060)	JPMorgan Chase Bank	2/8/2024	(540)	(0.00%)
EUR	173,463	NZD	(306,870)	State Street Bank & Trust Co.	2/7/2024	(1,082)	(0.00%)
USD	928,548	AUD	(1,395,080)	JPMorgan Chase Bank	2/7/2024	(3,156)	(0.00%)
USD	757,901	KRW	(1,047,722,287)	JPMorgan Chase Bank	2/7/2024	(3,249)	(0.00%)
EUR	2,813,825	KRW	(4,160,943,648)	JPMorgan Chase Bank	2/7/2024	(7,125)	(0.00%)
EUR	682,537	SGD	(1,001,451)	Toronto-Dominion Bank	2/7/2024	(7,433)	(0.00%)
USD	754,512	KRW	(1,047,722,287)	JPMorgan Chase Bank	5/8/2024	(8,121)	(0.00%)
CHF	1,148,164	USD	(1,286,131)	BNP Paribas	2/7/2024	(8,406)	(0.00%)
CHF	1,269,255	USD	(1,422,925)	State Street Bank & Trust Co.	2/7/2024	(10,445)	(0.00%)
EUR	1,690,216	SEK	(19,295,323)	Toronto-Dominion Bank	2/7/2024	(10,509)	(0.00%)
EUR	987,625	HKD	(8,391,737)	Toronto-Dominion Bank	3/7/2024	(16,341)	(0.00%)
EUR	2,804,135	KRW	(4,160,943,648)	State Street Bank & Trust Co.	2/7/2024	(17,510)	(0.00%)
EUR	2,799,682	KRW	(4,160,943,648)	JPMorgan Chase Bank	2/8/2024	(23,107)	(0.00%)
EUR	5,716,555	GBP	(4,879,542)	Toronto-Dominion Bank	2/7/2024	(41,507)	(0.00%)
JPY	2,042,872,455	EUR	(11,892,030)	State Street Bank & Trust Co.	2/7/2024	(45,597)	(0.00%)
EUR	4,572,238	CAD	(6,770,565)	Toronto-Dominion Bank	2/7/2024	(47,680)	(0.00%)
EUR	3,526,747	AUD	(5,759,379)	State Street Bank & Trust Co.	2/7/2024	(66,609)	(0.00%)
EUR	4,325,791	CHF	(4,228,261)	Toronto-Dominion Bank	2/7/2024	(69,219)	(0.00%)
EUR	65,155,355	USD	(70,819,636)	Bank of America	2/7/2024	(989,353)	(0.02%)
EUR	65,155,355	USD	(70,819,636)	BNP Paribas	2/7/2024	(989,353)	(0.02%)
						(1,875,581)	(0.04%)
Total OTC Financial Derivative Instruments						(1,996,836)	(0.04%)
Total Investments						5,552,859,667	99.58%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						23,343,760	0.42%
Net Assets						5,576,203,427	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing						5,523,431,299	98.59%
(b) Transferable securities dealt in on another regulated market						31,136,484	0.56%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market						353,595	0.01%
(d) Total Financial Derivative Instruments dealt in on a regulated market						54,027	0.00%
(e) Total OTC Financial Derivative Instruments						642,551	0.01%
(f) Other assets						46,620,003	0.83%
Total Assets						5,602,237,959	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	5,554,921,378	4,619,809,302
Financial Derivative Instruments	17	696,578	2,395,693
Cash		17,114,316	15,064,343
Unrealised Appreciation on Spot Currency Contracts		—	12,129
Receivables:			
Interest and Dividends		4,802,090	4,982,260
Capital Shares Issued		21,588,576	7,482,762
Investments Sold		852,969	106,128
Margin Cash Due from Broker		1,092,052	767,007
Cash Collateral		1,170,000	504,220
Other Receivables		—	26
Total Current Assets		5,602,237,959	4,651,123,870
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	2,758,289	849,997
Bank Overdraft		62,739	398
Unrealised Depreciation on Spot Currency Contracts		884	—
Payables and Other Liabilities:			
Investments Purchased		53,528	10
Income Distribution Payable		1,202,602	593,007
Capital Shares Redeemed		21,178,859	2,838,020
Management Fees Payable	12	777,631	732,655
Other Payables		—	335
Total Current Liabilities		26,034,532	5,014,422
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		5,576,203,427	4,646,109,448

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

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
CHF Acc¹			
US (\$) Equivalent	\$14,731,084	\$1,966,849	\$59,356
Net Assets	CHF13,237,352	CHF1,655,398	CHF54,916
Number of Shares Outstanding	110,927	16,466	627
Net Asset Value Per Share²	CHF119.33	CHF100.53	CHF87.59
CHF Hedged Acc¹			
US (\$) Equivalent	\$50,084,332	\$11,884,730	\$6,655,840
Net Assets	CHF45,005,781	CHF10,002,783	CHF6,157,983
Number of Shares Outstanding	361,413	89,449	66,930
Net Asset Value Per Share²	CHF124.53	CHF111.83	CHF92.01
EUR Acc			
US (\$) Equivalent	\$1,301,869,502	\$1,143,804,465	\$961,950,886
Net Assets	€1,214,774,432	€1,035,445,154	€901,336,052
Number of Shares Outstanding	3,093,901	3,022,159	3,206,935
Net Asset Value Per Share²	€392.64	€342.62	€281.06
Institutional Plus EUR Acc			
US (\$) Equivalent	\$474,135,014	\$392,496,641	\$150,717,522
Net Assets	€442,415,382	€355,313,130	€141,220,449
Number of Shares Outstanding	1,393,492	1,282,964	622,039
Net Asset Value Per Share²	€317.49	€276.95	€227.03
Institutional Plus EUR Hedged Acc			
US (\$) Equivalent	\$201,278,017	\$177,963,341	\$152,400,074
Net Assets	€187,812,518	€161,103,829	€142,796,980
Number of Shares Outstanding	1,462,276	1,412,626	1,551,084
Net Asset Value Per Share²	€128.44	€114.05	€92.06
GBP Acc			
US (\$) Equivalent	\$1,881,769,810	\$1,355,264,413	\$1,201,678,577
Net Assets	£1,488,668,097	£1,063,119,266	£998,984,626
Number of Shares Outstanding	3,418,908	2,737,609	3,062,721
Net Asset Value Per Share²	£435.42	£388.34	£326.18
GBP Dist			
US (\$) Equivalent	\$284,475,208	\$247,821,760	\$187,877,927
Net Assets	£225,048,337	£194,400,506	£156,187,490
Number of Shares Outstanding	634,586	610,262	575,871
Net Asset Value Per Share²	£354.64	£318.55	£271.22
Institutional Plus GBP Acc			
US (\$) Equivalent	\$11,287,678	\$73,868,642	\$56,271,184
Net Assets	£8,929,682	£57,945,280	£46,779,604
Number of Shares Outstanding	30,223	219,975	211,579
Net Asset Value Per Share²	£295.46	£263.42	£221.10
USD Acc			
Net Assets	\$1,356,572,782	\$1,241,038,607	\$815,265,973
Number of Shares Outstanding	6,045,804	6,149,260	5,096,928
Net Asset Value Per Share²	\$224.38	\$201.82	\$159.95

¹ The share class launched on 17 May 2022.

² The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for swing pricing and trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		917,716	797,891
Dividend Income		49,334,257	45,233,672
Securities Lending Income		487,185	672,477
Net Gain on Financial Instruments		478,517,997	576,064,626
Total Investment Income		529,257,155	622,768,666
Expenses			
Management Fees	12	4,620,560	3,780,954
Transaction Fees and Commissions		159,008	123,181
Other Expenses		2,942	1,223
Total Expenses		4,782,510	3,905,358
Finance Costs			
Interest Expense		157,182	4,849
Distribution	6	1,982,098	1,849,955
Total Finance Costs		2,139,280	1,854,804
Net Investment Income		522,335,365	617,008,504
Taxation	5	(9,069,384)	(8,381,492)
Net Increase in Net Assets		513,265,981	608,627,012

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	513,265,981	608,627,012
Capital Transactions		
Subscriptions	919,559,065	671,635,267
Redemptions	(502,731,067)	(466,273,565)
Total Capital Transactions	416,827,998	205,361,702
Total Increase for the Period	930,093,979	813,988,714
Net Assets		
Beginning of Period	4,646,109,448	3,532,877,339
End of Period	5,576,203,427	4,346,866,053

Vanguard ESG Emerging Markets All Cap Equity Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The fund seeks to track the performance of the FTSE Emerging All Cap Choice Index.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- The global stock rally that began in late 2023 continued into the first quarter of 2024, with a number of major market indices reaching record highs. Labour markets and consumer spending continued on solid footing, and investors remained enthusiastic about the potential for AI-driven economic growth.
- Market sentiment soured mid-period amid slow or stalled progress on inflation and strong economic data from some markets, including the US. This dampened expectations that central banks might soon begin cutting rates. Stocks resumed their upward trajectory, however, with support from the tech sector.
- Global stocks posted a double-digit gain for the period.
- For the period, the fund's benchmark index returned 6.93%. The fund's return differed from that of its benchmark owing in part to the treatment of capital gains in some markets.
- Among the 11 sectors, technology was by the far the biggest positive contributor to returns (+25.31%). Financials was another top contributor, while health care and consumer staples detracted most.
- Among markets, Taiwan (+25.96), which represented about one-quarter of the index's market value, helped performance most. India was another top contributor. Brazil, Mexico and Thailand detracted most.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Emerging All Cap Choice Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
CHF Acc	13.73%	-0.23%
Benchmark	14.16	0.31
Tracking Difference*	-0.43	
EUR Acc	9.80%	5.38%
Benchmark	10.21	5.95
Tracking Difference*	-0.41	
Institutional Plus EUR Acc	9.83%	-1.11%
Benchmark	10.21	-0.80
Tracking Difference*	-0.38	
GBP Acc	7.43%	4.05%
Benchmark	7.83	4.62
Tracking Difference*	-0.40	
GBP Dist	7.43%	4.05%
Benchmark	7.83	4.62
Tracking Difference*	-0.40	
Institutional Plus GBP Acc	7.46%	-1.00%
Benchmark	7.83	-0.62
Tracking Difference*	-0.37	
Institutional Plus GBP Dist	7.46%	4.12%
Benchmark	7.83	4.62
Tracking Difference*	-0.37	

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
USD Acc	6.53%	3.89%
Benchmark	6.93	4.45
Tracking Difference*	-0.40	

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and FTSE.

Performance is based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: CHF Acc, 17 May 2022; EUR Acc, GBP Acc, GBP Dist, Institutional Plus GBP Dist and USD Acc, 9 June 2020; Institutional Plus EUR Acc, 3 March 2021; Institutional Plus GBP Acc, 1 September 2021.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Taiwan Semiconductor Manufacturing Co., Ltd.	440,000	9,946,001	Taiwan Semiconductor Manufacturing Co., Ltd.	204,000	4,696,374
HDFC Bank Ltd.	175,088	3,091,224	Alibaba Group Holding Ltd.	147,700	1,323,303
PDD Holdings, Inc. ADR	21,452	2,947,197	ENN Energy Holdings Ltd.	85,700	706,121
Alibaba Group Holding Ltd.	317,000	2,943,881	Ambuja Cements Ltd.	85,882	667,607
ICICI Bank Ltd.	196,576	2,625,225	Dubai Electricity & Water Authority PJSC	1,012,795	652,269
Jio Financial Services Ltd.	347,887	1,450,026	Infosys Ltd.	30,934	602,833
Infosys Ltd.	65,316	1,252,635	PDD Holdings, Inc. ADR	4,429	577,081
Meituan Class B	101,600	1,181,003	Meituan Class B	48,800	532,750
Bharti Airtel Ltd. (XNSE)	74,780	1,165,808	HDFC Bank Ltd.	29,163	522,768
China Construction Bank Corp. Class H	1,741,000	1,105,636	MediaTek, Inc.	14,000	506,487
MediaTek, Inc.	28,000	970,531	China Construction Bank Corp. Class H	778,000	478,047
Kotak Mahindra Bank Ltd.	44,716	943,481	Hon Hai Precision Industry Co., Ltd.	103,000	415,662
Hon Hai Precision Industry Co., Ltd.	223,000	861,861	Al Rajhi Bank	17,459	396,622
Al Rajhi Bank	37,683	857,411	Adani Total Gas Ltd.	30,877	368,556
Amman Mineral Internasional PT	1,361,800	840,195	Naspers Ltd. Class N	2,084	340,775
Industrial & Commercial Bank of China Ltd. Class H	1,509,000	791,029	Industrial & Commercial Bank of China Ltd. Class H	657,000	331,988
J&T Global Express Ltd.	735,600	785,158	China Resources Gas Group Ltd.	100,600	330,399
NetEase, Inc.	35,300	727,054	China Gas Holdings Ltd.	332,507	324,063
Bank of China Ltd. Class H	1,588,000	655,453	NetEase, Inc.	16,600	323,224
Bank Central Asia Tbk PT	994,300	607,751	Polycab India Ltd.	5,194	306,697

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

Financial Statements

Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.31% (31 December 2023: 98.60%)							
Equities 99.31% (31 December 2023: 98.60%)							
Brazil 3.48% (31 December 2023: 4.89%)							
AES Brasil Energia SA	28,199	57,825	0.01%	Compania Siderurgica Nacional SA	67,400	156,655	0.02%
Allos SA	52,637	200,145	0.03%	CSN Mineracao SA	64,400	60,174	0.01%
Alpargatas SA - Preference Shares	27,700	45,481	0.01%	CTEEP-Compania de Transmissao de Energia Eletrica Paulista - Preference Shares	20,600	97,391	0.01%
Alupar Investimento SA	10,883	58,327	0.01%	Cury Construtora e Incorporadora SA	9,100	33,750	0.00%
Ambipar Participacoes e Empreendimentos SA	12,100	28,102	0.00%	CVC Brasil Operadora e Agencia de Viagens SA	42,609	15,035	0.00%
Anima Holding SA	27,706	15,712	0.00%	Cyrela Brazil Realty SA Empreendimentos e Participacoes	30,800	104,525	0.02%
Arezzo Industria e Comercio SA	7,500	69,336	0.01%	Dexco SA	43,395	51,251	0.01%
Armac Locacao Logistica E Servicos SA	8,300	14,734	0.00%	Diagnosticos da America SA	26,200	13,066	0.00%
Atacadao SA	54,900	89,153	0.01%	Direcional Engenharia SA	11,997	57,432	0.01%
Auren Energia SA	38,820	86,244	0.01%	EcoRodovias Infraestrutura e Logistica SA	25,500	30,300	0.00%
Azul SA - Preference Shares	27,000	35,680	0.01%	Empreendimentos Pague Menos SA	19,128	8,782	0.00%
B3 SA - Brasil Bolsa Balcao	597,500	1,101,531	0.16%	Energisa SA	30,300	248,861	0.04%
Banco ABC Brasil SA - Preference Shares	5,500	21,923	0.00%	Engie Brasil Energia SA	17,800	141,933	0.02%
Banco Bradesco SA	161,299	324,953	0.05%	Equatorial Energia SA	95,923	530,107	0.08%
Banco Bradesco SA - Preference Shares	571,091	1,272,873	0.18%	Ez Tec Empreendimentos e Participacoes SA	10,300	23,996	0.00%
Banco BTG Pactual SA	135,500	754,045	0.11%	Fleury SA	32,272	87,326	0.01%
Banco do Brasil SA	184,900	889,139	0.13%	Fras-Le SA	8,300	28,974	0.00%
Banco do Estado do Rio Grande do Sul SA - Preference Shares	20,800	42,503	0.01%	Gerdau SA - Preference Shares	140,806	465,935	0.07%
Banco Pan SA - Preference Shares	31,900	46,462	0.01%	Gol Linhas Aereas Inteligentes SA - Preference Shares	29,366	5,446	0.00%
Banco Santander Brasil SA	41,100	203,190	0.03%	GPS Participacoes e Empreendimentos SA	44,400	137,810	0.02%
BB Seguridade Participacoes SA	73,800	437,529	0.06%	Grendene SA	42,600	44,177	0.01%
Blau Farmaceutica SA	4,400	8,310	0.00%	Grupo Casas Bahia SA	10,836	10,632	0.00%
Bradespar SA	5,500	17,774	0.00%	GRUPO DE MODA SOMA SA	50,825	56,183	0.01%
Bradespar SA - Preference Shares	25,117	83,702	0.01%	Grupo Mateus SA	44,600	55,645	0.01%
BrasilAgro - Co. Brasileira de Propriedades Agricolas	8,700	40,160	0.01%	Grupo SBF SA	9,100	19,660	0.00%
BRF SA	72,000	293,862	0.04%	Hapvida Participacoes e Investimentos SA	520,906	359,184	0.05%
Caixa Seguridade Participacoes SA	48,100	123,921	0.02%	Hidrovias do Brasil SA	42,900	28,654	0.00%
Camil Alimentos SA	7,500	11,140	0.00%	Hospital Mater Dei SA	5,500	4,505	0.00%
CCR SA	119,100	249,588	0.04%	Hypera SA	42,700	220,632	0.03%
Cielo SA	128,500	130,248	0.02%	Iguatemi SA	30,000	111,154	0.02%
CM Hospitalar SA	17,200	6,936	0.00%	Intelbras SA Industria de Telecommunicacao	6,300	26,189	0.00%
Cogna Educacao SA	211,800	67,493	0.01%	Eletronica Brasileira	16,500	34,934	0.01%
Compania Brasileira de Alumínio	30,868	38,679	0.01%	lochpe Maxion SA	9,540	54,274	0.01%
Compania Brasileira de Distribuicao	24,500	11,909	0.00%	IRB Brasil Resseguros SA	47,700	241,229	0.03%
Compania de Ferro Ligas da Bahia FERBASA - Preference Shares	14,600	21,212	0.00%	Itau Unibanco Holding SA - Preference Shares	528,100	3,081,443	0.44%
Compania de Saneamento Basico do Estado de Sao Paulo SABESP	36,900	498,050	0.07%	Itausa SA - Preference Shares	592,772	1,047,992	0.15%
Compania de Saneamento de Minas Gerais Copasa MG	21,800	81,989	0.01%	JHSF Participacoes SA	45,400	32,286	0.00%
Compania de Sanena Do Parana	26,400	130,991	0.02%	Klabin SA	99,400	383,681	0.06%
Compania Energetica de Minas Gerais	6,747	14,844	0.00%	Localiza Rent a Car SA	91,100	688,853	0.10%
Compania Energetica de Minas Gerais - Preference Shares	181,633	323,407	0.05%	Localiza Rent a Car SA - Rights Issue 31/12/2049	920	1,491	0.00%
				LOG Commercial Properties e Participacoes SA	6,100	25,643	0.00%
				Log-in Logistica Intermodal SA	6,000	38,618	0.01%
				Lojas Quero-Quero SA	27,442	18,379	0.00%
				Lojas Renner SA	100,342	225,453	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
LWSA SA	41,000	29,895	0.00%	Banco Santander Chile	6,710,191	314,210	0.05%
M Dias Branco SA	13,500	71,286	0.01%	CAP SA	7,048	44,131	0.01%
Magazine Luiza SA	36,726	79,675	0.01%	Cencosud SA	143,653	270,132	0.04%
Mahle Metal Leve SA	5,600	32,605	0.00%	Cencosud Shopping SA	55,397	83,630	0.01%
Marcopolo SA - Preference Shares	74,040	84,645	0.01%	Compania Sud Americana de Vapores SA	1,909,734	120,906	0.02%
Marfrig Global Foods SA	36,544	81,319	0.01%	Empresa Nacional de Telecomunicaciones SA	12,854	37,925	0.01%
Metalurgica Gerdau SA - Preference Shares	70,600	135,367	0.02%	Empresas CMPC SA	127,356	238,811	0.03%
Mills Locacao Servicos e Logistica SA	19,800	37,394	0.01%	Falabella SA	85,136	261,652	0.04%
Minerva SA	30,200	36,320	0.01%	Inversiones Aguas Metropolitanas SA	46,489	34,450	0.01%
Movida Participacoes SA	12,100	13,158	0.00%	Inversiones La Construccion SA	3,362	28,654	0.00%
MRV Engenharia e Participacoes SA	46,700	56,163	0.01%	Latam Airlines Group SA	18,140,151	246,756	0.04%
Multiplan Empreendimentos Imobiliarios SA	29,600	120,117	0.02%	Parque Arauco SA	75,342	113,421	0.02%
Natura & Co. Holding SA	106,190	297,094	0.04%	Plaza SA	30,551	44,338	0.01%
Odontoprev SA	26,630	54,464	0.01%	Plaza SA - Rights Issue 27/7/2024	3,585	114	0.00%
Oncoclinicas do Brasil Servicos Medicos SA	22,800	25,368	0.00%	Quinenco SA	30,307	99,051	0.01%
Pet Center Comercio e Participacoes SA	28,500	18,626	0.00%	Ripley Corp. SA	88,657	24,138	0.00%
Porto Seguro SA	19,000	105,870	0.02%	SMU SA	351,959	61,523	0.01%
Raia Drogasil SA	118,324	547,050	0.08%	Sociedad de Inversiones Oro Blanco SA	4,962,311	30,486	0.00%
Raizen SA - Preference Shares	121,500	64,529	0.01%	Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	14,692	591,883	0.08%
Randon SA Implementos e Participacoes - Preference Shares	19,300	37,944	0.01%	SONDA SA	67,187	29,824	0.00%
Rede D'Or Sao Luiz SA	85,038	416,429	0.06%			3,682,901	0.53%
Rumo SA	136,887	510,635	0.07%	China 24.18% (31 December 2023: 25.77%)			
Santos Brasil Participacoes SA	76,847	188,851	0.03%	360 Security Technology, Inc. Class A	62,703	65,959	0.01%
Sao Martinho SA	16,600	97,817	0.01%	37 Interactive Entertainment Network Technology Group Co., Ltd. Class A	8,900	15,908	0.00%
Sendas Distribuidora SA	147,966	275,449	0.04%	3peak, Inc. Class A	1,241	16,626	0.00%
Serena Energia SA	39,682	62,940	0.01%	3SBio, Inc.	206,000	169,921	0.03%
SIMPAR SA	29,900	28,692	0.00%	515J Holding Group Co., Ltd. Class A	6,000	1,824	0.00%
SLC Agricola SA	24,020	75,462	0.01%	Accelink Technologies Co., Ltd. Class A	6,400	32,759	0.01%
Smartfit Escola de Ginastica e Danca SA	11,100	43,165	0.01%	ACM Research Shanghai, Inc. Class A	2,068	23,938	0.00%
Suzano SA	73,738	756,835	0.11%	ADAMA Ltd. Class A	1,200	746	0.00%
Telefonica Brasil SA	45,900	374,674	0.05%	Adicon Holdings Ltd.	10,000	13,065	0.00%
TIM SA	86,700	247,873	0.04%	Advanced Fiber Resources Zhuhai Ltd. Class A	2,300	11,587	0.00%
TOTVS SA	47,377	259,554	0.04%	Advanced Micro-Fabrication Equipment, Inc. Class A	4,486	86,797	0.01%
Transmissora Alianca de Energia Eletrica SA	23,700	146,054	0.02%	Advanced Technology & Materials Co., Ltd. Class A	10,800	11,731	0.00%
Tres Tentos Agroindustrial SA	55,900	99,432	0.01%	AECC Aero Science & Technology Co., Ltd. Class A	11,300	23,603	0.00%
Tupy SA	6,200	26,376	0.00%	AECC Aviation Power Co., Ltd. Class A	23,800	119,149	0.02%
Unipar Carbocloro SA - Preference Shares Class B	5,478	48,119	0.01%	Aerospace Hi-Tech Holdings Grp Ltd. Class A	3,100	3,720	0.00%
Usinas Siderurgicas de Minas Gerais SA Usiminas	16,400	22,528	0.00%	Agile Group Holdings Ltd.	266,000	17,376	0.00%
Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A	54,500	77,613	0.01%	Agricultural Bank of China Ltd. Class A	708,100	422,871	0.06%
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA	45,156	61,542	0.01%	Agricultural Bank of China Ltd. Class H	3,280,000	1,403,182	0.20%
Vivara Participacoes SA	10,700	40,338	0.01%	Aier Eye Hospital Group Co., Ltd. Class A	67,112	94,865	0.02%
Vulcabras SA	12,900	34,349	0.01%	AIIMA Technology Group Co., Ltd. Class A	4,950	18,530	0.00%
WEG SA	162,300	1,232,784	0.18%	Alnovation Technology Group Co., Ltd.	22,700	15,032	0.00%
Wilson Sons SA	18,400	50,352	0.01%	Air China Ltd. Class A	62,600	63,279	0.01%
YDUQS Participacoes SA	29,800	55,850	0.01%	Air China Ltd. Class H	198,000	92,059	0.01%
Zamp SA	16,282	10,963	0.00%	Aisino Corp. Class A	12,400	12,500	0.00%
		24,232,307	3.48%				
Chile 0.53% (31 December 2023: 0.60%)							
Aguas Andinas SA Class A	316,820	86,260	0.01%				
Banco de Chile	4,778,142	541,886	0.08%				
Banco de Credito e Inversiones SA	10,118	283,841	0.04%				
Banco Itau Chile SA	8,653	94,879	0.01%				

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AK Medical Holdings Ltd.	34,000	18,769	0.00%	Aotecar New Energy Technology Co., Ltd. Class A	7,400	2,331	0.00%
Akeso, Inc.	74,000	357,802	0.05%	Apeloa Pharmaceutical Co., Ltd. Class A	5,300	9,851	0.00%
Alibaba Group Holding Ltd.	1,842,620	16,638,665	2.39%	ApicHope Pharmaceutical Co., Ltd. Class A	4,700	12,650	0.00%
Alibaba Health Information Technology Ltd.	646,000	258,982	0.04%	Appotronics Corp., Ltd. Class A	5,927	13,070	0.00%
Alibaba Pictures Group Ltd.	1,510,000	80,264	0.01%	APT Medical, Inc. Class A	567	35,422	0.01%
A-Living Smart City Services Co., Ltd.	68,750	24,656	0.00%	Archermind Technology Nanjing Co., Ltd. Class A	910	3,500	0.00%
All Winner Technology Co., Ltd. Class A	2,470	7,954	0.00%	Arcsoft Corp., Ltd. Class A	1,668	6,594	0.00%
Alpha Group Class A	9,100	7,454	0.00%	Arctech Solar Holding Co., Ltd. Class A	1,176	14,832	0.00%
Alphamab Oncology	77,000	23,670	0.00%	Arrail Group Ltd.	31,000	20,568	0.00%
Amlogic Shanghai Co., Ltd. Class A	2,664	21,645	0.00%	Ascentage Pharma Group International	16,300	53,342	0.01%
Amoy Diagnostics Co., Ltd. Class A	1,620	3,914	0.00%	Asia - Potash International Investment Guangzhou Co., Ltd. Class A	5,300	11,731	0.00%
Andon Health Co., Ltd. Class A	2,600	14,437	0.00%	AsiaInfo Technologies Ltd.	50,000	44,957	0.01%
ANE Cayman, Inc.	79,000	68,301	0.01%	ASR Microelectronics Co., Ltd. Class A	4,476	22,966	0.00%
Angang Steel Co., Ltd. Class A	41,300	11,993	0.00%	Asymchem Laboratories Tianjin Co., Ltd. Class A	2,560	23,072	0.00%
Angang Steel Co., Ltd. Class H	176,000	27,502	0.01%	Atour Lifestyle Holdings Ltd. ADR	5,498	100,888	0.02%
Angel Yeast Co., Ltd. Class A	5,900	22,571	0.00%	Autel Intelligent Technology Corp., Ltd. Class A	915	3,025	0.00%
Angelalign Technology, Inc.	5,723	41,599	0.01%	Autobio Diagnostics Co., Ltd. Class A	1,300	8,203	0.00%
Anhui Anke Biotechnology Group Co., Ltd. Class A	25,040	29,290	0.01%	Autohome, Inc. ADR	6,392	175,460	0.03%
Anhui Construction Engineering Group Co., Ltd. Class A	9,100	5,360	0.00%	Avary Holding Shenzhen Co., Ltd. Class A	4,400	23,962	0.00%
Anhui Expressway Co., Ltd. Class A	11,900	22,770	0.00%	AVIC Industry-Finance Holdings Co., Ltd. Class A	87,500	26,606	0.01%
Anhui Expressway Co., Ltd. Class H	42,000	50,298	0.01%	Bafang Electric Suzhou Co., Ltd. Class A	560	2,069	0.00%
Anhui Guangxin Agrochemical Co., Ltd. Class A	8,540	14,189	0.00%	BAIC BluePark New Energy Technology Co., Ltd. Class A	47,061	52,083	0.01%
Anhui Heli Co., Ltd. Class A	5,600	16,599	0.00%	BAIC Motor Corp., Ltd. Class H	261,000	66,860	0.01%
Anhui Honglu Steel Construction Group Co., Ltd. Class A	2,600	6,043	0.00%	Bairong, Inc. Class B	41,000	46,738	0.01%
Anhui Huaheng Biotechnology Co., Ltd. Class A	838	8,768	0.00%	Baiyin Nonferrous Group Co., Ltd. Class A	51,400	19,572	0.00%
Anhui Huilong Agricultural Means of Production Co., Ltd. Class A	2,500	1,428	0.00%	Bank of Beijing Co., Ltd. Class A	151,500	121,186	0.02%
Anhui Jianghuai Automobile Group Corp., Ltd. Class A	17,900	38,836	0.01%	Bank of Changsha Co., Ltd. Class A	24,300	27,226	0.01%
Anhui Jiangnan Chemical Industry Co., Ltd. Class A	32,900	20,188	0.00%	Bank of Chengdu Co., Ltd. Class A	8,500	17,685	0.00%
Anhui Jinhe Industrial Co., Ltd. Class A	2,200	5,994	0.00%	Bank of China Ltd. Class A	336,500	212,938	0.03%
Anhui Tatfook Technology Co., Ltd. Class A	2,100	1,962	0.00%	Bank of China Ltd. Class H	9,081,000	4,478,040	0.64%
Anhui Truchum Advanced Materials & Technology Co., Ltd. Class A	3,400	3,069	0.00%	Bank of Chongqing Co., Ltd. Class A	20,400	21,655	0.00%
Anhui Xinhua Media Co., Ltd. Class A	16,400	15,567	0.00%	Bank of Chongqing Co., Ltd. Class H	62,000	40,024	0.01%
Anhui Zhongding Sealing Parts Co., Ltd. Class A	9,000	15,089	0.00%	Bank of Communications Co., Ltd. Class A	294,100	300,914	0.04%
Anji Microelectronics Technology Shanghai Co., Ltd. Class A	611	10,528	0.00%	Bank of Communications Co., Ltd. Class H	813,000	638,329	0.09%
Anjoy Foods Group Co., Ltd. Class A	2,200	22,392	0.00%	Bank of Guiyang Co., Ltd. Class A	34,300	24,759	0.00%
Anker Innovations Technology Co., Ltd. Class A	650	6,340	0.00%	Bank of Hangzhou Co., Ltd. Class A	48,600	86,871	0.01%
ANTA Sports Products Ltd.	134,800	1,294,925	0.19%	Bank of Jiangsu Co., Ltd. Class A	144,370	146,924	0.02%
Antong Holdings Co., Ltd. Class A	34,400	10,978	0.00%	Bank of Lanzhou Co., Ltd. Class A	45,500	14,833	0.00%
				Bank of Nanjing Co., Ltd. Class A	75,699	107,729	0.02%
				Bank of Ningbo Co., Ltd. Class A	51,830	156,608	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Qingdao Co., Ltd. Class A	40,660	18,768	0.00%	Beijing GeoEnviron Engineering & Technology, Inc. Class A	4,356	3,747	0.00%
Bank of Shanghai Co., Ltd. Class A	110,000	109,385	0.02%	Beijing Huafeng Test & Control Technology Co., Ltd. Class A	741	9,312	0.00%
Bank of Suzhou Co., Ltd. Class A	9,680	9,944	0.00%	Beijing Jetsen Technology Co., Ltd. Class A	13,400	6,809	0.00%
Bank of Xi'an Co., Ltd. Class A	33,600	15,049	0.00%	Beijing Jingyuntong Technology Co., Ltd. Class A	10,800	3,743	0.00%
Bank of Zhengzhou Co., Ltd. Class A	74,965	17,764	0.00%	Beijing Kingsoft Office Software, Inc. Class A	3,785	117,943	0.02%
Baoji Titanium Industry Co., Ltd. Class A	4,000	13,987	0.00%	Beijing New Building Materials plc Class A	13,400	54,438	0.01%
Baowu Magnesium Technology Co., Ltd. Class A	10,920	16,872	0.00%	Beijing North Star Co., Ltd. Class A	57,600	10,651	0.00%
Baoxiniao Holding Co., Ltd. Class A	17,800	13,263	0.00%	Beijing Orient National Communication Science & Technology Co., Ltd. Class A	5,900	4,946	0.00%
BBMG Corp. Class A	56,200	10,546	0.00%	Beijing Originwater Technology Co., Ltd. Class A	30,306	17,393	0.00%
BBMG Corp. Class H	248,000	17,788	0.00%	Beijing Roborock Technology Co., Ltd. Class A	997	53,613	0.01%
Bear Electric Appliance Co., Ltd. Class A	400	2,636	0.00%	Beijing Sanlian Hope Shingosen Technical Service Co., Ltd. Class A	6,000	10,782	0.00%
Beibuwan Port Co., Ltd. Class A	9,200	9,375	0.00%	Beijing Shiji Information Technology Co., Ltd. Class A	15,251	11,970	0.00%
BeiGene Ltd.	67,100	740,838	0.11%	Beijing Shougang Co., Ltd. Class A	57,000	21,236	0.00%
BeiGene Ltd. Class A	702	11,138	0.00%	Beijing Sifang Automation Co., Ltd. Class A	9,600	25,273	0.01%
Beijing Aerospace Shenzhou Intelligent Equipment Technology Co., Ltd. Class A	9,000	15,237	0.00%	Beijing Sinnet Technology Co., Ltd. Class A	15,000	17,361	0.00%
Beijing Aosaikang Pharmaceutical Co., Ltd. Class A	12,400	16,390	0.00%	Beijing SL Pharmaceutical Co., Ltd. Class A	8,100	8,177	0.00%
Beijing Balance Medical Technology Co., Ltd. Class A	816	11,343	0.00%	Beijing Strong Biotechnologies, Inc. Class A	3,100	6,530	0.00%
Beijing BDStar Navigation Co., Ltd. Class A	8,500	28,152	0.01%	Beijing SuperMap Software Co., Ltd. Class A	2,600	4,971	0.00%
Beijing Bei Mo Gao Ke Friction Material Co., Ltd. Class A	1,040	3,138	0.00%	Beijing Tiantan Biological Products Corp., Ltd. Class A	15,240	50,933	0.01%
Beijing Capital Development Co., Ltd. Class A	12,400	3,567	0.00%	Beijing Tongrentang Co., Ltd. Class A	9,400	49,196	0.01%
Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A	88,820	32,604	0.01%	Beijing Tongtech Co., Ltd. Class A	5,920	6,552	0.00%
Beijing Capital International Airport Co., Ltd. Class H	182,000	60,143	0.01%	Beijing Ultrapower Software Co., Ltd. Class A	9,800	10,900	0.00%
Beijing Chunlizhengda Medical Instruments Co., Ltd. Class H	11,000	12,131	0.00%	Beijing United Information Technology Co., Ltd. Class A	4,466	11,996	0.00%
Beijing Compass Technology Development Co., Ltd. Class A	900	4,488	0.00%	Beijing Urban Construction Investment & Development Co., Ltd. Class A	31,100	15,932	0.00%
Beijing CTJ Information Technology Co., Ltd. Class A	3,240	12,541	0.00%	Beijing VRV Software Corp., Ltd. Class A	2,800	1,473	0.00%
Beijing Dabeinong Technology Group Co., Ltd. Class A	31,000	16,347	0.00%	Beijing Wandong Medical Technology Co., Ltd. Class A	8,800	14,886	0.00%
Beijing Dahao Technology Corp., Ltd. Class A	6,120	11,585	0.00%	Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A	3,010	27,161	0.01%
Beijing Easpring Material Technology Co., Ltd. Class A	2,600	12,219	0.00%	Beijing Water Business Doctor Co., Ltd. Class A	16,700	9,264	0.00%
Beijing eGOVA Co., Ltd. Class A	3,840	7,758	0.00%	Beijing Yuanliu Hongyuan Electronic Technology Co., Ltd. Class A	1,100	5,138	0.00%
Beijing E-Hualu Information Technology Co., Ltd. Class A	4,900	11,296	0.00%	Beijing Zhong Ke San Huan High-Tech Co., Ltd. Class A	6,900	7,230	0.00%
Beijing Enlight Media Co., Ltd. Class A	21,800	25,112	0.01%				
Beijing Enterprises Water Group Ltd.	458,000	140,789	0.02%				

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Beijing-Shanghai High Speed Railway Co., Ltd. Class A	223,200	164,170	0.02%	CanSino Biologics, Inc. Class H	7,800	19,521	0.00%
Beiqi Foton Motor Co., Ltd. Class A	46,900	14,454	0.00%	Canvest Environmental Protection Group Co., Ltd.	84,000	45,188	0.01%
Bestechnic Shanghai Co., Ltd. Class A	722	14,476	0.00%	CARsgen Therapeutics Holdings Ltd.	31,500	19,366	0.00%
Bestway Marine & Energy Technology Co., Ltd. Class A	21,100	11,387	0.00%	Cathay Biotech, Inc. Class A	4,215	26,205	0.01%
Bethel Automotive Safety Systems Co., Ltd. Class A	3,500	18,648	0.00%	CCCC Design & Consulting Group Co., Ltd. Class A	19,400	23,649	0.00%
Betta Pharmaceuticals Co., Ltd. Class A	300	1,338	0.00%	CCCG Real Estate Corp., Ltd. Class A	7,100	8,636	0.00%
Beyondsoft Corp. Class A	5,000	5,451	0.00%	CECEP Solar Energy Co., Ltd. Class A	31,900	20,580	0.00%
BGI Genomics Co., Ltd. Class A	7,700	36,924	0.01%	CECEP Wind-Power Corp. Class A	33,800	13,842	0.00%
Biem.L.Fdlkk Garment Co., Ltd. Class A	2,800	9,270	0.00%	Central China Land Media Co., Ltd. Class A	11,000	15,232	0.00%
Bilibili, Inc. Class Z	30,690	498,829	0.07%	Central China Securities Co., Ltd. Class A	119,600	55,861	0.01%
Black Peony Group Co., Ltd. Class A	4,800	2,446	0.00%	Central China Securities Co., Ltd. Class H	71,000	9,185	0.00%
Blivex Energy Technology Co., Ltd. Class A	77,600	1,169	0.00%	CETC Chips Technology, Inc. Class A	7,000	10,278	0.00%
Bloomage Biotechnology Corp., Ltd. Class A	2,291	17,752	0.00%	CETC Cyberspace Security Technology Co., Ltd. Class A	6,400	12,474	0.00%
Blue Moon Group Holdings Ltd.	73,500	19,487	0.00%	CETC Digital Technology Co., Ltd. Class A	6,760	16,759	0.00%
Blue Sail Medical Co., Ltd. Class A	3,500	2,071	0.00%	CETC Potevio Science&Technology Co., Ltd. Class A	5,500	14,080	0.00%
Bluefocus Intelligent Communications Group Co., Ltd. Class A	13,200	9,836	0.00%	Changchun BCHT Biotechnology Co., Ltd. Class A	2,107	8,187	0.00%
Bluestar Adisseo Co. Class A	6,600	8,769	0.00%	Changchun Faway Automobile Components Co., Ltd. Class A	3,800	3,878	0.00%
BOC International China Co., Ltd. Class A	12,400	15,422	0.00%	Changchun High-Tech Industry Group Co., Ltd. Class A	3,600	45,251	0.01%
BOE HC SemiTek Corp. Class A	9,900	5,899	0.00%	Changjiang Publishing & Media Co., Ltd. Class A	15,000	16,560	0.00%
BOE Technology Group Co., Ltd. Class A	335,100	187,726	0.03%	Changjiang Securities Co., Ltd. Class A	45,400	30,035	0.01%
BOE Technology Group Co., Ltd. Class B	65,200	21,295	0.00%	Changzheng Engineering Technology Co., Ltd. Class A	9,900	16,231	0.00%
BOE Varitronix Ltd.	33,000	20,119	0.00%	Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	2,100	32,227	0.01%
Bohai Leasing Co., Ltd. Class A	67,200	23,471	0.00%	Chaozhou Three-Circle Group Co., Ltd. Class A	13,500	53,975	0.01%
Bosideng International Holdings Ltd.	382,000	238,279	0.04%	Cheng de Lolo Co., Ltd. Class A	15,600	16,795	0.00%
Bright Dairy & Food Co., Ltd. Class A	12,900	13,729	0.00%	Chengdu ALD Aviation Manufacturing Corp. Class A	2,900	7,051	0.00%
BrightGene Bio-Medical Technology Co., Ltd. Class A	1,861	8,922	0.00%	Chengdu Bright Eye Hospital Co., Ltd. Class A	1,800	8,710	0.00%
Brilliance China Automotive Holdings Ltd.	306,000	321,779	0.05%	Chengdu CORPRO Technology Co., Ltd. Class A	4,900	9,913	0.00%
B-Soft Co., Ltd. Class A	9,040	4,284	0.00%	Chengdu Fusen Noble-House Industrial Co., Ltd. Class A	7,300	12,259	0.00%
BTG Hotels Group Co., Ltd. Class A	9,300	15,732	0.00%	Chengdu Guoguang Electric Co., Ltd. Class A	1,433	10,874	0.00%
By-health Co., Ltd. Class A	14,500	26,911	0.01%	Chengdu Kanghong Pharmaceutical Group Co., Ltd. Class A	200	593	0.00%
C&D International Investment Group Ltd.	88,000	163,660	0.02%	Chengdu Kanghua Biological Products Co., Ltd. Class A	600	4,162	0.00%
C&S Paper Co., Ltd. Class A	6,000	5,687	0.00%	Chengdu Leejun Industrial Co., Ltd. Class A	2,500	1,880	0.00%
Caida Securities Co., Ltd. Class A	14,400	11,302	0.00%				
Caitong Securities Co., Ltd. Class A	36,860	33,372	0.01%				
Cambricon Technologies Corp., Ltd. Class A	3,072	83,595	0.01%				
Canaan, Inc. ADR	11,534	11,532	0.00%				
Canadian Solar, Inc.	5,197	76,656	0.01%				
Cangzhou Mingzhu Plastic Co., Ltd. Class A	6,300	2,640	0.00%				
Canmax Technologies Co., Ltd. Class A	4,680	11,013	0.00%				
CanSino Biologics, Inc. Class A	2,335	13,142	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Chengdu RML Technology Co., Ltd. Class A	1,000	6,596	0.00%	China Galaxy Securities Co., Ltd. Class A	73,700	109,629	0.02%
Chengdu Wintruce Holding Co., Ltd. Class A	3,100	3,027	0.00%	China Galaxy Securities Co., Ltd. Class H	332,500	174,184	0.03%
Chengdu XGimi Technology Co., Ltd. Class A	428	4,528	0.00%	China Great Wall Securities Co., Ltd. Class A	18,800	17,253	0.00%
Chengdu Xingrong Environment Co., Ltd. Class A	18,400	18,952	0.00%	China Greatwall Technology Group Co., Ltd. Class A	23,800	28,524	0.01%
Chengtun Mining Group Co., Ltd. Class A	11,900	5,982	0.00%	China Green Electricity Investment of Tianjin Co., Ltd. Class A	12,200	15,925	0.00%
Chengxin Lithium Group Co., Ltd. Class A	5,400	9,926	0.00%	China Hainan Rubber Industry Group Co., Ltd. Class A	36,100	22,498	0.00%
Chengzhi Co., Ltd. Class A	3,900	3,974	0.00%	China High Speed Railway Technology Co., Ltd. Class A	6,100	1,613	0.00%
Chervon Holdings Ltd.	13,400	31,237	0.01%	China Hongqiao Group Ltd.	243,500	368,646	0.05%
Chifeng Jilong Gold Mining Co., Ltd. Class A	16,700	37,376	0.01%	China International Capital Corp., Ltd. Class A	6,600	26,768	0.01%
China Aluminum International Engineering Corp., Ltd. Class A	12,100	6,977	0.00%	China International Capital Corp., Ltd. Class H	167,600	186,547	0.03%
China Automotive Engineering Research Institute Co., Ltd. Class A	8,400	19,433	0.00%	China International Marine Containers Group Co., Ltd. Class A	16,350	20,737	0.00%
China Baoan Group Co., Ltd. Class A	26,000	30,627	0.01%	China International Marine Containers Group Co., Ltd. Class H	72,050	64,968	0.01%
China BlueChemical Ltd. Class H	190,000	54,026	0.01%	China Jinmao Holdings Group Ltd.	766,000	60,829	0.01%
China Bohai Bank Co., Ltd. Class H	283,500	34,496	0.01%	China Jushi Co., Ltd. Class A	30,286	45,839	0.01%
China CAMC Engineering Co., Ltd. Class A	5,700	5,434	0.00%	China Kepei Education Group Ltd.	58,000	11,292	0.00%
China Cinda Asset Management Co., Ltd. Class H	907,000	75,512	0.01%	China Kings Resources Group Co., Ltd. Class A	3,500	13,390	0.00%
China CITIC Bank Corp., Ltd. Class A	187,800	172,344	0.03%	China Lesso Group Holdings Ltd.	114,000	45,557	0.01%
China CITIC Bank Corp., Ltd. Class H	1,026,000	658,383	0.10%	China Life Insurance Co., Ltd. Class A	800	3,402	0.00%
China CITIC Financial Asset Management Co., Ltd. Class H	1,599,000	71,682	0.01%	China Life Insurance Co., Ltd. Class H	801,000	1,132,648	0.16%
China Communications Services Corp., Ltd. Class H	260,000	140,200	0.02%	China Lilang Ltd.	42,000	24,853	0.00%
China Conch Environment Protection Holdings Ltd.	112,500	12,536	0.00%	China Medical System Holdings Ltd.	135,000	114,468	0.02%
China Conch Venture Holdings Ltd.	158,000	147,327	0.02%	China Meheco Group Co., Ltd. Class A	6,720	9,315	0.00%
China Construction Bank Corp. Class A	83,100	84,229	0.01%	China Meidong Auto Holdings Ltd.	42,000	11,297	0.00%
China Construction Bank Corp. Class H	10,104,000	7,467,285	1.07%	China Mengniu Dairy Co., Ltd.	335,545	601,689	0.09%
China Dili Group	202,000	17,076	0.00%	China Merchants Bank Co., Ltd. Class A	157,100	735,702	0.11%
China East Education Holdings Ltd.	42,000	12,158	0.00%	China Merchants Bank Co., Ltd. Class H	416,000	1,888,875	0.27%
China Eastern Airlines Corp., Ltd. Class A	128,300	70,469	0.01%	China Merchants Energy Shipping Co., Ltd. Class A	67,100	77,661	0.01%
China Eastern Airlines Corp., Ltd. Class H	184,000	46,192	0.01%	China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A	57,300	93,082	0.01%
China Education Group Holdings Ltd.	105,000	60,654	0.01%	China Merchants Port Group Co., Ltd. Class A	6,000	15,820	0.00%
China Enterprise Co., Ltd. Class A	25,653	8,679	0.00%	China Merchants Property Operation & Service Co., Ltd. Class A	6,000	8,235	0.00%
China Everbright Bank Co., Ltd. Class A	353,500	153,488	0.02%	China Merchants Securities Co., Ltd. Class A	57,720	109,971	0.02%
China Everbright Bank Co., Ltd. Class H	342,000	106,445	0.02%	China Merchants Securities Co., Ltd. Class H	48,320	38,186	0.01%
China Everbright Environment Group Ltd.	387,000	194,308	0.03%	China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	62,900	75,730	0.01%
China Everbright Ltd.	92,000	46,546	0.01%	China Minsheng Banking Corp., Ltd. Class A	277,700	144,159	0.02%
China Express Airlines Co., Ltd. Class A	5,200	4,516	0.00%	China Minsheng Banking Corp., Ltd. Class H	679,500	234,989	0.04%
China Feihe Ltd.	438,000	202,523	0.03%				
China Film Co., Ltd. Class A	18,254	26,903	0.01%				
China Foods Ltd.	86,000	31,393	0.01%				

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China Modern Dairy Holdings Ltd.	334,000	29,946	0.01%	China Resources Double Crane Pharmaceutical Co., Ltd. Class A	6,300	16,896	0.00%
China National Accord Medicines Corp., Ltd. Class A	2,990	13,200	0.00%	China Resources Land Ltd.	298,500	1,015,085	0.15%
China National Accord Medicines Corp., Ltd. Class B	10,530	19,691	0.00%	China Resources Medical Holdings Co., Ltd.	51,500	23,285	0.00%
China National Building Material Co., Ltd. Class H	510,000	182,903	0.03%	China Resources Microelectronics Ltd. Class A	8,918	45,733	0.01%
China National Chemical Engineering Co., Ltd. Class A	42,400	47,854	0.01%	China Resources Mixc Lifestyle Services Ltd.	65,200	215,875	0.03%
China National Gold Group Gold Jewellery Co., Ltd. Class A	10,800	14,231	0.00%	China Resources Pharmaceutical Group Ltd.	185,000	137,197	0.02%
China National Medicines Corp., Ltd. Class A	6,700	28,256	0.01%	China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	11,050	64,446	0.01%
China National Software & Service Co., Ltd. Class A	5,720	23,441	0.00%	China Risun Group Ltd.	161,000	61,452	0.01%
China New Higher Education Group Ltd.	70,000	18,111	0.00%	China Ruyi Holdings Ltd.	576,800	155,145	0.02%
China Nonferrous Metal Industry's Foreign Engineering & Construction Co., Ltd. Class A	7,300	5,079	0.00%	China Science Publishing & Media Ltd. Class A	3,200	8,380	0.00%
China Nonferrous Mining Corp., Ltd.	140,000	122,115	0.02%	China Shineway Pharmaceutical Group Ltd.	27,000	26,594	0.01%
China Oriental Group Co., Ltd.	240,000	35,351	0.01%	China South City Holdings Ltd.	378,000	8,957	0.00%
China Overseas Grand Oceans Group Ltd.	189,000	47,447	0.01%	China South Publishing & Media Group Co., Ltd. Class A	10,300	17,522	0.00%
China Overseas Land & Investment Ltd.	409,000	709,309	0.10%	China Southern Airlines Co., Ltd. Class A	89,600	72,285	0.01%
China Overseas Property Holdings Ltd.	145,000	86,918	0.01%	China Southern Airlines Co., Ltd. Class H	188,000	70,313	0.01%
China Pacific Insurance Group Co., Ltd. Class A	50,300	191,944	0.03%	China Southern Power Grid Energy Efficiency&Clean Energy Co., Ltd. Class A	22,000	13,259	0.00%
China Pacific Insurance Group Co., Ltd. Class H	283,000	690,880	0.10%	China Southern Power Grid Energy Storage Co., Ltd. Class A	9,800	12,967	0.00%
China Publishing & Media Co., Ltd. Class A	14,200	11,495	0.00%	China Southern Power Grid Technology Co., Ltd. Class A	3,780	15,341	0.00%
China Railway Construction Heavy Industry Corp., Ltd. Class A	25,194	12,699	0.00%	China Taiping Insurance Holdings Co., Ltd.	160,600	164,150	0.02%
China Railway Group Ltd. Class A	159,600	142,530	0.02%	China Three Gorges Renewables Group Co., Ltd. Class A	184,100	109,943	0.02%
China Railway Group Ltd. Class H	441,000	243,450	0.04%	China Tianying, Inc. Class A	11,200	6,949	0.00%
China Railway Hi-tech Industry Co., Ltd. Class A	16,000	16,042	0.00%	China Tourism Group Duty Free Corp., Ltd. Class A	14,450	123,682	0.02%
China Railway Materials Co., Ltd. Class A	36,100	11,768	0.00%	China Tourism Group Duty Free Corp., Ltd. Class H	11,700	71,707	0.01%
China Railway Signal & Communication Corp., Ltd. Class A	56,773	46,657	0.01%	China Tower Corp., Ltd. Class H	5,036,000	651,479	0.09%
China Railway Signal & Communication Corp., Ltd. Class H	151,000	64,984	0.01%	China Traditional Chinese Medicine Holdings Co., Ltd.	270,000	125,535	0.02%
China Rare Earth Resources And Technology Co., Ltd. Class A	7,200	25,000	0.00%	China TransInfo Technology Co., Ltd. Class A	6,700	8,324	0.00%
China Reform Health Management & Services Group Co., Ltd. Class A	9,600	8,770	0.00%	China Tungsten And Hightech Materials Co., Ltd. Class A	7,700	9,640	0.00%
China Reinsurance Group Corp. Class H	697,000	50,886	0.01%	China United Network Communications Ltd. Class A	200,800	129,267	0.02%
China Renaissance Holdings Ltd.	17,700	16,482	0.00%	China Vanke Co., Ltd. Class A	80,200	76,126	0.01%
China Resources Boya Biopharmaceutical Group Co., Ltd. Class A	5,900	26,668	0.01%	China Vanke Co., Ltd. Class H	243,300	144,907	0.02%
China Resources Building Materials Technology Holdings Ltd.	230,000	40,654	0.01%	China Wafer Level CSP Co., Ltd. Class A	4,300	12,003	0.00%
				China Water Affairs Group Ltd.	110,000	70,728	0.01%
				China West Construction Group Co., Ltd. Class A	700	499	0.00%
				China World Trade Center Co., Ltd. Class A	6,200	18,649	0.00%
				China Yangtze Power Co., Ltd. Class A	185,900	736,384	0.11%

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China Yongda Automobiles Services Holdings Ltd.	104,000	22,912	0.00%	City Development Environment Co., Ltd. Class A	5,400	9,001	0.00%
China Zhenhua Group Science & Technology Co., Ltd. Class A	4,400	25,029	0.01%	Client Service International, Inc. Class A	1,050	1,419	0.00%
China Zheshang Bank Co., Ltd. Class A	86,390	32,659	0.01%	Cloud Music, Inc.	6,950	89,463	0.01%
China Zhongwang Holdings Ltd.	36,800	—	0.00%	CMGE Technology Group Ltd.	172,000	20,048	0.00%
Chinalin Securities Co., Ltd. Class A	4,100	5,605	0.00%	CMOC Group Ltd. Class A	79,400	92,441	0.01%
Chinasoft International Ltd.	290,000	152,663	0.02%	CMOC Group Ltd. Class H	405,000	370,379	0.05%
Chinese Universe Publishing & Media Group Co., Ltd. Class A	8,300	16,871	0.00%	CNGR Advanced Material Co., Ltd. Class A	5,880	24,959	0.00%
CHN Energy Changyuan Electric Power Co., Ltd. Class A	24,100	14,557	0.00%	CNNC Hua Yuan Titanium Dioxide Co., Ltd. Class A	20,880	9,381	0.00%
Chongqing Changan Automobile Co., Ltd. Class A	66,466	122,265	0.02%	CNSIG Inner Mongolia Chemical Industry Co., Ltd. Class A	9,490	8,917	0.00%
Chongqing Changan Automobile Co., Ltd. Class B	140,080	65,847	0.01%	COFCO Biotechnology Co., Ltd. Class LT	8,800	6,063	0.00%
Chongqing Department Store Co., Ltd. Class A	3,600	11,026	0.00%	COFCO Capital Holdings Co., Ltd. Class A	7,300	7,489	0.00%
Chongqing Fuling Electric Power Industrial Co., Ltd. Class A	11,040	19,159	0.00%	COFCO Joycome Foods Ltd.	293,000	62,297	0.01%
Chongqing Fuling Zhacai Group Co., Ltd. Class A	15,910	26,695	0.01%	COL Group Co., Ltd. Class A	5,800	17,144	0.00%
Chongqing Iron & Steel Co., Ltd. Class A	60,000	8,300	0.00%	Concord New Energy Group Ltd.	480,000	36,888	0.01%
Chongqing Road & Bridge Co., Ltd. Class A	18,700	11,014	0.00%	Consun Pharmaceutical Group Ltd.	62,000	44,153	0.01%
Chongqing Rural Commercial Bank Co., Ltd. Class A	31,700	21,797	0.00%	Contec Medical Systems Co., Ltd. Class A	900	1,611	0.00%
Chongqing Rural Commercial Bank Co., Ltd. Class H	271,000	132,942	0.02%	Contemporary Amperex Technology Co., Ltd. Class A	33,240	819,658	0.12%
Chongqing Sanfeng Environment Group Corp., Ltd. Class A	17,900	20,816	0.00%	COSCO SHIPPING Development Co., Ltd. Class A	99,000	34,985	0.01%
Chongqing Taiji Industry Group Co., Ltd. Class A	5,300	20,994	0.00%	COSCO SHIPPING Development Co., Ltd. Class H	405,000	58,617	0.01%
Chongqing Three Gorges Water Conservancy & Electric Power Co., Ltd. Class A	14,900	14,082	0.00%	COSCO SHIPPING Energy Transportation Co., Ltd. Class A	32,900	70,344	0.01%
Chongqing Water Group Co., Ltd. Class A	29,000	19,066	0.00%	COSCO SHIPPING Energy Transportation Co., Ltd. Class H	132,000	171,437	0.03%
Chongqing Zhifei Biological Products Co., Ltd. Class A	19,200	73,714	0.01%	COSCO SHIPPING Holdings Co., Ltd. Class A	97,480	206,820	0.03%
Chongqing Zongshen Power Machinery Co., Ltd. Class A	10,300	15,011	0.00%	COSCO SHIPPING Holdings Co., Ltd. Class H	297,500	520,513	0.08%
Chow Tai Seng Jewellery Co., Ltd. Class A	5,000	8,944	0.00%	COSCO SHIPPING Ports Ltd.	124,000	85,606	0.01%
CIG Shanghai Co., Ltd. Class A	2,400	10,611	0.00%	COSCO SHIPPING Specialized Carriers Co., Ltd. Class A	24,000	20,118	0.00%
CIMC Vehicles Group Co., Ltd. Class A	13,500	15,902	0.00%	Country Garden Holdings Co., Ltd.	1,458,000	90,572	0.01%
Cinda Real Estate Co., Ltd. Class A	34,700	14,496	0.00%	Country Garden Services Holdings Co., Ltd.	227,686	140,565	0.02%
CITIC Heavy Industries Co., Ltd. Class A	38,100	19,883	0.00%	CPMC Holdings Ltd.	28,000	24,853	0.00%
Citic Offshore Helicopter Co., Ltd. Class A	10,500	23,356	0.00%	CQ Pharmaceutical Holding Co., Ltd. Class A	12,900	8,605	0.00%
Citic Pacific Special Steel Group Co., Ltd. Class A	35,200	65,426	0.01%	CRRC Corp., Ltd. Class A	190,700	196,163	0.03%
CITIC Securities Co., Ltd. Class A	94,520	236,014	0.04%	CRRC Corp., Ltd. Class H	426,000	275,001	0.04%
CITIC Securities Co., Ltd. Class H	174,001	256,297	0.04%	CSC Financial Co., Ltd. Class A	39,700	104,622	0.02%
				CSC Financial Co., Ltd. Class H	94,000	69,711	0.01%
				CSG Holding Co., Ltd. Class A	19,900	13,738	0.00%
				CSG Holding Co., Ltd. Class B	123,300	40,745	0.01%
				CSG Smart Science&Technology Co., Ltd. Class A	7,700	5,653	0.00%
				CSPC Innovation Pharmaceutical Co., Ltd. Class A	10,300	35,594	0.01%

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CSPC Pharmaceutical Group Ltd.	896,400	714,144	0.10%	Edifier Technology Co., Ltd. Class A	6,900	12,428	0.00%
CSSC Science & Technology Co., Ltd. Class A	12,800	23,704	0.00%	EHang Holdings Ltd. ADR	4,076	55,352	0.01%
CStone Pharmaceuticals	41,000	5,987	0.00%	Electric Connector Technology Co., Ltd. Class A	2,600	14,327	0.00%
CTS International Logistics Corp., Ltd. Class A	6,200	4,900	0.00%	Empyrean Technology Co., Ltd. Class A	2,200	23,218	0.00%
Daan Gene Co., Ltd. Class A	6,220	4,260	0.00%	Eoptolink Technology, Inc. Ltd. Class A	5,288	76,450	0.01%
Dada Nexus Ltd. ADR	6,701	8,443	0.00%	Era Co., Ltd. Class A	6,700	3,607	0.00%
Dajin Heavy Industry Co., Ltd. Class A	4,300	13,476	0.00%	Espressif Systems Shanghai Co., Ltd. Class A	1,517	20,504	0.00%
Daqin Railway Co., Ltd. Class A	118,400	116,116	0.02%	Estun Automation Co., Ltd. Class A	4,200	8,180	0.00%
Daqo New Energy Corp. ADR	5,711	83,381	0.01%	Eternal Asia Supply Chain Management Ltd. Class A	16,100	6,263	0.00%
DaShenLin Pharmaceutical Group Co., Ltd. Class A	5,109	10,007	0.00%	Eve Energy Co., Ltd. Class A	17,400	95,141	0.02%
DBG Technology Co., Ltd. Class A	4,200	12,426	0.00%	Everbright Securities Co., Ltd. Class A	30,600	61,277	0.01%
DeHua TB New Decoration Materials Co., Ltd. Class A	3,700	5,255	0.00%	Everbright Securities Co., Ltd. Class H	15,200	9,618	0.00%
DHC Software Co., Ltd. Class A	30,400	18,821	0.00%	Everdisplay Optonics Shanghai Co., Ltd. Class A	60,786	16,485	0.00%
Dian Diagnostics Group Co., Ltd. Class A	2,400	3,945	0.00%	Eyebright Medical Technology Beijing Co., Ltd. Class A	1,211	12,162	0.00%
Digital China Group Co., Ltd. Class A	5,100	15,990	0.00%	Fangda Special Steel Technology Co., Ltd. Class A	6,400	3,279	0.00%
Digital China Holdings Ltd.	131,000	56,042	0.01%	Far East Horizon Ltd.	206,000	134,037	0.02%
Digital China Information Service Group Co., Ltd. Class A	1,100	1,404	0.00%	Farasis Energy Gan Zhou Co., Ltd. Class A	5,561	7,312	0.00%
DingDong Cayman Ltd. ADR	11,158	22,204	0.00%	FAW Jiefang Group Co., Ltd. Class A	15,300	16,409	0.00%
Dizal Jiangsu Pharmaceutical Co., Ltd. Class A	3,791	19,129	0.00%	FAWER Automotive Parts Co., Ltd. Class A	4,100	2,757	0.00%
Do-Fluoride New Materials Co., Ltd. Class A	14,100	23,620	0.00%	Fenbi Ltd.	112,000	59,820	0.01%
Dong-E-E-Jiao Co., Ltd. Class A	5,000	42,872	0.01%	FESCO Group Co., Ltd. Class A	7,000	15,647	0.00%
Dongfang Electronics Co., Ltd. Class A	17,600	26,614	0.01%	Fiberhome Telecommunication Technologies Co., Ltd. Class A	9,400	20,472	0.00%
DongFeng Automobile Co., Ltd. Class A	21,000	18,380	0.00%	Fibocom Wireless, Inc. Class A	6,780	15,880	0.00%
Dongguan Development Holdings Co., Ltd. Class A	15,200	18,758	0.00%	FIH Mobile Ltd.	242,000	27,277	0.01%
Dongguan Yiheda Automation Co., Ltd. Class A	4,200	11,310	0.00%	Financial Street Holdings Co., Ltd. Class A	21,400	6,888	0.00%
Dongjiang Environmental Co., Ltd. Class A	200	97	0.00%	FinVolution Group ADR	17,265	82,354	0.01%
Dongxing Securities Co., Ltd. Class A	28,700	31,291	0.01%	First Capital Securities Co., Ltd. Class A	33,100	23,077	0.00%
Dongyue Group Ltd.	214,000	232,710	0.03%	First Tractor Co., Ltd. Class H	48,000	45,434	0.01%
Dosilicon Co., Ltd. Class A	2,632	6,875	0.00%	Flat Glass Group Co., Ltd. Class A	14,300	39,369	0.01%
Double Medical Technology, Inc. Class A	400	1,415	0.00%	Flat Glass Group Co., Ltd. Class H	48,000	70,702	0.01%
East Buy Holding Ltd.	44,500	71,930	0.01%	Focus Media Information Technology Co., Ltd. Class A	119,300	99,024	0.02%
East Group Co., Ltd. Class A	9,000	4,943	0.00%	Focus Technology Co., Ltd. Class A	3,300	12,186	0.00%
East Money Information Co., Ltd. Class A	118,088	170,803	0.03%	Focused Photonics Hangzhou, Inc. Class A	3,500	4,837	0.00%
Eastern Air Logistics Co., Ltd. Class A	10,300	28,710	0.01%	Foryou Corp. Class A	4,700	17,227	0.00%
Eastern Communications Co., Ltd. Class A	9,500	12,791	0.00%	Foshan Electrical & Lighting Co., Ltd. Class A	22,900	15,275	0.00%
Eastern Communications Co., Ltd. Class B	75,600	23,663	0.00%	Foshan Haitian Flavouring & Food Co., Ltd. Class A	35,978	169,865	0.03%
Eastroc Beverage Group Co., Ltd. Class A	1,000	29,551	0.01%	Fosun International Ltd.	235,500	126,687	0.02%
Easyhome New Retail Group Co., Ltd. Class A	16,800	5,592	0.00%	Founder Securities Co., Ltd. Class A	64,699	68,502	0.01%
Ecovacs Robotics Co., Ltd. Class A	3,800	24,557	0.00%	Foxconn Industrial Internet Co., Ltd. Class A	93,000	349,028	0.05%
Edan Instruments, Inc. Class A	1,700	2,000	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Fu Shou Yuan International Group Ltd.	114,000	71,255	0.01%	Glarun Technology Co., Ltd. Class A	7,200	13,471	0.00%
Fufeng Group Ltd.	157,000	106,779	0.02%	GoerTek, Inc. Class A	25,300	67,609	0.01%
Fujian Boss Software Development Co., Ltd. Class A	7,400	12,872	0.00%	Goke Microelectronics Co., Ltd. Class A	1,600	11,580	0.00%
Fujian Kuncai Material Technology Co., Ltd. Class A	2,940	11,666	0.00%	Golden Solar New Energy Technology Holdings Ltd.	140,000	65,809	0.01%
Fujian Star-net Communication Co., Ltd. Class A	2,500	4,523	0.00%	Goldenmax International Group Ltd. Class A	1,000	870	0.00%
Fujian Sunner Development Co., Ltd. Class A	10,000	18,683	0.00%	Goldwind Science & Technology Co., Ltd. Class A	45,600	41,972	0.01%
Fulin Precision Co., Ltd. Class A	4,350	3,837	0.00%	Goldwind Science & Technology Co., Ltd. Class H	53,600	21,832	0.00%
Full Truck Alliance Co., Ltd. ADR	72,115	579,805	0.08%	Goneo Group Co., Ltd. Class A	4,495	47,481	0.01%
Fuyao Glass Industry Group Co., Ltd. Class A	16,200	106,286	0.02%	GoodWe Technologies Co., Ltd. Class A	1,191	9,155	0.00%
Fuyao Glass Industry Group Co., Ltd. Class H	64,000	371,750	0.05%	Gosuncn Technology Group Co., Ltd. Class A	35,800	21,723	0.00%
GalaxyCore, Inc. Class A	19,558	32,441	0.01%	Gotion High-tech Co., Ltd. Class A	15,400	40,394	0.01%
Gan & Lee Pharmaceuticals Co., Ltd. Class A	3,200	20,302	0.00%	Grand Pharmaceutical Group Ltd.	153,500	91,423	0.01%
Ganfeng Lithium Group Co., Ltd. Class A	13,320	52,270	0.01%	Grandblue Environment Co., Ltd. Class A	5,300	15,172	0.00%
Ganfeng Lithium Group Co., Ltd. Class H	45,120	87,958	0.01%	Grandjoy Holdings Group Co., Ltd. Class A	21,700	6,955	0.00%
Gansu Shangfeng Cement Co., Ltd. Class A	8,980	7,528	0.00%	Great Chinasoft Technology Co., Ltd. Class A	8,100	4,760	0.00%
Ganzhou Teng Yuan Cobalt New Material Co., Ltd. Class A	3,000	15,721	0.00%	Great Wall Motor Co., Ltd. Class A	20,500	71,040	0.01%
Gaona Aero Material Co., Ltd. Class A	4,000	8,706	0.00%	Great Wall Motor Co., Ltd. Class H	255,000	393,242	0.06%
Gaotu Techedu, Inc. ADR	15,730	77,077	0.01%	Greatoo Intelligent Equipment, Inc. Class A	29,200	9,079	0.00%
G-bits Network Technology Xiamen Co., Ltd. Class A	400	9,753	0.00%	Greatown Holdings Ltd. Class A	37,800	20,037	0.00%
GCL Energy Technology Co., Ltd. Class A	9,000	9,813	0.00%	Gree Electric Appliances, Inc. of Zhuhai Class A	31,300	168,143	0.03%
GCL System Integration Technology Co., Ltd. Class A	72,700	19,318	0.00%	Gree Real Estate Co., Ltd. Class A	13,300	7,742	0.00%
GCL Technology Holdings Ltd.	2,246,000	333,704	0.05%	Greenland Holdings Corp., Ltd. Class A	120,100	22,208	0.00%
GDS Holdings Ltd. Class A	77,560	92,686	0.01%	Greentown China Holdings Ltd.	137,500	108,135	0.02%
Geely Automobile Holdings Ltd.	578,000	650,744	0.09%	Greentown Service Group Co., Ltd.	146,000	63,020	0.01%
GEM Co., Ltd. Class A	37,200	32,457	0.01%	GRG Banking Equipment Co., Ltd. Class A	20,900	29,944	0.01%
Gemdale Corp. Class A	23,300	10,851	0.00%	GRG Metrology & Test Group Co., Ltd. Class A	4,900	7,920	0.00%
Gemdale Properties & Investment Corp., Ltd.	496,000	15,628	0.00%	Grinn Advanced Materials Co., Ltd. Class A	4,000	4,876	0.00%
Genertec Universal Medical Group Co., Ltd.	83,000	45,181	0.01%	Guangdong Advertising Group Co., Ltd. Class A	19,100	12,688	0.00%
Genimous Technology Co., Ltd. Class A	5,700	4,739	0.00%	Guangdong Aofei Data Technology Co., Ltd. Class A	3,455	4,789	0.00%
Genscript Biotech Corp.	140,000	149,192	0.02%	Guangdong Construction Engineering Group Co., Ltd. Class A	19,700	9,228	0.00%
Geovis Technology Co., Ltd. Class A	4,107	26,833	0.01%	Guangdong Create Century Intelligent Equipment Group Corp., Ltd. Class A	5,300	4,450	0.00%
GF Securities Co., Ltd. Class A	41,600	69,344	0.01%	Guangdong Dongfang Precision Science & Technology Co., Ltd. Class A	6,700	4,818	0.00%
GF Securities Co., Ltd. Class H	123,400	102,262	0.02%	Guangdong Dowstone Technology Co., Ltd. Class A	2,400	2,814	0.00%
Giant Biogene Holding Co., Ltd.	42,800	251,349	0.04%	Guangdong Fenghua Advanced Technology Holding Co., Ltd. Class A	8,700	15,563	0.00%
Giant Network Group Co., Ltd. Class A	14,200	18,361	0.00%				
Giantec Semiconductor Corp. Class A	2,086	17,380	0.00%				
GigaDevice Semiconductor, Inc. Class A	5,040	66,009	0.01%				
Ginlong Technologies Co., Ltd. Class A	2,410	13,745	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Guangdong Golden Dragon Development, Inc. Class A	8,100	8,321	0.00%	Guangzhou Restaurant Group Co., Ltd. Class A	2,600	5,687	0.00%
Guangdong Great River Smarter Logistics Co., Ltd. Class A	2,500	4,246	0.00%	Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A	11,900	48,132	0.01%
Guangdong Haid Group Co., Ltd. Class A	14,100	90,867	0.01%	Guangzhou Tinci Materials Technology Co., Ltd. Class A	12,640	30,402	0.01%
Guangdong Hongtu Technology Holdings Co., Ltd. Class A	5,300	7,644	0.00%	Guangzhou Wondfo Biotech Co., Ltd. Class A	1,720	5,748	0.00%
Guangdong HybriBio Biotech Co., Ltd. Class A	2,025	1,276	0.00%	Guangzhou Yuexiu Capital Holdings Group Co., Ltd. Class A	27,671	18,799	0.00%
Guangdong Jia Yuan Technology Shares Co., Ltd. Class A	3,568	4,765	0.00%	Guizhou Broadcasting & TV Information Network Co., Ltd. Class A	13,900	14,622	0.00%
Guangdong Kinlong Hardware Products Co., Ltd. Class A	1,700	6,024	0.00%	Guizhou Chanhen Chemical Corp. Class A	3,700	9,279	0.00%
Guangdong Marubi Biotechnology Co., Ltd. Class A	3,600	13,575	0.00%	Guizhou Xinbang Pharmaceutical Co., Ltd. Class A	11,400	5,168	0.00%
Guangdong Meiyuan Jixiang Hydropower Co., Ltd. Class A	49,000	10,873	0.00%	Guizhou Zhenhua E-chem, Inc. Class A	7,870	10,499	0.00%
Guangdong Provincial Expressway Development Co., Ltd. Class A	11,700	16,683	0.00%	Guocheng Mining Co., Ltd. Class A	4,600	5,998	0.00%
Guangdong Provincial Expressway Development Co., Ltd. Class B	37,000	34,264	0.01%	Guoguang Electric Co., Ltd. Class A	8,400	15,682	0.00%
Guangdong South New Media Co., Ltd. Class A	500	2,286	0.00%	Guolian Securities Co., Ltd. Class A	22,000	29,049	0.01%
Guangdong Tapai Group Co., Ltd. Class A	16,100	16,120	0.00%	Guomai Technologies, Inc. Class A	15,900	13,219	0.00%
Guangdong Xinbao Electrical Appliances Holdings Co., Ltd. Class A	3,900	7,516	0.00%	Guosen Securities Co., Ltd. Class A	37,300	44,397	0.01%
Guangdong Zhongnan Iron & Steel Co., Ltd. Class A	44,400	10,278	0.00%	Guosheng Financial Holding, Inc. Class A	16,600	19,258	0.00%
Guangdong Zhongsheng Pharmaceutical Co., Ltd. Class A	4,800	7,515	0.00%	Guotai Junan Securities Co., Ltd. Class A	55,500	103,005	0.02%
Guangshen Railway Co., Ltd. Class A	40,700	18,062	0.00%	Guotai Junan Securities Co., Ltd. Class H	86,000	85,368	0.01%
Guangshen Railway Co., Ltd. Class H	146,000	39,644	0.01%	Guoyuan Securities Co., Ltd. Class A	36,700	30,462	0.01%
Guangxi Liugong Machinery Co., Ltd. Class A	14,900	22,837	0.00%	Gushengtang Holdings Ltd.	17,700	85,015	0.01%
GuangYuYuan Chinese Herbal Medicine Co., Ltd. Class A	4,300	11,090	0.00%	H World Group Ltd.	209,480	697,605	0.10%
Guangzhou Automobile Group Co., Ltd. Class A	22,100	23,429	0.00%	Haichang Ocean Park Holdings Ltd.	290,000	26,001	0.01%
Guangzhou Automobile Group Co., Ltd. Class H	328,000	115,952	0.02%	Haier Smart Home Co., Ltd. Class A	47,700	185,420	0.03%
Guangzhou Baiyun International Airport Co., Ltd. Class A	39,900	51,809	0.01%	Haier Smart Home Co., Ltd. Class H	246,600	824,379	0.12%
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	12,900	51,824	0.01%	Hainan Airlines Holding Co., Ltd. Class A	356,529	49,811	0.01%
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H	24,000	63,478	0.01%	Hainan Airport Infrastructure Co., Ltd. Class A	92,105	39,613	0.01%
Guangzhou Great Power Energy & Technology Co., Ltd. Class A	2,500	6,280	0.00%	Hainan Development Holdings Nanhai Co., Ltd. Class A	1,600	1,201	0.00%
Guangzhou Haige Communications Group, Inc. Co. Class A	22,600	32,070	0.01%	Hainan Drinda New Energy Technology Co., Ltd. Class A	1,600	8,411	0.00%
Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	3,200	11,918	0.00%	Hainan Haide Capital Management Co., Ltd. Class A	9,251	7,108	0.00%
Guangzhou Port Co., Ltd. Class A	55,900	23,353	0.00%	Hainan Jinpan Smart Technology Co., Ltd. Class A	3,571	25,508	0.01%
Guangzhou R&F Properties Co., Ltd. Class H	122,800	13,841	0.00%	Hainan Meilan International Airport Co., Ltd. Class H	28,000	27,579	0.01%
				Hainan Poly Pharm Co., Ltd. Class A	1,900	3,214	0.00%
				Hainan Strait Shipping Co., Ltd. Class A	12,750	9,011	0.00%
				Haisco Pharmaceutical Group Co., Ltd. Class A	4,600	19,343	0.00%
				Haitian International Holdings Ltd.	62,000	176,294	0.03%

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Haitong Securities Co., Ltd. Class A	70,900	83,128	0.01%	Hebei Yangyuan Zhihui Beverage Co., Ltd. Class A	10,024	29,203	0.01%
Haitong Securities Co., Ltd. Class H	371,600	172,773	0.03%	Hefei Meiya Optoelectronic Technology, Inc. Class A	5,690	12,859	0.00%
Hand Enterprise Solutions Co., Ltd. Class A	4,400	3,700	0.00%	Heilongjiang Agriculture Co., Ltd. Class A	10,100	17,279	0.00%
Hang Zhou Great Star Industrial Co., Ltd. Class A	8,600	29,095	0.01%	Hello Group, Inc. ADR	14,011	85,747	0.01%
Hangcha Group Co., Ltd. Class A	11,200	30,129	0.01%	Henan Liliang Diamond Co., Ltd. Class A	2,600	9,868	0.00%
Hangjin Technology Co., Ltd. Class A	4,900	14,819	0.00%	Henan Mingtai AI Industrial Co., Ltd. Class A	7,200	11,400	0.00%
Hangxiao Steel Structure Co., Ltd. Class A	10,100	3,223	0.00%	Henan Pinggao Electric Co., Ltd. Class A	8,400	22,378	0.00%
Hangzhou Binjiang Real Estate Group Co., Ltd. Class A	23,500	23,368	0.00%	Henan Shuanghui Investment & Development Co., Ltd. Class A	24,900	81,069	0.01%
Hangzhou Chang Chuan Technology Co., Ltd. Class A	3,700	13,769	0.00%	Henan Yuguang Gold & Lead Co., Ltd. Class A	13,900	12,261	0.00%
Hangzhou Dptech Technologies Co., Ltd. Class A	2,700	4,382	0.00%	Hengan International Group Co., Ltd.	76,500	233,202	0.03%
Hangzhou Electronic Soul Network Technology Co., Ltd. Class A	600	1,327	0.00%	Hengdian Group DMEGC Magnetics Co., Ltd. Class A	10,200	17,422	0.00%
Hangzhou First Applied Material Co., Ltd. Class A	7,996	16,100	0.00%	Hengtong Optic-electric Co., Ltd. Class A	15,100	32,616	0.01%
Hangzhou Haoyue Personal Care Co., Ltd. Class A	700	3,781	0.00%	Hengyi Petrochemical Co., Ltd. Class A	21,500	20,879	0.00%
Hangzhou Honghua Digital Technology Stock Co., Ltd. Class A	1,192	17,600	0.00%	Hesteel Co., Ltd. Class A	63,900	16,980	0.00%
Hangzhou Iron & Steel Co. Class A	20,300	11,428	0.00%	Hexing Electrical Co., Ltd. Class A	2,400	15,394	0.00%
Hangzhou Lion Microelectronics Co., Ltd. Class A	4,400	13,946	0.00%	Hisense Home Appliances Group Co., Ltd. Class A	6,700	29,587	0.01%
Hangzhou Onechance Tech Corp. Class A	1,000	2,061	0.00%	Hisense Home Appliances Group Co., Ltd. Class H	45,000	148,129	0.02%
Hangzhou Oxygen Plant Group Co., Ltd. Class A	4,200	12,800	0.00%	Hisense Visual Technology Co., Ltd. Class A	10,300	34,903	0.01%
Hangzhou Robam Appliances Co., Ltd. Class A	5,700	17,254	0.00%	Hithink RoyalFlush Information Network Co., Ltd. Class A	3,900	55,395	0.01%
Hangzhou Shunwang Technology Co., Ltd. Class A	4,100	5,751	0.00%	HLA Group Corp., Ltd. Class A	33,957	42,976	0.01%
Hangzhou Silan Microelectronics Co., Ltd. Class A	10,400	24,943	0.00%	Hongta Securities Co., Ltd. Class A	12,700	11,168	0.00%
Hangzhou Steam Turbine Power Group Co., Ltd. Class B	45,732	40,534	0.01%	Hopson Development Holdings Ltd.	105,583	48,414	0.01%
Hangzhou Sunrise Technology Co., Ltd. Class A	6,600	15,368	0.00%	Horizon Construction Development Ltd.	38,148	7,329	0.00%
Hangzhou Tigermed Consulting Co., Ltd. Class A	5,400	35,946	0.01%	Hoshine Silicon Industry Co., Ltd. Class A	4,371	27,965	0.01%
Hangzhou Tigermed Consulting Co., Ltd. Class H	15,800	55,855	0.01%	Hoymiles Power Electronics, Inc. Class A	1,171	18,410	0.00%
Han's Laser Technology Industry Group Co., Ltd. Class A	7,600	21,652	0.00%	Hoyuan Green Energy Co., Ltd. Class A	3,186	7,458	0.00%
Hansoh Pharmaceutical Group Co., Ltd.	106,000	221,574	0.03%	Hua Hong Semiconductor Ltd.	65,394	184,689	0.03%
Haohua Chemical Science & Technology Co., Ltd. Class A	7,700	30,480	0.01%	Huaan Securities Co., Ltd. Class A	26,000	14,993	0.00%
Harbin Boshi Automation Co., Ltd. Class A	5,700	9,580	0.00%	Huadian Heavy Industries Co., Ltd. Class A	17,200	11,544	0.00%
Health & Happiness H&H International Holdings Ltd.	13,500	15,458	0.00%	Huadong Medicine Co., Ltd. Class A	13,162	50,136	0.01%
Hebei Sinopack Electronic Technology Co., Ltd. Class A	3,780	23,941	0.00%	Huafon Chemical Co., Ltd. Class A	28,300	27,793	0.01%
				Huafon Microfibre Shanghai Technology Co., Ltd. Class A	8,200	3,965	0.00%
				Huangong Tech Co., Ltd. Class A	7,600	31,156	0.01%
				Hualan Biological Engineering, Inc. Class A	12,700	27,467	0.01%
				Hualan Biological Vaccine, Inc. Class A	4,900	11,859	0.00%
				Huali Industrial Group Co., Ltd. Class A	3,100	25,837	0.01%
				Huaming Power Equipment Co., Ltd. Class A	7,900	24,065	0.00%

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Huaneng Lancang River Hydropower, Inc. Class A	52,200	77,075	0.01%	Hygon Information Technology Co., Ltd. Class A	18,116	174,489	0.03%
Huangshan Tourism Development Co., Ltd. Class B	18,600	13,132	0.00%	Hymson Laser Technology Group Co., Ltd. Class A	3,443	15,511	0.00%
Huapont Life Sciences Co., Ltd. Class A	46,600	24,255	0.00%	Hytera Communications Corp., Ltd. Class A	14,700	8,195	0.00%
Huatai Securities Co., Ltd. Class A	56,700	96,223	0.02%	HyUnion Holding Co., Ltd. Class A	4,200	2,974	0.00%
Huatai Securities Co., Ltd. Class H	142,400	157,403	0.02%	IEIT Systems Co., Ltd. Class A	9,800	48,820	0.01%
Huaxi Securities Co., Ltd. Class A	18,400	16,608	0.00%	Iflytek Co., Ltd. Class A	18,900	111,186	0.02%
Huaxia Bank Co., Ltd. Class A	113,400	99,408	0.02%	IKD Co., Ltd. Class A	4,500	9,116	0.00%
Huaxia Eye Hospital Group Co., Ltd. Class A	2,700	7,663	0.00%	Imeik Technology Development Co., Ltd. Class A	1,540	36,302	0.01%
Huaxin Cement Co., Ltd. Class A	11,200	21,093	0.00%	Industrial & Commercial Bank of China Ltd. Class A	575,300	449,155	0.07%
Huaxin Cement Co., Ltd. Class H	33,200	32,063	0.01%	Industrial & Commercial Bank of China Ltd. Class H	8,562,000	5,088,465	0.73%
Huayu Automotive Systems Co., Ltd. Class A	23,400	52,500	0.01%	Industrial Bank Co., Ltd. Class A	158,800	383,251	0.06%
Hubei Biocause Pharmaceutical Co., Ltd. Class A	31,100	7,455	0.00%	Industrial Securities Co., Ltd. Class A	62,630	43,407	0.01%
Hubei Dinglong Co., Ltd. Class A	5,200	16,154	0.00%	INESA Intelligent Tech, Inc. Class A	8,700	13,156	0.00%
Hubei Feilihua Quartz Glass Co., Ltd. Class A	4,800	20,217	0.00%	INESA Intelligent Tech, Inc. Class B	54,000	25,488	0.01%
Hubei Jumpcan Pharmaceutical Co., Ltd. Class A	2,000	8,687	0.00%	Infore Environment Technology Group Co., Ltd. Class A	27,200	15,759	0.00%
Hubei Xingfa Chemicals Group Co., Ltd. Class A	6,500	16,987	0.00%	Ingenic Semiconductor Co., Ltd. Class A	2,500	18,984	0.00%
Hubei Yihua Chemical Industry Co., Ltd. Class A	6,800	11,102	0.00%	INKON Life Technology Co., Ltd. Class A	1,100	1,135	0.00%
Huizhou Desay Sv Automotive Co., Ltd. Class A	4,300	51,294	0.01%	Inmyshow Digital Technology Group Co., Ltd. Class A	6,400	3,191	0.00%
Humanwell Healthcare Group Co., Ltd. Class A	10,534	24,774	0.00%	Inner Mongolia Dazhong Mining Co., Ltd. Class A	9,200	12,110	0.00%
Hunan Aihua Group Co., Ltd. Class A	1,600	3,081	0.00%	Inner Mongolia OJing Science & Technology Co., Ltd. Class A	2,300	8,758	0.00%
Hunan Changyuan Lico Co., Ltd. Class A	7,673	4,866	0.00%	Inner Mongolia Xingye Silver&Tin Mining Co., Ltd. Class A	20,700	38,503	0.01%
Hunan Corun New Energy Co., Ltd. Class A	30,400	15,698	0.00%	Inner Mongolia Yili Industrial Group Co., Ltd. Class A	46,500	164,578	0.03%
Hunan Er-Kang Pharmaceutical Co., Ltd. Class A	63,200	18,006	0.00%	InnoCare Pharma Ltd.	87,000	53,711	0.01%
Hunan Gold Corp., Ltd. Class A	9,100	22,560	0.00%	Innovent Biologics, Inc.	157,000	740,016	0.11%
Hunan New Wellful Co., Ltd. Class A	12,400	12,008	0.00%	Innuovo Technology Co., Ltd. Class A	8,100	6,146	0.00%
Hunan TV & Broadcast Intermediary Co., Ltd. Class A	4,300	2,974	0.00%	Intco Medical Technology Co., Ltd. Class A	2,820	10,356	0.00%
Hunan Valin Steel Co., Ltd. Class A	58,100	35,254	0.01%	iRay Technology Co., Ltd. Class A	662	10,448	0.00%
Hunan Yuneng New Energy Battery Material Co., Ltd. Class A	4,600	19,822	0.00%	IReader Technology Co., Ltd. Class A	5,100	13,042	0.00%
Hunan Zhongke Electric Co., Ltd. Class A	5,200	6,061	0.00%	IRICO Display Devices Co., Ltd. Class A	19,200	17,909	0.00%
Hundsun Technologies, Inc. Class A	12,539	30,331	0.01%	Isoftstone Information Technology Group Co., Ltd. Class A	7,300	35,206	0.01%
Hwa Create Co., Ltd. Class A	3,400	8,220	0.00%	J&T Global Express Ltd.	735,600	671,777	0.10%
Hwatsing Technology Co., Ltd. Class A	999	25,941	0.01%	JA Solar Technology Co., Ltd. Class A	27,378	42,000	0.01%
Hybio Pharmaceutical Co., Ltd. Class A	8,800	13,078	0.00%	Jade Bird Fire Co., Ltd. Class A	4,290	7,427	0.00%
Hygeia Healthcare Holdings Co., Ltd.	38,531	138,926	0.02%	Jafron Biomedical Co., Ltd. Class A	8,800	32,797	0.01%
				Jason Furniture Hangzhou Co., Ltd. Class A	7,220	31,932	0.01%
				JCET Group Co., Ltd. Class A	12,800	55,595	0.01%
				JCHX Mining Management Co., Ltd. Class A	3,300	22,840	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
JD Health International, Inc.	114,050	310,419	0.05%	Jiangsu Phoenix Publishing & Media Corp., Ltd. Class A	18,200	27,322	0.01%
JD Logistics, Inc.	189,400	203,291	0.03%	Jiangsu Provincial Agricultural Reclamation & Development Corp. Class A	7,000	8,648	0.00%
JD.com, Inc. Class A	259,589	3,434,632	0.49%	Jiangsu Ruitai New Energy Materials Co., Ltd. Class A	7,700	15,788	0.00%
Jenkem Technology Co., Ltd. Class A	423	3,406	0.00%	Jiangsu Shagang Co., Ltd. Class A	9,700	5,009	0.00%
Jiajiayue Group Co., Ltd. Class A	8,000	8,887	0.00%	Jiangsu Shuangxing Color Plastic New Materials Co., Ltd. Class A	3,400	2,310	0.00%
Jiangling Motors Corp., Ltd. Class A	5,800	17,247	0.00%	Jiangsu ToLand Alloy Co., Ltd. Class A	2,340	8,474	0.00%
Jiangsu Azure Corp. Class A	4,500	4,777	0.00%	Jiangsu Xinquan Automotive Trim Co., Ltd. Class A	2,300	12,362	0.00%
Jiangsu Boqian New Materials Stock Co., Ltd. Class A	1,800	5,565	0.00%	Jiangsu Yangnong Chemical Co., Ltd. Class A	3,380	26,134	0.01%
Jiangsu Broadcasting Cable Information Network Corp., Ltd. Class A	58,900	21,298	0.00%	Jiangsu Yoke Technology Co., Ltd. Class A	3,500	30,159	0.01%
Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A	14,850	15,397	0.00%	Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. Class A	6,100	31,416	0.01%
Jiangsu Cnano Technology Co., Ltd. Class A	2,659	8,406	0.00%	Jiangsu Zhangjiagang Rural Commercial Bank Co., Ltd. Class A	22,240	12,246	0.00%
Jiangsu Dingsheng New Energy Materials Co., Ltd. Class A	15,100	19,173	0.00%	Jiangsu Zhongnan Construction Group Co., Ltd. Class A	31,700	2,431	0.00%
Jiangsu Expressway Co., Ltd. Class A	11,100	19,157	0.00%	Jiangsu Zhongtian Technology Co., Ltd. Class A	31,200	67,735	0.01%
Jiangsu Expressway Co., Ltd. Class H	134,000	142,969	0.02%	Jiangsu Zijin Rural Commercial Bank Co., Ltd. Class A	67,100	22,977	0.00%
Jiangsu Financial Leasing Co., Ltd. Class A	23,600	16,324	0.00%	Jiangxi Copper Co., Ltd. Class A	20,800	67,464	0.01%
Jiangsu Gian Technology Co., Ltd. Class A	2,800	9,695	0.00%	Jiangxi Copper Co., Ltd. Class H	124,000	247,447	0.04%
Jiangsu Guomao Reducer Co., Ltd. Class A	5,000	7,047	0.00%	Jiangxi Ganneng Co., Ltd. Class A	12,000	15,894	0.00%
Jiangsu Guotai International Group Co., Ltd. Class A	5,300	4,944	0.00%	Jiangxi Lianchuang Optoelectronic Science & Technology Co., Ltd. Class A	4,800	18,093	0.00%
Jiangsu Haili Wind Power Equipment Technology Co., Ltd. Class A	1,800	9,919	0.00%	Jiangxi Special Electric Motor Co., Ltd. Class A	9,200	10,270	0.00%
Jiangsu Hengli Hydraulic Co., Ltd. Class A	9,148	58,365	0.01%	Jiangxi Wannianqing Cement Co., Ltd. Class A	12,700	7,897	0.00%
Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	47,568	250,582	0.04%	Jiangzhong Pharmaceutical Co., Ltd. Class A	4,400	13,928	0.00%
Jiangsu Hoperun Software Co., Ltd. Class A	3,700	10,475	0.00%	Jiaozuo Wanfang Aluminum Manufacturing Co., Ltd. Class A	3,800	3,383	0.00%
Jiangsu Huahong Technology Stock Co., Ltd. Class A	5,100	4,443	0.00%	Jihua Group Corp., Ltd. Class A	62,800	21,332	0.00%
Jiangsu Huaxicun Co., Ltd. Class A	12,700	9,950	0.00%	Jilin Aodong Pharmaceutical Group Co., Ltd. Class A	11,800	21,658	0.00%
Jiangsu Jiangyin Rural Commercial Bank Co., Ltd. Class A	26,500	13,684	0.00%	Jilin Electric Power Co., Ltd. Class A	11,900	8,688	0.00%
Jiangsu Jiejie Microelectronics Co., Ltd. Class A	2,700	6,398	0.00%	Jinan Shengquan Group Share Holding Co., Ltd. Class A	4,900	13,618	0.00%
Jiangsu Kanion Pharmaceutical Co., Ltd. Class A	5,700	12,257	0.00%	Jinduicheng Molybdenum Co., Ltd. Class A	22,700	32,367	0.01%
Jiangsu Lihua Animal Husbandry Stock Co., Ltd. Class A	6,660	20,653	0.00%	Jinghua Pharmaceutical Group Co., Ltd. Class A	7,000	6,290	0.00%
Jiangsu Linyang Energy Co., Ltd. Class A	9,600	8,245	0.00%	Jingjin Equipment, Inc. Class A	2,100	6,239	0.00%
Jiangsu Lopal Tech Co., Ltd. Class A	4,300	4,588	0.00%	Jinhong Gas Co., Ltd. Class A	6,836	16,404	0.00%
Jiangsu Nata Opto-electronic Material Co., Ltd. Class A	2,210	8,654	0.00%	Jinke Smart Services Group Co., Ltd. Class H	19,200	18,174	0.00%
Jiangsu Nhwa Pharmaceutical Co., Ltd. Class A	6,400	20,811	0.00%				
Jiangsu Pacific Quartz Co., Ltd. Class A	3,300	13,384	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Jinko Power Technology Co., Ltd. Class A	54,200	16,926	0.00%	KPC Pharmaceuticals, Inc. Class A	3,500	8,548	0.00%
Jinko Solar Co., Ltd. Class A	51,845	50,419	0.01%	Kuaishou Technology Class B	303,200	1,792,233	0.26%
JinkoSolar Holding Co., Ltd. ADR	4,379	90,733	0.01%	Kuang-Chi Technologies Co., Ltd. Class A	14,600	34,696	0.01%
Jinlei Technology Co., Ltd. Class A	2,000	4,199	0.00%	Kunlun Tech Co., Ltd. Class A	8,200	36,211	0.01%
Jinxin Fertility Group Ltd.	266,000	94,715	0.01%	Kunshan Dongwei Technology Co., Ltd. Class A	2,267	8,138	0.00%
Jinyu Bio-Technology Co., Ltd. Class A	15,200	15,011	0.00%	Kunshan Kinglai Hygienic Materials Co., Ltd. Class A	3,200	9,178	0.00%
Jiumaojiu International Holdings Ltd.	91,000	47,205	0.01%	Kunwu Jiuding Investment Holdings Co., Ltd. Class A	6,500	12,349	0.00%
JL Mag Rare-Earth Co., Ltd. Class A	1,440	2,556	0.00%	Lakala Payment Co., Ltd. Class A	7,000	11,918	0.00%
JNBY Design Ltd.	19,000	37,039	0.01%	Lancy Co., Ltd. Class A	2,200	4,164	0.00%
Joincare Pharmaceutical Group Industry Co., Ltd. Class A	11,236	17,191	0.00%	Lao Feng Xiang Co., Ltd. Class A	2,000	15,941	0.00%
Joinn Laboratories China Co., Ltd. Class A	7,968	14,483	0.00%	Lao Feng Xiang Co., Ltd. Class B	22,300	81,908	0.01%
Joinn Laboratories China Co., Ltd. Class H	7,840	7,531	0.00%	Laobaixing Pharmacy Chain JSC Class A	5,904	14,847	0.00%
Jointown Pharmaceutical Group Co., Ltd. Class A	40,094	26,799	0.01%	LB Group Co., Ltd. Class A	21,000	53,414	0.01%
Jolywood Suzhou Sunwatt Co., Ltd. Class A	12,500	9,879	0.00%	Leader Harmonious Drive Systems Co., Ltd. Class A	1,041	11,706	0.00%
Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A	7,600	23,620	0.00%	Lee & Man Paper Manufacturing Ltd.	168,000	49,707	0.01%
Joyoung Co., Ltd. Class A	2,000	2,871	0.00%	Legend Holdings Corp. Class H	48,600	36,602	0.01%
JOYY, Inc. ADR	3,014	90,691	0.01%	Lens Technology Co., Ltd. Class A	38,700	96,739	0.02%
JS Corrugating Machinery Co., Ltd. Class A	5,600	8,690	0.00%	Leo Group Co., Ltd. Class A	69,500	13,613	0.00%
JSTI Group Class A	5,500	6,087	0.00%	Lepu Medical Technology Beijing Co., Ltd. Class A	12,700	25,815	0.01%
Juewei Food Co., Ltd. Class A	1,400	2,953	0.00%	Leshan Giantstar Farming & Husbandry Corp., Ltd. Class A	2,800	11,007	0.00%
Juneyao Airlines Co., Ltd. Class A	14,200	21,375	0.00%	Levima Advanced Materials Corp. Class A	4,100	7,699	0.00%
Kaishan Group Co., Ltd. Class A	4,900	6,779	0.00%	Leyard Optoelectronic Co., Ltd. Class A	12,800	7,889	0.00%
Kangji Medical Holdings Ltd.	24,000	17,153	0.00%	Li Auto, Inc. Class A	117,992	1,062,433	0.15%
Kanzhun Ltd. ADR	35,250	663,052	0.10%	Li Ning Co., Ltd.	244,250	528,707	0.08%
KBC Corp., Ltd. Class A	737	2,857	0.00%	LianChuang Electronic Technology Co., Ltd. Class A	5,000	4,623	0.00%
KE Holdings, Inc. ADR	67,345	952,932	0.14%	Lianhe Chemical Technology Co., Ltd. Class A	4,200	2,761	0.00%
Keboda Technology Co., Ltd. Class A	400	3,515	0.00%	Liaoning Port Co., Ltd. Class A	111,500	18,785	0.00%
Keda Industrial Group Co., Ltd. Class A	20,100	23,209	0.00%	Lier Chemical Co., Ltd. Class A	11,800	12,962	0.00%
Keshun Waterproof Technologies Co., Ltd. Class A	5,880	3,463	0.00%	Lifan Technology Group Co., Ltd. Class A	29,900	15,726	0.00%
Keymed Biosciences, Inc.	22,500	97,263	0.02%	Lifetech Scientific Corp.	228,000	40,592	0.01%
Kidswant Children Products Co., Ltd. Class A	9,700	6,723	0.00%	Ligao Foods Co., Ltd. Class A	1,100	4,232	0.00%
Kingboard Holdings Ltd.	80,000	188,334	0.03%	Lihuayi Weiyuan Chemical Co., Ltd. Class A	4,000	7,895	0.00%
Kingboard Laminates Holdings Ltd.	109,500	117,811	0.02%	Lingyi iTech Guangdong Co. Class A	48,800	47,591	0.01%
KingClean Electric Co., Ltd. Class A	420	1,243	0.00%	Lingyun Industrial Corp., Ltd. Class A	13,400	18,042	0.00%
Kingdee International Software Group Co., Ltd.	319,000	299,085	0.04%	Linklogis, Inc. Class B	81,500	22,652	0.00%
Kingfa Sci & Tech Co., Ltd. Class A	28,800	26,075	0.01%	Linktel Technologies Co., Ltd. Class A	1,100	9,454	0.00%
Kingnet Network Co., Ltd. Class A	14,700	19,229	0.00%	Livzon Pharmaceutical Group, Inc. Class A	4,800	24,464	0.00%
Kingsemi Co., Ltd. Class A	689	8,399	0.00%	Livzon Pharmaceutical Group, Inc. Class H	15,200	50,035	0.01%
Kingsoft Cloud Holdings Ltd.	145,890	25,600	0.01%	Lizhong Sitong Light Alloys Group Co., Ltd. Class A	4,300	10,949	0.00%
Kingsoft Corp., Ltd.	89,000	257,057	0.04%				
Konfoong Materials International Co., Ltd. Class A	1,800	11,726	0.00%				
Konka Group Co., Ltd. Class A	8,700	2,538	0.00%				

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Loncin Motor Co., Ltd. Class A	30,200	28,045	0.01%	Ming Yuan Cloud Group Holdings Ltd.	138,000	35,881	0.01%
Longfor Group Holdings Ltd.	255,000	350,129	0.05%	MINISO Group Holding Ltd.	38,016	182,353	0.03%
Longhua Technology Group Luoyang Co., Ltd. Class A	3,600	2,761	0.00%	Minmetals Capital Co., Ltd. Class A	33,900	18,805	0.00%
LONGi Green Energy Technology Co., Ltd. Class A	59,940	115,104	0.02%	Minth Group Ltd.	80,000	124,395	0.02%
Longshine Technology Group Co., Ltd. Class A	7,500	8,742	0.00%	MLS Co., Ltd. Class A	17,100	18,878	0.00%
Lonking Holdings Ltd.	174,000	32,538	0.01%	Mobvista, Inc.	75,000	24,208	0.00%
Loongson Technology Corp., Ltd. Class A	3,069	36,962	0.01%	Monalisa Group Co., Ltd. Class A	1,000	1,241	0.00%
Lufax Holding Ltd. ADR	20,761	49,204	0.01%	Montage Technology Co., Ltd. Class A	9,635	75,435	0.01%
Luoniushan Co., Ltd. Class A	700	415	0.00%	Montnets Cloud Technology Group Co., Ltd. Class A	4,800	4,622	0.00%
Luoxin Pharmaceuticals Group Stock Co., Ltd. Class A	9,200	4,511	0.00%	Moon Environment Technology Co., Ltd. Class A	7,500	9,913	0.00%
Luoyang Xinqianglian Slewing Bearing Co., Ltd. Class A	1,190	2,448	0.00%	Muyuan Foods Co., Ltd. Class A	40,320	240,787	0.04%
Lushang Freda Pharmaceutical Co., Ltd. Class A	11,900	11,524	0.00%	NanJi E-Commerce Co., Ltd. Class A	47,900	17,058	0.00%
Luxi Chemical Group Co., Ltd. Class A	10,200	16,192	0.00%	Nanjing Cosmos Chemical Co., Ltd. Class A	3,400	14,907	0.00%
Luxin Venture Capital Group Co., Ltd. Class A	12,900	16,485	0.00%	Nanjing Gaoke Co., Ltd. Class A	28,700	23,861	0.00%
Luxshare Precision Industry Co., Ltd. Class A	55,749	300,170	0.04%	Nanjing Hanrui Cobalt Co., Ltd. Class A	1,400	5,072	0.00%
Luyang Energy-Saving Materials Co., Ltd.	3,700	6,127	0.00%	Nanjing Iron & Steel Co., Ltd. Class A	56,600	38,608	0.01%
Luye Pharma Group Ltd.	217,000	75,044	0.01%	Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	11,310	18,404	0.00%
LVGEM China Real Estate Investment Co., Ltd.	76,000	6,133	0.00%	Nanjing Securities Co., Ltd. Class A	16,500	17,357	0.00%
Maanshan Iron & Steel Co., Ltd. Class H	196,000	28,368	0.01%	Nanjing Tanker Corp. Class A	37,400	18,390	0.00%
Maccura Biotechnology Co., Ltd. Class A	2,200	3,429	0.00%	Nanjing Vazyme Biotech Co., Ltd. Class A	4,623	12,671	0.00%
Mango Excellent Media Co., Ltd. Class A	12,071	34,555	0.01%	Nanjing Xinjiekou Department Store Co., Ltd. Class A	10,000	6,835	0.00%
Maoyan Entertainment	50,400	51,966	0.01%	Nantong Jianghai Capacitor Co., Ltd. Class A	3,500	6,352	0.00%
Marssenger Kitchenware Co., Ltd. Class A	2,800	4,917	0.00%	Nantong Jiangshan Agrochemical & Chemical LLC Class A	4,500	8,697	0.00%
Maxscend Microelectronics Co., Ltd. Class A	3,440	36,629	0.01%	National Silicon Industry Group Co., Ltd. Class A	21,315	40,319	0.01%
Mayinglong Pharmaceutical Group Co., Ltd. Class A	1,500	5,479	0.00%	Nations Technologies, Inc. Class A	7,700	9,207	0.00%
Medlive Technology Co., Ltd.	13,000	12,422	0.00%	NAURA Technology Group Co., Ltd. Class A	4,100	179,643	0.03%
Meihua Holdings Group Co., Ltd. Class A	18,900	25,939	0.01%	NavInfo Co., Ltd. Class A	14,800	12,609	0.00%
Meinian Onehealth Healthcare Holdings Co., Ltd. Class A	24,000	12,426	0.00%	NetDragon Websoft Holdings Ltd.	40,500	61,211	0.01%
Meitu, Inc.	306,000	103,471	0.02%	NetEase, Inc.	195,960	3,742,300	0.54%
Meituan Class B	579,615	8,247,973	1.18%	Neusoft Corp. Class A	19,700	22,315	0.00%
Mesnac Co., Ltd. Class A	5,700	5,770	0.00%	New China Life Insurance Co., Ltd. Class A	18,200	74,861	0.01%
M-Grass Ecology And Environment Group Co., Ltd. Class A	23,300	7,021	0.00%	New China Life Insurance Co., Ltd. Class H	77,707	148,300	0.02%
Microport Cardioflow Medtech Corp.	108,000	11,481	0.00%	New Guomai Digital Culture Co., Ltd. Class A	7,900	11,199	0.00%
Microport Scientific Corp.	103,300	69,728	0.01%	New Hope Liuhe Co., Ltd. Class A	46,300	57,963	0.01%
Micro-Tech Nanjing Co., Ltd. Class A	1,072	9,039	0.00%	New Horizon Health Ltd.	38,000	68,822	0.01%
Midea Real Estate Holding Ltd.	21,400	18,228	0.00%	New Journey Health Technology Group Co., Ltd. Class A	42,900	10,929	0.00%
Milkyway Intelligent Supply Chain Service Group Co., Ltd. Class A	600	4,398	0.00%	New Oriental Education & Technology Group, Inc.	165,750	1,267,423	0.18%
Ming Yang Smart Energy Group Ltd. Class A	15,900	20,559	0.00%	Newland Digital Technology Co., Ltd. Class A	5,800	11,050	0.00%

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Nine Dragons Paper Holdings Ltd.	182,000	75,761	0.01%	Ovctek China, Inc. Class A	4,720	10,137	0.00%
Ningbo Boway Alloy Material Co., Ltd. Class A	8,300	17,326	0.00%	Pacific Securities Co., Ltd. Class A	64,900	27,113	0.01%
Ningbo Deye Technology Co., Ltd. Class A	3,864	39,345	0.01%	Pacific Shuanglin Bio-pharmacy Co., Ltd. Class A	7,100	25,927	0.01%
Ningbo Huaxiang Electronic Co., Ltd. Class A	6,600	11,698	0.00%	Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A	72,100	24,689	0.00%
Ningbo Jifeng Auto Parts Co., Ltd. Class A	7,300	10,229	0.00%	PAX Global Technology Ltd.	61,000	45,785	0.01%
Ningbo Joyson Electronic Corp. Class A	12,900	26,186	0.01%	PCI Technology Group Co., Ltd. Class A	19,500	9,909	0.00%
Ningbo Orient Wires & Cables Co., Ltd. Class A	4,100	27,411	0.01%	PDD Holdings, Inc. ADR	76,543	10,176,392	1.46%
Ningbo Peacebird Fashion Co., Ltd. Class A	2,700	5,078	0.00%	Pengdu Agriculture & Animal Husbandry Co., Ltd. Class A	33,200	2,001	0.00%
Ningbo Ronbay New Energy Technology Co., Ltd. Class A	2,827	9,014	0.00%	People.cn Co., Ltd. Class A	8,300	22,726	0.00%
Ningbo Sanxing Medical Electric Co., Ltd. Class A	10,000	47,940	0.01%	People's Insurance Co. Group of China Ltd. Class A	90,700	63,980	0.01%
Ningbo Shanshan Co., Ltd. Class A	21,200	23,579	0.00%	People's Insurance Co. Group of China Ltd. Class H	883,000	303,102	0.04%
Ningbo Tuopu Group Co., Ltd. Class A	8,801	64,626	0.01%	Perfect World Co., Ltd. Class A	5,600	5,829	0.00%
Ningbo Xusheng Group Co., Ltd. Class A	6,440	9,315	0.00%	PharmaBlock Sciences Nanjing, Inc. Class A	960	3,520	0.00%
Ningbo Yongxin Optics Co., Ltd. Class A	1,500	12,428	0.00%	Pharmaron Beijing Co., Ltd. Class A	15,450	39,319	0.01%
Ningbo Yunsheng Co., Ltd. Class A	13,400	9,581	0.00%	Pharmaron Beijing Co., Ltd. Class H	30,750	33,281	0.01%
Ningbo Zhenyu Technology Co., Ltd. Class A	1,900	14,105	0.00%	PhiChem Corp. Class A	1,700	2,864	0.00%
Ningbo Zhoushan Port Co., Ltd. Class A	44,600	20,770	0.00%	PICC Property & Casualty Co., Ltd. Class H	736,000	914,415	0.13%
Ningxia Building Materials Group Co., Ltd. Class A	6,700	10,783	0.00%	Piesat Information Technology Co., Ltd. Class A	2,275	5,547	0.00%
Ningxia Zhongyin Cashmere Co., Ltd. Class A	14,700	362	0.00%	Ping An Bank Co., Ltd. Class A	150,800	209,650	0.03%
NIO, Inc. Class A	150,165	654,907	0.10%	Ping An Healthcare & Technology Co., Ltd.	65,280	95,653	0.02%
Nongfu Spring Co., Ltd. Class H	189,000	896,899	0.13%	Ping An Insurance Group Co. of China Ltd. Class A	88,600	501,927	0.07%
Norinco International Cooperation Ltd. Class A	8,200	11,647	0.00%	Ping An Insurance Group Co. of China Ltd. Class H	676,500	3,067,359	0.44%
North Huajin Chemical Industries Co., Ltd. Class A	6,100	3,501	0.00%	Piotech, Inc. Class A	1,669	27,458	0.01%
Northeast Securities Co., Ltd. Class A	20,400	15,592	0.00%	PNC Process Systems Co., Ltd. Class A	2,760	8,699	0.00%
NSFOCUS Technologies Group Co., Ltd. Class A	3,500	2,450	0.00%	Polaris Bay Group Co., Ltd. Class A	11,400	9,228	0.00%
Nuode New Materials Co., Ltd. Class A	12,200	5,097	0.00%	Poly Developments & Holdings Group Co., Ltd. Class A	96,800	116,146	0.02%
NYOCOR Co., Ltd. Class A	25,400	17,882	0.00%	Poly Property Group Co., Ltd.	196,000	37,154	0.01%
Ocumension Therapeutics	22,731	19,944	0.00%	Poly Property Services Co., Ltd. Class H	16,400	60,706	0.01%
Offcn Education Technology Co., Ltd. Class A	6,700	1,404	0.00%	Pop Mart International Group Ltd.	75,400	369,400	0.05%
OFILM Group Co., Ltd. Class A	19,300	20,646	0.00%	Porton Pharma Solutions Ltd. Class A	4,000	6,547	0.00%
Onewo, Inc. Class H	21,900	65,638	0.01%	Postal Savings Bank of China Co., Ltd. Class A	185,300	128,680	0.02%
Oppein Home Group, Inc. Class A	1,500	11,004	0.00%	Postal Savings Bank of China Co., Ltd. Class H	1,154,000	676,963	0.10%
Opple Lighting Co., Ltd. Class A	200	475	0.00%	Pylon Technologies Co., Ltd. Class A	1,289	7,011	0.00%
OPT Machine Vision Tech Co., Ltd. Class A	866	7,595	0.00%	Q Technology Group Co., Ltd.	33,000	17,414	0.00%
ORG Technology Co., Ltd. Class A	8,500	4,843	0.00%	Qi An Xin Technology Group, Inc. Class A	6,488	20,990	0.00%
Orient Group, Inc. Class A	8,900	805	0.00%	Qifu Technology, Inc. ADR	12,489	246,408	0.04%
Orient Securities Co., Ltd. Class A	65,056	67,722	0.01%	Qilu Bank Co., Ltd. Class A	39,200	26,363	0.01%
Orient Securities Co., Ltd. Class H	93,200	36,528	0.01%	Qinchuan Machine Tool & Tool Group Share Co., Ltd. Class A	11,600	11,694	0.00%
Oriental Pearl Group Co., Ltd. Class A	17,700	14,740	0.00%	Qingdao East Steel Tower Stock Co., Ltd. Class A	15,200	14,178	0.00%
Ourpalm Co., Ltd. Class A	26,700	15,250	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Qingdao Eastsoft Communication Technology Co., Ltd. Class A	400	634	0.00%	Sany Renewable Energy Co., Ltd. Class A	4,829	16,430	0.00%
Qingdao Gaoce Technology Co., Ltd. Class A	3,180	5,179	0.00%	Satellite Chemical Co., Ltd. Class A	25,432	62,632	0.01%
Qingdao Haier Biomedical Co., Ltd. Class A	1,583	8,066	0.00%	SciClone Pharmaceuticals Holdings Ltd.	39,500	95,160	0.02%
Qingdao Port International Co., Ltd. Class A	7,400	9,690	0.00%	SDIC Capital Co., Ltd. Class A	36,500	28,247	0.01%
Qingdao Rural Commercial Bank Corp. Class A	25,300	9,287	0.00%	Sealand Securities Co., Ltd. Class A	58,600	23,357	0.00%
Qingdao Sentury Tire Co., Ltd. Class A	6,440	21,250	0.00%	Seazen Group Ltd.	241,142	42,005	0.01%
Qingdao TGOOD Electric Co., Ltd. Class A	9,100	25,078	0.01%	Seazen Holdings Co., Ltd. Class A	23,900	29,037	0.01%
Qinghai Salt Lake Industry Co., Ltd. Class A	39,599	94,647	0.01%	Semitronix Corp. Class A	1,800	10,138	0.00%
Qinhuangdao Port Co., Ltd. Class A	16,300	7,077	0.00%	SenseTime Group, Inc. Class B	2,285,000	386,326	0.06%
QuantumCTek Co., Ltd. Class A	953	19,710	0.00%	Sensteed Hi-tech Group Class A	55,500	10,262	0.00%
Quectel Wireless Solutions Co., Ltd. Class A	1,038	6,644	0.00%	Seres Group Co., Ltd. Class A	11,100	138,536	0.02%
Rainbow Digital Commercial Co., Ltd. Class A	3,400	1,947	0.00%	Servyou Software Group Co., Ltd. Class A	4,500	16,667	0.00%
Range Intelligent Computing Technology Group Co., Ltd. Class A	4,600	15,090	0.00%	SF Holding Co., Ltd. Class A	36,800	179,896	0.03%
Raytron Technology Co., Ltd. Class A	3,990	15,286	0.00%	SG Micro Corp. Class A	2,795	31,691	0.01%
Red Avenue New Materials Group Co., Ltd. Class A	5,500	22,261	0.00%	Shaanxi Beiyuan Chemical Industry Group Co., Ltd. Class A	49,500	25,154	0.01%
Red Star Macalline Group Corp., Ltd. Class A	8,300	2,899	0.00%	Shaanxi Construction Engineering Group Corp., Ltd. Class A	26,200	13,027	0.00%
Red Star Macalline Group Corp., Ltd. Class H	45,620	8,005	0.00%	Shaanxi International Trust Co., Ltd. Class A	48,900	18,419	0.00%
Redco Properties Group Ltd.	96,000	16,354	0.00%	Shandong Buchang Pharmaceuticals Co., Ltd. Class A	1,900	3,943	0.00%
Remegen Co., Ltd. Class A	3,590	21,242	0.00%	Shandong Dawn Polymer Co., Ltd. Class A	2,100	2,606	0.00%
Remegen Co., Ltd. Class H	13,000	40,795	0.01%	Shandong Denghai Seeds Co., Ltd. Class A	10,600	11,731	0.00%
Renhe Pharmacy Co., Ltd. Class A	7,500	6,061	0.00%	Shandong Dongyue Silicone Material Co., Ltd. Class A	4,900	4,591	0.00%
Risen Energy Co., Ltd. Class A	9,800	16,242	0.00%	Shandong Gold Mining Co., Ltd. Class A	27,800	104,257	0.02%
RiseSun Real Estate Development Co., Ltd. Class A	46,800	9,551	0.00%	Shandong Gold Mining Co., Ltd. Class H	73,800	146,893	0.02%
Rising Nonferrous Metals Share Co., Ltd. Class A	4,400	16,477	0.00%	Shandong Head Group Co., Ltd. Class A	1,500	2,420	0.00%
Rockchip Electronics Co., Ltd. Class A	1,100	8,915	0.00%	Shandong Himile Mechanical Science & Technology Co., Ltd. Class A	5,100	26,664	0.01%
Rongsheng Petrochemical Co., Ltd. Class A	91,150	120,604	0.02%	Shandong Hi-speed Co., Ltd. Class A	22,400	27,153	0.01%
Roshow Technology Co., Ltd. Class A	11,200	7,364	0.00%	Shandong Hi-Speed New Energy Group Ltd.	46,000	9,073	0.00%
Sai Micro Electronics, Inc. Class A	3,700	8,043	0.00%	Shandong Hi-Speed Road & Bridge Co., Ltd. Class A	4,700	3,367	0.00%
SAIC Motor Corp., Ltd. Class A	59,200	112,386	0.02%	Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	14,700	53,639	0.01%
Sailun Group Co., Ltd. Class A	19,800	37,968	0.01%	Shandong Humon Smelting Co., Ltd. Class A	10,700	16,869	0.00%
Sanan Optoelectronics Co., Ltd. Class A	37,500	60,198	0.01%	Shandong Iron & Steel Co., Ltd. Class A	87,000	14,538	0.00%
Sangfor Technologies, Inc. Class A	1,100	7,613	0.00%	Shandong Jincheng Pharmaceutical Group Co., Ltd. Class A	1,200	2,452	0.00%
Sanquan Food Co., Ltd. Class A	8,670	13,039	0.00%	Shandong Jinjing Science & Technology Co., Ltd. Class A	10,400	8,262	0.00%
Sansure Biotech, Inc. Class A	11,167	26,889	0.01%	Shandong Linglong Tyre Co., Ltd. Class A	7,800	19,626	0.00%
Sanwei Holding Group Co., Ltd. Class A	6,000	9,615	0.00%	Shandong Longda Meishi Co., Ltd. Class A	2,500	2,246	0.00%
Sany Heavy Equipment International Holdings Co., Ltd.	102,000	63,494	0.01%				
Sany Heavy Industry Co., Ltd. Class A	68,900	155,715	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Shandong Nanshan Aluminum Co., Ltd. Class A	112,400	58,657	0.01%	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	14,300	43,365	0.01%
Shandong Pharmaceutical Glass Co., Ltd. Class A	6,400	22,213	0.00%	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	65,500	110,909	0.02%
Shandong Publishing & Media Co., Ltd. Class A	9,100	14,733	0.00%	Shanghai Fudan Microelectronics Group Co., Ltd. Class A	3,129	13,449	0.00%
Shandong Sun Paper Industry JSC Ltd. Class A	20,400	38,979	0.01%	Shanghai Fudan Microelectronics Group Co., Ltd. Class H	26,000	40,495	0.01%
Shandong Weifang Rainbow Chemical Co., Ltd. Class A	1,600	9,761	0.00%	Shanghai Fullhan Microelectronics Co., Ltd. Class A	950	4,282	0.00%
Shandong Weigao Group Medical Polymer Co., Ltd. Class H	259,200	123,501	0.02%	Shanghai Ganglian E-Commerce Holdings Co., Ltd. Class A	4,900	11,369	0.00%
Shandong WIT Dyne Health Co., Ltd. Class A	2,600	10,741	0.00%	Shanghai Haixin Group Co. Class B	69,239	13,502	0.00%
Shandong Xiantan Co., Ltd. Class A	18,000	14,127	0.00%	Shanghai Hanbell Precise Machinery Co., Ltd. Class A	3,900	8,932	0.00%
Shandong Xinhua Pharmaceutical Co., Ltd. Class A	2,600	5,157	0.00%	Shanghai Haohai Biological Technology Co., Ltd. Class A	1,793	15,148	0.00%
Shandong Yisheng Livestock & Poultry Breeding Co., Ltd. Class A	9,900	11,743	0.00%	Shanghai Haohai Biological Technology Co., Ltd. Class H	3,080	12,545	0.00%
Shanghai Aerospace Automobile Electromechanical Co., Ltd. Class A	23,700	14,673	0.00%	Shanghai Huace Navigation Technology Ltd. Class A	4,000	16,354	0.00%
Shanghai Aiko Solar Energy Co., Ltd. Class A	10,800	13,387	0.00%	Shanghai Huafon Aluminium Corp. Class A	6,200	15,507	0.00%
Shanghai AJ Group Co., Ltd. Class A	30,100	15,543	0.00%	Shanghai Huayi Group Co., Ltd. Class A	8,400	6,650	0.00%
Shanghai Allist Pharmaceuticals Co., Ltd. Class A	3,864	33,735	0.01%	Shanghai Huayi Group Co., Ltd. Class B	31,300	12,708	0.00%
Shanghai Anlogic Infotech Co., Ltd. Class A	2,498	8,697	0.00%	Shanghai International Airport Co., Ltd. Class A	18,999	83,924	0.01%
Shanghai AtHub Co., Ltd. Class A	3,166	5,512	0.00%	Shanghai International Port Group Co., Ltd. Class A	81,900	64,839	0.01%
Shanghai Awinic Technology Co., Ltd. Class A	1,382	10,718	0.00%	Shanghai Jahwa United Co., Ltd. Class A	11,000	26,789	0.01%
Shanghai Bailian Group Co., Ltd. Class A	12,800	12,939	0.00%	Shanghai Jinjiang International Hotels Co., Ltd. Class A	6,600	20,774	0.00%
Shanghai Bailian Group Co., Ltd. Class B	17,900	7,070	0.00%	Shanghai Jinjiang International Hotels Co., Ltd. Class B	16,900	22,798	0.00%
Shanghai Baolong Automotive Corp. Class A	2,400	10,355	0.00%	Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class B	47,900	42,535	0.01%
Shanghai Baosight Software Co., Ltd. Class A	11,397	49,844	0.01%	Shanghai Junshi Biosciences Co., Ltd. Class A	8,202	32,636	0.01%
Shanghai Baosight Software Co., Ltd. Class B	74,665	120,883	0.02%	Shanghai Junshi Biosciences Co., Ltd. Class H	12,600	18,882	0.00%
Shanghai Belling Co., Ltd. Class A	2,500	5,712	0.00%	Shanghai Kaibao Pharmaceutical Co., Ltd. Class A	10,200	7,474	0.00%
Shanghai BOCHU Electronic Technology Corp., Ltd. Class A	1,220	30,839	0.01%	Shanghai Kelai Mechatronics Engineering Co., Ltd. Class A	3,300	9,537	0.00%
Shanghai Bright Power Semiconductor Co., Ltd. Class A	715	5,426	0.00%	Shanghai Liangxin Electrical Co., Ltd. Class A	4,500	4,228	0.00%
Shanghai Chinafortune Co., Ltd. Class A	8,000	13,434	0.00%	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A	23,700	28,631	0.01%
Shanghai Chlor-Alkali Chemical Co., Ltd. Class B	67,300	33,785	0.01%	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	119,800	47,081	0.01%
Shanghai Daimay Automotive Interior Co., Ltd. Class A	9,126	12,425	0.00%	Shanghai M&G Stationery, Inc. Class A	3,800	16,281	0.00%
Shanghai DZH Ltd. Class A	15,200	11,576	0.00%	Shanghai Medicilon, Inc. Class A	471	1,681	0.00%
Shanghai Electric Wind Power Group Co., Ltd. Class A	36,030	14,213	0.00%	Shanghai MicroPort Endovascular MedTech Group Co., Ltd. Class A	1,026	13,779	0.00%
Shanghai Flyco Electrical Appliance Co., Ltd. Class A	1,200	6,312	0.00%				
Shanghai Foreign Service Holding Group Co., Ltd. Class A	17,900	9,832	0.00%				

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Shanghai MicroPort MedBot Group Co., Ltd.	22,500	25,389	0.01%	Shenghe Resources Holding Co., Ltd. Class A	9,300	10,980	0.00%
Shanghai Moons' Electric Co., Ltd. Class A	3,000	16,531	0.00%	Shengyi Technology Co., Ltd. Class A	19,200	55,384	0.01%
Shanghai Pharmaceuticals Holding Co., Ltd. Class A	21,500	56,276	0.01%	Shennan Circuits Co., Ltd. Class A	800	11,590	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	85,400	128,416	0.02%	Shenwan Hongyuan Group Co., Ltd. Class A	156,800	92,566	0.01%
Shanghai Pret Composites Co., Ltd. Class A	4,900	5,738	0.00%	Shenwan Hongyuan Group Co., Ltd. Class H	177,600	33,667	0.01%
Shanghai Pudong Development Bank Co., Ltd. Class A	223,499	251,943	0.04%	Shenyang Machine Tool Co., Ltd. Class A	19,100	15,932	0.00%
Shanghai Putailai New Energy Technology Co., Ltd. Class A	13,340	25,818	0.01%	Shenyang Xingqi Pharmaceutical Co., Ltd. Class A	1,568	35,222	0.01%
Shanghai RAAS Blood Products Co., Ltd. Class A	53,700	57,518	0.01%	Shenzhen Agricultural Products Group Co., Ltd. Class A	13,600	9,053	0.00%
Shanghai Runda Medical Technology Co., Ltd. Class A	1,800	3,733	0.00%	Shenzhen Airport Co., Ltd. Class A	22,600	19,780	0.00%
Shanghai Rural Commercial Bank Co., Ltd. Class A	25,999	23,931	0.00%	Shenzhen Baoming Technology Co., Ltd. Class A	2,200	17,191	0.00%
Shanghai Shibei Hi-Tech Co., Ltd. Class B	55,600	5,949	0.00%	Shenzhen CECport Technologies Co., Ltd. Class A	10,700	24,226	0.00%
Shanghai Shyndec Pharmaceutical Co., Ltd. Class A	21,000	30,720	0.01%	Shenzhen Center Power Tech Co., Ltd. Class A	300	443	0.00%
Shanghai Sinyang Semiconductor Materials Co., Ltd. Class A	3,100	13,222	0.00%	Shenzhen Changhong Technology Co., Ltd. Class A	2,400	5,200	0.00%
Shanghai SMI Holding Co., Ltd. Class A	18,100	8,231	0.00%	Shenzhen Click Technology Co., Ltd. Class A	4,200	6,374	0.00%
Shanghai Stonehill Technology Co., Ltd. Class A	100,000	34,380	0.01%	Shenzhen Clou Electronics Co., Ltd. Class A	17,000	8,825	0.00%
Shanghai Tongji Science & Technology Industrial Co., Ltd. Class A	7,900	7,390	0.00%	Shenzhen Das Intellitech Co., Ltd. Class A	61,100	19,499	0.00%
Shanghai Tunnel Engineering Co., Ltd. Class A	20,400	18,246	0.00%	Shenzhen Desay Battery Technology Co. Class A	1,820	5,846	0.00%
Shanghai United Imaging Healthcare Co., Ltd. Class A	1,794	26,956	0.01%	Shenzhen Dynanonic Co., Ltd. Class A	1,752	6,767	0.00%
Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class A	12,000	14,563	0.00%	Shenzhen Envicoool Technology Co., Ltd. Class A	5,720	16,758	0.00%
Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class B	27,900	20,506	0.00%	Shenzhen Everwin Precision Technology Co., Ltd. Class A	8,560	14,058	0.00%
Shanghai Wanye Enterprises Co., Ltd. Class A	3,700	5,955	0.00%	Shenzhen Expressway Corp., Ltd. Class A	5,100	7,426	0.00%
Shanghai Yaoji Technology Co., Ltd. Class A	4,400	12,306	0.00%	Shenzhen Expressway Corp., Ltd. Class H	82,000	76,461	0.01%
Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	40,800	28,780	0.01%	Shenzhen Fastprint Circuit Tech Co., Ltd. Class A	13,200	18,659	0.00%
Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A	10,900	27,590	0.01%	Shenzhen Fine Made Electronics Group Co., Ltd. Class A	1,700	5,919	0.00%
Shanghai Zhenhua Heavy Industries Co., Ltd. Class B	110,213	21,602	0.00%	Shenzhen Fortune Trend Technology Co., Ltd. Class A	1,374	14,851	0.00%
Shanghai Zhonggu Logistics Co., Ltd. Class A	13,912	16,654	0.00%	Shenzhen FRD Science & Technology Co., Ltd. Class A	2,900	6,002	0.00%
Shanghai Zijiang Enterprise Group Co., Ltd. Class A	3,700	2,696	0.00%	Shenzhen Fuanna Bedding & Furnishing Co., Ltd. Class A	10,700	14,729	0.00%
Shantui Construction Machinery Co., Ltd. Class A	20,000	25,394	0.01%	Shenzhen Gongjin Electronics Co., Ltd. Class A	600	551	0.00%
Shanxi Securities Co., Ltd. Class A	29,300	18,862	0.00%	Shenzhen Goodix Technology Co., Ltd. Class A	3,700	34,842	0.01%
Shanxi Taigang Stainless Steel Co., Ltd. Class A	57,400	26,574	0.01%	Shenzhen H&T Intelligent Control Co., Ltd. Class A	4,100	6,014	0.00%
Shanying International Holding Co., Ltd. Class A	21,500	4,417	0.00%	Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class A	9,500	11,282	0.00%
Shengda Resources Co., Ltd. Class A	3,000	4,861	0.00%				

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Shenzhen Hopewind Electric Co., Ltd. Class A	5,000	10,499	0.00%	Shenzhen Suntak Circuit Technology Co., Ltd. Class A	3,500	4,497	0.00%
Shenzhen Huaqiang Industry Co., Ltd. Class A	2,000	2,438	0.00%	Shenzhen Sunway Communication Co., Ltd. Class A	9,900	26,551	0.01%
Shenzhen Infogem Technologies Co., Ltd. Class A	4,500	4,980	0.00%	Shenzhen Tagen Group Co., Ltd. Class A	6,700	3,689	0.00%
Shenzhen Inovance Technology Co., Ltd. Class A	20,850	146,504	0.02%	Shenzhen Topband Co., Ltd. Class A	5,800	8,437	0.00%
Shenzhen International Holdings Ltd.	158,500	126,477	0.02%	Shenzhen Topway Video Communication Co., Ltd. Class A	9,700	10,430	0.00%
Shenzhen Investment Ltd.	248,000	29,541	0.01%	Shenzhen Transsion Holdings Co., Ltd. Class A	8,633	90,506	0.01%
Shenzhen Kaifa Technology Co., Ltd. Class A	11,100	22,988	0.00%	Shenzhen Woer Heat-Shrinkable Material Co., Ltd. Class A	11,000	21,274	0.00%
Shenzhen Kangtai Biological Products Co., Ltd. Class A	9,040	19,328	0.00%	Shenzhen World Union Group, Inc. Class A	5,500	1,198	0.00%
Shenzhen Kedali Industry Co., Ltd. Class A	1,700	17,785	0.00%	Shenzhen Yan Tian Port Holding Co., Ltd. Class A	38,700	24,012	0.00%
Shenzhen Kingdom Sci-Tech Co., Ltd. Class A	4,500	6,121	0.00%	Shenzhen YHLO Biotech Co., Ltd. Class A	6,659	21,270	0.00%
Shenzhen Kinwong Electronic Co., Ltd. Class A	2,000	8,711	0.00%	Shenzhen Ysstech Info-tech Co., Ltd. Class A	3,500	2,435	0.00%
Shenzhen Kstar Science And Technology Co., Ltd. Class A	2,700	6,546	0.00%	Shenzhen YUTO Packaging Technology Co., Ltd. Class A	7,700	26,989	0.01%
Shenzhen Laibao Hi-tech Co., Ltd. Class A	7,900	11,794	0.00%	Shenzhen Zhaowei Machinery & Electronic Co., Ltd. Class A	2,240	14,159	0.00%
Shenzhen Leaguer Co., Ltd. Class A	6,200	4,696	0.00%	Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd. Class A	43,900	25,495	0.01%
Shenzhen Megmeet Electrical Co., Ltd. Class A	2,600	9,202	0.00%	Shenzhen Zhou International Group Holdings Ltd.	81,782	800,809	0.12%
Shenzhen Microgate Technology Co., Ltd. Class A	2,700	3,450	0.00%	Shida Shinghwa Advanced Material Group Co., Ltd. Class A	1,400	6,481	0.00%
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	9,200	366,584	0.05%	Shijiazhuang Changshan BeiMing Technology Co., Ltd. Class A	8,100	7,112	0.00%
Shenzhen Minglida Precision Technology Co., Ltd. Class A	4,600	9,797	0.00%	Shijiazhuang Shangtai Technology Co., Ltd. Class A	2,500	14,800	0.00%
Shenzhen MTC Co., Ltd. Class A	31,300	20,621	0.00%	Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	13,540	28,431	0.01%
Shenzhen Neptunus Bioengineering Co., Ltd. Class A	12,800	3,717	0.00%	Shirmao Services Holdings Ltd.	74,000	7,298	0.00%
Shenzhen New Industries Biomedical Engineering Co., Ltd. Class A	1,500	13,856	0.00%	Shinva Medical Instrument Co., Ltd. Class A	6,630	14,294	0.00%
Shenzhen New Nanshan Holding Group Co., Ltd. Class A	9,900	2,807	0.00%	Shoucheng Holdings Ltd.	346,000	59,828	0.01%
Shenzhen Noposin Crop Science Co., Ltd. Class A	15,800	16,123	0.00%	Shuangliang Eco-Energy Systems Co., Ltd. Class A	15,100	9,659	0.00%
Shenzhen Overseas Chinese Town Co., Ltd. Class A	53,400	14,921	0.00%	Shui On Land Ltd.	324,500	27,432	0.01%
Shenzhen Salubris Pharmaceuticals Co., Ltd. Class A	6,000	21,885	0.00%	Siasun Robot & Automation Co., Ltd. Class A	7,400	9,872	0.00%
Shenzhen SC New Energy Technology Corp. Class A	1,900	14,056	0.00%	SICC Co., Ltd. Class A	3,498	22,480	0.00%
Shenzhen SED Industry Co., Ltd. Class A	6,000	12,311	0.00%	Sichuan Anning Iron & Titanium Co., Ltd. Class A	2,200	8,395	0.00%
Shenzhen Senior Technology Material Co., Ltd. Class A	8,613	9,674	0.00%	Sichuan Changhong Electric Co., Ltd. Class A	38,800	23,862	0.00%
Shenzhen Special Economic Zone Real Estate & Properties Group Co., Ltd. Class A	8,300	12,085	0.00%	Sichuan Development Lomon Co., Ltd. Class A	7,400	6,821	0.00%
Shenzhen Sunline Tech Co., Ltd. Class A	3,500	3,269	0.00%	Sichuan EM Technology Co., Ltd. Class A	12,800	12,728	0.00%
Shenzhen Sunlord Electronics Co., Ltd. Class A	4,700	17,678	0.00%	Sichuan Expressway Co., Ltd. Class A	19,700	14,166	0.00%
				Sichuan Expressway Co., Ltd. Class H	92,000	40,300	0.01%
				Sichuan Haite High-tech Co., Ltd. Class A	13,500	16,919	0.00%
				Sichuan Hebang Biotechnology Co., Ltd. Class A	88,900	20,091	0.00%

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Sichuan Hexie Shuangma Co., Ltd. Class A	9,200	15,134	0.00%	Songcheng Performance Development Co., Ltd. Class A	19,000	20,898	0.00%
Sichuan Hongda Co., Ltd. Class A	18,900	14,989	0.00%	Sonoscope Medical Corp. Class A	3,900	21,143	0.00%
Sichuan Injet Electric Co., Ltd. Class A	2,200	11,854	0.00%	SooChow Securities Co., Ltd. Class A	41,480	33,521	0.01%
Sichuan Jiuyuan Yin Hai Software Co., Ltd. Class A	5,000	10,266	0.00%	Southern Publishing & Media Co., Ltd. Class A	7,200	12,258	0.00%
Sichuan Jiuzhou Electric Co., Ltd. Class A	11,500	15,752	0.00%	Southwest Securities Co., Ltd. Class A	44,400	21,772	0.00%
Sichuan Kelun Pharmaceutical Co., Ltd. Class A	10,500	43,620	0.01%	Spring Airlines Co., Ltd. Class A	7,900	60,953	0.01%
Sichuan New Energy Power Co., Ltd. Class A	10,500	15,489	0.00%	SSY Group Ltd.	162,000	87,563	0.01%
Sichuan Road & Bridge Group Co., Ltd. Class A	48,440	52,349	0.01%	StarPower Semiconductor Ltd. Class A	1,260	14,861	0.00%
Sichuan Teway Food Group Co., Ltd. Class A	10,540	16,472	0.00%	State Grid Information & Communication Co., Ltd. Class A	8,300	19,179	0.00%
Sichuan Yahua Industrial Group Co., Ltd. Class A	4,400	5,376	0.00%	State Grid Yingda Co., Ltd. Class A	35,200	20,876	0.00%
Sieyuan Electric Co., Ltd. Class A	5,100	46,733	0.01%	STO Express Co., Ltd. Class A	8,400	9,665	0.00%
Sihuan Pharmaceutical Holdings Group Ltd.	578,000	38,497	0.01%	Sumavision Technologies Co., Ltd. Class A	3,700	2,058	0.00%
Simcere Pharmaceutical Group Ltd.	46,000	33,760	0.01%	Sun Art Retail Group Ltd.	182,000	34,734	0.01%
Sineng Electric Co., Ltd. Class A	2,287	7,004	0.00%	Sunac China Holdings Ltd.	669,000	98,541	0.02%
Sino Biological, Inc. Class A	800	6,569	0.00%	Sunac Services Holdings Ltd.	136,800	31,715	0.01%
Sino Biopharmaceutical Ltd.	1,031,500	352,756	0.05%	Sunflower Pharmaceutical Group Co., Ltd. Class A	4,500	14,411	0.00%
Sino Wealth Electronic Ltd. Class A	1,485	4,003	0.00%	Sungrow Power Supply Co., Ltd. Class A	16,377	139,143	0.02%
Sinocare, Inc. Class A	3,800	13,189	0.00%	Suning Universal Co., Ltd. Class A	13,800	3,176	0.00%
Sinocelltech Group Ltd. Class A	2,154	11,610	0.00%	Sunny Optical Technology Group Co., Ltd.	69,400	428,894	0.06%
Sinochem International Corp. Class A	41,700	19,934	0.00%	Sunresin New Materials Co., Ltd. Class A	3,525	20,163	0.00%
Sinofert Holdings Ltd.	142,000	18,188	0.00%	Sunward Intelligent Equipment Co., Ltd. Class A	6,700	5,534	0.00%
Sinofibers Technology Co., Ltd. Class A	3,600	10,601	0.00%	Suofeiya Home Collection Co., Ltd. Class A	8,599	18,056	0.00%
Sinolink Securities Co., Ltd. Class A	39,100	40,434	0.01%	SUPCON Technology Co., Ltd. Class A	6,557	33,859	0.01%
Sinoma International Engineering Co. Class A	16,800	27,751	0.01%	Suplet Power Co., Ltd. Class A	3,640	4,956	0.00%
Sinoma Science & Technology Co., Ltd. Class A	12,800	22,617	0.00%	Suzhou Anjie Technology Co., Ltd. Class A	5,300	11,209	0.00%
Sinomach Automobile Co., Ltd. Class A	15,100	11,934	0.00%	Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	12,400	35,158	0.01%
Sinomine Resource Group Co., Ltd. Class A	7,124	26,151	0.01%	Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A	7,700	3,196	0.00%
Sino-Ocean Group Holding Ltd.	223,000	9,568	0.00%	Suzhou Maxwell Technologies Co., Ltd. Class A	2,600	42,550	0.01%
Sinopharm Group Co., Ltd. Class H	136,400	362,515	0.05%	Suzhou Nanomicro Technology Co., Ltd. Class A	3,607	8,582	0.00%
Sino-Platinum Metals Co., Ltd. Class A	2,327	4,306	0.00%	Suzhou Novosense Microelectronics Co., Ltd. Class A	1,100	15,486	0.00%
Sinosoft Co., Ltd. Class A	2,660	6,591	0.00%	Suzhou TFC Optical Communication Co., Ltd. Class A	4,032	48,831	0.01%
Sinosteel Engineering & Technology Co., Ltd. Class A	5,100	3,877	0.00%	Suzhou Zelgen Biopharmaceutical Co., Ltd. Class A	2,544	18,893	0.00%
Sinotrans Ltd. Class A	24,800	19,124	0.00%	Taiji Computer Corp., Ltd. Class A	3,300	10,193	0.00%
Sinotrans Ltd. Class H	226,000	109,998	0.02%	TAL Education Group ADR	42,280	451,128	0.07%
Sinotruk Hong Kong Ltd.	71,500	185,907	0.03%	Talkweb Information System Co., Ltd. Class A	10,800	16,376	0.00%
Sinotruk Jinan Truck Co., Ltd. Class A	5,220	10,239	0.00%	Tangrenshen Group Co., Ltd. Class A	5,500	4,038	0.00%
Skshu Paint Co., Ltd. Class A	5,708	28,357	0.01%				
Skyworth Digital Co., Ltd. Class A	3,600	4,231	0.00%				
Skyworth Group Ltd.	115,376	45,516	0.01%				
SOHO China Ltd.	185,000	15,876	0.00%				
Sohu.com Ltd. ADR	2,196	30,568	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Tangshan Jidong Cement Co., Ltd. Class A	14,900	8,286	0.00%	Tofflon Science & Technology Group Co., Ltd. Class A	5,600	9,120	0.00%
TangShan Port Group Co., Ltd. Class A	44,700	28,776	0.01%	Toly Bread Co., Ltd. Class A	470	326	0.00%
Tangshan Sanyou Chemical Industries Co., Ltd. Class A	8,900	6,120	0.00%	Tong Ren Tang Technologies Co., Ltd. Class H	58,000	37,441	0.01%
Tangshan Sunfar Silicon Industry Co., Ltd. Class A	5,300	8,530	0.00%	Tongcheng Travel Holdings Ltd.	127,200	253,181	0.04%
Tasly Pharmaceutical Group Co., Ltd. Class A	8,200	14,129	0.00%	Tongdao Liepin Group	15,800	4,452	0.00%
Tayho Advanced Materials Group Co., Ltd. Class A	6,000	7,273	0.00%	Tongding Interconnection Information Co., Ltd. Class A	16,800	7,778	0.00%
TCL Electronics Holdings Ltd.	80,000	64,759	0.01%	TongFu Microelectronics Co., Ltd. Class A	10,700	32,814	0.01%
TCL Technology Group Corp. Class A	159,970	94,656	0.01%	Tonghua Dongbao Pharmaceutical Co., Ltd. Class A	11,900	13,643	0.00%
TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	35,000	41,468	0.01%	Tonghua Golden-Horse Pharmaceutical Industry Co., Ltd. Class A	8,100	17,962	0.00%
TDG Holdings Co., Ltd. Class A	16,400	15,275	0.00%	Tongkun Group Co., Ltd. Class A	19,000	41,535	0.01%
Telling Telecommunication Holding Co., Ltd. Class A	4,000	4,975	0.00%	Tongling Jingda Special Magnet Wire Co., Ltd. Class A	29,300	15,933	0.00%
Three Squirrels, Inc. Class A	300	899	0.00%	Tongling Nonferrous Metals Group Co., Ltd. Class A	87,200	43,117	0.01%
Three's Co. Media Group Co., Ltd. Class A	607	2,189	0.00%	Tongwei Co., Ltd. Class A	35,400	92,660	0.01%
Thunder Software Technology Co., Ltd. Class A	2,800	17,485	0.00%	Topchoice Medical Corp. Class A	2,000	14,806	0.00%
Tianfeng Securities Co., Ltd. Class A	37,700	11,257	0.00%	Topsec Technologies Group, Inc. Class A	5,500	3,669	0.00%
Tiangong International Co., Ltd.	108,000	25,176	0.01%	Topsports International Holdings Ltd.	305,000	162,122	0.02%
Tianjin Capital Environmental Protection Group Co., Ltd. Class A	18,400	14,088	0.00%	TPV Technology Co., Ltd. Class A	94,800	26,749	0.01%
Tianjin Chase Sun Pharmaceutical Co., Ltd. Class A	13,300	5,556	0.00%	TravelSky Technology Ltd. Class H	104,000	122,018	0.02%
Tianjin Pharmaceutical Da Re Tang Group Corp., Ltd. Class A	4,000	17,746	0.00%	Triangle Tyre Co., Ltd. Class A	10,100	21,055	0.00%
Tianjin Port Co., Ltd. Class A	45,400	26,553	0.01%	Trina Solar Co., Ltd. Class A	14,761	34,209	0.01%
Tianjin Troia Information Technology Co., Ltd. Class A	23,500	5,601	0.00%	Trip.com Group Ltd.	57,352	2,751,756	0.40%
Tianli International Holdings Ltd.	145,000	82,832	0.01%	Triumph New Energy Co., Ltd. Class A	1,700	2,198	0.00%
Tianma Microelectronics Co., Ltd. Class A	18,500	18,447	0.00%	Triumph Science & Technology Co., Ltd. Class A	12,600	16,275	0.00%
Tianneng Battery Group Co., Ltd. Class A	4,522	14,778	0.00%	TRS Information Technology Corp., Ltd. Class A	7,700	14,164	0.00%
Tianneng Power International Ltd.	76,000	54,610	0.01%	Truking Technology Ltd. Class A	5,800	5,911	0.00%
Tianqi Lithium Corp. Class A	10,600	43,426	0.01%	Tsinghua Tongfang Co., Ltd. Class A	30,700	21,403	0.00%
Tianqi Lithium Corp. Class H	12,000	34,429	0.01%	Tunghsu Optoelectronic Technology Co., Ltd. Class A	82,700	16,198	0.00%
Tianshan Aluminum Group Co., Ltd. Class A	7,900	8,776	0.00%	Tuya, Inc. ADR	22,057	37,717	0.01%
TianShan Material Co., Ltd. Class A	23,600	17,455	0.00%	Unigroup Guoxin Microelectronics Co., Ltd. Class A	7,259	52,298	0.01%
Tianshui Huatian Technology Co., Ltd. Class A	32,500	36,280	0.01%	Unilumin Group Co., Ltd. Class A	12,900	9,223	0.00%
Tibet Mineral Development Co. Class A	3,700	9,163	0.00%	Uni-President China Holdings Ltd.	118,267	108,006	0.02%
Tibet Rhodiola Pharmaceutical Holding Co. Class A	2,470	11,022	0.00%	Unisplendour Corp., Ltd. Class A	8,680	26,572	0.01%
Tibet Urban Development & Investment Co., Ltd. Class A	8,700	12,298	0.00%	Universal Scientific Industrial Shanghai Co., Ltd. Class A	3,800	8,354	0.00%
Tingyi Cayman Islands Holding Corp.	204,000	245,874	0.04%	Valiant Co., Ltd. Class A	8,800	12,053	0.00%
Titan Wind Energy Suzhou Co., Ltd. Class A	8,600	10,531	0.00%	Vantone Neo Development Group Co., Ltd. Class A	23,400	21,538	0.00%
				Vcanbio Cell & Gene Engineering Corp., Ltd. Class A	8,400	18,524	0.00%

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Venus MedTech Hangzhou, Inc. Class H	23,000	16,556	0.00%	Wondershare Technology Group Co., Ltd. Class A	1,118	8,127	0.00%
Venustech Group, Inc. Class A	5,700	13,475	0.00%	Wuchan Zhongda Group Co., Ltd. Class A	43,600	25,918	0.01%
Verisilicon Microelectronics Shanghai Co., Ltd. Class A	4,473	16,389	0.00%	Wuhan DR Laser Technology Corp., Ltd. Class A	1,504	9,468	0.00%
Victory Giant Technology Huizhou Co., Ltd. Class A	7,000	30,931	0.01%	Wuhan Fingu Electronic Technology Co., Ltd. Class A	400	441	0.00%
Vipshop Holdings Ltd. ADR	36,424	474,240	0.07%	Wuhan Jingce Electronic Group Co., Ltd. Class A	2,000	15,480	0.00%
Visionox Technology, Inc. Class A	14,600	12,159	0.00%	Wuhan Keqian Biology Co., Ltd. Class A	2,768	5,569	0.00%
Visual China Group Co., Ltd. Class A	2,800	4,410	0.00%	Wuhan Raycus Fiber Laser Technologies Co., Ltd. Class A	3,860	9,385	0.00%
Vnet Group, Inc. ADR	10,051	21,057	0.00%	Wuhu Token Science Co., Ltd. Class A	44,100	28,390	0.01%
Walvax Biotechnology Co., Ltd. Class A	10,600	16,522	0.00%	WUS Printed Circuit Kunshan Co., Ltd. Class A	13,570	67,842	0.01%
Wanda Film Holding Co., Ltd. Class A	16,700	27,655	0.01%	Wushang Group Co., Ltd. Class A	6,300	5,756	0.00%
Wangfujing Group Co., Ltd. Class A	4,600	7,397	0.00%	WuXi AppTec Co., Ltd. Class A	20,600	110,578	0.02%
Wangsu Science & Technology Co., Ltd. Class A	18,000	19,477	0.00%	WuXi AppTec Co., Ltd. Class H	33,520	125,366	0.02%
Wanhua Chemical Group Co., Ltd. Class A	24,300	269,133	0.04%	Wuxi Autowell Technology Co., Ltd. Class A	1,426	8,166	0.00%
Want Want China Holdings Ltd.	459,570	277,835	0.04%	Wuxi Biologics Cayman, Inc. Ltd. Class A	389,500	575,714	0.08%
Wanxiang Qianchao Co., Ltd. Class A	48,700	29,750	0.01%	Wuxi Boton Technology Co., Ltd. Class A	1,600	3,149	0.00%
Wasu Media Holding Co., Ltd. Class A	18,000	15,483	0.00%	Wuxi NCE Power Co., Ltd. Class A	2,352	9,855	0.00%
Weichai Power Co., Ltd. Class A	47,800	106,326	0.02%	Wuxi Paike New Materials Technology Co., Ltd. Class A	1,100	8,464	0.00%
Weichai Power Co., Ltd. Class H	212,000	405,677	0.06%	Wuxi Rural Commercial Bank Co., Ltd. Class A	60,900	44,377	0.01%
Weifu High-Technology Group Co., Ltd. Class A	6,900	15,386	0.00%	Wuxi Taiji Industry Co., Ltd. Class A	18,700	14,625	0.00%
Weifu High-Technology Group Co., Ltd. Class B	15,600	23,278	0.00%	XCMG Construction Machinery Co., Ltd. Class A	86,800	85,007	0.01%
Weihai Guangwei Composites Co., Ltd. Class A	4,800	16,325	0.00%	XD, Inc.	20,600	49,657	0.01%
Weimob, Inc.	252,000	44,542	0.01%	XGD, Inc. Class A	5,100	11,624	0.00%
Wellhope Foods Co., Ltd. Class A	4,100	3,673	0.00%	Xiabuxiabu Catering Management China Holdings Co., Ltd.	42,000	7,370	0.00%
Wencan Group Co., Ltd. Class A	1,800	6,827	0.00%	Xiamen Amoytop Biotech Co., Ltd. Class A	2,128	15,608	0.00%
Wens Foodstuffs Group Co., Ltd. Class A	53,960	146,488	0.02%	Xiamen Bank Co., Ltd. Class A	24,500	17,886	0.00%
West China Cement Ltd.	266,000	35,092	0.01%	Xiamen C & D, Inc. Class A	17,900	21,894	0.00%
Western Mining Co., Ltd. Class A	21,300	52,369	0.01%	Xiamen Faratronic Co., Ltd. Class A	1,800	18,782	0.00%
Western Region Gold Co., Ltd. Class A	2,300	3,664	0.00%	Xiamen Intretech, Inc. Class A	970	1,683	0.00%
Western Securities Co., Ltd. Class A	29,200	24,757	0.00%	Xiamen ITG Group Corp., Ltd. Class A	16,200	15,910	0.00%
Western Superconducting Technologies Co., Ltd. Class A	3,788	19,882	0.00%	Xiamen Kingdomway Group Co. Class A	2,500	4,948	0.00%
Will Semiconductor Co., Ltd. Shanghai Class A	8,955	121,884	0.02%	Xiamen Tungsten Co., Ltd. Class A	7,900	18,666	0.00%
Willfar Information Technology Co., Ltd. Class A	3,432	17,934	0.00%	Xiamen Xiangyu Co., Ltd. Class A	11,900	11,084	0.00%
Winall Hi-Tech Seed Co., Ltd. Class A	4,200	3,555	0.00%	Xi'an Bright Laser Technologies Co., Ltd. Class A	1,317	8,740	0.00%
Windey Energy Technology Group Co., Ltd. Class A	5,330	7,008	0.00%	Xian International Medical Investment Co., Ltd. Class A	12,500	8,013	0.00%
Wingtech Technology Co., Ltd. Class A	8,500	32,890	0.01%	Xi'an Shaangu Power Co., Ltd. Class A	14,300	15,709	0.00%
Winner Medical Co., Ltd. Class A	8,840	30,634	0.01%	Xiangcai Co., Ltd. Class A	21,100	17,225	0.00%
Winning Health Technology Group Co., Ltd. Class A	16,490	13,326	0.00%	Xiangtan Electric Manufacturing Co., Ltd. Class A	7,500	10,211	0.00%
Wonders Information Co., Ltd. Class A	8,100	5,270	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Xiaomi Corp. Class B	1,592,800	3,362,111	0.48%	Yibin Tianyuan Group Co., Ltd. Class A	29,800	15,592	0.00%
Xilinmen Furniture Co., Ltd. Class A	1,600	3,798	0.00%	YiChang HEC ChangJiang Pharmaceutical Co., Ltd. Class H	40,400	48,641	0.01%
Xinfengming Group Co., Ltd. Class A	2,100	4,484	0.00%	Yidu Tech, Inc.	105,700	51,717	0.01%
Xinhu Zhongbao Co., Ltd. Class A	44,000	9,522	0.00%	Yifan Pharmaceutical Co., Ltd. Class A	5,700	9,650	0.00%
Xinhua Winshare Publishing & Media Co., Ltd. Class A	7,300	14,008	0.00%	Yifeng Pharmacy Chain Co., Ltd. Class A	9,744	32,765	0.01%
Xinhua Winshare Publishing & Media Co., Ltd. Class H	31,000	38,594	0.01%	Yihai International Holding Ltd.	54,000	90,606	0.01%
Xinhuanet Co., Ltd. Class A	2,300	6,776	0.00%	Yihai Kerry Arawana Holdings Co., Ltd. Class A	13,400	50,198	0.01%
Xinjiang Communications Construction Group Co., Ltd. Class A	2,700	3,691	0.00%	Yijiahe Technology Co., Ltd. Class A	420	908	0.00%
Xinjiang Joinworld Co., Ltd. Class A	13,900	13,460	0.00%	Yintai Gold Co., Ltd. Class A	19,640	43,822	0.01%
Xinte Energy Co., Ltd. Class H	46,400	48,139	0.01%	Yixintang Pharmaceutical Group Co., Ltd. Class A	2,600	5,374	0.00%
Xinxiang Chemical Fiber Co., Ltd. Class A	36,100	16,812	0.00%	Yonfer Agricultural Technology Co., Ltd. Class A	6,500	10,568	0.00%
Xinxiang Richful Lube Additive Co., Ltd. Class A	1,710	10,240	0.00%	Yonghui Superstores Co., Ltd. Class A	112,000	38,045	0.01%
Xinxing Ductile Iron Pipes Co., Ltd. Class A	21,000	10,010	0.00%	YongXing Special Materials Technology Co., Ltd. Class A	4,670	22,887	0.00%
Xinyi Energy Holdings Ltd.	182,600	23,622	0.00%	Yonyou Network Technology Co., Ltd. Class A	34,700	47,529	0.01%
Xinyi Solar Holdings Ltd.	472,000	237,590	0.04%	Yotrio Group Co., Ltd. Class A	4,500	1,461	0.00%
Xinyu Iron & Steel Co., Ltd. Class A	7,300	3,320	0.00%	Youdao, Inc. ADR	2,570	10,074	0.00%
Xizang Zhufeng Resources Co., Ltd. Class A	2,800	3,544	0.00%	Youngor Fashion Co., Ltd. Class A	28,800	28,087	0.01%
XJ International Holdings Co., Ltd.	226,000	5,239	0.00%	Youngy Co., Ltd. Class A	1,700	6,990	0.00%
XPeng, Inc. Class A	142,229	538,318	0.08%	Youzu Interactive Co., Ltd. Class A	5,200	5,406	0.00%
XTC New Energy Materials Xiamen Co., Ltd. Class A	3,255	13,928	0.00%	YTO Express Group Co., Ltd. Class A	22,400	48,016	0.01%
Xtep International Holdings Ltd.	130,500	80,399	0.01%	Yuan Longping High-tech Agriculture Co., Ltd. Class A	13,900	18,715	0.00%
Xuji Electric Co., Ltd. Class A	8,400	39,590	0.01%	Yuexiu Property Co., Ltd.	182,600	119,279	0.02%
Yadea Group Holdings Ltd.	126,000	159,287	0.02%	Yuexiu REIT	249,817	30,398	0.01%
YaGuang Technology Group Co., Ltd. Class A	2,400	1,525	0.00%	Yuexiu Transport Infrastructure Ltd.	62,000	32,241	0.01%
Yangling Metron New Material, Inc. Class A	2,900	7,686	0.00%	Yueyang Forest & Paper Co., Ltd. Class A	27,700	13,924	0.00%
Yango Group Co., Ltd.	25,800	—	0.00%	Yum China Holdings, Inc.	41,000	1,267,695	0.18%
Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class A	3,700	12,330	0.00%	Yunda Holding Co., Ltd. Class A	5,860	6,212	0.00%
Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class H	10,000	9,926	0.00%	Yuneng Technology Co., Ltd. Class A	1,265	10,223	0.00%
Yangzhou Yangjie Electronic Technology Co., Ltd. Class A	5,400	28,772	0.01%	Yunnan Aluminium Co., Ltd. Class A	26,100	48,297	0.01%
Yangzijiang Financial Holding Ltd.	277,700	71,717	0.01%	Yunnan Baiyao Group Co., Ltd. Class A	11,260	78,888	0.01%
Yangzijiang Shipbuilding Holdings Ltd.	277,400	503,526	0.07%	Yunnan Botanee Bio-Technology Group Co., Ltd. Class A	5,386	35,647	0.01%
Yankershop Food Co., Ltd. Class A	2,179	12,765	0.00%	Yunnan Chihong Zinc&Germanium Co., Ltd. Class A	79,600	58,221	0.01%
Yanlord Land Group Ltd.	67,700	21,980	0.00%	Yunnan Copper Co., Ltd. Class A	16,600	28,330	0.01%
Yantai Dongcheng Pharmaceutical Co., Ltd. Class A	5,600	9,404	0.00%	Yunnan Energy Investment Co., Ltd. Class A	9,200	15,235	0.00%
Yantai Eddie Precision Machinery Co., Ltd. Class A	8,060	15,489	0.00%	Yunnan Lincang Xinyuan Germanium Industrial Co., Ltd. Class A	1,600	2,380	0.00%
YanTai Shuangta Food Co., Ltd. Class A	7,200	3,817	0.00%	Yunnan Tin Co., Ltd. Class A	16,700	35,432	0.01%
Yantai Zhenghai Magnetic Material Co., Ltd. Class A	3,800	4,820	0.00%	Yunnan Yuntianhua Co., Ltd. Class A	12,600	33,516	0.01%
Yeahka Ltd.	14,000	17,932	0.00%	Yusys Technologies Co., Ltd. Class A	3,360	5,099	0.00%
Yealink Network Technology Corp., Ltd. Class A	7,560	38,075	0.01%				
YGSOFT, Inc. Class A	7,171	5,147	0.00%				

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Yutong Bus Co., Ltd. Class A	17,000	60,075	0.01%	Zhejiang Jiechang Linear Motion Technology Co., Ltd. Class A	1,700	4,745	0.00%
Zai Lab Ltd.	101,810	174,739	0.03%	Zhejiang Jiemei Electronic & Technology Co., Ltd. Class A	1,800	4,951	0.00%
Zangge Mining Co., Ltd. Class A	11,500	37,914	0.01%	Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	8,900	35,023	0.01%
Zhangzhou Pientzhuang Pharmaceutical Co., Ltd. Class A	4,500	127,693	0.02%	Zhejiang Jingu Co., Ltd. Class A	1,600	962	0.00%
Zhaojin Mining Industry Co., Ltd. Class H	160,000	268,463	0.04%	Zhejiang Jingxin Pharmaceutical Co., Ltd. Class A	7,260	10,411	0.00%
Zhejiang Akcome New Energy Technology Co., Ltd. Class A	20,400	1,034	0.00%	Zhejiang Jinke Tom Culture Industry Co., Ltd. Class A	25,300	11,748	0.00%
Zhejiang Ausun Pharmaceutical Co., Ltd. Class A	4,760	6,552	0.00%	Zhejiang Jiuzhou Pharmaceutical Co., Ltd. Class A	5,800	10,900	0.00%
Zhejiang Century Huatong Group Co., Ltd. Class A	53,000	24,900	0.00%	Zhejiang Juhua Co., Ltd. Class A	23,000	76,017	0.01%
Zhejiang Cfmoto Power Co., Ltd. Class A	1,000	19,496	0.00%	Zhejiang Leapmotor Technology Co., Ltd.	73,000	250,583	0.04%
Zhejiang China Commodities City Group Co., Ltd. Class A	40,400	41,059	0.01%	Zhejiang Longsheng Group Co., Ltd. Class A	29,700	34,944	0.01%
Zhejiang Chint Electrics Co., Ltd. Class A	10,400	27,151	0.01%	Zhejiang Medicine Co., Ltd. Class A	3,500	5,264	0.00%
Zhejiang Communications Technology Co., Ltd. Class A	31,780	15,888	0.00%	Zhejiang Meida Industrial Co., Ltd. Class A	400	444	0.00%
Zhejiang Conba Pharmaceutical Co., Ltd. Class A	19,000	11,633	0.00%	Zhejiang Narada Power Source Co., Ltd. Class A	4,100	4,650	0.00%
Zhejiang Construction Investment Group Co., Ltd. Class A	12,000	12,837	0.00%	Zhejiang NHU Co., Ltd. Class A	28,440	74,792	0.01%
Zhejiang Crystal-Optech Co., Ltd. Class A	15,700	36,514	0.01%	Zhejiang Orient Financial Holdings Group Co., Ltd. Class A	26,350	12,055	0.00%
Zhejiang Dahua Technology Co., Ltd. Class A	22,500	47,645	0.01%	Zhejiang Orient Gene Biotech Co., Ltd. Class A	744	2,767	0.00%
Zhejiang Daily Digital Culture Group Co., Ltd. Class A	7,500	9,050	0.00%	Zhejiang Qianjiang Motorcycle Co., Ltd. Class A	1,500	3,238	0.00%
Zhejiang Dingli Machinery Co., Ltd. Class A	3,800	31,448	0.01%	Zhejiang Runtu Co., Ltd. Class A	700	521	0.00%
Zhejiang Dun'An Artificial Environment Co., Ltd. Class A	8,400	11,310	0.00%	Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	17,200	44,950	0.01%
Zhejiang Expressway Co., Ltd. Class H	180,080	121,554	0.02%	Zhejiang Sanmei Chemical Industry Co., Ltd. Class A	3,400	18,227	0.00%
Zhejiang Garden Biopharmaceutical Co., Ltd. Class A	1,000	1,964	0.00%	Zhejiang Semir Garment Co., Ltd. Class A	2,600	2,069	0.00%
Zhejiang Hailiang Co., Ltd. Class A	9,600	10,493	0.00%	Zhejiang Shaoxing RuiFeng Rural Commercial Bank Co., Ltd. Class A	31,300	20,235	0.00%
Zhejiang Hailide New Material Co., Ltd. Class A	10,800	5,651	0.00%	Zhejiang Shuanghuan Driveline Co., Ltd. Class A	3,300	9,953	0.00%
Zhejiang HangKe Technology, Inc. Co. Class A	1,871	4,472	0.00%	Zhejiang Starry Pharmaceutical Co., Ltd. Class A	1,680	2,195	0.00%
Zhejiang Hisoar Pharmaceutical Co., Ltd. Class A	8,900	6,229	0.00%	Zhejiang Supor Co., Ltd. Class A	3,800	26,076	0.01%
Zhejiang Huace Film & Television Co., Ltd. Class A	17,200	14,465	0.00%	Zhejiang Tiantie Industry Co., Ltd. Class A	6,900	3,818	0.00%
Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	8,600	20,084	0.00%	Zhejiang Tianyu Pharmaceutical Co., Ltd. Class A	1,160	2,833	0.00%
Zhejiang Huatie Emergency Equipment Science & Technology Co., Ltd. Class A	32,200	24,081	0.00%	Zhejiang Wanfeng Auto Wheel Co., Ltd. Class A	13,200	23,938	0.00%
Zhejiang Huatong Meat Products Co., Ltd. Class A	6,700	15,225	0.00%	Zhejiang Wanliyang Co., Ltd. Class A	4,100	2,752	0.00%
Zhejiang Huayou Cobalt Co., Ltd. Class A	11,390	34,525	0.01%	Zhejiang Wanma Co., Ltd. Class A	4,800	4,714	0.00%
Zhejiang Jiahua Energy Chemical Industry Co., Ltd. Class A	46,400	45,378	0.01%	Zhejiang Weiming Environment Protection Co., Ltd. Class A	2,080	5,863	0.00%
				Zhejiang Weixing Industrial Development Co., Ltd. Class A	14,400	24,753	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Zhejiang Weixing New Building Materials Co., Ltd. Class A	11,500	24,289	0.00%	ZTE Corp. Class A	30,200	115,698	0.02%
Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	2,300	6,370	0.00%	ZTE Corp. Class H	86,000	190,342	0.03%
Zhejiang Xianju Pharmaceutical Co., Ltd. Class A	4,700	7,345	0.00%	ZWSOFT Co., Ltd. Guangzhou Class A	602	5,988	0.00%
Zhejiang Xinan Chemical Industrial Group Co., Ltd. Class A	4,900	5,101	0.00%			168,535,389	24.18%
Zhejiang Yasha Decoration Co., Ltd. Class A	2,900	1,291	0.00%	Colombia 0.06% (31 December 2023: 0.11%)			
Zhejiang Yinlun Machinery Co., Ltd. Class A	8,100	19,316	0.00%	Bancolombia SA - Preference Shares	48,424	398,222	0.06%
Zhejiang Yonggui Electric Equipment Co., Ltd. Class A	5,700	11,555	0.00%			398,222	0.06%
Zhejiang Yongtai Technology Co., Ltd. Class A	4,100	4,392	0.00%	Czech Republic 0.06% (31 December 2023: 0.06%)			
Zhengzhou Coal Mining Machinery Group Co., Ltd. Class A	10,800	21,893	0.00%	Komerční Banka A.S.	7,821	261,885	0.04%
Zheshang Securities Co., Ltd. Class A	11,300	16,592	0.00%	Moneta Money Bank A.S.	37,634	164,587	0.02%
Zhihu, Inc. ADR	7,389	20,172	0.00%			426,472	0.06%
ZhongAn Online P&C Insurance Co., Ltd. Class H	84,000	146,108	0.02%	Egypt 0.09% (31 December 2023: 0.13%)			
Zhongji Innolight Co., Ltd. Class A	7,000	132,198	0.02%	Commercial International Bank - Egypt (CIB)	246,859	397,811	0.06%
Zhongjin Gold Corp., Ltd. Class A	37,100	75,208	0.01%	EFG Holding SAE.	125,747	51,576	0.01%
Zhongnongfa Seed Industry Group Co., Ltd. Class A	15,400	11,791	0.00%	Fawry for Banking & Payment Technology Services SAE	317,113	42,916	0.00%
Zhongshan Broad Ocean Motor Co., Ltd. Class A	44,600	28,895	0.01%	Madinet Masr For Housing & Development	67,708	5,456	0.00%
Zhongshan Public Utilities Group Co., Ltd. Class A	29,800	29,429	0.01%	Talaat Moustafa Group	113,841	134,841	0.02%
Zhongsheng Group Holdings Ltd.	74,000	108,241	0.02%	Telecom Egypt Co.	36,763	23,850	0.00%
Zhongtai Securities Co., Ltd. Class A	62,700	48,694	0.01%			656,450	0.09%
Zhongtian Group Co. Ltd.	31,200	—	0.00%	Greece 0.50% (31 December 2023: 0.46%)			
Zhou Hei Ya International Holdings Co., Ltd.	101,000	22,380	0.00%	Aegean Airlines SA	4,440	55,580	0.01%
Zhuhai Aerospace Microchips Science & Technology Co., Ltd. Class A	9,500	11,854	0.00%	Alpha Services & Holdings SA	235,869	385,129	0.06%
Zhuhai CosMX Battery Co., Ltd. Class A	5,452	11,127	0.00%	Autohellas Tourist & Trading SA	2,048	24,847	0.00%
Zhuhai Huafa Properties Co., Ltd. Class A	15,300	13,622	0.00%	Cenergy Holdings SA	3,908	40,167	0.01%
Zhuzhou CRRC Times Electric Co., Ltd. Class A	5,522	37,349	0.01%	Ellaktor SA	8,219	21,757	0.00%
Zhuzhou CRRC Times Electric Co., Ltd. Class H	57,000	224,864	0.03%	Epsilon Net SA	2,916	37,503	0.01%
Zhuzhou Hongda Electronics Corp., Ltd. Class A	1,700	5,309	0.00%	Eurobank Ergasias Services & Holdings SA	273,519	592,444	0.08%
Zhuzhou Kibing Group Co., Ltd. Class A	16,500	14,577	0.00%	Fourlis Holdings SA	5,137	21,362	0.00%
Zhuzhou Times New Material Technology Co., Ltd. Class A	14,700	20,336	0.00%	GEK TERNA SA	6,250	110,792	0.02%
Zibo Qixiang Tengda Chemical Co., Ltd. Class A	28,376	21,765	0.00%	Hellenic Exchanges - Athens Stock Exchange SA	4,522	23,457	0.00%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A	49,800	52,386	0.01%	Hellenic Telecommunications Organization SA	18,017	259,523	0.04%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H	164,600	106,467	0.02%	Holding Co. ADMIE IPTO SA	10,913	25,439	0.00%
Zotye Automobile Co., Ltd. Class A	30,000	5,794	0.00%	JUMBO SA	11,793	339,740	0.05%
				LAMDA Development SA	8,309	60,021	0.01%
				National Bank of Greece SA	79,462	662,912	0.10%
				Optima bank SA	6,419	82,692	0.01%
				Piraeus Financial Holdings SA	109,557	399,925	0.06%
				Piraeus Port Authority SA	914	24,489	0.00%
				Quest Holdings SA	2,369	13,457	0.00%
				Sarantis SA	2,665	30,847	0.00%
				Terna Energy SA	5,889	123,012	0.02%
				Titan Cement International SA	4,292	134,548	0.02%
				Viohalco SA	3,864	23,564	0.00%
						3,493,207	0.50%
				Hungary 0.25% (31 December 2023: 0.25%)			
				Magyar Telekom Telecommunications plc ADR	41,527	117,655	0.02%
				OTP Bank Nyrt	24,742	1,230,432	0.17%
				Richter Gedeon Nyrt	15,881	412,878	0.06%
						1,760,965	0.25%
				Iceland 0.12% (31 December 2023: 0.13%)			
				Alvotek SA	8,835	103,649	0.02%
				Arion Banki HF	155,497	141,575	0.02%
				Eimskipafelag Islands hf	9,787	23,386	0.00%
				Festi hf	32,577	47,831	0.01%
				Hagar hf	102,501	60,125	0.01%
				Icelandair Group HF	2,063,483	13,871	0.00%
				Islandsbanki HF	132,650	91,654	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Kvika banki hf	463,737	47,562	0.01%	Bayer CropScience Ltd.	1,333	107,302	0.02%
Marel HF	62,169	222,384	0.03%	Berger Paints India Ltd.	31,173	188,487	0.03%
Reitir fasteignafelag hf	90,509	54,394	0.01%	Bharti Airtel Ltd.	7,303	91,336	0.01%
Siminn HF	222,597	14,940	0.00%	Bharti Airtel Ltd. (XNSE)	293,355	5,080,129	0.73%
Sjova-Almennar Tryggingar hf	95,590	25,456	0.00%	Biocon Ltd.	51,492	216,805	0.03%
Vatryggingafelag Islands Hf	182,531	19,575	0.00%	Birla Corp., Ltd.	3,028	57,993	0.01%
		866,402	0.12%	Birlasoft Ltd.	16,964	140,432	0.02%
India 20.90% (31 December 2023: 18.22%)				BLS International Services Ltd.	12,320	51,799	0.01%
360 ONE WAM Ltd.	20,406	239,855	0.03%	Blue Dart Express Ltd.	737	70,454	0.01%
Aarti Industries Ltd.	21,792	179,341	0.03%	Blue Star Ltd.	13,569	265,978	0.04%
Aavas Financiers Ltd.	4,874	108,314	0.02%	Bombay Burmah Trading Co.	2,908	70,636	0.01%
ACC Ltd.	8,772	275,513	0.04%	Borosil Renewables Ltd.	5,547	33,526	0.00%
Adani Green Energy Ltd.	45,704	980,427	0.14%	Bosch Ltd.	932	380,952	0.05%
Adani Ports & Special Economic Zone Ltd.	79,495	1,409,103	0.20%	Brigade Enterprises Ltd.	13,336	215,647	0.03%
Adani Wilmar Ltd.	15,885	63,264	0.01%	Brightcom Group Ltd.	155,649	17,508	0.00%
Aditya Birla Capital Ltd.	55,644	159,290	0.02%	Britannia Industries Ltd.	12,887	846,211	0.12%
Aditya Birla Fashion & Retail Ltd.	42,464	158,958	0.02%	BSE Ltd.	7,165	221,903	0.03%
Affle India Ltd.	6,604	106,416	0.02%	Campus Activewear Ltd.	7,588	26,539	0.00%
AIA Engineering Ltd.	4,179	209,410	0.03%	Can Finance Homes Ltd.	10,357	113,671	0.02%
Ajanta Pharma Ltd.	4,634	127,104	0.02%	Canara Bank	197,135	282,437	0.04%
Akzo Nobel India Ltd.	1,103	37,505	0.01%	Capri Global Capital Ltd.	17,892	46,176	0.01%
Alembic Pharmaceuticals Ltd.	5,014	52,709	0.01%	Carborundum Universal Ltd.	11,971	239,707	0.03%
Alkem Laboratories Ltd.	5,664	339,032	0.05%	Care Ratings Ltd.	2,730	34,800	0.00%
Alkyl Amines Chemicals	1,807	46,304	0.01%	CCL Products India Ltd.	7,723	54,741	0.01%
Allcargo Logistics Ltd.	36,342	26,367	0.00%	Ceat Ltd.	2,158	73,027	0.01%
Alok Industries Ltd.	118,841	39,791	0.01%	Central Depository Services India Ltd.	5,626	161,063	0.02%
Amara Raja Energy & Mobility Ltd.	14,568	290,556	0.04%	Century Plyboards India Ltd.	7,297	66,816	0.01%
Amber Enterprises India Ltd.	1,932	104,764	0.01%	Century Textiles & Industries Ltd.	5,700	158,274	0.02%
Anand Rathi Wealth Ltd.	1,880	88,104	0.01%	Cera Sanitaryware Ltd.	558	58,105	0.01%
Angel One Ltd.	6,139	191,560	0.03%	CG Power & Industrial Solutions Ltd.	68,943	582,631	0.08%
APL Apollo Tubes Ltd.	21,513	401,249	0.06%	Chalet Hotels Ltd.	7,437	71,648	0.01%
Apollo Hospitals Enterprise Ltd.	10,807	801,665	0.11%	Chambal Fertilisers & Chemicals Ltd.	17,129	104,104	0.01%
Apollo Tyres Ltd.	39,087	254,010	0.04%	Chemplast Sanmar Ltd.	6,373	40,773	0.01%
Aptus Value Housing Finance India Ltd.	18,887	74,733	0.01%	Cholamandalam Financial Holdings Ltd.	10,542	183,754	0.03%
Archean Chemical Industries Ltd.	6,079	48,771	0.01%	Cholamandalam Investment & Finance Co., Ltd.	44,016	751,393	0.11%
Arvind Ltd.	14,282	63,379	0.01%	CIE Automotive India Ltd.	13,874	95,219	0.01%
Asahi India Glass Ltd.	12,640	101,711	0.01%	Cipla Ltd.	58,030	1,030,500	0.15%
Ashok Leyland Ltd.	152,580	442,603	0.06%	City Union Bank Ltd.	39,842	79,830	0.01%
Asian Paints Ltd.	48,993	1,713,866	0.25%	Clean Science & Technology Ltd.	2,601	44,623	0.01%
Aster DM Healthcare Ltd.	28,599	118,889	0.02%	CMS Info Systems Ltd.	15,408	91,196	0.01%
Astral Ltd.	12,676	361,913	0.05%	Coforge Ltd.	6,903	451,891	0.06%
AstraZeneca Pharma India Ltd.	784	58,769	0.01%	Colgate-Palmolive India Ltd.	14,387	490,534	0.07%
Atul Ltd.	1,840	142,974	0.02%	Computer Age Management Services Ltd.	5,005	216,841	0.03%
AU Small Finance Bank Ltd.	38,973	314,097	0.04%	Coromandel International Ltd.	13,996	268,691	0.04%
Aurobindo Pharma Ltd.	28,657	415,005	0.06%	Craftsman Automation Ltd.	1,155	76,756	0.01%
Avenue Supermarts Ltd.	16,204	916,567	0.13%	CreditAccess Grameen Ltd.	5,353	84,871	0.01%
Axis Bank Ltd.	247,228	3,751,224	0.54%	CRISIL Ltd.	1,687	86,020	0.01%
Bajaj Auto Ltd.	7,274	828,841	0.12%	Crompton Greaves Consumer Electricals Ltd.	69,415	337,387	0.05%
Bajaj Consumer Care Ltd.	8,203	25,963	0.00%	Dabur India Ltd.	62,762	452,120	0.06%
Bajaj Electricals Ltd.	4,955	62,788	0.01%	Dalmia Bharat Ltd.	9,059	197,008	0.03%
Bajaj Finance Ltd.	27,016	2,305,306	0.33%	DCB Bank Ltd.	16,172	26,763	0.00%
Bajaj Finserv Ltd.	41,063	782,062	0.11%	DCM Shriram Ltd.	5,314	64,064	0.01%
Bajaj Holdings & Investment Ltd.	2,884	295,231	0.04%	Deepak Fertilisers & Petrochemicals Corp., Ltd.	7,053	57,278	0.01%
Balaji Amines Ltd.	1,458	40,032	0.01%	Deepak Nitrite Ltd.	7,501	225,059	0.03%
Balkrishna Industries Ltd.	8,751	338,863	0.05%	Delhivery Ltd.	57,355	275,228	0.04%
Balrampur Chini Mills Ltd.	14,549	74,972	0.01%	Devyani International Ltd.	48,935	96,658	0.01%
Bandhan Bank Ltd.	87,493	213,813	0.03%	Dhani Services Ltd.	45,185	27,083	0.00%
Bank of Baroda	114,062	376,707	0.05%	Divi's Laboratories Ltd.	13,832	762,442	0.11%
Bank of India	98,579	142,464	0.02%	Dixon Technologies India Ltd.	3,817	547,977	0.08%
Bank of Maharashtra	96,632	75,104	0.01%				
BASF India Ltd.	1,357	82,739	0.01%				
Bata India Ltd.	7,055	128,071	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
DLF Ltd.	68,030	672,856	0.10%	Himadri Speciality Chemical Ltd.	26,262	124,149	0.02%
Dr Lal PathLabs Ltd.	3,908	130,319	0.02%	Hindustan Copper Ltd.	26,155	99,962	0.01%
Dr Reddy's Laboratories Ltd.	13,107	1,006,333	0.14%	Hindustan Unilever Ltd.	95,585	2,834,795	0.41%
eClerx Services Ltd.	2,168	62,894	0.01%	Hindustan Zinc Ltd.	24,780	198,998	0.03%
Edelweiss Financial Services Ltd.	61,898	48,398	0.01%	Hitachi Energy India Ltd.	1,110	171,871	0.02%
Eicher Motors Ltd.	15,112	846,861	0.12%	Housing & Urban Development Corp., Ltd.	53,794	181,405	0.03%
EID Parry India Ltd.	10,343	94,732	0.01%	ICICI Bank Ltd.	341,814	4,917,285	0.71%
EIH Ltd.	23,551	121,247	0.02%	ICICI Lombard General Insurance Co., Ltd.	25,912	556,088	0.08%
Elecon Engineering Co., Ltd.	4,788	75,913	0.01%	ICICI Prudential Life Insurance Co., Ltd.	42,049	305,430	0.04%
Electrosteel Castings Ltd.	32,371	67,329	0.01%	ICICI Securities Ltd.	6,496	59,014	0.01%
Elgi Equipments Ltd.	23,425	201,825	0.03%	IDBI Bank Ltd.	62,008	62,441	0.01%
Emami Ltd.	22,907	189,354	0.03%	IDFC First Bank Ltd.	383,855	378,204	0.05%
Embassy Office Parks REIT	97,264	414,449	0.06%	IDFC Ltd.	145,972	213,844	0.03%
Endurance Technologies Ltd.	3,793	121,819	0.02%	IDFCI Ltd.	64,784	47,842	0.01%
EPL Ltd.	20,776	49,344	0.01%	IIFL Finance Ltd.	34,415	213,620	0.03%
Equitas Small Finance Bank Ltd.	63,302	73,757	0.01%	Indiabulls Housing Finance Ltd.	55,020	109,872	0.02%
Escorts Kubota Ltd.	3,674	182,692	0.03%	Indiabulls Real Estate Ltd.	55,527	96,594	0.01%
Exide Industries Ltd.	49,042	331,995	0.05%	IndiaMart InterMesh Ltd.	2,894	93,040	0.01%
Federal Bank Ltd.	198,540	422,020	0.06%	Indian Bank	28,614	187,186	0.03%
Fine Organic Industries Ltd.	846	49,612	0.01%	Indian Energy Exchange Ltd.	44,042	95,354	0.01%
Finolex Cables Ltd.	8,430	157,646	0.02%	Indian Hotels Co., Ltd. Class A	89,733	672,614	0.10%
Finolex Industries Ltd.	33,424	130,449	0.02%	Indian Railway Catering & Tourism Corp., Ltd.	32,595	386,684	0.06%
Firstsource Solutions Ltd.	34,334	86,449	0.01%	Indian Railway Finance Corp., Ltd.	189,977	395,981	0.06%
Fortis Healthcare Ltd.	52,948	301,830	0.04%	Indus Towers Ltd.	141,839	638,371	0.09%
FSN E-Commerce Ventures Ltd.	149,375	316,063	0.05%	Infibeam Avenues Ltd.	183,144	67,800	0.01%
Galaxy Surfactants Ltd.	950	31,267	0.00%	Info Edge India Ltd.	8,308	676,083	0.10%
Garware Technical Fibres Ltd.	1,032	47,600	0.01%	Infosys Ltd.	379,478	7,129,931	1.02%
Gateway Distriparks Ltd.	37,387	45,970	0.01%	Inox Wind Ltd.	35,568	60,509	0.01%
General Insurance Corp. of India	9,194	41,760	0.01%	Intellect Design Arena Ltd.	10,065	128,921	0.02%
GlaxoSmithKline Pharmaceuticals Ltd.	4,626	147,067	0.02%	InterGlobe Aviation Ltd.	17,760	900,539	0.13%
Glenmark Pharmaceuticals Ltd.	16,496	243,422	0.03%	ION Exchange India Ltd.	9,533	65,678	0.01%
Global Health Ltd.	8,326	130,630	0.02%	Ipca Laboratories Ltd.	14,938	202,374	0.03%
GMM Pfaudler Ltd.	2,703	42,770	0.01%	IRB Infrastructure Developers Ltd.	149,011	115,921	0.02%
GMR Airports Infrastructure Ltd.	261,695	303,066	0.04%	IRB InvIT Fund	63,867	50,106	0.01%
Godawari Power & Ispat Ltd.	4,994	63,728	0.01%	IRCON International Ltd.	27,687	89,531	0.01%
Godrej Agrovet Ltd.	4,788	38,775	0.01%	Jai Balaji Industries Ltd.	4,070	42,617	0.01%
Godrej Consumer Products Ltd.	39,659	654,353	0.09%	Jammu & Kashmir Bank Ltd.	40,166	55,094	0.01%
Godrej Industries Ltd.	7,672	78,746	0.01%	JB Chemicals & Pharmaceuticals Ltd.	7,517	158,174	0.02%
Gokaldas Exports Ltd.	5,871	66,185	0.01%	JBM Auto Ltd.	4,385	107,869	0.02%
Granules India Ltd.	15,806	93,410	0.01%	Jindal Saw Ltd.	11,786	76,868	0.01%
Graphite India Ltd.	7,781	52,385	0.01%	Jio Financial Services Ltd.	342,711	1,471,947	0.21%
Grasim Industries Ltd.	41,655	1,333,984	0.19%	JK Cement Ltd.	4,659	245,221	0.04%
Great Eastern Shipping Co., Ltd.	10,659	156,586	0.02%	JK Lakshmi Cement Ltd.	6,142	65,108	0.01%
Grindwell Norton Ltd.	5,076	166,401	0.02%	JK Paper Ltd.	7,829	50,901	0.01%
Gujarat Fluorochemicals Ltd.	4,342	166,226	0.02%	JK Tyre & Industries Ltd.	13,447	69,301	0.01%
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.	9,163	78,073	0.01%	JM Financial Ltd.	40,075	42,080	0.01%
Gujarat Pipavav Port Ltd.	29,272	73,440	0.01%	JSW Infrastructure Ltd.	24,364	95,951	0.01%
Gujarat State Fertilizers & Chemicals Ltd.	22,113	64,281	0.01%	Jubilant Foodworks Ltd.	39,474	266,631	0.04%
Happiest Minds Technologies Ltd.	6,400	62,728	0.01%	Jubilant Ingrevia Ltd.	8,998	55,987	0.01%
Havells India Ltd.	26,071	569,771	0.08%	Jubilant Pharmova Ltd. Class A	9,211	81,713	0.01%
HCL Technologies Ltd.	113,998	1,995,401	0.29%	Jupiter Wagons Ltd.	13,812	114,165	0.02%
HDFC Asset Management Co., Ltd.	11,009	527,204	0.08%	Just Dial Ltd.	1,710	21,078	0.00%
HDFC Bank Ltd.	609,354	12,304,365	1.77%	Jyothy Labs Ltd.	14,022	72,576	0.01%
HDFC Life Insurance Co., Ltd.	107,377	766,238	0.11%	Kajaria Ceramics Ltd.	9,170	154,852	0.02%
Hero MotoCorp Ltd.	14,232	952,287	0.14%	Kalpataru Projects International Ltd.	9,975	140,640	0.02%
				Kalyan Jewellers India Ltd.	40,942	246,057	0.04%
				Kansai Nerolac Paints Ltd.	23,143	74,962	0.01%
				Karnataka Bank Ltd.	20,782	55,826	0.01%
				Karur Vysya Bank Ltd.	45,357	112,447	0.02%
				Kaveri Seed Co., Ltd.	1,679	18,814	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Kaynes Technology India Ltd.	2,844	131,423	0.02%	Olectra Greentech Ltd.	4,385	93,563	0.01%
KEC International Ltd.	13,238	140,798	0.02%	One 97 Communications Ltd.	38,169	183,893	0.03%
KEI Industries Ltd.	6,116	324,175	0.05%	Oracle Financial Services Software Ltd.	2,491	295,208	0.04%
KNR Constructions Ltd.	15,364	64,247	0.01%	Orient Electric Ltd.	17,479	56,654	0.01%
Kotak Mahindra Bank Ltd.	53,944	1,166,051	0.17%	Page Industries Ltd.	639	299,619	0.04%
KPIT Technologies Ltd.	17,728	347,544	0.05%	Patanjali Foods Ltd.	10,379	198,077	0.03%
KPR Mill Ltd.	8,652	91,529	0.01%	PB Fintech Ltd.	33,888	567,831	0.08%
KRBL Ltd.	7,716	26,247	0.00%	Persistent Systems Ltd.	10,970	557,982	0.08%
Krishna Institute of Medical Sciences Ltd.	5,406	135,128	0.02%	Pfizer Ltd.	1,349	73,261	0.01%
Lakshmi Machine Works Ltd.	662	135,135	0.02%	Phoenix Mills Ltd.	10,271	441,978	0.06%
Laurus Labs Ltd.	43,404	220,982	0.03%	PI Industries Ltd.	8,747	398,473	0.06%
Lemon Tree Hotels Ltd.	65,724	113,623	0.02%	Pidilite Industries Ltd.	16,500	625,066	0.09%
LIC Housing Finance Ltd.	32,410	309,690	0.04%	Piramal Enterprises Ltd.	13,515	150,243	0.02%
Linde India Ltd.	2,298	228,710	0.03%	Piramal Pharma Ltd.	62,201	117,290	0.02%
Lupin Ltd.	25,751	500,691	0.07%	PNB Housing Finance Ltd.	11,267	106,039	0.02%
Macrotech Developers Ltd.	27,775	500,808	0.07%	PNC Infratech Ltd.	11,691	67,500	0.01%
Maharashtra Seamless Ltd.	4,296	33,786	0.00%	Poly Medicare Ltd.	4,644	107,516	0.02%
Mahindra & Mahindra Financial Services Ltd.	64,494	232,492	0.03%	Polyplex Corp., Ltd.	3,743	45,010	0.01%
Mahindra Lifespace Developers Ltd.	8,161	58,393	0.01%	Poonawalla Fincorp Ltd.	29,698	145,699	0.02%
Manappuram Finance Ltd.	61,229	152,655	0.02%	Power Finance Corp., Ltd.	157,845	918,250	0.13%
Mankind Pharma Ltd.	10,255	261,849	0.04%	Power Grid Corp. of India Ltd.	451,331	1,791,252	0.26%
Marico Ltd.	57,296	421,196	0.06%	Prestige Estates Projects Ltd.	13,420	304,586	0.04%
Maruti Suzuki India Ltd.	14,867	2,145,492	0.31%	Procter & Gamble Health Ltd.	899	54,446	0.01%
Mastek Ltd.	2,106	68,849	0.01%	PTC India Ltd.	25,197	62,247	0.01%
Max Financial Services Ltd.	26,068	303,766	0.04%	Punjab National Bank	239,400	353,871	0.05%
Max Healthcare Institute Ltd.	71,023	801,173	0.11%	PVR Inox Ltd.	8,106	138,751	0.02%
Medplus Health Services Ltd.	6,781	55,496	0.01%	Quess Corp., Ltd.	7,988	57,663	0.01%
Metro Brands Ltd.	3,284	48,381	0.01%	Rail Vikas Nigam Ltd.	60,870	304,104	0.04%
Metropolis Healthcare Ltd.	3,018	71,591	0.01%	Rain Industries Ltd.	22,491	43,370	0.01%
Motherson Sumi Wiring India Ltd.	187,324	169,178	0.02%	Rainbow Children's Medicare Ltd.	4,823	72,058	0.01%
Motilal Oswal Financial Services Ltd.	15,824	116,620	0.02%	Rajesh Exports Ltd.	13,513	45,714	0.01%
Mphasis Ltd.	11,940	351,746	0.05%	Rallis India Ltd.	9,610	35,939	0.00%
MRF Ltd.	290	450,225	0.06%	Ramkrishna Forgings Ltd.	9,505	101,447	0.01%
Multi Commodity Exchange of India Ltd.	2,567	120,793	0.02%	Raymond Ltd.	3,758	131,721	0.02%
Muthoot Finance Ltd.	11,670	251,327	0.04%	RBL Bank Ltd.	49,419	155,853	0.02%
Narayana Hrudayalaya Ltd.	8,247	119,149	0.02%	REC Ltd.	135,296	852,460	0.12%
Natco Pharma Ltd.	9,960	139,371	0.02%	Redington Ltd.	66,985	172,082	0.02%
National Aluminium Co., Ltd.	97,977	219,847	0.03%	Relaxo Footwears Ltd.	7,305	72,474	0.01%
Navin Fluorine International Ltd.	3,838	164,509	0.02%	Restaurant Brands Asia Ltd.	48,960	58,350	0.01%
Nazara Technologies Ltd.	5,515	57,480	0.01%	Rhi Magnesita India Ltd.	8,158	62,334	0.01%
NBCC India Ltd.	64,358	121,141	0.02%	Route Mobile Ltd.	2,462	53,836	0.01%
NCC Ltd.	47,418	179,948	0.03%	Safari Industries India Ltd.	2,436	59,545	0.01%
Nestle India Ltd.	38,865	1,189,266	0.17%	Samvardhana Motherson International Ltd.	288,746	658,987	0.09%
Neuland Laboratories Ltd.	937	84,106	0.01%	Sapphire Foods India Ltd.	4,044	76,009	0.01%
New India Assurance Co., Ltd.	25,581	72,687	0.01%	Saregama India Ltd.	8,725	58,118	0.01%
Newgen Software Technologies Ltd.	6,398	74,559	0.01%	SBI Cards & Payment Services Ltd.	31,331	272,252	0.04%
Nexus Select Trust REIT	36,150	60,918	0.01%	SBI Life Insurance Co., Ltd.	45,711	817,851	0.12%
NHPC Ltd.	321,372	388,094	0.06%	Schaeffler India Ltd.	4,304	244,678	0.03%
NIIT Learning Systems Ltd.	9,700	51,782	0.01%	Sheela Foam Ltd.	3,894	42,731	0.01%
NIIT Ltd.	9,926	12,221	0.00%	Shriram Finance Ltd.	30,444	1,062,962	0.15%
Nippon Life India Asset Management Ltd.	17,740	137,101	0.02%	SJVN Ltd.	77,314	122,043	0.02%
NMDC Ltd.	123,476	364,338	0.05%	SKF India Ltd.	2,514	194,985	0.03%
NMDC Steel Ltd.	128,292	87,233	0.01%	Sobha Ltd.	5,073	119,036	0.02%
NOCIL Ltd.	14,691	48,607	0.01%	Sobha Ltd. - Rights Issue 16/7/2024	647	2,283	0.00%
Nuvama Wealth Management Ltd.	1,083	64,357	0.01%	Sona Blw Precision Forgings Ltd.	38,345	294,758	0.04%
Nuvoco Vistas Corp., Ltd.	12,928	56,286	0.01%	Sonata Software Ltd.	20,986	149,101	0.02%
Oberoi Realty Ltd.	12,819	271,445	0.04%	South Indian Bank Ltd.	147,494	47,651	0.01%
				SRF Ltd.	15,231	444,953	0.06%
				Star Health & Allied Insurance Co., Ltd.	24,780	166,012	0.02%
				State Bank of India	192,651	1,961,338	0.28%
				Sterlite Technologies Ltd.	29,241	48,006	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Strides Pharma Science Ltd.	6,536	74,372	0.01%	ZF Commercial Vehicle Control Systems India Ltd.	663	123,645	0.02%
Sumitomo Chemical India Ltd.	14,902	85,780	0.01%	Zomato Ltd.	744,615	1,790,916	0.26%
Sun Pharma Advanced Research Co., Ltd.	4,934	14,224	0.00%	Zydus Lifesciences Ltd.	27,277	351,301	0.05%
Sun Pharmaceutical Industries Ltd.	117,282	2,139,030	0.31%	Zydus Wellnes Ltd.	2,613	55,965	0.01%
Sun TV Network Ltd.	8,991	81,104	0.01%			145,709,725	20.90%
Sundaram Finance Ltd.	7,241	407,424	0.06%	Indonesia 2.00% (31 December 2023: 2.32%)			
Sundram Fasteners Ltd.	11,435	185,545	0.03%	Alam Sutera Realty Tbk PT	753,400	5,797	0.00%
Supreme Industries Ltd.	6,905	493,185	0.07%	Amman Mineral Internasional PT	1,361,800	914,797	0.13%
Supreme Petrochem Ltd.	6,533	59,946	0.01%	Aspirasi Hidup Indonesia Tbk PT	775,900	40,513	0.01%
Suven Pharmaceuticals Ltd.	10,594	102,145	0.01%	Astra Agro Lestari Tbk PT	65,800	21,699	0.00%
Suzlon Energy Ltd.	1,277,315	809,700	0.12%	Avia Avian Tbk PT	1,510,000	47,490	0.01%
Swan Energy Ltd.	14,988	105,489	0.01%	Bank BTPN Syariah Tbk PT	186,300	13,027	0.00%
Symphony Ltd.	2,158	30,405	0.00%	Bank Central Asia Tbk PT	5,976,000	3,622,095	0.52%
Syngene International Ltd.	18,483	157,373	0.02%	Bank Danamon Indonesia Tbk PT	55,300	8,713	0.00%
Syrma SGS Technology Ltd.	6,224	37,096	0.01%	Bank Mandiri Persero Tbk PT	4,804,100	1,804,288	0.26%
Tamilnad Mercantile Bank Ltd.	7,642	43,192	0.01%	Bank Negara Indonesia Persero Tbk PT	1,601,000	455,613	0.07%
Tanla Platforms Ltd.	7,538	85,118	0.01%	Bank Neo Commerce Tbk PT	871,316	13,090	0.00%
Tata Chemicals Ltd.	18,080	239,173	0.03%	Bank Pan Indonesia Tbk PT	358,400	25,061	0.00%
Tata Communications Ltd.	12,341	274,451	0.04%	Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT	273,487	16,200	0.00%
Tata Consumer Products Ltd.	67,187	884,238	0.13%	Bank Rakyat Indonesia Persero Tbk PT	7,575,334	2,128,033	0.31%
Tata Elxsi Ltd.	3,767	316,286	0.05%	Bank Raya Indonesia Tbk PT	308,354	4,256	0.00%
Tata Technologies Ltd.	7,824	95,887	0.01%	Bank Syariah Indonesia Tbk PT	319,609	51,137	0.01%
Tata Teleservices Maharashtra Ltd.	52,857	49,271	0.01%	Bank Tabungan Negara Persero Tbk PT	544,632	42,074	0.01%
TeamLease Services Ltd.	992	35,180	0.00%	Barito Pacific Tbk PT	2,742,663	165,816	0.02%
Tejas Networks Ltd.	8,221	139,315	0.02%	BFI Finance Indonesia Tbk PT	923,800	53,312	0.01%
Thermax Ltd.	3,303	211,954	0.03%	Bukalapak.com PT Tbk	7,223,900	61,320	0.01%
Titan Co., Ltd.	43,971	1,795,066	0.26%	Bumi Resources Minerals Tbk PT	10,952,100	97,649	0.01%
Torrent Pharmaceuticals Ltd.	10,413	348,563	0.05%	Bumi Serpong Damai Tbk PT	1,070,000	62,403	0.01%
Trent Ltd.	19,625	1,289,666	0.18%	Charoen Pokphand Indonesia Tbk PT	788,700	244,437	0.03%
Trident Ltd.	129,124	58,966	0.01%	Ciputra Development Tbk PT	858,900	59,271	0.01%
Triveni Turbine Ltd.	14,481	107,755	0.02%	Dayamitra Telekomunikasi PT	1,804,900	71,094	0.01%
TTK Prestige Ltd.	5,449	51,414	0.01%	Elang Mahkota Teknologi Tbk PT	2,918,500	69,153	0.01%
Tube Investments of India Ltd.	9,240	471,959	0.07%	Global Mediacom Tbk PT	642,300	8,551	0.00%
TV18 Broadcast Ltd.	46,446	22,937	0.00%	GoTo Gojek Tokopedia Tbk PT Class A	115,203,976	351,768	0.05%
TVS Holdings Ltd.	508	80,671	0.01%	Indah Kiat Pulp & Paper Tbk PT	293,800	159,684	0.02%
TVS Motor Co., Ltd.	25,772	730,888	0.10%	Indocement Tunggal Prakarsa Tbk PT	152,500	67,519	0.01%
UltraTech Cement Ltd.	12,381	1,732,397	0.25%	Indofood CBP Sukses Makmur Tbk PT	245,600	154,484	0.02%
Union Bank of India Ltd.	161,118	264,107	0.04%	Indofood Sukses Makmur Tbk PT	495,300	183,753	0.03%
UNO Minda Ltd.	17,995	235,664	0.03%	Indosat Tbk PT	145,300	94,944	0.01%
UPL Ltd.	56,115	384,149	0.05%	Industri Jamu Dan Farmasi Sido Muncul Tbk PT	549,800	26,021	0.00%
Usha Martin Ltd.	17,504	81,414	0.01%	Japfa Comfeed Indonesia Tbk PT	768,400	66,868	0.01%
UTI Asset Management Co., Ltd.	9,439	113,251	0.02%	Jasa Marga Persero Tbk PT	226,700	68,944	0.01%
Vaibhav Global Ltd.	5,872	21,731	0.00%	Kalbe Farma Tbk PT	2,027,000	188,774	0.03%
Vakrangee Ltd.	76,380	20,774	0.00%	Lippo Karawaci Tbk PT	2,406,000	8,375	0.00%
Vardhman Textiles Ltd.	12,926	74,467	0.01%	Map Aktif Adiperkasa PT	959,000	45,681	0.01%
Varun Beverages Ltd.	50,526	987,344	0.14%	Matahari Department Store Tbk PT	186,800	16,199	0.00%
Vedant Fashions Ltd.	6,260	78,949	0.01%	Mayora Indah Tbk PT	410,100	58,854	0.01%
V-Guard Industries Ltd.	15,605	80,675	0.01%				
Vinati Organics Ltd.	3,275	74,539	0.01%				
VIP Industries Ltd.	8,588	49,955	0.01%				
V-Mart Retail Ltd.	1,099	38,515	0.01%				
Vodafone Idea Ltd.	2,252,548	483,263	0.07%				
Voltamp Transformers Ltd.	676	89,205	0.01%				
Voltas Ltd.	24,858	438,866	0.06%				
Welspun Corp., Ltd.	14,558	95,855	0.01%				
Welspun Living Ltd.	29,101	53,625	0.01%				
Westlife Foodworld Ltd.	6,574	66,203	0.01%				
Whirlpool of India Ltd.	6,781	162,504	0.02%				
Wipro Ltd.	152,532	941,761	0.13%				
Yes Bank Ltd.	2,188,613	621,775	0.09%				
Zee Entertainment Enterprises Ltd.	94,233	171,532	0.02%				
Zensar Technologies Ltd.	13,086	117,282	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Media Nusantara Citra Tbk PT	815,100	15,530	0.00%	CELCOMDIGI Bhd	436,800	340,736	0.05%
Merdeka Copper Gold Tbk PT	1,355,900	197,071	0.03%	Chin Hin Group Bhd	139,600	102,980	0.01%
Mitra Adiperkasa Tbk PT	811,600	73,106	0.01%	CIMB Group Holdings Bhd	901,900	1,300,036	0.19%
Mitra Keluarga Karyasehat Tbk PT	624,400	115,157	0.02%	CTOS Digital Bhd	214,100	67,169	0.01%
Pakuwon Jati Tbk PT	2,337,400	52,244	0.01%	D&O Green Technologies Bhd	76,300	59,196	0.01%
Panin Financial Tbk PT	1,428,900	26,702	0.00%	FGV Holdings Bhd	49,600	13,458	0.00%
Sarana Menara Nusantara Tbk PT	2,033,400	91,270	0.01%	Fraser & Neave Holdings Bhd	17,500	117,891	0.02%
Smartfren Telecom Tbk PT	18,449,200	42,813	0.01%	Frontken Corp. Bhd	143,400	135,573	0.02%
Sumber Alfaria Trijaya Tbk PT	2,001,200	336,079	0.05%	Gamuda Bhd	267,900	373,669	0.05%
Summarecon Agung Tbk PT	1,152,992	35,206	0.00%	Greotech Technology Bhd	56,200	62,544	0.01%
Surya Citra Media Tbk PT	1,738,200	15,073	0.00%	HAP Seng Consolidated Bhd	105,200	97,451	0.01%
Telkom Indonesia Persero Tbk PT	5,049,600	965,206	0.14%	Hartalega Holdings Bhd	188,400	130,991	0.02%
Tower Bersama Infrastructure Tbk PT	515,406	59,645	0.01%	Hong Leong Bank Bhd	67,100	273,094	0.04%
Trimegah Bangun Persada Tbk PT	800,200	49,356	0.01%	Hong Leong Financial Group Bhd	22,600	82,783	0.01%
Unilever Indonesia Tbk PT	658,900	121,519	0.02%	IHH Healthcare Bhd	321,200	428,948	0.06%
Vale Indonesia Tbk PT	256,272	66,044	0.01%	Inari Amertron Bhd	325,500	255,294	0.04%
Waskita Karya Persero Tbk PT	1,812,155	22,355	0.00%	IOI Corp. Bhd	325,900	255,608	0.04%
XL Axiata Tbk PT	496,126	65,443	0.01%	IOI Properties Group Bhd	159,700	74,814	0.01%
		13,948,576	2.00%	Kossan Rubber Industries Bhd	177,800	88,570	0.01%
Kuwait 1.02% (31 December 2023: 1.06%)				KPJ Healthcare Bhd	268,300	109,766	0.02%
Agility Public Warehousing Co. KSC	164,065	147,084	0.02%	Kuala Lumpur Kepong Bhd	62,400	273,012	0.04%
Alimtiyah Investment Group KSC	125,448	21,470	0.00%	Lotte Chemical Titan Holding Bhd	38,300	9,905	0.00%
Boubyan Bank KSCP	146,322	269,986	0.04%	Malayan Banking Bhd	814,300	1,719,222	0.25%
Boubyan Petrochemicals Co. KSCP	44,556	86,134	0.01%	Malaysia Airports Holdings Bhd	116,900	245,323	0.04%
Boursa Kuwait Securities Co. KPSC	11,313	74,978	0.01%	Malaysian Pacific Industries Bhd	9,400	78,547	0.01%
Burgan Bank SAK	120,097	71,647	0.01%	Malaysian Resources Corp. Bhd	220,700	28,304	0.00%
Gulf Bank KSCP	233,060	216,535	0.03%	Maxis Bhd	334,200	250,074	0.04%
Humansoft Holding Co. KSC	11,648	102,108	0.02%	MBSB Bhd	329,000	56,490	0.01%
Integrated Holding Co. KSC	22,313	38,334	0.01%	MISC Bhd	230,070	415,516	0.06%
Jazeera Airways Co. KSCP	9,241	27,113	0.00%	MR DIY Group M Bhd	418,300	172,019	0.02%
Kuwait Finance House KSCP	1,126,266	2,606,842	0.37%	My EG Services Bhd	574,100	124,130	0.02%
Kuwait International Bank KSCP	97,086	56,337	0.01%	Nestle Malaysia Bhd	7,200	185,437	0.03%
Kuwait Projects Co. Holding KSCP	191,216	70,440	0.01%	Padini Holdings Bhd	29,700	22,979	0.00%
Kuwait Telecommunications Co.	39,749	68,808	0.01%	Pentamaster Corp. Bhd	54,150	57,622	0.01%
Mabane Co. KPSC	72,643	196,793	0.03%	Petronas Chemicals Group Bhd	307,400	411,170	0.06%
Mobile Telecommunications Co. KSCP	251,172	364,373	0.05%	PPB Group Bhd	73,000	221,282	0.03%
National Bank of Kuwait SAKP	851,695	2,393,353	0.34%	Press Metal Aluminium Holdings Bhd	405,500	495,110	0.07%
National Industries Group Holding SAK	190,306	133,385	0.02%	Public Bank Bhd	1,593,200	1,357,639	0.20%
National Real Estate Co. KPSC	148,165	40,235	0.01%	QL Resources Bhd	115,200	159,216	0.02%
Salhia Real Estate Co. KSCP	53,844	72,845	0.01%	RHB Bank Bhd	221,200	258,360	0.04%
Warba Bank KSCP	111,330	63,876	0.01%	Scientex Bhd	63,500	58,015	0.01%
		7,122,676	1.02%	SD Guthrie Bhd	390,800	349,587	0.05%
Malaysia 1.91% (31 December 2023: 1.85%)				Sime Darby Bhd	423,000	234,925	0.03%
Alliance Bank Malaysia Bhd	116,800	93,836	0.01%	SP Setia Bhd Group	246,100	71,991	0.01%
AMMB Holdings Bhd	300,300	273,087	0.04%	Syarikat Takaful Malaysia Keluarga Bhd	25,800	20,399	0.00%
Astro Malaysia Holdings Bhd	153,400	10,731	0.00%	Telekom Malaysia Bhd	120,300	172,385	0.02%
Axiata Group Bhd	476,800	263,794	0.04%	TIME dotCom Bhd	129,733	138,327	0.02%
Axis REIT	190,700	73,976	0.01%	Top Glove Corp. Bhd	587,100	136,897	0.02%
Bank Islam Malaysia Bhd	113,500	59,908	0.01%	UEM Sunrise Bhd	172,000	39,377	0.01%
Bermaz Auto Bhd	114,600	60,974	0.01%	United Plantations Bhd	17,900	92,962	0.01%
Bursa Malaysia Bhd	61,500	115,243	0.02%	UWC Bhd	47,300	29,879	0.00%
Cahaya Mata Sarawak Bhd	82,600	24,338	0.00%	VS Industry Bhd	352,700	94,950	0.01%
				WCT Holdings Bhd	64,584	11,911	0.00%
						13,339,420	1.91%
				Mexico 2.67% (31 December 2023: 3.52%)			
				Alpek SAB de CV Class A	37,900	27,504	0.00%
				Alsea SAB de CV	57,400	199,647	0.03%
				America Movil SAB de CV	2,443,700	2,080,797	0.30%
				Arca Continental SAB de CV	48,200	472,919	0.07%
				Banco del Bajio SA	78,800	239,216	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Bolsa Mexicana de Valores SAB de CV	53,800	91,150	0.01%	Millat Tractors Ltd.	12,286	28,081	0.00%
Cemex SAB de CV	1,626,400	1,041,544	0.15%	Systems Ltd.	20,015	30,084	0.01%
Coca-Cola Femsa SAB de CV	56,900	488,141	0.07%	TRG Pakistan	39,000	8,695	0.00%
Concentradora Fibra Danhos SA de CV REIT	33,500	36,256	0.01%	United Bank Ltd.	18,769	17,281	0.00%
Controladora Vuela Compania de Aviacion SAB de CV Class A	110,700	70,105	0.01%			182,759	0.03%
Corp. Inmobiliaria Vesta SAB de CV	92,600	277,159	0.04%	Philippines 0.63% (31 December 2023: 0.72%)			
El Puerto de Liverpool SAB de CV	21,900	157,062	0.02%	AREIT, Inc. REIT	90,100	53,037	0.01%
Fibra Uno Administracion SA de CV REIT	318,500	391,561	0.06%	Ayala Land, Inc.	780,600	379,585	0.05%
Fomento Economico Mexicano SAB de CV	197,100	2,121,637	0.30%	Bank of the Philippine Islands	230,671	468,749	0.07%
Genomma Lab Internacional SAB de CV Class B	78,600	73,977	0.01%	BDO Unibank, Inc.	251,208	549,487	0.08%
Genera SAB de CV	109,900	136,312	0.02%	Cebu Air, Inc.	29,400	13,644	0.00%
Gruma SAB de CV Class B	19,695	359,519	0.05%	Century Pacific Food, Inc.	127,600	69,995	0.01%
Grupo Aeroportuario del Centro Norte SAB de CV Class B	29,989	254,469	0.04%	Converge Information & Communications Technology Solutions, Inc.	273,100	53,586	0.01%
Grupo Aeroportuario del Pacifico SAB de CV Class B	42,400	663,588	0.10%	D&L Industries, Inc.	207,900	21,141	0.00%
Grupo Aeroportuario del Sureste SAB de CV Class B	21,820	657,267	0.09%	Globe Telecom, Inc.	3,634	130,209	0.02%
Grupo Bimbo SAB de CV	233,100	823,636	0.12%	GT Capital Holdings, Inc.	10,090	106,738	0.01%
Grupo Carso SAB de CV	49,300	339,065	0.05%	International Container Terminal Services, Inc.	119,380	712,504	0.10%
Grupo Comercial Chedraui SA de CV	28,600	198,748	0.03%	JG Summit Holdings, Inc.	333,690	148,315	0.02%
Grupo Elektra SAB de CV	6,565	380,655	0.05%	Jollibee Foods Corp.	51,100	197,045	0.03%
Grupo Financiero Banorte SAB de CV Class O	313,200	2,441,814	0.35%	Megaworld Corp.	1,113,000	33,233	0.00%
Grupo Financiero Inbursa SAB de CV Class O	210,900	501,371	0.07%	Metropolitan Bank & Trust Co.	193,060	222,512	0.03%
Grupo Rotoplas SAB de CV	21,858	32,598	0.00%	Monde Nissin Corp.	792,600	127,121	0.02%
Grupo Televisa SAB	272,200	148,861	0.02%	PLDT, Inc.	9,755	239,177	0.03%
Grupo Traxion SAB de CV Class A	41,500	61,800	0.01%	Puregold Price Club, Inc.	96,600	39,887	0.01%
Industrias Penoles SAB de CV	13,720	178,389	0.03%	Robinsons Land Corp.	224,100	56,972	0.01%
Kimberly-Clark de Mexico SAB de CV Class A	91,700	158,722	0.02%	SM Prime Holdings, Inc.	1,149,000	554,807	0.08%
La Comer SAB de CV	54,300	105,895	0.02%	Universal Robina Corp.	94,170	178,671	0.03%
Megacable Holdings SAB de CV	34,600	87,004	0.01%	Wilcon Depot, Inc.	137,900	42,117	0.01%
Nemak SAB de CV	266,800	42,459	0.01%			4,398,532	0.63%
Ollamani SAB	12,265	27,776	0.00%	Qatar 0.97% (31 December 2023: 1.12%)			
Operadora de Sites Mexicanos SAB de CV Class 1	139,300	125,622	0.02%	Al Meera Consumer Goods Co. QSC	11,952	47,237	0.01%
Orbia Advance Corp. SAB de CV	107,400	149,951	0.02%	Barwa Real Estate Co.	224,701	169,405	0.02%
Prologis Property Mexico SA de CV REIT	78,138	255,453	0.04%	Commercial Bank PSQC	356,582	420,044	0.06%
Promotora y Operadora de Infraestructura SAB de CV	24,185	223,869	0.03%	Doha Bank QPSC	242,883	95,259	0.01%
Qualitas Controladora SAB de CV	18,100	184,054	0.03%	Dukhan Bank	186,791	193,768	0.03%
Regional SAB de CV	26,300	196,356	0.03%	Ezdan Holding Group QSC	205,987	43,166	0.01%
Sitios Latinoamerica SAB de CV	18,016	4,207	0.00%	Industries Qatar QSC	173,039	608,322	0.09%
TF Administradora Industrial S de RL de CV REIT	87,300	186,817	0.03%	Masraf Al Rayan QSC	681,915	436,942	0.06%
Wal-Mart de Mexico SAB de CV	556,100	1,893,456	0.27%	Mesaieed Petrochemical Holding Co.	666,488	301,302	0.04%
		18,588,408	2.67%	Ooredoo QPSC	89,048	249,461	0.04%
Pakistan 0.03% (31 December 2023: 0.03%)				Qatar Aluminum Manufacturing Co.	273,812	100,621	0.02%
Engro Fertilizers Ltd.	73,266	43,760	0.01%	Qatar Gas Transport Co., Ltd.	293,183	377,007	0.05%
Habib Bank Ltd.	49,131	21,896	0.00%	Qatar International Islamic Bank QSC	129,701	356,223	0.05%
Lucky Cement Ltd.	10,117	32,962	0.01%	Qatar Islamic Bank QPSC	179,227	915,579	0.13%
				Qatar National Bank QPSC	483,311	1,939,350	0.28%
				Qatar Navigation QSC	112,940	356,718	0.05%
				United Development Co. QSC	181,039	55,490	0.01%
				Vodafone Qatar QSC	177,179	82,580	0.01%
						6,748,474	0.97%
				Romania 0.12% (31 December 2023: 0.08%)			
				Banca Transilvania SA	74,871	515,907	0.07%
				MED Life SA	34,756	44,605	0.01%
				One United Properties SA	172,284	32,461	0.01%
				Societatea de Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA	8,325	223,541	0.03%
				Teraplast SA	92,366	11,198	0.00%
						827,712	0.12%
				Russia 0.00% (31 December 2023: 0.00%)			
				Aeroflot PJSC	57,040	—	0.00%
				Cherkizovo Group PJSC	351	—	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Credit Bank of Moscow PJSC	812,600	—	0.00%	Dr Sulaiman Al Habib			
Detsky Mir PJSC	37,070	—	0.00%	Medical Services Group Co.	9,065	697,345	0.10%
EL5-ENERO PJSC	690,200	—	0.00%	Eastern Province Cement Co.	3,863	33,362	0.01%
Federal Grid Co. - Rosseti PJSC	28,422,407	—	0.00%	Elm Co.	2,738	625,603	0.09%
Gruppa Kompanii Samolyot PAO	475	—	0.00%	Emaar Economic City	41,407	71,410	0.01%
IDGC of Centre & Volga Region PJSC	2,320,000	—	0.00%	Etiihad Etisalat Co.	40,766	580,260	0.08%
Inter RAO UES PJSC	2,015,900	—	0.00%	Fawaz Abdulaziz Al Hokair & Co.	6,903	14,959	0.00%
LSR Group PJSC Class A	1,252	—	0.00%	Herfy Food Services Co.	2,515	19,139	0.00%
M.Video PJSC	2,520	—	0.00%	Jarir Marketing Co.	67,646	228,636	0.03%
Magnit PJSC	4,380	—	0.00%	Leejam Sports Co. JSC	2,856	172,505	0.03%
Mobile TeleSystems PJSC	51,100	—	0.00%	Methanol Chemicals Co.	3,945	16,089	0.00%
Moscow Exchange MICEX-RTS PJSC	86,760	—	0.00%	Middle East Healthcare Co.	4,584	105,570	0.02%
Mosenergo PJSC	484,000	—	0.00%	Mobile Telecommunications Co. Saudi Arabia	47,971	149,861	0.02%
Novolipetsk Steel PJSC	69,100	—	0.00%	Mouwasat Medical Services Co.	10,247	331,042	0.05%
Novorossiysk Commercial Sea Port PJSC	291,400	—	0.00%	Nahdi Medical Co.	5,873	206,328	0.03%
OGK-2 PJSC	1,428,000	—	0.00%	Najran Cement Co.	10,281	25,048	0.00%
PhosAgro PJSC	2,140	—	0.00%	National Agriculture Development Co.	15,933	135,267	0.02%
Polyus PJSC	1,641	—	0.00%	National Industrialization Co.	35,371	107,671	0.02%
Rosseti Lenenergo PJSC - Preference Shares	4,990	—	0.00%	National Medical Care Co.	2,514	145,549	0.02%
Rostelecom PJSC	54,940	—	0.00%	Northern Region Cement Co.	7,589	18,368	0.00%
RusHydro PJSC	6,914,000	—	0.00%	Qassim Cement Co.	5,463	82,711	0.01%
Sberbank of Russia PJSC	612,830	—	0.00%	Riyadh Bank	158,304	1,099,216	0.16%
Sistema AFK PAO	150,700	—	0.00%	Riyadh Cables Group Co.	6,470	173,839	0.03%
TGC-1 PJSC	48,400,000	—	0.00%	SABIC Agri-Nutrients Co.	25,725	773,478	0.11%
Unipro PJSC	552,000	—	0.00%	Sahara International Petrochemical Co.	38,109	296,616	0.04%
VTB Bank PJSC	297,170,000	—	0.00%	Saudi Arabian Mining Co.	131,601	1,510,135	0.22%
				Saudi Awwal Bank	101,788	1,048,648	0.15%
Saudi Arabia 4.00% (31 December 2023: 4.42%)				Saudi Cement Co.	7,645	91,701	0.01%
Abdullah Al Othaim Markets Co.	46,897	142,006	0.02%	Saudi Ceramic Co.	6,317	49,925	0.01%
Advanced Petrochemical Co.	13,970	143,550	0.02%	Saudi Chemical Co. Holding	45,022	135,368	0.02%
Al Hammadi Holding	8,742	108,355	0.02%	Saudi Ground Services Co.	9,217	130,948	0.02%
Al Masane Al Kobra Mining Co.	5,127	88,010	0.01%	Saudi Industrial Investment Group	40,251	225,953	0.03%
Al Rajhi Bank	212,937	4,625,857	0.66%	Saudi Investment Bank	66,772	228,530	0.03%
Al Rajhi Co. for Co.-operative Insurance	5,156	258,102	0.04%	Saudi Kayan Petrochemical Co.	80,150	173,264	0.03%
Al-Dawaa Medical Services Co.	2,867	66,639	0.01%	Saudi National Bank	316,110	3,092,344	0.44%
Alinma Bank	135,165	1,120,490	0.16%	Saudi Pharmaceutical Industries & Medical Appliances Corp.	6,928	53,923	0.01%
Almarai Co. JSC	26,173	395,567	0.06%	Saudi Public Transport Co.	6,018	28,104	0.00%
Arab National Bank	96,057	518,743	0.07%	Saudi Real Estate Co.	13,465	68,481	0.01%
Arabian Cement Co.	5,082	38,742	0.01%	Saudi Research & Media Group	4,204	231,962	0.03%
Arabian Centres Co.	19,063	102,439	0.02%	Saudi Tadawul Group Holding Co.	5,117	339,897	0.05%
Arabian Contracting Services Co.	1,646	100,034	0.01%	Saudi Telecom Co.	195,465	1,953,816	0.28%
Arabian Internet & Communications Services Co.	2,694	209,971	0.03%	Saudia Dairy & Foodstuff Co.	1,672	156,165	0.02%
Arriyadh Development Co.	8,779	50,031	0.01%	Savola Group	28,197	351,373	0.05%
Astra Industrial Group	3,874	161,296	0.02%	Seera Group Holding	16,181	109,768	0.02%
Bank AlBilad	65,673	570,674	0.08%	Sinad Holding Co.	7,014	24,230	0.00%
Bank Al-Jazira	55,372	243,533	0.04%	Southern Province Cement Co.	6,950	67,340	0.01%
Banque Saudi Fransi	62,982	595,975	0.09%	United Electronics Co.	4,414	111,185	0.02%
Bawan Co.	3,804	44,564	0.01%	United International Transportation Co.	3,948	92,607	0.01%
BinDawood Holding Co.	30,780	60,713	0.01%	Yamaha Cement Co.	10,088	89,678	0.01%
Bupa Arabia for Cooperative Insurance Co.	7,993	547,553	0.08%	Yanbu Cement Co.	7,574	55,620	0.01%
Catrion Catering Holding Co.	4,196	140,031	0.02%	Yanbu National Petrochemical Co.	29,220	285,455	0.04%
City Cement Co.	6,343	32,699	0.00%	Zamil Industrial Investment Co.	3,159	20,327	0.00%
Co. for Cooperative Insurance	7,853	302,683	0.04%				
Dallah Healthcare Co.	4,050	171,647	0.02%				
Dar Al Arkan Real Estate Development Co.	57,292	180,202	0.03%				
						27,856,725	4.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
South Africa 3.81% (31 December 2023: 3.93%)							
Absa Group Ltd.	82,385	714,891	0.10%	Shoprite Holdings Ltd.	50,385	783,727	0.11%
Aeci Ltd.	11,357	67,190	0.01%	Standard Bank Group Ltd.	143,240	1,653,692	0.24%
African Rainbow Minerals Ltd.	11,697	145,412	0.02%	Super Group Ltd.	32,442	50,226	0.01%
Anglo American Platinum Ltd.	6,103	201,112	0.03%	Telkom SA SOC Ltd.	32,583	43,735	0.01%
Anglogold Ashanti plc	45,638	1,149,123	0.16%	Tiger Brands Ltd.	16,581	180,675	0.03%
Aspen Pharmacare Holdings Ltd.	41,644	532,090	0.08%	Transaction Capital Ltd.	54,325	8,628	0.00%
Astral Foods Ltd.	3,857	34,586	0.00%	Truworths International Ltd.	39,659	202,595	0.03%
Attacq Ltd. REIT	96,858	57,553	0.01%	Vodacom Group Ltd.	64,341	343,587	0.05%
AVI Ltd.	34,752	180,021	0.03%	Vukile Property Fund Ltd. REIT	106,131	88,927	0.01%
Barloworld Ltd.	20,599	94,534	0.01%	We Buy Cars Pty Ltd.	17,752	25,860	0.00%
Bid Corp., Ltd.	36,082	839,549	0.12%	Woolworths Holdings Ltd.	96,655	327,018	0.05%
Bidvest Group Ltd.	36,648	570,874	0.08%			26,556,202	3.81%
Burstone Group Ltd. REIT	92,871	36,518	0.01%	Taiwan 27.18% (31 December 2023: 23.54%)			
Capitec Bank Holdings Ltd.	9,080	1,307,301	0.19%	91APP, Inc.	7,000	21,210	0.00%
Clicks Group Ltd.	25,054	472,486	0.07%	Ability Enterprise Co., Ltd.	24,000	40,097	0.01%
Coronation Fund Managers Ltd.	37,080	72,901	0.01%	AcBel Polytech, Inc.	71,592	85,734	0.01%
Curro Holdings Ltd.	58,152	35,891	0.00%	Accton Technology Corp.	57,000	975,140	0.14%
DataTec Ltd.	21,996	45,172	0.01%	Acer, Inc.	310,000	447,683	0.06%
Dis-Chem Pharmacies Ltd.	47,194	86,996	0.01%	Acter Group Corp., Ltd.	11,000	89,515	0.01%
Discovery Ltd.	55,926	412,523	0.06%	Actron Technology Corp.	7,410	52,078	0.01%
DRDGOLD Ltd.	42,212	36,294	0.01%	ADATA Technology Co., Ltd.	26,000	86,556	0.01%
Equites Property Fund Ltd. REIT	85,242	59,707	0.01%	Adimmune Corp.	39,000	34,322	0.00%
FirstRand Ltd.	542,788	2,285,893	0.33%	Adlink Technology, Inc.	20,000	50,491	0.01%
Fortress Real Estate Investments Ltd. Class B	118,637	107,332	0.02%	Advanced Ceramic X Corp.	6,000	38,099	0.01%
Foschini Group Ltd.	34,493	240,865	0.03%	Advanced Energy Solution Holding Co., Ltd.	3,000	58,351	0.01%
Gold Fields Ltd.	95,729	1,433,419	0.21%	Advanced International Multitech Co., Ltd.	11,000	28,075	0.00%
Growthpoint Properties Ltd. REIT	388,577	259,193	0.04%	Advanced Wireless Semiconductor Co.	14,000	60,201	0.01%
Harmony Gold Mining Co., Ltd.	59,555	548,095	0.08%	Advantech Co., Ltd.	49,000	558,852	0.08%
Hyprop Investments Ltd. REIT	49,839	85,703	0.01%	AGV Products Corp.	30,000	11,883	0.00%
Impala Platinum Holdings Ltd.	88,113	438,007	0.06%	Airtac International Group	15,278	465,289	0.07%
Investec Ltd.	30,363	219,957	0.03%	Alchip Technologies Ltd.	8,000	605,397	0.09%
JSE Ltd.	9,580	57,055	0.01%	ALI Corp.	12,000	8,230	0.00%
KAP Ltd.	267,852	41,806	0.01%	Allied Supreme Corp.	6,000	78,603	0.01%
Kumba Iron Ore Ltd.	6,015	144,818	0.02%	Allis Electric Co., Ltd.	20,000	91,858	0.01%
Life Healthcare Group Holdings Ltd.	147,813	104,020	0.01%	Alpha Networks, Inc.	19,500	20,918	0.00%
MAS plc	49,855	44,231	0.01%	Altek Corp.	23,000	28,288	0.00%
Momentum Metropolitan Holdings	129,164	161,986	0.02%	Amazing Microelectronic Corp.	8,161	24,804	0.00%
Motus Holdings Ltd.	14,974	75,764	0.01%	AmTRAN Technology Co., Ltd.	71,270	45,256	0.01%
Mr Price Group Ltd.	26,764	301,821	0.04%	Andes Technology Corp.	4,000	53,327	0.01%
MTN Group Ltd.	193,585	900,499	0.13%	Anpec Electronics Corp.	6,000	37,360	0.01%
MultiChoice Group	28,078	163,916	0.02%	AP Memory Technology Corp.	14,000	166,793	0.02%
Naspers Ltd. Class N	19,679	3,844,432	0.55%	Apex International Co., Ltd.	17,000	20,280	0.00%
Nedbank Group Ltd.	49,263	691,759	0.10%	Arcadyan Technology Corp.	19,000	94,878	0.01%
NEPI Rockcastle NV	60,497	435,240	0.06%	Ardentec Corp.	49,000	103,463	0.01%
Netcare Ltd.	130,175	90,823	0.01%	ASE Technology Holding Co., Ltd.	367,000	1,906,185	0.27%
Ninety One Ltd.	26,657	55,475	0.01%	Asia Cement Corp.	259,000	350,081	0.05%
Northam Platinum Holdings Ltd.	39,110	272,656	0.04%	Asia Polymer Corp.	42,260	22,862	0.00%
Old Mutual Ltd.	516,504	350,465	0.05%	Asia Vital Components Co., Ltd.	30,401	716,883	0.10%
Omnia Holdings Ltd.	19,968	72,381	0.01%	ASMedia Technology, Inc.	4,342	299,804	0.04%
OUTsurance Group Ltd.	92,154	234,271	0.03%	ASPEED Technology, Inc.	3,084	460,107	0.07%
Pepkor Holdings Ltd.	271,884	278,882	0.04%	ASROCK, Inc.	6,000	42,353	0.01%
Pick n Pay Stores Ltd.	34,620	48,745	0.01%	Asustek Computer, Inc.	76,000	1,166,654	0.17%
Redefine Properties Ltd. REIT	621,056	136,728	0.02%	AUO Corp.	748,800	410,852	0.06%
Remgro Ltd.	54,371	405,222	0.06%	AURAS Technology Co., Ltd.	8,000	199,004	0.03%
Resilient Ltd. REIT	33,056	84,830	0.01%	Bank of Kaohsiung Co., Ltd.	56,910	20,963	0.00%
Sanlam Ltd.	188,976	837,456	0.12%	BES Engineering Corp.	132,000	60,219	0.01%
Santam Ltd.	4,329	77,213	0.01%	Bioteque Corp.	9,000	36,620	0.01%
Sappi Ltd.	61,638	163,850	0.02%	Bizlink Holding, Inc.	16,496	190,173	0.03%
				Bora Pharmaceuticals Co., Ltd.	6,195	158,305	0.02%
				Brighton-Best International Taiwan, Inc.	41,000	43,349	0.01%
				Brogent Technologies, Inc.	8,000	39,949	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Capital Securities Corp.	213,000	164,798	0.02%	Coretronic Corp.	39,000	109,397	0.02%
Career Technology MFG. Co., Ltd.	35,984	23,903	0.00%	CTBC Financial Holding Co., Ltd.	1,981,000	2,311,263	0.33%
Catcher Technology Co., Ltd.	65,000	464,837	0.07%	Cub Elecparts, Inc.	8,924	32,597	0.00%
Cathay Financial Holding Co., Ltd.	990,949	1,802,198	0.26%	Cyberlink Corp.	6,000	19,789	0.00%
Cathay Real Estate Development Co., Ltd.	71,000	66,094	0.01%	CyberPower Systems, Inc.	7,000	63,437	0.01%
Center Laboratories, Inc.	53,542	89,783	0.01%	CyberTAN Technology, Inc.	38,000	37,600	0.01%
Century Iron & Steel Industrial Co., Ltd.	18,000	167,563	0.02%	Darfon Electronics Corp.	27,000	57,343	0.01%
Chailease Holding Co., Ltd.	150,321	711,258	0.10%	Darwin Precisions Corp.	51,000	24,839	0.00%
Chang Hwa Commercial Bank Ltd.	721,496	410,326	0.06%	Delta Electronics, Inc.	236,000	2,818,920	0.40%
Chang Wah Electromaterials, Inc.	42,000	58,712	0.01%	Depo Auto Parts Industries Co., Ltd.	14,000	102,924	0.01%
Chang Wah Technology Co., Ltd.	37,000	44,252	0.01%	Dimerco Express Corp.	15,450	43,243	0.01%
Channel Well Technology Co., Ltd.	21,000	48,743	0.01%	D-Link Corp.	52,360	29,536	0.00%
Charoen Pokphand Enterprise	28,600	93,007	0.01%	Dyaco International, Inc.	10,432	10,049	0.00%
CHC Healthcare Group	14,000	23,174	0.00%	Dynamic Holding Co., Ltd.	28,784	56,163	0.01%
Chenbro Micom Co., Ltd.	6,000	55,669	0.01%	Dynapack International Technology Corp.	13,000	39,832	0.01%
Cheng Loong Corp.	106,000	93,285	0.01%	E Ink Holdings, Inc.	85,000	660,265	0.09%
Cheng Shin Rubber Industry Co., Ltd.	197,000	300,284	0.04%	E.Sun Financial Holding Co., Ltd.	1,612,245	1,418,849	0.20%
Cheng Uei Precision Industry Co., Ltd.	42,000	102,276	0.01%	Eclat Textile Co., Ltd.	21,000	342,432	0.05%
Chia Hsin Cement Corp.	37,740	21,289	0.00%	Egis Technology, Inc.	7,000	53,835	0.01%
Chicony Electronics Co., Ltd.	63,000	332,075	0.05%	EirGenix, Inc.	22,000	61,372	0.01%
Chicony Power Technology Co., Ltd.	21,000	88,359	0.01%	Elan Microelectronics Corp.	27,000	128,169	0.02%
Chief Telecom, Inc.	3,300	36,721	0.01%	Elite Advanced Laser Corp.	16,000	60,910	0.01%
China Airlines Ltd.	311,000	227,200	0.03%	Elite Material Co., Ltd.	33,000	483,177	0.07%
China Bills Finance Corp.	77,000	37,027	0.01%	Elite Semiconductor Microelectronics Technology, Inc.	25,000	77,447	0.01%
China Chemical & Pharmaceutical Co., Ltd.	27,000	18,976	0.00%	Elitegroup Computer Systems Co., Ltd.	29,000	29,499	0.00%
China Development Financial Holding Corp.	1,707,628	794,821	0.11%	eMemory Technology, Inc.	7,000	554,537	0.08%
China Electric Manufacturing Corp.	22,000	13,393	0.00%	Ennoconn Corp.	10,116	104,617	0.02%
China General Plastics Corp.	39,705	20,500	0.00%	Ennostar, Inc.	79,550	106,544	0.02%
China Man-Made Fiber Corp.	154,320	38,769	0.01%	Episil Technologies, Inc.	29,208	54,380	0.01%
China Metal Products	25,000	36,142	0.01%	Eternal Materials Co., Ltd.	109,050	103,868	0.01%
China Motor Corp.	28,000	107,023	0.02%	Etron Technology, Inc.	29,149	45,285	0.01%
China Petrochemical Development Corp.	418,509	133,519	0.02%	Eva Airways Corp.	290,000	341,029	0.05%
China Steel Chemical Corp.	16,000	53,512	0.01%	Evergreen Aviation Technologies Corp.	14,000	48,549	0.01%
China Steel Corp.	1,274,000	907,153	0.13%	Evergreen International Storage & Transport Corp.	46,000	45,020	0.01%
Chin-Poon Industrial Co., Ltd.	33,000	49,844	0.01%	Evergreen Marine Corp. Taiwan Ltd.	109,200	649,649	0.09%
Chipbond Technology Corp.	64,000	132,374	0.02%	EVERGREEN Steel Corp.	23,000	98,901	0.01%
ChipMOS Technologies, Inc.	64,000	84,632	0.01%	Everlight Chemical Industrial Corp.	36,000	21,306	0.00%
Chlitina Holding Ltd.	6,181	30,580	0.00%	Everlight Electronics Co., Ltd.	47,000	110,685	0.02%
Chong Hong Construction Co., Ltd.	20,000	67,506	0.01%	Far Eastern Department Stores Ltd.	118,000	123,669	0.02%
Chroma ATE, Inc.	43,000	421,497	0.06%	Far Eastern International Bank	244,703	125,212	0.02%
Chun Yuan Steel Industry Co., Ltd.	45,000	28,089	0.00%	Far Eastern New Century Corp.	320,000	347,703	0.05%
Chung Hung Steel Corp.	102,000	67,599	0.01%	Far EasTone Telecommunications Co., Ltd.	188,950	489,826	0.07%
Chung Hwa Pulp Corp.	45,000	29,754	0.00%	Faraday Technology Corp.	23,888	247,411	0.04%
Chunghwa Precision Test Tech Co., Ltd.	2,000	28,174	0.00%	Farglory Land Development Co., Ltd.	33,000	81,886	0.01%
Chunghwa Telecom Co., Ltd.	410,000	1,586,086	0.23%	Federal Corp.	41,000	26,287	0.00%
Cleanaway Co., Ltd.	8,000	44,757	0.01%	Feng Hsin Steel Co., Ltd.	40,000	95,063	0.01%
CMC Magnetics Corp.	129,920	50,660	0.01%	Feng TAY Enterprise Co., Ltd.	54,368	259,761	0.04%
Co.-Tech Development Corp.	21,000	45,442	0.01%	Firich Enterprises Co., Ltd.	25,029	28,160	0.00%
Compal Electronics, Inc.	433,000	463,144	0.07%	First Financial Holding Co., Ltd.	1,161,681	1,006,218	0.14%
Compeq Manufacturing Co., Ltd.	121,000	303,605	0.04%	First Steamship Co., Ltd.	86,000	21,181	0.00%
Continental Holdings Corp.	52,000	58,746	0.01%	Fitipower Integrated Technology, Inc.	13,684	114,520	0.02%
				Fittech Co., Ltd.	4,000	13,440	0.00%
				FLEXium Interconnect, Inc.	36,000	100,649	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Flytech Technology Co., Ltd.	17,000	49,677	0.01%	Hong Pu Real Estate Development Co., Ltd.	22,000	22,718	0.00%
FocalTech Systems Co., Ltd.	22,700	60,316	0.01%	Hota Industrial Manufacturing Co., Ltd.	21,073	35,921	0.01%
Foresee Pharmaceuticals Co., Ltd.	10,065	25,906	0.00%	Hotai Finance Co., Ltd.	18,400	63,807	0.01%
Formosa Chemicals & Fibre Corp.	372,000	577,926	0.08%	Hotai Motor Co., Ltd.	36,365	697,225	0.10%
Formosa Plastics Corp.	397,000	703,651	0.10%	Hsin Kuang Steel Co., Ltd.	26,000	51,292	0.01%
Formosa Sumco Technology Corp.	7,000	37,545	0.01%	HTC Corp.	74,000	105,269	0.02%
Formosa Taffeta Co., Ltd.	105,000	72,823	0.01%	Hu Lane Associate, Inc.	8,000	40,195	0.01%
Formosan Rubber Group, Inc.	19,800	16,448	0.00%	Hua Nan Financial Holdings Co., Ltd.	1,102,497	897,182	0.13%
Fortune Electric Co., Ltd.	13,000	378,682	0.05%	Huaku Development Co., Ltd.	28,600	120,337	0.02%
Foxconn Technology Co., Ltd.	120,000	263,736	0.04%	Huang Hsiang Construction Corp.	22,000	37,908	0.01%
Foxsemicon Integrated Technology, Inc.	9,000	85,585	0.01%	Hung Sheng Construction Ltd.	32,600	26,780	0.00%
FSP Technology, Inc.	12,000	22,490	0.00%	IBF Financial Holdings Co., Ltd.	349,791	173,594	0.02%
Fubon Financial Holding Co., Ltd.	830,582	2,030,275	0.29%	Ichia Technologies, Inc.	31,000	33,731	0.00%
Fulgent Sun International Holding Co., Ltd.	14,000	53,080	0.01%	IEI Integration Corp.	11,000	27,634	0.00%
Fusheng Precision Co., Ltd.	12,000	105,051	0.02%	Infotrend Technology, Inc.	41,000	41,137	0.01%
Gamania Digital Entertainment Co., Ltd.	14,000	35,905	0.01%	Innodisk Corp.	6,249	58,172	0.01%
Gemtek Technology Corp.	38,000	43,105	0.01%	Innolux Corp.	896,928	396,742	0.06%
General Interface Solution Holding Ltd.	19,000	39,826	0.01%	International CSRC Investment Holdings Co.	102,000	53,922	0.01%
Genesys Logic, Inc.	8,000	24,783	0.00%	International Games System Co., Ltd.	11,000	459,442	0.07%
Genius Electronic Optical Co., Ltd.	9,000	183,654	0.03%	Inventec Corp.	281,000	483,325	0.07%
Getac Holdings Corp.	44,000	154,617	0.02%	Iron Force Industrial Co., Ltd.	4,000	13,871	0.00%
Giant Manufacturing Co., Ltd.	34,870	227,870	0.03%	ITE Technology, Inc.	14,000	73,579	0.01%
Gigabyte Technology Co., Ltd.	53,000	499,098	0.07%	ITEQ Corp.	20,321	72,661	0.01%
Gigasolar Materials Corp.	3,474	15,581	0.00%	Jentech Precision Industrial Co., Ltd.	10,599	392,053	0.06%
Gigastorage Corp.	42,387	34,428	0.01%	Jess-Link Products Co., Ltd.	11,000	65,441	0.01%
Global Brands Manufacture Ltd.	27,440	62,845	0.01%	Johnson Health Tech Co., Ltd.	10,000	27,372	0.00%
Global Mixed Mode Technology, Inc.	7,000	65,919	0.01%	Kaimei Electronic Corp.	7,600	16,516	0.00%
Global Unichip Corp.	10,000	494,737	0.07%	Kaori Heat Treatment Co., Ltd.	9,000	133,718	0.02%
Globalwafers Co., Ltd.	25,000	415,363	0.06%	KEE TAI Properties Co., Ltd.	52,000	29,333	0.00%
Globe Union Industrial Corp.	37,339	22,214	0.00%	Kenda Rubber Industrial Co., Ltd.	78,320	81,358	0.01%
Gloria Material Technology Corp.	48,000	71,612	0.01%	Kindom Development Co., Ltd.	38,200	64,292	0.01%
Gold Circuit Electronics Ltd.	33,600	214,392	0.03%	King Slide Works Co., Ltd.	7,000	267,559	0.04%
Goldsun Building Materials Co., Ltd.	119,279	158,468	0.02%	King Yuan Electronics Co., Ltd.	118,000	432,841	0.06%
Gourmet Master Co., Ltd.	8,000	21,232	0.00%	King's Town Bank Co., Ltd.	102,000	191,477	0.03%
Grand Pacific Petrochemical	122,403	52,823	0.01%	Kinik Co.	12,000	121,326	0.02%
Grape King Bio Ltd.	12,000	56,779	0.01%	Kinpo Electronics	144,000	79,454	0.01%
Great Tree Pharmacy Co., Ltd.	5,912	44,921	0.01%	Kinsus Interconnect Technology Corp.	30,000	85,446	0.01%
Great Wall Enterprise Co., Ltd.	71,143	125,437	0.02%	KMC Kuei Meng International, Inc.	9,000	38,839	0.01%
Greatek Electronics, Inc.	29,000	56,227	0.01%	Kung Long Batteries Industrial Co., Ltd.	7,000	30,856	0.00%
Gudeng Precision Industrial Co., Ltd.	6,294	86,626	0.01%	Kuo Toong International Co., Ltd.	23,000	53,456	0.01%
Hannstar Board Corp.	30,000	51,693	0.01%	Kuo Yang Construction Co., Ltd.	40,000	33,476	0.00%
HannStar Display Corp.	268,000	81,123	0.01%	L&K Engineering Co., Ltd.	16,372	121,371	0.02%
HannsTouch Holdings Co.	32,000	8,532	0.00%	LandMark Optoelectronics Corp.	9,000	46,607	0.01%
Highwealth Construction Corp.	156,609	251,509	0.04%	Largan Precision Co., Ltd.	11,311	957,067	0.14%
Hiwin Technologies Corp.	30,984	203,431	0.03%	Lealea Enterprise Co., Ltd.	111,280	33,341	0.00%
Ho Tung Chemical Corp.	67,000	20,570	0.00%	Li Cheng Enterprise Co., Ltd.	13,000	6,692	0.00%
Holtek Semiconductor, Inc.	19,000	35,140	0.01%	Li Peng Enterprise Co., Ltd.	57,000	16,604	0.00%
Holy Stone Enterprise Co., Ltd.	13,600	39,364	0.01%	Lien Hwa Industrial Holdings Corp.	119,859	252,343	0.04%
Hon Hai Precision Industry Co., Ltd.	1,292,000	8,522,664	1.22%	Lingsen Precision Industries Ltd.	41,000	29,889	0.00%

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Lite-On Technology Corp. ADR	225,000	735,169	0.11%	Pharmaessentia Corp.	24,000	414,284	0.06%
Longchen Paper & Packaging Co., Ltd.	78,545	33,533	0.00%	Phihong Technology Co., Ltd.	37,798	56,741	0.01%
Lotes Co., Ltd.	8,194	411,702	0.06%	Phison Electronics Corp.	17,000	323,320	0.05%
Lotus Pharmaceutical Co., Ltd.	14,000	133,563	0.02%	Pixart Imaging, Inc.	13,000	68,123	0.01%
Lung Yen Life Service Corp.	23,000	36,725	0.01%	Polaris Group	32,000	73,092	0.01%
LuxNet Corp.	10,000	38,993	0.01%	Posiflex Technology, Inc.	5,000	26,895	0.00%
M31 Technology Corp.	3,400	118,953	0.02%	Pou Chen Corp.	231,000	249,218	0.04%
Machvision, Inc.	4,000	48,580	0.01%	Powerchip Semiconductor Manufacturing Corp.	318,000	262,701	0.04%
Macronix International Co., Ltd.	197,000	158,188	0.02%	Powertech Technology, Inc.	73,000	423,038	0.06%
Makalot Industrial Co., Ltd.	22,075	286,472	0.04%	Poya International Co., Ltd.	8,303	125,921	0.02%
Marketech International Corp.	9,000	47,023	0.01%	President Chain Store Corp.	60,000	505,834	0.07%
MediaTek, Inc.	160,000	6,904,736	0.99%	President Securities Corp.	103,121	93,612	0.01%
Medigen Biotechnology Corp.	7,000	9,850	0.00%	Primax Electronics Ltd.	34,000	98,725	0.01%
Medigen Vaccine Biologics Corp.	21,182	35,911	0.01%	Qisda Corp.	147,000	173,999	0.03%
Mega Financial Holding Co., Ltd.	1,235,926	1,539,122	0.22%	Quanta Computer, Inc.	288,000	2,769,786	0.40%
Mercuries & Associates Holding Ltd.	68,155	34,874	0.01%	Quanta Storage, Inc.	16,000	54,745	0.01%
Mercuries Life Insurance Co., Ltd.	355,092	80,341	0.01%	Radiant Opto-Electronics Corp.	48,000	280,382	0.04%
Merida Industry Co., Ltd.	26,000	173,512	0.02%	Radium Life Tech Co., Ltd.	75,537	24,565	0.00%
Merry Electronics Co., Ltd.	23,170	98,561	0.01%	Raydium Semiconductor Corp.	7,000	88,683	0.01%
Microbio Co., Ltd.	49,309	63,001	0.01%	RDC Semiconductor Co., Ltd.	6,120	73,761	0.01%
Micro-Star International Co., Ltd.	75,000	411,510	0.06%	Realtek Semiconductor Corp.	51,000	858,345	0.12%
Mitac Holdings Corp.	99,240	135,516	0.02%	Rechi Precision Co., Ltd.	36,000	33,846	0.00%
momo.com, Inc.	8,116	107,449	0.02%	Rexon Industrial Corp., Ltd.	15,000	21,177	0.00%
Motech Industries, Inc.	28,417	27,986	0.00%	Rich Development Co., Ltd.	81,000	30,586	0.00%
MPI Corp.	9,000	147,034	0.02%	RichWave Technology Corp.	8,898	62,947	0.01%
Namchow Holdings Co., Ltd.	9,000	16,285	0.00%	Ritek Corp.	60,241	21,076	0.00%
Nan Kang Rubber Tire Co., Ltd.	79,000	126,871	0.02%	Ruentex Development Co., Ltd.	171,415	230,374	0.03%
Nan Liu Enterprise Co., Ltd.	3,000	6,871	0.00%	Ruentex Industries Ltd.	62,264	130,894	0.02%
Nan Pao Resins Chemical Co., Ltd.	10,000	105,421	0.02%	Run Long Construction Co., Ltd.	41,000	142,179	0.02%
Nan Ya Plastics Corp.	557,000	846,450	0.12%	Sakura Development Co., Ltd.	31,000	72,145	0.01%
Nan Ya Printed Circuit Board Corp.	23,000	131,868	0.02%	Sampo Corp.	45,000	40,018	0.01%
Nantex Industry Co., Ltd.	46,000	52,322	0.01%	Sanyang Motor Co., Ltd.	64,000	155,652	0.02%
Nanya Technology Corp.	126,000	270,709	0.04%	Savior Lifetec Corp.	37,372	29,376	0.00%
Newmax Technology Co., Ltd.	15,000	13,964	0.00%	ScinoPharm Taiwan Ltd.	35,000	31,287	0.00%
Nichidenbo Corp.	18,000	35,233	0.01%	SDI Corp.	16,000	68,801	0.01%
Nidec Chaun-Choung Technology Corp.	4,000	40,812	0.01%	Senao International Co., Ltd.	20,000	23,488	0.00%
Nien Made Enterprise Co., Ltd.	15,000	180,325	0.03%	Sensortek Technology Corp.	3,000	32,828	0.00%
Novatek Microelectronics Corp.	62,000	1,158,146	0.17%	Sercomm Corp.	28,000	101,845	0.01%
Nuvoton Technology Corp.	19,000	74,966	0.01%	Shanghai Commercial & Savings Bank Ltd.	407,426	578,332	0.08%
O-Bank Co., Ltd.	201,000	65,056	0.01%	Sheng Yu Steel Co., Ltd.	12,000	10,265	0.00%
OBI Pharma, Inc.	17,016	31,890	0.00%	Shihlin Electric & Engineering Corp.	31,000	283,325	0.04%
Oneness Biotech Co., Ltd.	38,857	196,432	0.03%	Shin Foong Specialty & Applied Materials Co., Ltd.	4,000	7,669	0.00%
Orient Semiconductor Electronics Ltd.	50,000	90,779	0.01%	Shin Kong Financial Holding Co., Ltd.	1,452,429	440,544	0.06%
Oriental Union Chemical Corp.	81,000	42,945	0.01%	Shin Zu Shing Co., Ltd.	15,041	113,590	0.02%
Pan Jit International, Inc.	45,000	78,233	0.01%	Shining Building Business Co., Ltd.	58,000	19,487	0.00%
Pan-International Industrial Corp.	48,000	59,257	0.01%	Shinkong Insurance Co., Ltd.	27,000	80,064	0.01%
Panion & BF Biotech, Inc.	6,000	18,957	0.00%	Shinkong Synthetic Fibers Corp.	149,000	76,471	0.01%
Parade Technologies Ltd.	7,500	193,733	0.03%	Shiny Chemical Industrial Co., Ltd.	10,500	48,549	0.01%
PChome Online, Inc.	12,123	13,210	0.00%	Sigurd Microelectronics Corp.	43,000	101,796	0.01%
Pegatron Corp.	222,000	715,103	0.10%	Silergy Corp.	35,200	501,284	0.07%
Pegavision Corp.	4,342	64,110	0.01%	Silicon Integrated Systems Corp.	67,060	116,791	0.02%
PharmaEngine, Inc.	7,000	21,038	0.00%	Simplo Technology Co., Ltd.	19,000	250,374	0.04%
				Sinbon Electronics Co., Ltd.	23,000	207,019	0.03%
				Sincere Navigation Corp.	35,000	33,013	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Sino-American Silicon Products, Inc.	54,000	362,036	0.05%	Tatung Co., Ltd.	233,000	409,383	0.06%
Sinon Corp.	42,000	56,964	0.01%	TCI Co., Ltd.	10,000	48,241	0.01%
SinoPac Financial Holdings Co., Ltd.	1,251,135	979,573	0.14%	Teco Electric & Machinery Co., Ltd.	129,000	212,737	0.03%
Sinyi Realty, Inc.	27,000	26,383	0.00%	Test Research, Inc.	19,000	100,442	0.01%
Sitronix Technology Corp.	11,000	87,650	0.01%	Thinking Electronic Industrial Co., Ltd.	8,000	43,894	0.01%
Soft-World International Corp.	13,000	58,906	0.01%	Ton Yi Industrial Corp.	70,000	33,013	0.00%
Solar Applied Materials Technology Corp.	49,000	98,630	0.01%	Tong Hsing Electronic Industries Ltd.	21,092	97,523	0.01%
Sonix Technology Co., Ltd.	12,000	19,013	0.00%	Tong Yang Industry Co., Ltd.	51,000	169,783	0.02%
Speed Tech Corp.	10,000	17,508	0.00%	Tong-Tai Machine & Tool Co., Ltd.	16,000	15,536	0.00%
Sporton International, Inc.	7,455	51,245	0.01%	Topco Scientific Co., Ltd.	17,404	147,530	0.02%
St Shine Optical Co., Ltd.	5,000	28,975	0.00%	Topkey Corp.	7,000	43,262	0.01%
Standard Foods Corp.	45,000	59,299	0.01%	TPK Holding Co., Ltd.	33,000	41,045	0.01%
Sunny Friend Environmental Technology Co., Ltd.	6,746	20,129	0.00%	Transcend Information, Inc.	31,000	109,890	0.02%
Sunonwealth Electric Machine Industry Co., Ltd.	24,000	85,076	0.01%	Tripod Technology Corp.	53,000	356,966	0.05%
Sunplus Technology Co., Ltd.	53,000	59,140	0.01%	TSEC Corp.	58,738	52,416	0.01%
Supreme Electronics Co., Ltd.	53,140	133,990	0.02%	TSRC Corp.	79,000	58,200	0.01%
Swancor Holding Co., Ltd.	8,000	34,030	0.00%	TTY Biopharm Co., Ltd.	25,000	58,644	0.01%
Syncmold Enterprise Corp.	15,000	49,936	0.01%	Tung Ho Steel Enterprise Corp.	63,820	136,919	0.02%
Synmosa Biopharma Corp.	35,577	45,127	0.01%	Tung Thih Electronic Co., Ltd.	6,000	19,512	0.00%
Synnex Technology International Corp.	141,000	317,713	0.05%	TXC Corp.	29,000	102,800	0.01%
System Corp.	15,000	57,565	0.01%	TYC Brother Industrial Co., Ltd.	21,000	46,348	0.01%
T3EX Global Holdings Corp.	12,000	36,065	0.01%	Tyntek Corp.	35,000	21,038	0.00%
TA Chen Stainless Pipe	183,156	202,682	0.03%	Ultra Chip, Inc.	6,000	17,626	0.00%
Ta Ya Electric Wire & Cable	73,439	126,316	0.02%	U-Ming Marine Transport Corp.	43,000	73,961	0.01%
TA-I Technology Co., Ltd.	17,000	27,721	0.00%	Unimicron Technology Corp.	139,000	771,234	0.11%
Taichung Commercial Bank Co., Ltd.	382,883	215,981	0.03%	Uni-President Enterprises Corp.	517,000	1,295,628	0.19%
TaiDoc Technology Corp.	8,000	41,675	0.01%	Unitech Printed Circuit Board Corp.	63,453	72,173	0.01%
Taiflex Scientific Co., Ltd.	21,000	37,674	0.01%	United Integrated Services Co., Ltd.	16,000	180,510	0.03%
Taigen Biopharmaceuticals Holdings Ltd.	26,000	12,142	0.00%	United Microelectronics Corp.	1,277,000	2,192,528	0.31%
TaiMed Biologics, Inc.	21,264	58,532	0.01%	United Renewable Energy Co., Ltd.	154,793	65,130	0.01%
Tainan Spinning Co., Ltd.	131,000	69,656	0.01%	Universal Cement Corp.	43,000	47,253	0.01%
Taishin Financial Holding Co., Ltd.	1,281,090	744,372	0.11%	Universal Vision Biotechnology Co., Ltd.	5,512	42,392	0.01%
Taiwan Business Bank	591,245	331,694	0.05%	UPC Technology Corp.	113,000	42,843	0.01%
Taiwan Cooperative Financial Holding Co., Ltd.	1,143,805	916,694	0.13%	UPI Semiconductor Corp.	5,000	44,542	0.01%
Taiwan Fertilizer Co., Ltd.	79,000	156,580	0.02%	USI Corp.	99,000	46,690	0.01%
Taiwan Glass Industry Corp.	130,000	77,540	0.01%	Vanguard International Semiconductor Corp.	98,000	391,196	0.06%
Taiwan High Speed Rail Corp.	223,000	208,967	0.03%	VIA Labs, Inc.	3,000	18,310	0.00%
Taiwan Hon Chuan Enterprise Co., Ltd.	30,000	158,593	0.02%	Via Technologies, Inc.	22,000	79,004	0.01%
Taiwan Mask Corp.	19,000	44,569	0.01%	VisEra Technologies Co., Ltd.	10,000	107,270	0.02%
Taiwan Mobile Co., Ltd.	158,000	521,123	0.07%	Visual Photonics Epitaxy Co., Ltd.	19,000	96,635	0.01%
Taiwan Paiho Ltd.	29,000	57,121	0.01%	Voltronic Power Technology Corp.	7,500	445,032	0.06%
Taiwan PCB Techvest Co., Ltd.	25,000	30,285	0.00%	Wafer Works Corp.	51,687	60,304	0.01%
Taiwan Sakura Corp.	19,000	53,296	0.01%	Waffer Technology Corp.	11,000	31,296	0.00%
Taiwan Secom Co., Ltd.	30,000	121,604	0.02%	Wah Lee Industrial Corp.	19,120	83,690	0.01%
Taiwan Semiconductor Co., Ltd.	28,000	65,422	0.01%	Walsin Lihwa Corp.	296,737	324,713	0.05%
Taiwan Semiconductor Manufacturing Co., Ltd.	2,599,000	77,389,578	11.10%	Walsin Technology Corp.	36,000	130,943	0.02%
Taiwan Styrene Monomer	60,000	24,598	0.00%	Wan Hai Lines Ltd.	102,275	279,320	0.04%
Taiwan Surface Mounting Technology Corp.	29,000	107,270	0.02%	Wei Chuan Foods Corp.	46,000	26,586	0.00%
Taiwan TEA Corp.	61,000	41,273	0.01%	Weikeng Industrial Co., Ltd.	41,000	46,445	0.01%
Taiwan Union Technology Corp.	27,000	135,243	0.02%	Weltrend Semiconductor	18,000	34,345	0.01%
Taiwan-Asia Semiconductor Corp.	41,000	52,891	0.01%	Win Semiconductors Corp.	44,000	236,672	0.03%
Taiyen Biotech Co., Ltd.	12,000	12,558	0.00%	Winbond Electronics Corp.	333,216	263,972	0.04%
				WinWay Technology Co., Ltd.	2,000	64,732	0.01%

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Wisdom Marine Lines Co., Ltd.	55,023	115,333	0.02%	Chularat Hospital PCL Class F	618,900	43,849	0.01%
Wistron Corp.	303,000	990,028	0.14%	Com7 PCL Class F	142,300	72,124	0.01%
Wistron NeWeb Corp.	40,145	199,231	0.03%	CP ALL PCL	637,400	955,297	0.14%
Wiwynn Corp.	9,000	733,782	0.11%	CP Axtra PCL	164,655	122,266	0.02%
WPG Holdings Ltd.	161,000	445,658	0.06%	Delta Electronics Thailand PCL	297,500	674,893	0.10%
WT Microelectronics Co., Ltd.	61,959	236,824	0.03%	Dhipaya Group Holdings PCL	42,000	30,901	0.00%
WUS Printed Circuit Co., Ltd.	20,000	34,524	0.01%	Dohome PCL	137,020	38,458	0.01%
Xintec, Inc.	16,000	88,775	0.01%	Energy Absolute PCL	112,500	34,335	0.01%
Xxentria Technology Materials Corp.	15,587	32,431	0.00%	Energy Absolute PCL NVDR	62,600	19,105	0.00%
Yageo Corp.	42,112	947,606	0.14%	Forth Corp. PCL	47,000	15,113	0.00%
Yang Ming Marine Transport Corp.	185,000	425,412	0.06%	GFPT PCL	57,900	20,195	0.00%
Yankey Engineering Co., Ltd.	5,000	67,969	0.01%	Hana Microelectronics PCL	76,400	96,808	0.01%
YC INOX Co., Ltd.	34,055	26,558	0.00%	Home Product Center PCL	615,900	155,244	0.02%
Yeong Guan Energy Technology Group Co., Ltd.	7,042	9,909	0.00%	Indorama Ventures PCL	200,600	106,593	0.02%
YFY, Inc.	146,000	138,388	0.02%	Intouch Holdings PCL Class F	52,800	102,873	0.02%
Yieh Phui Enterprise Co., Ltd.	109,850	52,146	0.01%	Intouch Holdings PCL NVDR	41,200	80,272	0.01%
Yuanta Financial Holding Co., Ltd.	1,309,118	1,293,320	0.19%	I-TAIL Corp. PCL	71,700	44,938	0.01%
Yulon Finance Corp.	27,609	127,230	0.02%	Italian-Thai Development PCL	366,100	6,684	0.00%
Yulon Motor Co., Ltd.	65,317	134,494	0.02%	Jasmine International PCL	317,100	26,096	0.00%
Yulon Nissan Motor Co., Ltd.	2,000	8,415	0.00%	Jasmine Technology Solution PCL	29,600	45,371	0.01%
YungShin Global Holding Corp.	28,000	45,485	0.01%	Jaymart Group Holdings PCL	51,500	18,244	0.00%
Zeng Hsing Industrial Co., Ltd.	9,297	28,944	0.00%	JMT Network Services PCL	61,435	22,265	0.00%
Zhen Ding Technology Holding Ltd.	69,000	275,434	0.04%	Kasikornbank PCL	100,100	342,327	0.05%
ZillTek Technology Corp.	4,000	49,936	0.01%	Kasikornbank PCL NVDR	87,000	297,527	0.04%
Zinwell Corp.	20,000	13,039	0.00%	KCE Electronics PCL	109,900	125,780	0.02%
Zyxel Group Corp.	30,659	37,708	0.01%	Kiatnakin Phatra Bank PCL	60,000	76,027	0.01%
		189,463,048	27.18%	Krung Thai Bank PCL	674,100	314,112	0.05%
Thailand 1.88% (31 December 2023: 2.40%)				Krungthai Card PCL	120,100	133,363	0.02%
Advanced Info Service PCL	119,400	680,008	0.10%	Land & Houses PCL	891,300	143,298	0.02%
AEON Thana Sinsap Thailand PCL	9,400	32,531	0.01%	LPN Development PCL	158,400	13,726	0.00%
Airports of Thailand PCL	467,200	735,222	0.11%	Major Cineplex Group PCL	56,100	19,109	0.00%
Amata Corp. PCL	102,900	62,810	0.01%	MBK PCL	33,601	14,925	0.00%
AP Thailand PCL	265,800	57,582	0.01%	Mega Lifesciences PCL	38,400	40,024	0.01%
Asset World Corp. PCL	834,500	79,135	0.01%	Minor International PCL Foreign	432,500	353,566	0.05%
Bangkok Airways PCL	115,700	66,209	0.01%	MK Restaurants Group PCL	16,400	13,519	0.00%
Bangkok Bank PCL	16,800	59,742	0.01%	Muangthai Capital PCL	68,000	80,605	0.01%
Bangkok Bank PCL NVDR	54,800	194,874	0.03%	Ngern Tid Lor PCL	133,440	67,270	0.01%
Bangkok Chain Hospital PCL	105,100	48,974	0.01%	Origin Property PCL Class F	41,400	5,189	0.00%
Bangkok Commercial Asset Management PCL	163,500	33,415	0.01%	Osotspa PCL	158,400	99,277	0.01%
Bangkok Dusit Medical Services PCL	235,700	171,809	0.02%	Plan B Media PCL Class F	304,512	63,064	0.01%
Bangkok Dusit Medical Services PCL Class F	953,000	694,673	0.10%	Precious Shipping PCL	56,400	15,061	0.00%
Bangkok Expressway & Metro PCL	853,000	177,817	0.03%	Pruksa Holding PCL	49,200	11,731	0.00%
Bangkok Land PCL	1,082,100	15,923	0.00%	PTT Global Chemical PCL	220,700	183,428	0.03%
Bangkok Life Assurance PCL	2,400	1,229	0.00%	Quality Houses PCL	661,700	32,997	0.01%
Bangkok Life Assurance PCL NVDR	60,800	31,148	0.00%	Ramkhamhaeng Hospital PCL Class F	23,344	19,084	0.00%
BCEPG PCL	59,200	10,163	0.00%	Ratchthani Leasing PCL	180,510	10,723	0.00%
BEC World PCL	79,300	8,428	0.00%	Sansiri PCL	1,560,400	71,009	0.01%
Berli Jucker PCL	119,400	69,302	0.01%	SCB X PCL	184,500	517,842	0.07%
Betagro PCL	82,900	50,602	0.01%	SCG Packaging PCL	132,600	121,950	0.02%
Beyond Securities PCL	211,300	7,888	0.00%	Siam Cement PCL	78,200	479,460	0.07%
BTS Group Holdings PCL	920,500	112,374	0.02%	Siam City Cement PCL	9,100	32,237	0.00%
Bumrungrad Hospital PCL	61,600	414,611	0.06%	Siam Global House PCL	169,793	69,402	0.01%
Central Pattana PCL	339,300	510,834	0.07%	Singer Thailand PCL	57,200	13,794	0.00%
Central Plaza Hotel PCL	68,300	73,981	0.01%	Sino-Thai Engineering & Construction PCL	131,700	32,299	0.00%
Central Retail Corp. PCL	304,500	255,150	0.04%	SPCG PCL	34,400	8,108	0.00%
Charoen Pokphand Foods PCL	489,200	305,271	0.04%	Sri Trang Agro-Industry PCL	98,500	57,977	0.01%
				Sri Trang Gloves Thailand PCL	119,600	32,917	0.01%
				Srisawad Corp. PCL	99,500	93,542	0.01%
				Supalai PCL	144,200	70,730	0.01%
				Super Energy Corp. PCL	921,100	7,279	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Taokaenoi Food & Marketing PCL Class F	60,100	15,722	0.00%	Dogus Otomotiv Servis ve Ticaret A.S.	8,012	64,519	0.01%
Thai Airways International PCL	18,900	1,311	0.00%	Eczacibasi Yatirim Holding Ortakligi A.S.	1,626	11,199	0.00%
Thai Life Insurance PCL	256,000	53,715	0.01%	EGE Endustri VE Ticaret A.S.	128	49,234	0.01%
Thai Union Group PCL Class F	285,500	115,919	0.02%	EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret A.S.	16,549	25,921	0.00%
Thai Vegetable Oil PCL	62,520	36,629	0.01%	Emlak Konut Gayrimenkul Yatirim Ortakligi A.S. REIT	211,797	62,731	0.01%
Thaicom PCL	80,500	23,472	0.00%	Enerjisa Enerji A.S.	21,557	44,615	0.01%
Thaifoods Group PCL Class F	164,300	18,356	0.00%	Erciyas Celik Boru Sanayi A.S.	2,034	7,544	0.00%
Thailand Future Fund	215,800	36,165	0.01%	Eregli Demir ve Celik Fabrikalari T.A.S.	177,771	288,752	0.04%
Thanachart Capital PCL	84,600	104,316	0.02%	Europen Endustri Insaat Sanayi VE Ticaret A.S.	27,669	12,770	0.00%
Thonburi Healthcare Group PCL	90,800	74,228	0.01%	Europower Enerji VE Otomasyon Teknolojileri Sanayi Ticaret A.S.	7,542	23,535	0.00%
Thoresen Thai Agencies PCL	139,800	27,429	0.00%	Ford Otomotiv Sanayi A.S.	6,705	229,885	0.03%
Tipco Asphalt PCL	79,700	34,749	0.01%	Galata Wind Enerji A.S.	17,862	17,108	0.00%
Tisco Financial Group PCL	62,200	161,867	0.02%	GEN Ilac VE Saglik Urunleri Sanayi VE Ticaret A.S.	5,697	11,643	0.00%
TMBThanachart Bank PCL	4,648,800	216,621	0.03%	Girisim Elektrik Taahhut Ticaret Ve Sanayi A.S.	11,911	18,529	0.00%
TOA Paint Thailand PCL	49,200	26,546	0.00%	Global Yatirim Holding A.S.	42,158	18,685	0.00%
TQM Alpha PCL	25,200	18,884	0.00%	Gubre Fabrikalari T.A.S.	7,932	33,922	0.01%
True Corp. PCL	1,158,916	276,327	0.04%	Hektas Ticaret T.A.S.	122,330	47,688	0.01%
TTW PCL	130,400	31,447	0.00%	Imas Makina Sanayi A.S.	19,091	7,500	0.00%
VGI PCL	426,616	17,322	0.00%	Investco Holding A.S.	3,930	40,189	0.01%
		13,068,932	1.88%	Is Finansal Kiralama A.S.	26,934	13,236	0.00%
Turkey 1.22% (31 December 2023: 0.97%)				Is Gayrimenkul Yatirim Ortakligi A.S. REIT	45,432	23,351	0.00%
Akbank T.A.S.	328,002	640,826	0.09%	Is Yatirim Menkul Degerler A.S.	48,849	58,291	0.01%
Akcansa Cimento A.S.	4,460	19,509	0.00%	Iskenderun Demir ve Celik A.S.	10,518	12,179	0.00%
Akfen Yenilenebilir Enerji A.S.	33,056	27,890	0.01%	Izdemir Enerji Elektrik Uretim A.S.	24,667	18,314	0.00%
AKIS Gayrimenkul Yatirimi A.S. REIT	31,270	17,837	0.00%	Kaleseramik Canakkale Kalebodur Seramik Sanayi A.S.	12,016	15,937	0.00%
Aksigorta A.S.	59,618	14,603	0.00%	Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class A	63,815	49,637	0.01%
Albaraka Turk Katilim Bankasi A.S.	200,313	33,728	0.01%	Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D	60,851	58,469	0.01%
Alfa Solar Enerji Sanayi VE Ticaret A.S.	8,178	17,462	0.00%	Karsan Otomotiv Sanayii Ve Ticaret A.S.	46,302	23,219	0.00%
Anadolu Anonim Turk Sigorta Sirketi	25,615	83,603	0.01%	Kartonsan Karton Sanayi ve Ticaret A.S.	1,223	4,406	0.00%
Anadolu Isuzu Otomotiv Sanayi Ve Ticaret A.S. Class C	5,889	16,751	0.00%	Kayseri Seker Fabrikasi A.S.	27,038	22,763	0.00%
Arcelik A.S.	24,613	130,935	0.02%	Kerevitas Gida Sanayi ve Ticaret A.S.	17,557	9,554	0.00%
Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A.S. Class B	23,621	68,629	0.01%	Kervan Gida Sanayi Ve Ticaret A.S. Class B	16,208	12,785	0.00%
Aydem Yenilenebilir Enerji A.S.	13,099	13,801	0.00%	Kiler Holding A.S.	24,224	23,778	0.00%
Bagfas Bandirma Gubre Fabrikalari A.S.	8,809	6,003	0.00%	Kimteks Poliuretan Sanayi VE Ticaret A.S.	6,572	11,457	0.00%
Baskent Dogalgaz Dagitim Gayrimenkul Yatirim Ortakligi A.S.	11,585	11,061	0.00%	Kizilbuk Gayrimenkul Yatirim Ortakligi A.S.	6,905	5,232	0.00%
Baticim Bati Anadolu Cimento Sanayii A.S.	7,116	35,576	0.01%	Kocaer Celik Sanayi Ve Ticaret A.S.	18,116	30,945	0.01%
Bera Holding A.S.	76,349	44,621	0.01%	Kontrolmatik Enerji Ve Muhendislik A.S.	9,686	48,720	0.01%
BIM Birlesik Magazalar A.S.	47,645	792,061	0.11%	Konya Cimento Sanayii A.S.	86	21,045	0.00%
Biotrend Cevre VE Enerji Yatirimlari A.S.	17,334	11,780	0.00%	Kordsa Teknik Tekstil A.S.	6,147	17,466	0.00%
Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A.S.	3,804	52,331	0.01%	Koza Altin Isletmeleri A.S.	110,383	71,785	0.01%
Borusan Yatirim ve Pazarlama A.S.	491	34,477	0.01%	Koza Anadolu Metal Madencilik Isletmeleri A.S.	20,143	33,855	0.01%
Brisa Bridgestone Sabanci Sanayi ve Ticaret A.S.	3,645	12,508	0.00%	LDR Turizm A.S.	6,035	16,016	0.00%
Bursa Cimento Fabrikasi A.S.	73,951	18,700	0.00%	Logo Yazilim Sanayi Ve Ticaret A.S.	3,768	11,758	0.00%
Cimsa Cimento Sanayi VE Ticaret A.S.	29,799	28,305	0.01%				
Coca-Cola Icecek A.S.	6,973	175,689	0.03%				
CW Enerji Muhendislik Ticaret VE Sanayi A.S.	2,730	17,321	0.00%				
Dogan Sirketler Grubu Holding A.S.	117,316	60,298	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Margun Enerji Uretim Sanayi VE Ticaret A.S.	26,265	21,952	0.00%	Türkiye Vakıflar Bankası TAO Class D	80,020	53,797	0.01%
Marti Otel İşletmeleri A.S.	76,027	8,256	0.00%	Ulker Bisküvi Sanayi A.S.	19,510	101,229	0.02%
Mavi Giyim Sanayi Ve Ticaret A.S. Class B	31,746	122,981	0.02%	Vakıf Gayrimenkul Yatırım Ortaklığı A.S. REIT	231,158	14,525	0.00%
MIA Teknoloji A.S.	22,006	43,766	0.01%	Vakko Tekstil ve Hazır Giyim Sanayi İşletmeleri A.S.	18,021	78,002	0.01%
Migros Ticaret A.S.	9,529	154,052	0.02%	Vestel Beyaz Eşya Sanayi ve Ticaret A.S.	23,551	15,373	0.00%
MLP Sağlık Hizmetleri A.S. Class B	9,030	96,405	0.02%	Vestel Elektronik Sanayi ve Ticaret A.S.	16,790	40,332	0.01%
Nuh Çimento Sanayi A.S.	6,857	51,663	0.01%	Yapı ve Kredi Bankası A.S.	352,179	363,099	0.05%
Oyak Çimento Fabrikaları A.S.	35,457	67,651	0.01%	Yatay Yatırım ve Yönetim Sanayi ve Ticaret A.S.	11,405	12,225	0.00%
Oyak Yatırım Menkul Değerler A.S.	7,885	9,919	0.00%	Yayla Agro Gıda Sanayi VE Nakliyat A.S.	26,818	9,726	0.00%
Ozak Gayrimenkul Yatırım Ortaklığı REIT	52,380	17,176	0.00%	YEO Teknoloji Enerji VE Endüstri A.S.	3,640	20,829	0.00%
Pegasus Hava Tasımıcılığı A.S.	21,676	150,684	0.02%	Ziraat Gayrimenkul Yatırım Ortaklığı A.S.	122,058	29,003	0.01%
Peker Gayrimenkul Yatırım Ortaklığı A.S.	36,019	8,570	0.00%			8,502,773	1.22%
Penta Teknoloji Ürünleri Dağıtım Ticaret A.S.	16,742	8,237	0.00%	United Arab Emirates 1.70% (31 December 2023: 2.02%)			
Petkim Petrokimya Holding A.S.	122,933	81,522	0.01%	Abu Dhabi Commercial Bank PJSC	311,241	679,595	0.10%
Polisan Holding A.S.	20,555	8,621	0.00%	Abu Dhabi Islamic Bank PJSC	159,397	502,537	0.07%
Politeknik Metal Sanayi ve Ticaret A.S.	74	18,972	0.00%	Abu Dhabi Ports Co. PJSC	94,412	131,092	0.02%
Qua Granite Hayal	58,619	6,008	0.00%	ADNOC Logistics & Services	156,731	178,792	0.03%
Sarkuysan Elektrolitik Bakır Sanayi ve Ticaret A.S.	35,348	38,493	0.01%	Agility Global plc	328,130	106,309	0.01%
Sasa Polyester Sanayi A.S.	140,133	187,565	0.03%	Air Arabia PJSC	253,832	158,947	0.02%
Sekerbank Türk A.S.	126,296	17,721	0.00%	AL Seer Marine Supplies & Equipment Co. LLC	24,719	27,727	0.00%
Selçuk Eczacılar Derneği ve Sanayi A.S.	7,686	10,480	0.00%	AL Yah Satellite Communications Co.-PJSC-Yah Sat	122,816	66,541	0.01%
Sinpas Gayrimenkul Yatırım Ortaklığı A.S. REIT	53,723	8,669	0.00%	Aldar Properties PJSC	399,730	681,271	0.10%
Smart Güneş Enerjisi Teknolojileri ARGE Üretim Sanayi ve Ticaret A.S.	15,558	25,010	0.00%	Alpha Dhabi Holding PJSC	151,053	485,278	0.07%
Sok Marketler Ticaret A.S.	31,986	61,516	0.01%	Americana Restaurants International plc	310,065	269,291	0.04%
Suwen Tekstil Sanayi Pazarlama A.S.	18,278	18,231	0.00%	Apex Investment Co. PSC	69,929	28,177	0.00%
TAB Gıda Sanayi Ve Ticaret A.S.	6,470	41,366	0.01%	Arabtec Holding PJSC	3,637	—	0.00%
Tat Gıda Sanayi A.S.	4,877	3,820	0.00%	Aramex PJSC	74,940	50,599	0.01%
TAV Havalimanları Holding A.S.	17,552	138,934	0.02%	Borouge plc	322,936	204,857	0.03%
Tekfen Holding A.S.	15,676	25,199	0.00%	Dubai Financial Market PJSC	162,500	56,187	0.01%
Tofaş Türk Otomobil Fabrikası A.S.	13,776	142,872	0.02%	Dubai Investments PJSC	226,352	130,031	0.02%
Torunlar Gayrimenkul Yatırım Ortaklığı A.S. REIT	17,204	28,154	0.01%	Dubai Islamic Bank PJSC	310,487	485,215	0.07%
Tukas Gıda Sanayi ve Ticaret A.S.	68,457	15,035	0.00%	Emaar Development PJSC	91,178	198,591	0.03%
Türk Hava Yolları AO	59,006	555,709	0.08%	Emaar Properties PJSC	729,859	1,629,416	0.23%
Türk Telekomünikasyon A.S.	50,900	74,991	0.01%	Emirates Central Cooling Systems Corp.	206,721	82,171	0.01%
Türk Traktör ve Ziraat Makineleri A.S.	2,550	72,572	0.01%	Emirates NBD Bank PJSC	197,210	885,915	0.13%
Türkcell İletişim Hizmetleri A.S.	129,782	398,251	0.06%	Emirates Telecommunications Group Co. PJSC	383,735	1,682,040	0.24%
Türkiye Garanti Bankası A.S.	65,908	225,969	0.03%	Fertiglobe plc	118,923	78,030	0.01%
Türkiye Halk Bankası A.S.	52,456	29,201	0.01%	First Abu Dhabi Bank PJSC	482,557	1,636,989	0.23%
Türkiye İş Bankası A.S. Class C	834,928	403,667	0.06%	GFH FINANCIAL GROUP BSC	372,178	107,408	0.02%
Türkiye Sigorta A.S.	22,720	54,230	0.01%	Ghitha Holding PJSC	4,434	37,664	0.01%
Türkiye Sınai Kalkınma Bankası A.S.	148,305	53,019	0.01%	Multiply Group PJSC	501,425	279,859	0.04%
Türkiye Sise ve Cam Fabrikaları A.S.	157,421	241,052	0.04%	National Marine Dredging Co.	22,300	146,319	0.02%
				Pure Health Holding PJSC	252,484	290,773	0.04%
				Q Holding PJSC	353,715	270,607	0.04%
				RAK Properties PJSC	112,907	32,584	0.00%
				Salik Co. PJSC	199,882	182,849	0.03%
				Sharjah Islamic Bank	147,448	88,718	0.01%
						11,872,379	1.70%
				Total Equities		692,238,656	99.31%
				Total Transferable Securities		692,238,656	99.31%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets			
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (31 December 2023: 0.04%)							
Futures (0.00%) (31 December 2023: 0.04%)							
MSCI Emerging Markets Index September 2024	100	\$5,448,524	(7,524)	(0.00%)			
Total Financial Derivative Instruments Dealt in on a Regulated Market			(7,524)	(0.00%)			
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments 0.00% (31 December 2023: 0.00%)							
Forward Currency Exchange Contracts 0.00% (31 December 2023: 0.00%)							
INR	214,977,324	USD	(2,564,557)	UBS AG	18/9/2024	7,080	0.00%
INR	61,805,258	USD	(737,005)	Toronto-Dominion Bank	18/9/2024	2,332	0.00%
USD	251,000	HKD	(1,955,676)	BNP Paribas	19/9/2024	(49)	(0.00%)
USD	414,982	HKD	(3,234,060)	Bank of America	19/9/2024	(174)	(0.00%)
USD	638,642	TWD	(20,766,710)	JPMorgan Chase Bank	18/9/2024	(7,063)	(0.00%)
						2,126	0.00%
Total OTC Financial Derivative Instruments						2,126	0.00%
Total Investments						692,233,258	99.31%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						4,792,794	0.69%
Net Assets						697,026,052	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					692,113,659	97.93%
(b)	Transferable securities dealt in on another regulated market					124,997	0.02%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					—	0.00%
(e)	Total OTC Financial Derivative Instruments					9,412	0.00%
(f)	Other assets					14,479,416	2.05%
Total Assets						706,727,484	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	692,238,656	578,500,819
Financial Derivative Instruments	17	9,412	255,971
Cash		10,713,108	7,789,023
Unrealised Appreciation on Spot Currency Contracts		3,034	—
Receivables:			
Interest and Dividends		2,289,369	789,912
Capital Shares Issued		1,254,859	3,097,785
Investments Sold		24,246	117,683
Margin Cash Due from Broker		194,800	—
Total Current Assets		706,727,484	590,551,193
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	14,810	—
Unrealised Depreciation on Spot Currency Contracts		—	17
Payables and Other Liabilities:			
Investments Purchased		3,642,030	19,387
Income Distribution Payable		616,703	195,838
Capital Shares Redeemed		849,479	960,009
Margin Cash Due to Broker		—	58,921
Management Fees Payable	12	112,960	104,501
Deferred Capital Gains Tax	5	4,465,450	2,489,255
Total Current Liabilities		9,701,432	3,827,928
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		697,026,052	586,723,265

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
CHF Acc¹			
US (\$) Equivalent	\$299,020	\$200,508	\$16,478
Net Assets	CHF268,699	CHF168,758	CHF15,245
Number of Shares Outstanding	2,700	1,929	172
Net Asset Value Per Share²	CHF99.52	CHF87.48	CHF88.63
EUR Acc			
US (\$) Equivalent	\$112,196,696	\$109,371,888	\$105,218,869
Net Assets	€104,690,737	€99,010,447	€98,588,776
Number of Shares Outstanding	845,325	877,823	916,720
Net Asset Value Per Share²	€123.85	€112.79	€107.55
Institutional Plus EUR Acc			
US (\$) Equivalent	\$131,043,941	\$57,977,046	\$5,777,553
Net Assets	€122,277,101	€52,484,540	€5,413,496
Number of Shares Outstanding	1,271,099	599,274	64,872
Net Asset Value Per Share²	€96.20	€87.58	€83.45
GBP Acc			
US (\$) Equivalent	\$199,478,489	\$198,687,746	\$203,796,076
Net Assets	£157,807,433	£155,857,978	£169,420,634
Number of Shares Outstanding	1,341,677	1,423,575	1,585,061
Net Asset Value Per Share²	£117.62	£109.48	£106.89
GBP Dist			
US (\$) Equivalent	\$21,874,891	\$20,321,283	\$16,278,583
Net Assets	£17,305,226	£15,940,762	£13,532,782
Number of Shares Outstanding	161,306	157,816	133,960
Net Asset Value Per Share²	£107.28	£101.01	£101.02
Institutional Plus GBP Acc			
US (\$) Equivalent	\$166,914,941	\$139,961,782	\$74,856,390
Net Assets	£132,046,410	£109,791,171	£62,229,938
Number of Shares Outstanding	1,358,472	1,213,868	705,239
Net Asset Value Per Share²	£97.20	£90.45	£88.24
Institutional Plus GBP Dist			
US (\$) Equivalent	\$56,305,572	\$53,042,984	\$48,903,304
Net Assets	£44,543,338	£41,608,868	£40,654,506
Number of Shares Outstanding	415,229	411,968	402,461
Net Asset Value Per Share²	£107.27	£101.00	£101.01
USD Acc			
Net Assets	\$8,912,502	\$7,160,028	\$1,603,222
Number of Shares Outstanding	76,245	65,250	15,860
Net Asset Value Per Share²	\$116.89	\$109.73	\$101.09

1 The share class launched on 17 May 2022.

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		192,878	80,932
Dividend Income		9,115,558	7,685,151
Securities Lending Income		76,150	47,727
Other Income		—	17,796
Net Gain on Financial Instruments		35,601,483	12,631,657
Total Investment Income		44,986,069	20,463,263
Expenses			
Management Fees	12	670,363	551,370
Transaction Fees and Commissions		232,461	103,248
Other Expenses		7,399	834
Total Expenses		910,223	655,452
Finance Costs			
Interest Expense		4,121	496
Distribution	6	898,884	875,798
Total Finance Costs		903,005	876,294
Net Investment Income		43,172,841	18,931,517
Taxation	5	(3,112,660)	(1,336,090)
Net Increase in Net Assets		40,060,181	17,595,427

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	40,060,181	17,595,427
Capital Transactions		
Subscriptions	170,343,263	129,102,344
Redemptions	(100,100,657)	(83,408,264)
Total Capital Transactions	70,242,606	45,694,080
Total Increase for the Period	110,302,787	63,289,507
Net Assets		
Beginning of Period	586,723,265	456,450,475
End of Period	697,026,052	519,739,982

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

Vanguard European Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The fund seeks to provide long-term growth of capital by tracking the performance of the MSCI Europe Index, which is made up of common stocks of companies located in Europe.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- The global stock rally that began in late 2023 continued into the first quarter of 2024, with a number of major market indices reaching record highs. Labour markets and consumer spending continued on solid footing, and investors remained enthusiastic about the potential for AI-driven economic growth.
- Market sentiment soured mid-period amid slow or stalled progress on inflation and strong economic data from some markets, including the US. This dampened expectations that central banks might soon begin cutting rates. Stocks resumed their upward trajectory, however, with support from the tech sector.
- Global stocks posted strong gains for the period.
- Stocks ended the period up significantly. By country, Denmark and the Netherlands were the strongest performers. Portugal and France were the weakest.
- The fund's benchmark index returned 5.81% for the six months. Of the benchmark's 11 sectors, health care, financials, information technology and industrials contributed most to results. Consumer staples, utilities and real estate detracted.

Benchmark returns in the commentary above are in US dollars.

Benchmark: MSCI Europe Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception
EUR Acc	9.33%	8.75%	6.92%
Benchmark	9.05	8.44	6.74
Tracking Difference*	0.28		
Investor EUR	9.33%	8.75%	6.89%
Benchmark	9.05	8.44	6.74
Tracking Difference*	0.28		
Institutional Plus EUR Acc	9.35%	8.80%	6.99%
Benchmark	9.05	8.44	6.74
Tracking Difference*	0.30		
USD Acc	6.07%	7.44%	4.33%
Benchmark	5.81	7.13	4.16
Tracking Difference*	0.26		
Institutional Plus USD Acc	6.09%	7.49%	4.40%
Benchmark	5.81	7.13	4.16
Tracking Difference*	0.28		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Novo Nordisk A/S Class B	65,086	8,047,186	CRH plc	287,755	22,592,035
ASML Holding NV	7,059	6,514,372	Novo Nordisk A/S Class B	82,824	10,821,081
Nestle SA	53,624	5,714,291	ASML Holding NV	10,634	9,983,635
LVMH Moet Hennessy Louis Vuitton SE	5,321	4,563,693	Novartis AG	77,413	7,851,745
Banco de Sabadell SA	2,101,958	4,423,435	Shell plc	220,984	7,832,736
AstraZeneca plc	30,861	4,284,176	Nestle SA	67,954	7,138,038
SAP SE	20,670	3,806,020	TotalEnergies SE	102,561	7,083,692
Roche Holding AG	14,363	3,625,539	LVMH Moet Hennessy Louis Vuitton SE	6,969	5,964,663
Novartis AG	35,888	3,589,307	AstraZeneca plc	39,211	5,907,054
Shell plc	102,819	3,473,015	HSBC Holdings plc	640,763	5,433,444
Trelleborg AB Class B	83,200	3,235,538	SAP SE	26,377	5,037,115
Siemens AG	15,090	2,863,444	Roche Holding AG	18,116	4,506,024
Unilever plc	52,000	2,699,900	Allianz SE	13,819	3,944,599
London Stock Exchange Group plc	23,332	2,699,010	Siemens AG	19,287	3,866,316
Haleon plc	657,829	2,687,472	Iberdrola SA	281,366	3,672,122
Cie Financiere Richemont SA Class A	16,711	2,583,850	Schneider Electric SE	13,700	3,400,332
HSBC Holdings plc	300,482	2,513,345	Unilever plc	63,661	3,372,494
Schneider Electric SE	10,718	2,440,748	BP plc	505,633	3,191,508
TotalEnergies SE	35,029	2,378,230	ING Groep NV	195,897	2,978,205
Rexel SA	89,941	2,306,713	L'Oreal SA	6,063	2,939,647

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

Financial Statements

Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 97.77% (31 December 2023: 99.31%)							
Equities 97.77% (31 December 2023: 99.31%)							
Austria 0.27% (31 December 2023: 0.29%)							
Erste Group Bank AG	129,813	6,154,982	0.14%	Airbus SE	229,600	31,561,425	0.73%
OMV AG	56,535	2,463,646	0.06%	Alstom SA	136,084	2,289,814	0.05%
Verbund AG	26,155	2,064,529	0.05%	Amundi SA	24,313	1,569,962	0.04%
Voestalpine AG	41,849	1,131,159	0.02%	ArcelorMittal SA	181,239	4,150,971	0.10%
		11,814,316	0.27%	Arkema SA	23,081	2,007,413	0.05%
Belgium 1.42% (31 December 2023: 1.44%)							
Ageas SA	61,451	2,810,909	0.07%	AXA SA	701,713	22,990,501	0.54%
Anheuser-Busch InBev SA	347,203	20,138,853	0.47%	BioMerieux	16,609	1,579,812	0.04%
Argenx SE	23,005	10,074,281	0.23%	BNP Paribas SA	398,839	25,446,437	0.59%
D'ieteren Group	8,286	1,759,231	0.04%	Bolloré SE	267,299	1,569,898	0.04%
Elia Group SA	11,052	1,035,844	0.02%	Bouygues SA	73,408	2,357,890	0.05%
Groupe Bruxelles Lambert NV	34,058	2,432,836	0.06%	Bureau Veritas SA	122,122	3,384,667	0.08%
KBC Group NV	96,188	6,793,597	0.16%	Capgemini SE	60,137	11,968,705	0.28%
Lotus Bakeries NV	155	1,599,748	0.04%	Carrefour SA	217,837	3,081,762	0.07%
Sofina SA	5,829	1,331,910	0.03%	Cie de Saint-Gobain SA	176,248	13,717,467	0.32%
Syensqo SA	28,478	2,550,665	0.06%	Cie Generale des Etablissements Michelin SCA	263,475	10,196,717	0.24%
UCB SA	48,560	7,218,528	0.17%	Covivio SA REIT	20,486	974,401	0.02%
Umicore SA	80,555	1,211,277	0.03%	Credit Agricole SA	410,427	5,604,009	0.13%
Warehouses De Pauw CVA REIT	69,512	1,884,837	0.04%	Danone SA	249,146	15,241,628	0.35%
		60,842,516	1.42%	Dassault Aviation SA	7,534	1,369,446	0.03%
Denmark 5.93% (31 December 2023: 5.07%)							
AP Moller-Maersk A/S Class A	1,179	2,002,785	0.05%	Dassault Systemes SE	259,148	9,804,288	0.23%
AP Moller-Maersk A/S Class B	1,723	2,997,458	0.07%	Edenred SE	95,848	4,048,396	0.09%
Carlsberg A/S Class B	37,027	4,446,518	0.10%	Eiffage SA	28,293	2,600,502	0.06%
Coloplast A/S Class B	48,468	5,827,416	0.14%	Engie SA	323,981	4,630,267	0.11%
Danske Bank A/S	264,925	7,900,310	0.18%	Engie SA (Prime De Fidelite)	383,687	5,483,572	0.13%
Demant A/S	38,202	1,654,750	0.04%	EssilorLuxottica SA	114,041	24,591,356	0.57%
DSV A/S	66,134	10,141,269	0.24%	Eurazeo SA	9,257	737,640	0.02%
Genmab A/S	25,751	6,457,920	0.15%	Eurazeo SE	8,334	664,092	0.02%
Novo Nordisk A/S Class B	1,260,592	182,180,926	4.24%	Eurofins Scientific SE	51,894	2,588,990	0.06%
Novonones (Novozymes) B Class B	145,048	8,882,319	0.21%	Euronext NV	31,086	2,881,870	0.07%
Orsted A/S	72,643	3,869,032	0.09%	Gecina SA REIT	17,621	1,623,192	0.04%
Pandora A/S	31,728	4,792,350	0.11%	Getlink SE	117,098	1,938,972	0.05%
ROCKWOOL A/S Class B	3,547	1,440,577	0.03%	Hermes International SCA	12,233	28,056,935	0.65%
Tryg A/S	133,645	2,923,280	0.07%	Ipsen SA	14,372	1,763,665	0.04%
Vestas Wind Systems A/S	391,490	9,072,427	0.21%	Kering SA	28,890	10,480,927	0.24%
		254,589,337	5.93%	Klepierre SA REIT	82,820	2,217,283	0.05%
Finland 1.50% (31 December 2023: 1.26%)							
Elisa OYJ	56,150	2,578,058	0.06%	La Francaise des Jeux SAEM	39,484	1,345,680	0.03%
Fortum OYJ	171,414	2,507,682	0.06%	Legrand SA	102,352	10,162,215	0.24%
Kesko OYJ Class B	105,194	1,847,836	0.04%	L'Oreal SA	42,292	18,586,111	0.43%
Kone OYJ Class B	130,573	6,449,909	0.15%	L'Oreal SA (Prime De Fidelite)	50,662	22,264,484	0.52%
Metso OYJ	240,516	2,547,828	0.06%	LVMH Moët Hennessy Louis Vuitton SE	106,514	81,461,991	1.90%
Neste OYJ	162,454	2,894,580	0.07%	Orange SA	715,854	7,176,543	0.17%
Nokia OYJ	2,047,530	7,808,916	0.18%	Pernod Ricard SA	79,239	10,759,921	0.25%
Nordea Bank Abp	1,219,557	14,527,974	0.34%	Publicis Groupe SA	87,950	9,367,600	0.22%
Orion OYJ Class B	41,037	1,753,099	0.04%	Remy Cointreau SA	9,329	778,872	0.02%
Sampo OYJ Class A	173,387	7,451,683	0.17%	Renault SA	73,772	3,782,476	0.09%
Stora Enso OYJ Class R	223,704	3,058,072	0.07%	Rexel SA	86,346	2,235,798	0.05%
UPM-Kymmene OYJ	207,893	7,268,040	0.17%	Safran SA	132,126	27,953,032	0.65%
Wartsila OYJ Abp	194,585	3,753,836	0.09%	Sanofi SA	439,716	42,385,629	0.99%
		64,447,513	1.50%	Sartorius Stedim Biotech	11,189	1,838,345	0.04%
France 16.73% (31 December 2023: 18.28%)							
Accor SA	75,255	3,089,069	0.07%	Schneider Electric SE	210,159	50,520,862	1.18%
Aéroports de Paris SA	13,244	1,612,468	0.04%	SEB SA	4,195	429,817	0.01%
Air Liquide SA	102,143	17,655,605	0.41%	SEB SA (Prime De Fidelite)	5,229	535,760	0.01%
Air Liquide SA (Prime De Fidelite)	121,998	21,087,578	0.49%	Societe Generale SA	281,140	6,604,754	0.15%
				Sodexo SA	18,752	1,688,186	0.04%
				Sodexo SA (XPAR)	15,284	1,375,973	0.03%
				STMicroelectronics NV	262,357	10,365,742	0.24%
				Teleperformance SE	20,822	2,194,553	0.05%
				Thales SA	36,339	5,822,475	0.14%
				TotalEnergies SE	829,961	55,443,201	1.29%
				Unibail-Rodamco-Westfield REIT	45,410	3,578,084	0.08%
				Veolia Environnement SA	264,667	7,919,699	0.18%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Vinci SA	193,481	20,400,397	0.47%				
Vivendi SE	280,243	2,930,219	0.07%				
		718,528,011	16.73%				
Germany 12.87% (31 December 2023: 13.02%)							
Adidas AG	62,637	14,970,258	0.35%				
Allianz SE	151,348	42,092,773	0.98%				
BASF SE	344,774	16,696,378	0.39%				
Bayer AG	380,824	10,766,947	0.25%				
Bayerische Motoren Werke AG	123,704	11,717,399	0.27%				
Bayerische Motoren Werke AG - Preference Shares	22,327	1,972,943	0.05%				
Bechtle AG	31,185	1,468,586	0.03%				
Beiersdorf AG	38,772	5,674,184	0.13%				
Brenntag SE	51,029	3,443,303	0.08%				
Carl Zeiss Meditec AG	15,196	1,069,196	0.02%				
Commerzbank AG	404,769	6,153,611	0.14%				
Continental AG	42,251	2,395,445	0.06%				
Covestro AG	72,606	4,264,288	0.10%				
CTS Eventim AG & Co. KGaA	24,165	2,017,520	0.05%				
Daimler Truck Holding AG	207,910	8,282,500	0.19%				
Delivery Hero SE Class A	74,014	1,757,038	0.04%				
Deutsche Bank AG	731,619	11,689,551	0.27%				
Deutsche Boerse AG	73,513	15,056,302	0.35%				
Deutsche Lufthansa AG	228,502	1,398,362	0.03%				
Deutsche Post AG	383,241	15,521,809	0.36%				
Deutsche Telekom AG	1,252,729	31,524,536	0.73%				
Dr Ing hc F Porsche AG - Preference Shares	43,708	3,256,598	0.08%				
E.ON SE	870,196	11,429,412	0.27%				
Evonik Industries AG	98,461	2,010,262	0.05%				
Fresenius Medical Care AG	78,894	3,023,674	0.07%				
Fresenius SE & Co. KGaA	162,286	4,849,169	0.11%				
GEA Group AG	60,029	2,502,674	0.06%				
Hannover Rueck SE	23,156	5,874,289	0.14%				
Heidelberg Materials AG	52,722	5,470,795	0.13%				
Henkel AG & Co. KGaA	40,095	3,156,280	0.07%				
Henkel AG & Co. KGaA - Preference Shares	66,071	5,892,941	0.14%				
Infineon Technologies AG	504,315	18,541,838	0.43%				
Knorr-Bremse AG	27,889	2,131,160	0.05%				
LEG Immobilien SE	28,495	2,328,943	0.05%				
Mercedes-Benz Group AG	309,776	21,437,396	0.50%				
Merck KGaA	50,206	8,326,831	0.19%				
MTU Aero Engines AG	20,680	5,292,713	0.12%				
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	52,730	26,391,747	0.61%				
Nemetschek SE	22,874	2,251,722	0.05%				
Porsche Automobil Holding SE - Preference Shares	58,762	2,658,309	0.06%				
Puma SE	40,017	1,838,618	0.04%				
QIAGEN NV	85,032	3,513,179	0.08%				
Rational AG	1,945	1,620,741	0.04%				
Rheinmetall AG	16,917	8,624,819	0.20%				
RWE AG	245,707	8,413,600	0.20%				
SAP SE	403,289	81,915,278	1.91%				
Sartorius AG - Preference Shares	10,063	2,361,919	0.06%				
Scout24 SE	28,861	2,202,342	0.05%				
Siemens AG	293,525	54,649,778	1.27%				
Siemens Energy AG	231,378	6,028,378	0.14%				
Siemens Healthineers AG	108,399	6,250,303	0.15%				
Symrise AG Class A	51,003	6,247,920	0.15%				
Talanx AG	25,373	2,027,276	0.05%				
Volkswagen AG	11,847	1,423,336	0.03%				
Volkswagen AG - Preference Shares	79,393	8,968,428	0.21%				
Vonovia SE	285,099	8,112,481	0.19%				
Zalando SE	86,122	2,020,474	0.05%				
		552,978,552	12.87%				
Ireland 0.52% (31 December 2023: 0.80%)							
AIB Group plc	658,006	3,480,956	0.08%				
Bank of Ireland Group plc	405,635	4,246,533	0.10%				
Kerry Group plc Class A	60,643	4,916,806	0.12%				
Kingspan Group plc	59,757	5,091,543	0.12%				
Smurfit Kappa Group plc	99,958	4,456,607	0.10%				
		22,192,445	0.52%				
Italy 4.09% (31 December 2023: 3.99%)							
Amplifon SpA	47,500	1,692,186	0.04%				
Amplifon SpA - Rights Issue 10/8/2024	47,500	1	0.00%				
Assicurazioni Generali SpA	394,744	9,853,227	0.23%				
Banco BPM SpA	498,114	3,210,596	0.07%				
Davide Campari-Milano NV	236,610	2,237,650	0.05%				
DiaSorin SpA	8,332	831,009	0.02%				
Enel SpA	3,142,941	21,874,694	0.51%				
Eni SpA	825,475	12,699,024	0.30%				
EXOR NV	38,423	4,023,271	0.09%				
Ferrari NV	48,690	19,866,261	0.46%				
FincoBank Banca Finco SpA	234,631	3,500,404	0.08%				
Infrastrutture Wireless Italiane SpA	129,513	1,353,354	0.03%				
Intesa Sanpaolo SpA	5,651,505	21,023,848	0.49%				
Leonardo SpA	155,503	3,613,196	0.08%				
Mediobanca Banca di Credito Finanziario SpA	196,256	2,879,519	0.07%				
Moncler SpA	84,981	5,196,933	0.12%				
Nexi SpA	236,335	1,442,245	0.03%				
Poste Italiane SpA	173,218	2,208,264	0.05%				
Prysmian SpA	100,899	6,252,568	0.15%				
Recordati Industria Chimica e Farmaceutica SpA	40,233	2,099,930	0.05%				
Snam SpA	775,841	3,434,958	0.08%				
Stellantis NV	855,513	16,935,070	0.39%				
Telecom Italia SpA	4,072,421	975,492	0.02%				
Tenaris SA	181,344	2,789,000	0.07%				
Terna - Rete Elettrica Nazionale	541,543	4,189,318	0.10%				
UniCredit SpA	584,828	21,690,047	0.51%				
		175,872,065	4.09%				
Netherlands 7.95% (31 December 2023: 7.03%)							
ABN AMRO Bank NV GDR	167,249	2,751,474	0.07%				
Adyen NV	8,424	10,050,439	0.23%				
Aegon Ltd.	526,786	3,256,514	0.08%				
AerCap Holdings NV	79,110	7,373,052	0.17%				
Akzo Nobel NV	65,568	3,990,073	0.09%				
ASM International NV	18,176	13,865,955	0.32%				
ASML Holding NV	154,341	159,493,108	3.71%				
ASR Nederland NV	60,880	2,904,195	0.07%				
BE Semiconductor Industries NV	29,596	4,953,002	0.12%				
Coca-Cola Europacific Partners plc	79,295	5,778,227	0.14%				
DSM-Firmenich AG	71,405	8,081,389	0.19%				
Heineken Holding NV	49,850	3,934,879	0.09%				
Heineken NV	111,660	10,806,346	0.25%				
IMCD NV	21,903	3,035,258	0.07%				
ING Groep NV	1,275,923	21,827,563	0.51%				
InPost SA	77,316	1,363,932	0.03%				
JDE Peet's NV	47,409	945,077	0.02%				
Koninklijke Ahold Delhaize NV	365,782	10,816,021	0.25%				
Koninklijke KPN NV	1,535,746	5,892,450	0.14%				
Koninklijke Philips NV	312,277	7,895,169	0.18%				
NN Group NV	103,965	4,841,394	0.11%				
OCI NV	39,169	956,710	0.02%				
Prosus NV	547,458	19,514,909	0.46%				
Randstad NV	41,317	1,874,435	0.04%				
Universal Music Group NV	318,427	9,480,595	0.22%				
Wolters Kluwer NV	96,141	15,950,455	0.37%				
		341,632,621	7.95%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Norway 0.88% (31 December 2023: 1.02%)							
Aker BP A.S.A	121,143	3,096,983	0.07%	Saab AB Class B	123,100	2,964,108	0.07%
DNB Bank A.S.A	329,382	6,487,101	0.15%	Sagax AB Class B	84,590	2,166,230	0.05%
Equinor A.S.A	349,438	9,975,269	0.23%	Sandvik AB	414,470	8,312,726	0.19%
Gjensidige Forsikring A.S.A	78,233	1,401,912	0.03%	Securitas AB Class B	189,231	1,879,766	0.04%
Kongsberg Gruppen A.S.A	33,774	2,759,651	0.07%	Skandinaviska Enskilda Banken AB Class A	609,570	9,008,112	0.21%
Mowi A.S.A	178,662	2,981,755	0.07%	Skanska AB Class B	130,910	2,358,561	0.05%
Norsk Hydro A.S.A	508,861	3,178,141	0.07%	SKF AB Class B	130,999	2,632,300	0.06%
Orkla A.S.A	266,217	2,168,990	0.05%	Svenska Cellulosa AB SCA Class B	233,021	3,444,641	0.08%
Salmar A.S.A	25,134	1,326,631	0.03%	Svenska Handelsbanken AB Class A	560,286	5,340,869	0.12%
Telenor A.S.A	241,879	2,764,656	0.07%	Swedbank AB Class A	326,087	6,715,603	0.16%
Yara International A.S.A	65,179	1,882,983	0.04%	Swedish Orphan Biovitrum AB	74,891	2,005,542	0.05%
		38,024,072	0.88%	Tele2 AB Class B	206,388	2,079,432	0.05%
Portugal 0.28% (31 December 2023: 0.34%)							
EDP - Energias de Portugal SA	1,205,325	4,520,033	0.10%	Telefonaktiebolaget LM Ericsson Class B	1,071,673	6,658,617	0.16%
EDP Renovaveis SA	119,893	1,676,864	0.04%	Telia Co. AB	908,362	2,438,550	0.06%
Galp Energia SGPS SA	178,445	3,771,419	0.09%	Trelleborg AB Class B	83,200	3,239,946	0.08%
Jeronimo Martins SGPS SA	108,613	2,124,409	0.05%	Volvo AB Class A	79,591	2,077,293	0.05%
		12,092,725	0.28%	Volvo AB Class B	611,199	15,646,168	0.36%
				Volvo Car AB Class B	296,946	919,282	0.02%
					206,964,040	4.82%	
Spain 3.95% (31 December 2023: 4.04%)				Switzerland 14.41% (31 December 2023: 15.14%)			
Acciona SA	9,406	1,111,921	0.03%	ABB Ltd.	618,048	34,334,472	0.80%
ACS Actividades de Construccion y Servicios SA	78,617	3,393,903	0.08%	Adecco Group AG	65,221	2,164,356	0.05%
Aena SME SA	28,796	5,802,077	0.14%	Alcon, Inc.	193,158	17,243,640	0.40%
Amadeus IT Group SA	174,503	11,621,646	0.27%	Avolta AG	34,375	1,335,063	0.03%
Banco Bilbao Vizcaya Argentaria SA	2,254,687	22,598,741	0.53%	Bachem Holding AG Class B	12,946	1,187,845	0.03%
Banco de Sabadell SA	2,101,958	4,056,118	0.09%	Baloise Holding AG	17,606	3,099,565	0.07%
Banco Santander SA	6,111,632	28,365,388	0.66%	Banque Cantonale Vaudoise	11,260	1,194,793	0.03%
CaixaBank SA	1,458,999	7,729,281	0.18%	Barry Callebaut AG	1,360	2,215,713	0.05%
Celex Telecom SA	190,743	6,208,503	0.14%	BKW AG	8,469	1,350,554	0.03%
Endesa SA	121,974	2,292,274	0.05%	Chocoladefabriken Lindt & Spruengli AG	378	4,412,664	0.10%
Ferrovial SE	201,742	7,840,028	0.18%	Chocoladefabriken Lindt & Spruengli AG (XSWX)	42	4,851,547	0.11%
Grifols SA	118,242	996,065	0.02%	Cie Financiere Richemont SA Class A	207,666	32,411,703	0.75%
Iberdrola SA	2,233,016	28,994,040	0.68%	Clariant AG	86,688	1,364,087	0.03%
Industria de Diseno Textil SA	421,237	20,929,720	0.49%	EMS-Chemie Holding AG	2,703	2,215,401	0.05%
Redeia Corp. SA	156,112	2,730,549	0.06%	Geberit AG	12,844	7,586,908	0.18%
Repsol SA	472,251	7,457,899	0.17%	Givaudan SA	3,570	16,924,327	0.39%
Telefonica SA	1,777,022	7,541,912	0.18%	Helvetia Holding AG	14,273	1,929,857	0.05%
		169,670,065	3.95%	Holcim AG	201,477	17,851,768	0.42%
				Julius Baer Group Ltd.	79,112	4,419,566	0.10%
Sweden 4.82% (31 December 2023: 5.23%)							
Alfa Laval AB	111,145	4,870,767	0.11%	Kuehne + Nagel International AG	18,712	5,380,793	0.13%
Assa Abloy AB Class B	388,868	11,001,195	0.26%	Logitech International SA	60,218	5,824,781	0.14%
Atlas Copco AB Class A	1,033,034	19,431,207	0.45%	Lonza Group AG	28,791	15,712,337	0.37%
Atlas Copco AB Class B	610,379	9,864,438	0.23%	Nestle SA	1,031,507	105,285,802	2.45%
Beijer Ref AB Class B	139,191	2,148,942	0.05%	Novartis AG	761,452	81,492,142	1.90%
Boliden AB	105,031	3,363,110	0.08%	Partners Group Holding AG	8,796	11,295,998	0.26%
Epiroc AB Class A	254,980	5,092,281	0.12%	Roche Holding AG	271,500	75,383,096	1.76%
Epiroc AB Class B	147,722	2,703,303	0.06%	Roche Holding AG (XSWX)	12,289	3,744,412	0.09%
EQT AB	143,382	4,240,453	0.10%	Sandoz Group AG	157,218	5,693,160	0.13%
Essity AB Class B	234,092	5,999,185	0.14%	Schindler Holding AG	8,973	2,236,759	0.05%
Evolution AB	71,396	7,442,842	0.17%	Schindler Holding AG (XSWX)	15,683	3,940,821	0.09%
Fastighets AB Balder Class B	261,742	1,794,839	0.04%	SGS SA	57,620	5,129,757	0.12%
Getinge AB Class B	88,024	1,496,546	0.03%	SIG Group AG	117,584	2,152,523	0.05%
H & M Hennes & Mauritz AB Class B	221,626	3,508,489	0.08%	Sika AG	58,912	16,861,970	0.39%
Hexagon AB Class B	797,268	9,007,678	0.21%	Sonova Holding AG	19,484	6,019,095	0.14%
Holmen AB Class B	30,915	1,217,894	0.03%	Straumann Holding AG	42,879	5,310,964	0.12%
Husqvarna AB Class B	142,075	1,139,530	0.03%	Swatch Group AG	11,060	2,265,294	0.05%
Industrivarden AB Class A	24,631	838,694	0.02%	Swatch Group AG (Registered Share)	20,558	839,616	0.02%
Industrivarden AB Class C	83,371	2,815,194	0.07%	Swiss Life Holding AG	11,333	8,331,382	0.19%
Indutrade AB	106,688	2,736,158	0.06%	Swiss Prime Site AG	29,467	2,793,889	0.07%
Investment AB Latour Class B	58,108	1,570,368	0.04%	Swiss Re AG	116,637	14,472,541	0.34%
Investor AB Class B	668,740	18,325,277	0.43%	Swisscom AG	9,969	5,607,979	0.13%
L E Lundbergforetagen AB Class B	29,619	1,465,539	0.03%				
Lifco AB Class B	92,159	2,532,367	0.06%				
Nibe Industrier AB Class B	582,060	2,469,998	0.06%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Temenos AG	25,252	1,742,292	0.04%	InterContinental Hotels Group plc	63,500	6,683,309	0.16%
UBS Group AG	1,270,396	37,393,695	0.87%	Intertek Group plc	62,033	3,759,259	0.09%
VAT Group AG	10,369	5,877,998	0.14%	J Sainsbury plc	657,740	2,120,195	0.05%
Zurich Insurance Group AG	56,605	30,179,674	0.70%	JD Sports Fashion plc	995,788	1,504,237	0.03%
		619,062,599	14.41%	Kingfisher plc	719,703	2,263,524	0.05%
United Kingdom 22.15% (31 December 2023: 22.36%)							
3i Group plc	376,587	14,595,497	0.34%	Land Securities Group plc REIT	271,987	2,129,957	0.05%
Admiral Group plc	99,962	3,304,365	0.08%	Legal & General Group plc	2,328,287	6,681,036	0.16%
Anglo American plc	491,166	15,534,491	0.36%	Lloyds Banking Group plc	24,405,870	16,888,089	0.39%
Antofagasta plc	151,386	4,037,844	0.09%	London Stock Exchange Group plc	175,782	20,887,366	0.49%
Ashtead Group plc	169,490	11,316,807	0.26%	M&G plc	891,469	2,298,888	0.05%
Associated British Foods plc	131,024	4,097,623	0.10%	Melrose Industries plc	511,321	3,576,961	0.08%
AstraZeneca plc	598,791	93,526,479	2.18%	Mondi plc	169,600	3,255,533	0.08%
Auto Trader Group plc	348,869	3,533,334	0.08%	National Grid plc	1,855,647	20,703,354	0.48%
Aviva plc	1,051,363	6,334,147	0.15%	NatWest Group plc	2,526,360	9,957,556	0.23%
BAE Systems plc	1,170,630	19,533,272	0.45%	Next plc	46,563	5,318,615	0.12%
Barclays plc	5,817,810	15,363,119	0.36%	Pearson plc	240,420	3,011,189	0.07%
Barratt Developments plc	375,209	2,239,653	0.05%	Persimmon plc	122,174	2,088,031	0.05%
Berkeley Group Holdings plc	40,909	2,372,595	0.06%	Phoenix Group Holdings plc	270,359	1,782,283	0.04%
BP plc	6,499,796	39,044,294	0.91%	Prudential plc	1,066,579	9,685,918	0.23%
British American Tobacco plc	776,196	23,842,901	0.55%	Reckitt Benckiser Group plc	274,034	14,833,121	0.35%
BT Group plc	2,483,840	4,406,740	0.10%	RELX plc	726,325	33,411,384	0.78%
Bunzl plc	129,940	4,944,140	0.11%	Rentokil Initial plc	968,544	5,646,640	0.13%
Burberry Group plc	135,357	1,501,958	0.03%	Rio Tinto plc	435,588	28,638,099	0.67%
Centrica plc	2,072,514	3,534,198	0.08%	Rolls-Royce Holdings plc	3,251,935	18,778,002	0.44%
Coca-Cola HBC AG	84,580	2,884,636	0.07%	Sage Group plc	383,856	5,281,754	0.12%
Compass Group plc	656,296	17,919,873	0.42%	Schroders plc	308,377	1,418,163	0.03%
Croda International plc	50,939	2,542,196	0.06%	Segro plc REIT	488,365	5,544,967	0.13%
DCC plc	37,993	2,660,693	0.06%	Severn Trent plc	103,581	3,116,294	0.07%
Diageo plc	858,158	27,006,034	0.63%	Shell plc	2,473,658	88,617,791	2.06%
Endeavour Mining plc	70,505	1,502,654	0.03%	Smith & Nephew plc	336,279	4,168,435	0.10%
Entain plc	245,351	1,953,934	0.05%	Smiths Group plc	133,847	2,884,792	0.07%
Experian plc	355,077	16,544,715	0.38%	Spirax Group plc	28,338	3,037,711	0.07%
Flutter Entertainment plc	68,531	12,531,035	0.29%	SSE plc	424,640	9,605,811	0.22%
Glencore plc	4,006,630	22,847,226	0.53%	Standard Chartered plc	852,368	7,714,745	0.18%
GSK plc	1,601,402	30,962,161	0.72%	Taylor Wimpey plc	1,394,149	2,505,172	0.06%
Haleon plc	2,656,106	10,831,564	0.25%	Tesco plc	2,709,156	10,479,411	0.24%
Halma plc	145,804	4,987,451	0.12%	Unilever plc	967,955	53,165,067	1.24%
Hargreaves Lansdown plc	135,608	1,940,498	0.05%	United Utilities Group plc	262,382	3,259,059	0.08%
Hikma Pharmaceuticals plc	63,485	1,517,554	0.04%	Vodafone Group plc	8,949,528	7,892,017	0.18%
HSBC Holdings plc	7,293,223	63,051,223	1.47%	Whitbread plc	71,114	2,674,382	0.06%
Imperial Brands plc	316,897	8,107,931	0.19%	Wise plc Class A	236,114	2,034,085	0.05%
Informa plc	528,444	5,716,796	0.13%	WPP plc	413,266	3,784,335	0.09%
						951,658,168	22.15%
				Total Equities		4,200,369,045	97.77%
				Total Transferable Securities		4,200,369,045	97.77%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (31 December 2023: 0.01%)				
Futures (0.01%) (31 December 2023: 0.01%)				
FTSE 100 Index September 2024	173	£14,185,364	27,047	0.00%
MSCI Europe Index September 2024	826	€28,205,879	(73,082)	(0.00%)
Euro Stoxx 600 Index September 2024	605	€15,634,864	(86,076)	(0.00%)
Euro Stoxx 50 Index September 2024	608	€30,079,820	(139,049)	(0.01%)
			(271,160)	(0.01%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(271,160)	(0.01%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments 0.00% (31 December 2023: (0.00%))							
Forward Currency Exchange Contracts 0.00% (31 December 2023: (0.00%))							
GBP	7,432,296	EUR	(8,695,858)	Toronto-Dominion Bank	18/9/2024	45,077	0.00%
EUR	97,496	GBP	(82,625)	Toronto-Dominion Bank	18/9/2024	386	0.00%
EUR	1,730,705	DKK	(12,897,973)	HSBC Bank	18/9/2024	(311)	(0.00%)
GBP	409,600	EUR	(482,238)	UBS AG	18/9/2024	(745)	(0.00%)
GBP	595,001	EUR	(700,868)	UBS AG	18/9/2024	(1,459)	(0.00%)
GBP	823,450	EUR	(972,345)	Toronto-Dominion Bank	18/9/2024	(4,582)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
GBP	1,168,370	EUR	(1,378,932)	JPMorgan Chase Bank	18/9/2024	(5,747)	(0.00%)
EUR	1,303,212	NOK	(15,000,000)	HSBC Bank	18/9/2024	(9,480)	(0.00%)
Total OTC Financial Derivative Instruments						23,139	0.00%
Total Investments						4,200,121,024	97.76%
Other Assets and Liabilities						95,914,056	2.24%
Net Assets						4,296,035,080	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					4,199,631,405	97.65%
(b)	Transferable securities dealt in on another regulated market					—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					737,640	0.02%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					27,047	0.00%
(e)	Total OTC Financial Derivative Instruments					45,463	0.00%
(f)	Other assets					100,253,226	2.33%
Total Assets						4,300,694,781	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	4,200,369,045	4,150,465,046
Financial Derivative Instruments	17	72,510	344,016
Cash		75,051,240	13,082,997
Receivables:			
Interest and Dividends		15,840,737	12,875,674
Capital Shares Issued		3,444,939	2,975,429
Margin Cash Due from Broker		5,916,310	1,753,844
Total Current Assets		4,300,694,781	4,181,497,006
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	320,531	81,249
Payables and Other Liabilities:			
Investments Purchased		3,431	3,713
Capital Shares Redeemed		3,982,876	1,902,637
Management Fees Payable	12	352,863	371,918
Total Current Liabilities		4,659,701	2,359,517
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		4,296,035,080	4,179,137,489

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
US (\$) Equivalent	\$2,279,326,516	\$2,380,348,589	\$1,998,582,096
Net Assets	€2,126,839,572	€2,154,844,195	€1,872,646,642
Number of Shares Outstanding	66,650,094	73,833,494	74,528,492
Net Asset Value Per Share¹	€31.91	€29.19	€25.13
Investor EUR			
US (\$) Equivalent	\$328,491,527	\$309,284,959	\$286,285,872
Net Assets	€306,515,444	€279,984,579	€268,246,312
Number of Shares Outstanding	9,792,428	9,780,107	10,883,591
Net Asset Value Per Share¹	€31.30	€28.63	€24.65
Institutional Plus EUR Acc			
US (\$) Equivalent	\$1,455,781,945	\$1,259,619,327	\$1,085,471,833
Net Assets	€1,358,390,133	€1,140,288,194	€1,017,073,648
Number of Shares Outstanding	6,263,930	5,750,344	5,959,834
Net Asset Value Per Share¹	€216.86	€198.30	€170.65
USD Acc			
Net Assets	\$157,789,539	\$153,621,304	\$139,464,733
Number of Shares Outstanding	4,615,853	4,766,985	5,202,885
Net Asset Value Per Share¹	\$34.18	\$32.23	\$26.81
Institutional Plus USD Acc			
Net Assets	\$74,645,553	\$76,263,310	\$153,569,713
Number of Shares Outstanding	443,142	480,351	1,163,347
Net Asset Value Per Share¹	\$168.45	\$158.77	\$132.01

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		955,064	348,347
Dividend Income		110,634,905	102,523,832
Securities Lending Income		626,637	813,109
Net Gain on Financial Instruments		165,140,254	416,816,233
Total Investment Income		277,356,860	520,501,521
Expenses			
Management Fees	12	2,268,045	2,120,695
Transaction Fees and Commissions		523,929	331,184
Total Expenses		2,791,974	2,451,879
Finance Costs			
Interest Expense		1,056	9,934
Total Finance Costs		1,056	9,934
Net Investment Income		274,563,830	518,039,708
Taxation	5	(9,779,692)	(9,524,498)
Net Increase in Net Assets		264,784,138	508,515,210

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	264,784,138	508,515,210
Capital Transactions		
Subscriptions	719,951,231	343,116,629
Redemptions	(867,837,778)	(364,132,174)
Total Capital Transactions	(147,886,547)	(21,015,545)
Total Increase for the Period	116,897,591	487,499,665
Net Assets		
Beginning of Period	4,179,137,489	3,663,374,247
End of Period	4,296,035,080	4,150,873,912

Vanguard Eurozone Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The Fund seeks to provide long-term growth of capital by tracking the performance of the MSCI EMU Index, a market-capitalisation-weighted index of common stocks designed to capture 85% of the underlying Euro Zone countries' market capitalisation.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- The global stock rally that began in late 2023 continued into the first quarter of 2024, with a number of major market indices reaching record highs. Labour markets and consumer spending continued on solid footing, and investors remained enthusiastic about the potential for AI-driven economic growth.
- Market sentiment soured mid-period amid slow or stalled progress on inflation and strong economic data from some markets, including the US. This dampened expectations that central banks might soon begin cutting rates. Stocks resumed their upward trajectory, however, with support from the tech sector.
- Global stocks posted strong gains for the period.
- For the period, the fund's benchmark returned 8.33%. Seven of the 11 benchmark sectors contributed positively to returns; standouts included information technology, financials and industrials. The greatest detractors were consumer staples and utilities.
- Among markets, the Netherlands, Germany and Italy were the top contributors. Portugal was the lone detractor.

Benchmark returns in the commentary above are in euros.

Benchmark: MSCI EMU Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Acc	8.80%	8.43%	7.04%
Benchmark	8.33	7.98	6.63
Tracking Difference*	0.47		
Investor EUR	8.80%	8.43%	7.01%
Benchmark	8.33	7.98	6.63
Tracking Difference*	0.47		
Institutional Plus EUR Acc	8.82%	8.48%	7.43%
Benchmark	8.33	7.98	6.93
Tracking Difference*	0.49		
USD Acc	5.56%	7.12%	4.45%
Benchmark	5.10	6.67	4.05
Tracking Difference*	0.46		
Institutional Plus USD Acc	5.58%	7.17%	4.52%
Benchmark	5.10	6.67	4.05
Tracking Difference*	0.48		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: Institutional Plus EUR Acc, 2 September 2014.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
ASML Holding NV	6,896	5,592,479	ASML Holding NV	24,228	21,122,470
LVMH Moët Hennessy Louis Vuitton SE	4,754	3,631,631	LVMH Moët Hennessy Louis Vuitton SE	16,070	13,009,222
SAP SE	17,795	2,901,467	SAP SE	60,309	10,374,750
Banco de Sabadell SA	1,423,664	2,759,773	TotalEnergies SE	163,885	10,021,675
Siemens AG	13,108	2,244,366	Flutter Entertainment plc	54,720	9,955,595
TotalEnergies SE	33,051	2,099,544	Siemens AG	43,984	7,671,145
Schneider Electric SE	9,381	1,897,140	Schneider Electric SE	31,476	6,538,886
Sanofi SA	19,587	1,776,749	Allianz SE	25,405	6,457,464
L'Oreal SA	3,977	1,742,177	L'Oreal SA	13,945	6,162,558
Rexel SA	68,484	1,627,292	Sanofi SA	65,905	5,776,450
Airbus SE	10,225	1,578,429	Air Liquide SA	30,077	5,435,717
Air Liquide SA	8,451	1,534,048	Airbus SE	33,962	5,292,540
Allianz SE	5,885	1,525,650	Iberdrola SA	448,962	5,059,420
CTS Eventim AG & Co. KGaA	16,317	1,295,570	Banco Santander SA	1,022,406	4,193,933
Anheuser-Busch InBev SA	22,685	1,295,367	Deutsche Telekom AG	185,255	4,098,998
Iberdrola SA	106,623	1,234,129	Hermes International SCA	1,827	4,049,915
Deutsche Telekom AG	52,888	1,170,660	Safran SA	19,728	3,791,048
Hermes International SCA	540	1,162,037	ING Groep NV	281,815	3,750,958
Banco Santander SA	271,201	1,158,935	BNP Paribas SA	62,869	3,707,651
Safran SA	5,815	1,105,520	UniCredit SpA	112,967	3,584,309
AXA SA	32,841	1,058,146	Vinci SA	29,929	3,488,865
BNP Paribas SA	15,684	1,009,907	Banco Bilbao Vizcaya Argentaria SA	363,101	3,470,352
EssilorLuxottica SA	5,101	1,006,973	EssilorLuxottica SA	17,045	3,357,018
Mercedes-Benz Group AG	13,996	976,160	Intesa Sanpaolo SpA	1,091,648	3,318,090
			AXA SA	103,089	3,303,640
			Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	7,777	3,294,104

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

Financial Statements

Statement of Investments

30 June 2024

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.36% (31 December 2023: 99.52%)							
Equities 99.36% (31 December 2023: 99.52%)							
Austria 0.55% (31 December 2023: 0.56%)							
Erste Group Bank AG	88,904	3,933,113	0.29%	Dassault Aviation SA	5,148	873,101	0.06%
OMV AG	38,614	1,570,045	0.11%	Dassault Systemes SE	176,247	6,221,519	0.46%
Verbund AG	17,845	1,314,284	0.10%	Edenred SE	65,398	2,577,335	0.19%
Voestalpine AG	28,032	706,967	0.05%	Eiffage SA	19,271	1,652,681	0.12%
		7,524,409	0.55%	Engie SA	218,973	2,920,005	0.21%
Belgium 2.85% (31 December 2023: 2.83%)				Engie SA (Prime De Fidelite)	262,632	3,502,198	0.26%
Ageas SA	41,867	1,786,883	0.13%	EssilorLuxottica SA	77,689	15,631,027	1.15%
Anheuser-Busch InBev SA	236,706	12,810,529	0.94%	Eurazeo SA	6,394	475,394	0.04%
Argenx SE	15,700	6,415,020	0.47%	Eurazeo SE	5,554	412,940	0.03%
D'ieteren Group	5,741	1,137,292	0.08%	Eurofins Scientific SE	35,405	1,648,103	0.12%
Elia Group SA	7,883	689,368	0.05%	Euronext NV	20,967	1,813,645	0.13%
Groupe Bruxelles Lambert NV	23,058	1,536,816	0.11%	Gecina SA REIT	12,007	1,032,002	0.08%
KBC Group NV	66,114	4,356,913	0.32%	Getlink SE	79,119	1,222,388	0.09%
Lotus Bakeries NV	108	1,040,040	0.08%	Hermes International SCA	8,341	17,849,740	1.31%
Sofina SA	4,031	859,409	0.06%	Ipsen SA	10,040	1,149,580	0.08%
Syensqo SA	19,417	1,622,679	0.12%	Kering SA	19,626	6,643,401	0.49%
UCB SA	33,374	4,628,974	0.34%	Klepierre SA REIT	57,147	1,427,532	0.10%
Umicore SA	54,403	763,274	0.06%	La Francaise des Jeux SAEM	28,104	893,707	0.07%
Warehouses de Pauw CVA REIT	46,046	1,164,964	0.09%	Legrand SA	69,621	6,449,689	0.47%
		38,812,161	2.85%	L'Oreal SA	28,677	11,759,004	0.86%
Finland 3.01% (31 December 2023: 2.48%)				L'Oreal SA (Prime De Fidelite)	34,693	14,225,865	1.04%
Elisa OYJ	37,284	1,597,247	0.12%	LVMH Moet Hennessy Louis Vuitton SE	72,638	51,834,477	3.80%
Fortum OYJ	117,273	1,600,776	0.12%	Orange SA	491,367	4,596,247	0.34%
Kesko OYJ Class B	71,703	1,175,212	0.09%	Pernod Ricard SA	53,905	6,829,763	0.50%
Kone OYJ Class B	89,796	4,138,698	0.30%	Publicis Groupe SA	60,320	5,994,602	0.44%
Metso OYJ	162,556	1,606,704	0.12%	Remy Cointreau SA	5,954	463,817	0.03%
Neste OYJ	110,859	1,843,031	0.13%	Renault SA	50,343	2,408,409	0.18%
Nokia OYJ	1,407,266	5,007,756	0.37%	Rexel SA	60,048	1,450,760	0.11%
Nordea Bank Abp	831,941	9,247,024	0.68%	Safran SA	90,011	17,768,171	1.30%
Orion OYJ Class B	28,777	1,147,051	0.08%	Sanofi SA	299,803	26,964,282	1.98%
Sampo OYJ Class A	119,204	4,780,080	0.35%	Sartorius Stedim Biotech	7,652	1,173,052	0.09%
Stora Enso OYJ Class R	152,547	1,945,737	0.14%	Schneider Electric SE	143,356	32,154,751	2.36%
UPM-Kymmene OYJ	140,936	4,597,332	0.34%	SEB SA	3,040	290,624	0.02%
Wartsila OYJ Abp	131,512	2,367,216	0.17%	SEB SA (Prime De Fidelite)	3,656	349,514	0.03%
		41,053,864	3.01%	Societe Generale SA	190,838	4,183,169	0.31%
France 33.50% (31 December 2023: 35.76%)				Sodexo SA	12,739	1,070,076	0.08%
Accor SA	50,712	1,942,270	0.14%	Sodexo SA (XPAR)	10,442	877,128	0.06%
Aeroports de Paris SA	9,038	1,026,717	0.08%	STMicroelectronics NV	178,441	6,578,227	0.48%
Air Liquide SA	68,515	11,050,099	0.81%	Teleperformance SE	14,121	1,388,659	0.10%
Air Liquide SA (Prime De Fidelite)	83,610	13,484,621	0.99%	Thales SA	24,999	3,737,350	0.27%
Airbus SE	156,506	20,073,460	1.47%	TotalEnergies SE	565,955	35,275,975	2.59%
Alstom SA	90,602	1,422,451	0.10%	Unibail-Rodamco-Westfield REIT	30,979	2,277,576	0.17%
Amundi SA	16,303	982,256	0.07%	Veolia Environnement SA	181,936	5,079,653	0.37%
ArcelorMittal SA	124,401	2,658,449	0.20%	Vinci SA	132,013	12,987,439	0.95%
Arkema SA	15,697	1,273,811	0.09%	Vivendi SE	188,496	1,838,967	0.13%
AXA SA	478,398	14,624,627	1.07%			456,894,167	33.50%
BioMerieux	10,747	953,796	0.07%	Germany 25.80% (31 December 2023: 25.48%)			
BNP Paribas SA	272,211	16,204,721	1.19%	adidas AG	42,668	9,514,964	0.70%
Bollore SE	186,906	1,024,245	0.08%	Allianz SE	103,147	26,766,646	1.96%
Bouygues SA	50,094	1,501,317	0.11%	BASF SE	235,233	10,629,003	0.78%
Bureau Veritas SA	83,294	2,153,983	0.16%	Bayer AG	258,868	6,828,938	0.50%
Capgemini SE	40,929	7,600,515	0.56%	Bayerische Motoren Werke AG	84,200	7,441,596	0.55%
Carrefour SA	148,573	1,961,164	0.14%	Bayerische Motoren Werke AG - Preference Shares	15,381	1,268,163	0.09%
Cie de Saint-Gobain SA	120,148	8,725,148	0.64%	Bechtle AG	21,894	962,022	0.07%
Cie Generale des Etablissements Michelin SCA	178,918	6,460,729	0.47%	Beiersdorf AG	26,662	3,640,696	0.27%
Covivio SA REIT	13,074	580,224	0.04%	Brenntag SE	34,503	2,172,309	0.16%
Credit Agricole SA	279,676	3,563,072	0.26%	Carl Zeiss Meditec AG	10,521	690,704	0.05%
Danone SA	169,463	9,672,948	0.71%	Commerzbank AG	278,615	3,952,154	0.29%
				Continental AG	28,832	1,525,213	0.11%
				Covestro AG	49,527	2,714,080	0.20%
				CTS Eventim AG & Co. KGaA	16,317	1,271,094	0.09%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Daimler Truck Holding AG	141,065	5,243,386	0.39%	FinecoBank Banca Fineco SpA	160,000	2,227,200	0.16%
Delivery Hero SE Class A	50,266	1,113,392	0.08%	Infrastrutture Wireless Italiane SpA	88,690	864,728	0.06%
Deutsche Bank AG	499,248	7,442,789	0.55%	Intesa Sanpaolo SpA	3,854,666	13,379,546	0.98%
Deutsche Boerse AG	50,029	9,560,542	0.70%	Leonardo SpA	105,985	2,297,755	0.17%
Deutsche Lufthansa AG	155,449	887,614	0.07%	Mediobanca Banca di Credito Finanziario SpA	133,626	1,829,340	0.13%
Deutsche Post AG	261,180	9,869,992	0.72%	Moncler SpA	58,081	3,314,102	0.24%
Deutsche Telekom AG	853,336	20,036,329	1.47%	Nexi SpA	158,601	903,074	0.07%
Dr Ing hc F Porsche AG - Preference Shares	29,835	2,074,129	0.15%	Poste Italiane SpA	119,056	1,416,171	0.10%
E.ON SE	591,727	7,251,614	0.53%	Prismian SpA	69,425	4,014,153	0.30%
Evonik Industries AG	68,396	1,302,944	0.10%	Recordati Industria Chimica e Farmaceutica SpA	27,195	1,324,396	0.10%
Fresenius Medical Care AG	53,821	1,924,639	0.14%	Snam SpA	528,627	2,183,758	0.16%
Fresenius SE & Co. KGaA	110,717	3,086,790	0.23%	Stellantis NV	583,889	10,784,430	0.79%
GEA Group AG	40,450	1,573,505	0.12%	Telecom Italia SpA	2,688,241	600,822	0.04%
Hannover Rueck SE	15,949	3,775,128	0.28%	Tenaris SA	123,744	1,775,726	0.13%
Heidelberg Materials AG	36,068	3,492,104	0.26%	Terna - Rete Elettrica Nazionale	368,556	2,660,237	0.20%
Henkel AG & Co. KGaA	27,317	2,006,434	0.15%	UniCredit SpA	398,711	13,797,394	1.01%
Henkel AG & Co. KGaA - Preference Shares	44,701	3,720,017	0.27%			111,950,724	8.21%
Infineon Technologies AG	344,028	11,801,880	0.87%	Netherlands 15.94% (31 December 2023: 13.75%)			
Knorr-Bremse AG	19,018	1,355,983	0.10%	ABN AMRO Bank NV GDR	113,274	1,738,756	0.13%
LEG Immobilien SE	19,364	1,476,699	0.11%	Adyen NV	5,727	6,375,296	0.47%
Mercedes-Benz Group AG	211,477	13,655,070	1.00%	Aegon Ltd.	361,557	2,085,461	0.15%
Merck KGaA	34,065	5,271,559	0.39%	AerCap Holdings NV	53,983	4,694,393	0.35%
MTU Aero Engines AG	14,251	3,403,139	0.25%	Akzo Nobel NV	44,707	2,538,463	0.19%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	35,935	16,781,645	1.23%	ASM International NV	12,370	8,804,966	0.65%
Nemetschek SE	15,326	1,407,693	0.10%	ASML Holding NV	105,248	101,480,122	7.44%
Porsche Automobil Holding SE - Preference Shares	40,115	1,693,254	0.12%	ASR Nederland NV	41,531	1,848,545	0.14%
Puma SE	27,663	1,185,913	0.09%	BE Semiconductor Industries NV	20,196	3,153,605	0.23%
QIAGEN NV	58,013	2,236,401	0.16%	Coca-Cola Europacific Partners plc	54,556	3,709,350	0.27%
Rational AG	1,358	1,055,845	0.08%	DSM-Firmenich AG	49,065	5,181,264	0.38%
Rheinmetall AG	11,481	5,461,512	0.40%	Heineken Holding NV	33,984	2,502,922	0.18%
RWE AG	166,762	5,328,046	0.39%	Heineken NV	75,831	6,847,539	0.50%
SAP SE	275,002	52,118,379	3.82%	IMCD NV	14,925	1,929,803	0.14%
Sartorius AG - Preference Shares	6,861	1,502,559	0.11%	ING Groep NV	870,443	13,894,011	1.02%
Scout24 SE	19,948	1,420,298	0.10%	InPost SA	52,264	860,265	0.06%
Siemens AG	200,190	34,777,007	2.55%	JDE Peet's NV	31,733	590,234	0.04%
Siemens Energy AG	158,427	3,851,360	0.28%	Koninklijke Ahold Delhaize NV	248,587	6,858,515	0.50%
Siemens Healthineers AG	74,559	4,011,274	0.29%	Koninklijke KPN NV	1,039,571	3,721,664	0.27%
Symrise AG Class A	35,094	4,011,244	0.29%	Koninklijke Philips NV	212,065	5,002,613	0.37%
Talanx AG	16,851	1,256,242	0.09%	NN Group NV	71,745	3,117,320	0.23%
Volkswagen AG	7,632	855,547	0.06%	OCI NV	28,169	641,972	0.05%
Volkswagen AG - Preference Shares	54,544	5,748,938	0.42%	Prosus NV	373,420	12,419,949	0.91%
Vonovia SE	193,376	5,134,133	0.38%	Randstad NV	28,356	1,200,310	0.09%
Zalando SE	58,648	1,283,805	0.09%	Universal Music Group NV	217,220	6,034,372	0.44%
		351,824,355	25.80%	Wolters Kluwer NV	65,425	10,127,790	0.74%
						217,359,500	15.94%
Ireland 1.03% (31 December 2023: 1.56%)				Portugal 0.56% (31 December 2023: 0.66%)			
AIB Group plc	445,410	2,198,544	0.16%	EDP - Energias de Portugal SA	822,258	2,877,081	0.21%
Bank of Ireland Group plc	272,382	2,660,627	0.19%	EDP Renovaveis SA	81,298	1,060,939	0.08%
Kerry Group plc Class A	41,333	3,126,841	0.23%	Galp Energia SGPS SA	121,795	2,401,797	0.17%
Kingspan Group plc	40,773	3,241,454	0.24%	Jeronimo Martins SGPS SA	74,122	1,352,727	0.10%
Smurfit Kappa Group plc	69,019	2,871,190	0.21%			7,692,544	0.56%
		14,098,656	1.03%	Spain 7.91% (31 December 2023: 7.91%)			
Italy 8.21% (31 December 2023: 7.80%)				Acciona SA	6,507	717,722	0.05%
Amplifon SpA	33,197	1,103,468	0.08%	ACS Actividades de Construccion y Servicios SA	53,241	2,144,548	0.16%
Amplifon SpA - Rights Issue 10/8/2024	32,211	1	0.00%	Aena SME SA	19,839	3,729,732	0.27%
Assicurazioni Generali SpA	268,508	6,253,551	0.46%	Amadeus IT Group SA	118,696	7,375,769	0.54%
Danco BPM SpA	336,874	2,025,960	0.15%	Banco Bilbao Vizcaya Argentaria SA	1,538,331	14,386,472	1.05%
Davidte Campari-Milano NV	161,308	1,423,382	0.11%	Banco de Sabadell SA	1,423,664	2,563,307	0.19%
DiaSorin SpA	5,994	557,802	0.04%	Banco Santander SA	4,170,001	18,058,189	1.32%
Enel SpA	2,143,560	13,920,279	1.02%	CaixaBank SA	989,598	4,891,583	0.36%
Eni SpA	562,844	8,079,063	0.59%				
EXOR NV	26,346	2,574,004	0.19%				
Ferrari NV	33,203	12,640,382	0.93%				

Statement of Assets and Liabilities

	Notes	Euro (€) As at 30 June 2024	Euro (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	1,355,127,494	1,493,527,831
Cash		4,502,020	2,784,453
Receivables:			
Interest and Dividends		7,692,627	6,251,079
Capital Shares Issued		1,945,546	4,262,129
Margin Cash Due from Broker		749,720	634,107
Total Current Assets		1,370,017,407	1,507,459,599
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	46,597	73,153
Payables and Other Liabilities:			
Capital Shares Redeemed		5,974,181	6,466,112
Management Fees Payable	12	118,646	145,070
Total Current Liabilities		6,139,424	6,684,335
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,363,877,983	1,500,775,264

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
Net Assets	€1,023,210,741	€1,152,142,848	€923,950,415
Number of Shares Outstanding	3,355,313	4,110,660	3,934,516
Net Asset Value Per Share¹	€304.95	€280.28	€234.83
Investor EUR			
Net Assets	€42,845,299	€58,912,960	€47,243,821
Number of Shares Outstanding	162,219	242,687	232,284
Net Asset Value Per Share¹	€264.12	€242.75	€203.39
Institutional Plus EUR Acc			
Net Assets	€289,849,313	€281,603,421	€199,477,650
Number of Shares Outstanding	1,433,907	1,516,035	1,282,262
Net Asset Value Per Share¹	€202.14	€185.75	€155.57
USD Acc			
EUR (€) Equivalent	€7,301,429	€6,261,808	€4,876,538
Net Assets	\$7,825,672	\$6,917,106	\$5,204,485
Number of Shares Outstanding	23,940	22,339	20,764
Net Asset Value Per Share¹	\$326.89	\$309.64	\$250.65
Institutional Plus USD Acc			
EUR (€) Equivalent	€671,201	€1,854,227	€1,679,220
Net Assets	\$719,393	\$2,048,272	\$1,792,148
Number of Shares Outstanding	4,442	13,354	14,440
Net Asset Value Per Share¹	\$161.95	\$153.38	\$124.11

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

Statement of Operations

	Notes	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		102,162	79,561
Dividend Income		38,109,049	38,094,827
Securities Lending Income		42,842	36,725
Net Gain on Financial Instruments		91,776,767	160,413,247
Total Investment Income		130,030,820	198,624,360
Expenses			
Management Fees	12	799,325	780,373
Transaction Fees and Commissions		207,482	488,060
Other Expenses		702	—
Total Expenses		1,007,509	1,268,433
Finance Costs			
Interest Expense		10,161	5,064
Total Finance Costs		10,161	5,064
Net Investment Income		129,013,150	197,350,863
Taxation	5	(2,178,087)	(2,062,681)
Net Increase in Net Assets		126,835,063	195,288,182

Statement of Changes in Net Assets

	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	126,835,063	195,288,182
Capital Transactions		
Subscriptions	394,643,461	402,090,782
Redemptions	(658,375,805)	(236,253,102)
Total Capital Transactions	(263,732,344)	165,837,680
Total (Decrease)/Increase for the Period	(136,897,281)	361,125,862
Net Assets		
Beginning of Period	1,500,775,264	1,177,227,644
End of Period	1,363,877,983	1,538,353,506

Vanguard Global Small-Cap Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The fund seeks to provide long-term growth of capital by tracking the performance of the MSCI World Small Cap Index, a market-capitalisation-weighted index of small-cap companies in developed countries.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- The global stock rally that began in late 2023 continued into the first quarter of 2024, with a number of major market indices reaching record highs. Labour markets and consumer spending continued on solid footing, and investors remained enthusiastic about the potential for AI-driven economic growth.
- Market sentiment soured mid-period amid slow or stalled progress on inflation and strong economic data from some markets, including the US. This dampened expectations that central banks might soon begin cutting rates. Stocks resumed their upward trajectory, however, with support from the tech sector.
- Global stocks finished the six months up 10.43%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US outperformed. Outside the US, emerging markets fared better than Europe and Asia-Pacific.
- The fund's benchmark index returned 1.49% for the period.
- Results were positive in over half of the benchmark's 11 sectors. By sector, industrials, financials and information technology helped performance most. Real estate was the biggest detractor.
- US stocks, which accounted for more than half the index, contributed most to results. Germany, Japan and France were the biggest detractors.

Benchmark returns in the commentary above are in US dollars.

Benchmark: MSCI World Small Cap Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Acc	4.58%	8.08%	8.76%
Benchmark	4.61	8.18	8.93
Tracking Difference*	-0.03		
EUR Dist	4.58%	8.08%	7.41%
Benchmark	4.61	8.18	7.54
Tracking Difference*	-0.03		
Investor EUR	4.58%	8.08%	8.75%
Benchmark	4.61	8.18	8.93
Tracking Difference*	-0.03		
Institutional Plus EUR Acc	4.61%	8.14%	8.83%
Benchmark	4.61	8.18	8.93
Tracking Difference*	—		
GBP Acc	2.33%	6.92%	9.39%
Benchmark	2.35	7.02	9.55
Tracking Difference*	-0.02		
GBP Dist	2.33%	6.92%	9.39%
Benchmark	2.35	7.02	9.55
Tracking Difference*	-0.02		
Institutional Plus GBP Acc	2.35%	6.98%	9.37%
Benchmark	2.35	7.02	9.46
Tracking Difference*	—		
Institutional Plus GBP Dist	2.35%	6.98%	9.37%
Benchmark	2.35	7.02	9.46
Tracking Difference*	—		

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
USD Acc	1.47%	6.78%	6.13%
Benchmark	1.49	6.87	6.29
Tracking Difference*	-0.02		

Each benchmark is in its respective currency.
 Sources: Vanguard Global Advisers, LLC, and MSCI.
 Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: EUR Dist, 8 March 2018; Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
BorgWarner, Inc.	130,297	4,636,997	MicroStrategy, Inc. Class A	8,226	12,540,455
Hasbro, Inc.	75,511	4,505,565	Pure Storage, Inc. Class A	166,545	10,040,998
Globe Life, Inc.	52,675	4,355,933	EMCOR Group, Inc.	25,813	10,032,481
FMC Corp.	70,264	4,266,990	Williams-Sonoma, Inc.	32,766	7,717,376
Vail Resorts, Inc.	21,429	4,052,415	Banco de Sabadell SA	3,171,320	6,552,863
Lear Corp.	32,228	4,036,889	SCREEN Holdings Co., Ltd.	43,200	5,407,577
Robert Half, Inc.	60,127	3,859,027	Asics Corp.	90,600	4,992,808
Darling Ingredients, Inc.	89,771	3,614,325	Trelleborg AB	126,219	4,908,490
Jazz Pharmaceuticals plc	33,264	3,498,818	AppLovin Corp. Class A	77,286	4,615,520
Liberty Broadband Corp. Class A	64,372	3,481,881	Chord Energy Corp.	22,672	4,203,616
Dropbox, Inc. Class A	140,241	3,149,217	Rexel SA	131,635	3,376,037
VF Corp.	190,973	3,075,536	Spirit Realty Capital, Inc. REIT	74,603	3,158,020
BILL Holdings, Inc.	56,238	2,921,946	CTS Eventim AG & Co. KGaA	35,963	3,092,290
Liberty Global Ltd. Class C	169,910	2,900,364	Pro Medicus Ltd.	29,723	2,374,446
MISUMI Group, Inc.	160,200	2,746,216	Enerplus Corp.	116,378	2,343,177
Liberty Media Corp.-Liberty SiriusXM	109,509	2,461,689	Seven Group Holdings Ltd.	85,718	2,149,446
Japan Metropolitan Fund Invest REIT	3,954	2,324,872	MDC Holdings, Inc.	33,405	2,100,770
KDX Realty Investment Corp. REIT Class A	2,369	2,285,678	American Equity Investment Life Holding Co.	36,823	2,078,085
GLP J-Reit REIT	2,729	2,271,249	InPost SA	115,625	2,060,150
Algonquin Power & Utilities Corp.	376,736	2,229,846	Physicians Realty Trust REIT	127,622	1,443,405

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

Financial Statements

Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.94% (31 December 2023: 98.11%)							
Equities 98.94% (31 December 2023: 98.11%)							
Australia 3.30% (31 December 2023: 3.43%)							
Abacus Group REIT	252,477	194,752	0.00%	Deep Yellow Ltd.	484,845	433,897	0.01%
Abacus Storage King REIT	342,781	264,410	0.01%	Deterra Royalties Ltd.	227,662	606,656	0.01%
Accent Group Ltd.	199,574	257,907	0.01%	Dexus Industria REIT	102,221	192,517	0.00%
AET and D Holdings No.1 Ltd. Unlisted Shares	24,489	—	0.00%	Dicker Data Ltd.	47,919	309,146	0.01%
AGL Energy Ltd.	347,453	2,513,063	0.06%	Domain Holdings Australia Ltd.	158,674	323,210	0.01%
Alpha HPA Ltd.	369,693	213,568	0.01%	Domino's Pizza Enterprises Ltd.	39,748	952,725	0.02%
ALS Ltd.	290,346	2,716,645	0.06%	Downer EDI Ltd.	375,557	1,163,785	0.03%
Altium Ltd.	67,419	3,063,104	0.07%	Eagers Automotive Ltd.	83,447	586,280	0.01%
Alumina Ltd.	1,060,608	1,200,614	0.03%	Elders Ltd.	92,791	505,679	0.01%
Amotiv Ltd.	80,672	565,706	0.01%	Emerald Resources NL	311,441	734,225	0.02%
AMP Ltd.	1,522,261	1,113,223	0.03%	Evolution Mining Ltd.	1,131,450	2,644,736	0.06%
Ansell Ltd.	80,287	1,423,602	0.03%	EVT Ltd.	53,126	412,280	0.01%
APM Human Services International Ltd.	203,752	188,465	0.00%	Firefinch Ltd.	505,678	20,263	0.00%
ARB Corp., Ltd.	43,410	1,090,945	0.03%	FleetPartners Group Ltd.	151,807	362,956	0.01%
Arena REIT	191,413	494,722	0.01%	Flight Centre Travel Group Ltd.	112,738	1,519,394	0.04%
Atlas Arteria Ltd.	642,280	2,191,918	0.05%	G8 Education Ltd.	393,470	311,393	0.01%
AUB Group Ltd.	64,367	1,362,274	0.03%	Genesis Minerals Ltd.	549,459	644,008	0.02%
Audinate Group Ltd.	43,648	461,449	0.01%	Gold Road Resources Ltd.	642,458	733,702	0.02%
Aussie Broadband Ltd.	127,662	294,996	0.01%	GrainCorp Ltd. Class A	124,606	738,145	0.02%
Austal Ltd.	192,886	320,759	0.01%	Growthpoint Properties Australia Ltd. REIT	193,916	281,030	0.01%
Australian Agricultural Co., Ltd.	120,207	116,808	0.00%	Hansen Technologies Ltd.	89,714	272,016	0.01%
AVZ Minerals Ltd.	1,131,446	75,564	0.00%	Harvey Norman Holdings Ltd.	310,760	865,446	0.02%
Bank of Queensland Ltd.	362,100	1,405,023	0.03%	Healius Ltd.	362,128	362,771	0.01%
Bapcor Ltd.	186,872	641,485	0.02%	HealthCo REIT	202,822	143,582	0.00%
Beach Energy Ltd.	937,473	932,876	0.02%	Helia Group Ltd.	155,473	401,832	0.01%
Bega Cheese Ltd.	157,623	447,391	0.01%	HMC Capital Ltd. REIT	122,687	590,762	0.01%
Bellevue Gold Ltd.	636,369	758,623	0.02%	HomeCo Daily Needs REIT	1,019,838	790,075	0.02%
Bendigo & Adelaide Bank Ltd.	325,231	2,495,691	0.06%	HUB24 Ltd.	48,142	1,496,659	0.04%
Boss Energy Ltd.	232,821	642,172	0.02%	IDP Education Ltd.	152,676	1,544,765	0.04%
Breville Group Ltd.	58,769	1,065,214	0.03%	IGO Ltd.	379,860	1,430,809	0.03%
Brickworks Ltd.	40,949	716,512	0.02%	Iluka Resources Ltd.	236,694	1,035,398	0.02%
BWP Trust REIT	307,715	711,056	0.02%	Imdex Ltd.	302,306	448,207	0.01%
Capricorn Metals Ltd.	186,348	594,883	0.01%	Incitec Pivot Ltd.	1,075,588	2,083,161	0.05%
Centuria Capital Group	362,400	399,348	0.01%	Ingenia Communities Group REIT	227,546	726,400	0.02%
Centuria Industrial REIT	323,747	650,805	0.02%	Inghams Group Ltd.	208,046	502,976	0.01%
Centuria Office REIT	180,258	133,026	0.00%	Insignia Financial Ltd.	300,093	458,955	0.01%
Cettire Ltd.	138,922	108,552	0.00%	IPH Ltd.	134,947	565,080	0.01%
Challenger Ltd.	239,004	1,118,928	0.03%	IRESS Ltd.	105,724	568,393	0.01%
Champion Iron Ltd.	219,654	938,854	0.02%	JB Hi-Fi Ltd.	61,789	2,525,879	0.06%
Charter Hall Group REIT	270,794	2,021,900	0.05%	Johns Lyng Group Ltd.	117,549	447,479	0.01%
Charter Hall Long Wale REIT	351,634	763,226	0.02%	Judo Capital Holdings Ltd.	420,660	353,982	0.01%
Charter Hall Retail REIT	294,751	639,761	0.02%	Jumbo Interactive Ltd.	29,316	338,516	0.01%
Charter Hall Social Infrastructure REIT	189,247	299,541	0.01%	Karoon Energy Ltd.	436,936	534,008	0.01%
Cleanaway Waste Management Ltd.	1,202,484	2,224,529	0.05%	Kelsian Group Ltd.	91,598	315,045	0.01%
Clinuvel Pharmaceuticals Ltd.	22,621	232,201	0.01%	Latin Resources Ltd.	1,271,313	144,338	0.00%
Codan Ltd.	51,189	411,264	0.01%	Lendlease Corp., Ltd.	359,319	1,298,244	0.03%
Collins Foods Ltd.	65,658	399,032	0.01%	Leo Lithium Ltd.	529,471	178,572	0.00%
Coronado Global Resources, Inc. Class CDI	522,055	413,155	0.01%	Lifestyle Communities Ltd.	61,758	512,676	0.01%
Corporate Travel Management Ltd.	68,816	609,413	0.01%	Liontown Resources Ltd.	770,571	465,736	0.01%
Credit Corp. Group Ltd.	37,654	376,454	0.01%	Lovisa Holdings Ltd.	36,708	805,822	0.02%
Cromwell Property Group REIT	925,671	241,102	0.01%	Lynas Rare Earths Ltd.	494,642	1,958,956	0.05%
Data#3 Ltd.	85,426	477,523	0.01%	MA Financial Group Ltd.	57,167	171,042	0.00%
de Grey Mining Ltd.	1,089,476	829,471	0.02%	Maas Group Holdings Ltd.	66,711	188,459	0.00%
				Mader Group Ltd.	25,171	105,738	0.00%
				Magellan Financial Group Ltd.	102,525	576,529	0.01%
				McMillan Shakespeare Ltd.	29,875	349,559	0.01%
				Megaport Ltd.	84,562	633,646	0.01%
				Metcash Ltd.	592,218	1,400,115	0.03%
				MMA Offshore Ltd.	162,488	279,975	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Monadelphous Group Ltd.	51,482	441,468	0.01%	Whitehaven Coal Ltd.	453,220	2,315,525	0.05%
Mount Gibson Iron Ltd.	270,367	74,031	0.00%	Worley Ltd.	271,514	2,716,333	0.06%
Nanosonics Ltd.	130,507	260,606	0.01%	Yancoal Australia Ltd.	218,926	967,908	0.02%
National Storage REIT	851,324	1,307,680	0.03%	Zip Co., Ltd.	521,413	508,409	0.01%
Netwealth Group Ltd.	69,339	1,026,649	0.02%			140,391,065	3.30%
Neuren Pharmaceuticals Ltd.	64,695	919,003	0.02%	Austria 0.34% (31 December 2023: 0.34%)			
New Hope Corp., Ltd.	281,011	915,845	0.02%	ANDRITZ AG	38,951	2,414,991	0.06%
NEXTDC Ltd.	341,325	4,018,827	0.09%	AT&S Austria Technologie & Systemtechnik AG	13,884	320,817	0.01%
nib holdings Ltd.	269,768	1,324,209	0.03%	BAWAG Group AG	42,554	2,695,388	0.06%
Nick Scali Ltd.	37,427	345,190	0.01%	CA Immobilien Anlagen AG	25,093	832,620	0.02%
Nickel Industries Ltd.	992,116	530,068	0.01%	DO & CO AG	4,273	760,212	0.02%
Nine Entertainment Co. Holdings Ltd.	757,515	708,269	0.02%	EVN AG	19,956	637,358	0.02%
NRW Holdings Ltd.	243,652	502,814	0.01%	IMMOFINANZ AG	19,359	537,373	0.01%
Nufarm Ltd.	191,326	587,775	0.01%	Lenzing AG	9,977	350,191	0.01%
Objective Corp., Ltd.	18,423	148,015	0.00%	Oesterreichische Post AG	18,795	603,299	0.01%
oOh!media Ltd.	260,742	235,084	0.01%	Palfinger AG	8,000	190,343	0.00%
Orora Ltd.	733,213	964,662	0.02%	Porr AG	7,479	112,219	0.00%
Paladin Energy Ltd.	155,587	1,296,781	0.03%	Raiffeisen Bank International AG	73,297	1,274,179	0.03%
Pepper Money Ltd.	91,471	89,190	0.00%	Schoeller-Bleckmann Oilfield Equipment AG	5,114	207,179	0.00%
Perenti Ltd.	424,074	283,218	0.01%	UNIQA Insurance Group AG	76,664	654,030	0.02%
Perpetual Ltd.	57,378	816,597	0.02%	Vienna Insurance Group AG Wiener Versicherung Gruppe	21,934	716,987	0.02%
Perseus Mining Ltd.	756,981	1,188,042	0.03%	Wienerberger AG	64,103	2,127,026	0.05%
PEXA Group Ltd.	77,932	717,727	0.02%			14,434,212	0.34%
Pinnacle Investment Management Group Ltd.	77,020	729,388	0.02%	Belgium 0.43% (31 December 2023: 0.51%)			
Platinum Asset Management Ltd.	234,608	162,950	0.00%	Ackermans & van Haaren NV	12,319	2,132,266	0.05%
PointsBet Holdings Ltd. - Warrants 10/7/2024	3,929	—	0.00%	Aedifica SA REIT	27,138	1,647,674	0.04%
PolyNovo Ltd.	362,705	593,470	0.01%	Barco NV	38,908	432,008	0.01%
Premier Investments Ltd.	47,274	983,466	0.02%	Bekaert SA	20,119	842,664	0.02%
PWR Holdings Ltd.	46,455	340,654	0.01%	bpost SA	57,146	185,270	0.00%
Qube Holdings Ltd.	960,211	2,340,661	0.06%	Cofinimmo SA REIT	20,156	1,217,283	0.03%
Ramelius Resources Ltd.	600,202	769,622	0.02%	Colruyt Group N.V	26,310	1,257,055	0.03%
Red 5 Ltd.	3,451,661	829,869	0.02%	Deme Group NV	4,175	725,773	0.02%
Redox Ltd.	103,730	211,985	0.01%	Fagron	37,278	727,938	0.02%
Region RE Ltd. REIT	673,818	945,020	0.02%	Galapagos NV	24,429	611,083	0.01%
Regis Resources Ltd.	431,718	506,007	0.01%	KBC Ancora	18,511	863,004	0.02%
Reliance Worldwide Corp., Ltd.	454,502	1,371,997	0.03%	Kinopolis Group NV	8,766	319,898	0.01%
Resolute Mining Ltd.	1,097,134	381,015	0.01%	Melexis NV	11,410	983,185	0.02%
Rural Funds Group REIT	240,073	319,864	0.01%	Montea NV REIT	8,724	739,581	0.02%
Sandfire Resources Ltd.	286,849	1,672,424	0.04%	Ontex Group NV	33,391	290,231	0.01%
SG Fleet Group Ltd.	81,729	180,123	0.00%	Proximus SADP	71,698	572,475	0.01%
Sigma Healthcare Ltd.	816,827	695,535	0.02%	Recticel SA	24,000	319,467	0.01%
Silex Systems Ltd.	101,717	362,076	0.01%	Retail Estates NV REIT	6,320	419,954	0.01%
Sims Ltd.	88,146	606,344	0.01%	Shurgard Self Storage Ltd. REIT	19,163	740,393	0.02%
SiteMinder Ltd.	127,442	433,221	0.01%	Solvay SA	41,164	1,450,143	0.03%
SmartGroup Corp., Ltd.	71,803	405,208	0.01%	Tessenderlo Group SA	13,162	333,616	0.01%
Stanmore Resources Ltd.	167,320	395,576	0.01%	VGP NV	7,919	882,668	0.02%
Star Entertainment Group Ltd.	1,307,675	427,932	0.01%	Xior Student Housing NV REIT	19,326	620,344	0.01%
Steadfast Group Ltd.	586,273	2,419,732	0.06%			18,313,973	0.43%
Strike Energy Ltd.	1,490,050	278,636	0.01%	Canada 3.79% (31 December 2023: 3.56%)			
Super Retail Group Ltd.	88,129	821,054	0.02%	ADENTRA, Inc.	13,099	356,780	0.01%
Tabcorp Holdings Ltd.	1,380,662	645,453	0.02%	Advantage Energy Ltd.	86,302	654,668	0.02%
Technology One Ltd.	166,838	2,072,463	0.05%	Aecon Group, Inc.	34,698	430,571	0.01%
Telix Pharmaceuticals Ltd.	146,064	1,819,286	0.04%	Africa Oil Corp.	195,707	348,979	0.01%
Temple & Webster Group Ltd.	47,146	295,658	0.01%	AG Growth International, Inc.	9,614	369,004	0.01%
Ventia Services Group Pty Ltd.	448,277	1,146,632	0.03%	Alamos Gold, Inc. Class A	231,700	3,633,779	0.09%
Viva Energy Group Ltd.	666,065	1,401,219	0.03%	Algoma Steel Group, Inc.	56,500	391,848	0.01%
Vulcan Steel Ltd.	37,527	167,166	0.00%	Algonquin Power & Utilities Corp.	365,107	2,145,255	0.05%
WA1 Resources Ltd.	21,016	270,605	0.01%	Allied Properties REIT	33,408	373,791	0.01%
Waypoint Ltd. REIT	362,665	525,587	0.01%	Altius Minerals Corp.	23,239	359,875	0.01%
Webjet Ltd.	212,140	1,272,266	0.03%	Altus Group Ltd.	24,973	922,013	0.02%
Weebit Nano Ltd.	99,611	169,639	0.00%	Andlauer Healthcare Group, Inc.	11,428	324,212	0.01%
West African Resources Ltd.	556,618	598,497	0.01%				
Westgold Resources Ltd.	273,299	441,705	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Aritzia, Inc.	45,504	1,287,620	0.03%	Enerflex Ltd.	69,907	377,033	0.01%
Artis REIT	31,750	148,036	0.00%	Energy Fuels, Inc.	85,034	515,169	0.01%
Atco Ltd. Class I	44,269	1,260,761	0.03%	Enghouse Systems Ltd.	24,817	547,176	0.01%
Athabasca Oil Corp.	327,672	1,240,429	0.03%	EQB, Inc.	17,981	1,225,234	0.03%
AtkinsRealis Group, Inc.	98,540	4,264,654	0.10%	Equinox Gold Corp.	200,964	1,048,623	0.02%
ATS Corp.	48,416	1,566,395	0.04%	ERO Copper Corp.	50,574	1,080,706	0.03%
AutoCanada, Inc.	14,363	201,849	0.00%	Evertz Technologies Ltd.	12,140	110,013	0.00%
Aya Gold & Silver, Inc.	69,135	686,121	0.02%	Exchange Income Corp.	13,494	445,938	0.01%
B2Gold Corp.	791,756	2,123,539	0.05%	Extendicare, Inc.	34,584	182,985	0.00%
Badger Infrastructure Solutions Ltd.	19,476	586,266	0.01%	Fiera Capital Corp.	44,056	252,420	0.01%
Ballard Power Systems, Inc.	194,695	439,659	0.01%	Filo Corp.	52,763	967,074	0.02%
Bausch Health Cos, Inc.	165,187	1,151,667	0.03%	Finning International, Inc.	82,820	2,427,676	0.06%
Baytex Energy Corp.	111,400	387,672	0.01%	First Capital REIT	57,810	621,045	0.01%
Baytex Energy Corp. (XTSE)	299,784	1,038,460	0.02%	First Majestic Silver Corp.	166,397	984,993	0.02%
Birchcliff Energy Ltd.	159,582	700,908	0.02%	First National Financial Corp.	10,881	283,009	0.01%
Bird Construction, Inc.	31,671	620,759	0.01%	Fission Uranium Corp.	374,576	328,491	0.01%
Bitfarms Ltd.	193,942	500,322	0.01%	Foran Mining Corp.	151,306	433,456	0.01%
BlackBerry Ltd.	299,885	749,521	0.02%	Fortuna Mining Corp.	180,714	883,529	0.02%
Boardwalk REIT	10,798	556,176	0.01%	Freehold Royalties Ltd.	69,434	691,118	0.02%
Bombardier, Inc. Class B	49,732	3,188,503	0.07%	Frontera Energy Corp.	26,524	157,979	0.00%
Boralex, Inc. Class A	49,933	1,222,827	0.03%	Fusion Pharmaceuticals, Inc.	23,029	12,666	0.00%
Boyd Group Services, Inc.	12,244	2,299,368	0.05%	GDI Integrated Facility Services, Inc.	7,118	167,761	0.00%
Brookfield Business Corp. Class A	15,245	313,178	0.01%	Gibson Energy, Inc.	92,490	1,571,522	0.04%
Brookfield Infrastructure Corp. Class A	67,707	2,278,664	0.05%	goeasy Ltd.	7,789	1,122,058	0.03%
Brookfield Reinsurance Ltd.	8,712	362,589	0.01%	Granite REIT	14,907	738,514	0.02%
BSR REIT	20,153	240,636	0.01%	H&R REIT	66,677	436,116	0.01%
Calian Group Ltd.	6,766	278,136	0.01%	Hammond Power Solutions, Inc. Class A	4,661	379,768	0.01%
Calibre Mining Corp.	402,407	529,347	0.01%	Headwater Exploration, Inc.	128,756	682,195	0.02%
Canaccord Genuity Group, Inc.	54,805	338,839	0.01%	Hudbay Minerals, Inc.	230,313	2,083,732	0.05%
Canada Goose Holdings, Inc.	25,447	328,978	0.01%	Hut 8 Corp.	43,301	647,657	0.02%
Canadian Western Bank	54,808	1,737,546	0.04%	IAMGOLD Corp.	320,540	1,203,929	0.03%
Canfor Corp.	32,298	342,488	0.01%	Innervex Renewable Energy, Inc.	106,796	798,424	0.02%
Capital Power Corp.	74,272	2,116,319	0.05%	Interfor Corp.	30,995	374,201	0.01%
Capstone Copper Corp.	329,348	2,334,692	0.05%	International Petroleum Corp.	47,501	628,325	0.01%
Cardinal Energy Ltd.	73,273	358,775	0.01%	InterRent REIT	37,653	327,728	0.01%
Cargojet, Inc.	5,094	521,182	0.01%	Jamieson Wellness, Inc.	24,692	523,488	0.01%
Cascades, Inc.	40,589	267,854	0.01%	K92 Mining, Inc.	139,106	798,028	0.02%
Celestica, Inc.	67,288	3,852,335	0.09%	Karora Resources, Inc.	108,921	474,417	0.01%
Centerra Gold, Inc.	121,310	815,619	0.02%	Kelt Exploration Ltd.	100,974	470,058	0.01%
CES Energy Solutions Corp.	134,405	756,326	0.02%	Killam Apartment REIT	28,666	356,976	0.01%
Choice Properties REIT	74,948	703,279	0.02%	Kinaxis, Inc.	15,907	1,833,952	0.04%
CI Financial Corp.	76,107	800,921	0.02%	Knight Therapeutics, Inc.	40,798	169,054	0.00%
Cogeco Communications, Inc.	7,097	267,574	0.01%	Labrador Iron Ore Royalty Corp.	33,817	719,169	0.02%
Colliers International Group, Inc.	25,066	2,798,504	0.07%	Lassonde Industries, Inc. Class A	1,897	214,065	0.00%
Computer Modelling Group Ltd.	48,475	467,267	0.01%	Laurentian Bank of Canada	23,307	452,224	0.01%
Convergence Technology Solutions Corp.	118,762	373,206	0.01%	Leon's Furniture Ltd.	11,385	190,450	0.00%
Coveo Solutions, Inc.	11,106	63,226	0.00%	Lightspeed Commerce, Inc.	81,172	1,109,304	0.03%
Crew Energy, Inc.	62,838	197,007	0.00%	Linamar Corp.	24,855	1,207,738	0.03%
Crombie REIT	27,568	256,873	0.01%	Lithium Americas Argentina Corp.	56,468	179,925	0.00%
Cronos Group, Inc.	104,544	243,721	0.01%	Lithium Americas Corp.	104,583	278,499	0.01%
CT REIT	25,282	243,517	0.01%	Lundin Gold, Inc.	59,926	885,084	0.02%
Definity Financial Corp.	44,877	1,475,184	0.03%	MAG Silver Corp.	54,090	631,679	0.01%
Denison Mines Corp.	502,620	1,006,452	0.02%	Major Drilling Group International, Inc.	41,191	273,332	0.01%
dentalcorp Holdings Ltd.	57,046	343,523	0.01%	Maple Leaf Foods, Inc.	48,221	807,707	0.02%
Docebo, Inc.	9,161	353,693	0.01%	Martinrea International, Inc.	33,916	285,040	0.01%
Dream Industrial REIT	77,447	717,107	0.02%	Mattr Corp.	38,820	474,345	0.01%
DREAM Unlimited Corp. Class A	11,876	170,544	0.00%	MDA Space Ltd.	55,344	552,490	0.01%
Dundee Precious Metals, Inc.	106,016	829,781	0.02%	Methanex Corp.	38,979	1,881,509	0.04%
Dye & Durham Ltd.	29,024	261,319	0.01%	Minto Apartment REIT	7,931	85,665	0.00%
Eldorado Gold Corp.	113,469	1,675,893	0.04%	Morguard Corp.	2,273	184,667	0.00%
Endeavour Silver Corp.	125,456	441,001	0.01%	Morguard North American Residential REIT	8,503	96,194	0.00%
				MTY Food Group, Inc.	12,476	409,743	0.01%

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Mullen Group Ltd.	47,616	457,247	0.01%	Triple Flag Precious Metals Corp.	40,779	632,390	0.01%
New Gold, Inc.	458,889	905,470	0.02%	Trisura Group Ltd.	25,766	779,184	0.02%
NexGen Energy Ltd.	299,540	2,088,363	0.05%	Veren, Inc.	333,424	2,629,185	0.06%
NFI Group, Inc.	49,444	572,363	0.01%	Vermilion Energy, Inc.	87,830	966,653	0.02%
NGEx Minerals Ltd.	74,173	439,070	0.01%	Well Health Technologies Corp.	123,678	425,712	0.01%
North American Construction Group Ltd.	12,204	235,277	0.01%	Wesdome Gold Mines Ltd.	89,291	719,105	0.02%
North West Co., Inc.	26,740	809,812	0.02%	Westshore Terminals Investment Corp.	19,434	322,539	0.01%
NorthWest Healthcare Properties REIT	57,677	196,423	0.00%	Whitecap Resources, Inc.	335,425	2,453,761	0.06%
Novagold Resources, Inc.	128,533	449,938	0.01%	Winpak Ltd.	17,976	586,567	0.01%
Nuvei Corp.	35,097	1,136,513	0.03%			161,049,255	3.79%
NuVista Energy Ltd.	90,218	937,553	0.02%	Denmark 0.83% (31 December 2023: 0.69%)			
Obsidian Energy Ltd.	41,602	311,327	0.01%	ALK-Abello A/S	76,307	1,678,969	0.04%
OceanaGold Corp.	409,287	939,205	0.02%	Alm Brand A/S	471,532	937,887	0.02%
Orla Mining Ltd.	124,929	479,320	0.01%	Ambu A/S Class B	104,439	2,011,271	0.05%
Osisko Gold Royalties Ltd.	94,721	1,475,830	0.03%	Bavarian Nordic A/S	43,992	1,091,233	0.03%
Osisko Mining, Inc.	208,201	435,163	0.01%	cBrain	6,063	212,608	0.01%
Paramount Resources Ltd. Class A	44,504	1,010,841	0.02%	Chemometec A/S	8,771	383,956	0.01%
Parex Resources, Inc.	56,520	905,410	0.02%	D/S Norden A/S	12,312	536,489	0.01%
Park Lawn Corp.	21,363	406,074	0.01%	Dfds A/S	17,808	503,923	0.01%
Pason Systems, Inc.	47,970	646,097	0.02%	FLSmith & Co. A/S	24,085	1,198,331	0.03%
Patriot Battery Metals, Inc.	63,222	238,408	0.01%	GN Store Nord A/S	77,566	2,163,715	0.05%
Pet Valu Holdings Ltd.	22,812	438,619	0.01%	H Lundbeck A/S	177,751	992,700	0.02%
PetroTal Corp.	493,140	266,689	0.01%	ISS A/S	87,563	1,502,547	0.04%
Peyto Exploration & Development Corp.	111,040	1,183,150	0.03%	Jyske Bank A/S	27,609	2,198,181	0.05%
Pollard Banknote Ltd.	5,129	104,953	0.00%	Matas A/S	18,798	313,381	0.01%
PrairieSky Royalty Ltd.	123,266	2,342,176	0.05%	Netcompany Group A/S	26,102	1,120,876	0.03%
Precision Drilling Corp.	7,566	531,917	0.01%	Nilfisk Holding A/S	6,751	135,249	0.00%
Premium Brands Holdings Corp.	25,198	1,735,234	0.04%	NKT A/S	30,547	2,675,749	0.06%
Primaris REIT	22,545	218,637	0.00%	NTG Nordic Transport Group A/S	2,479	108,306	0.00%
Primo Water Corp.	91,741	2,004,645	0.05%	Per Aarsleff Holding A/S	9,356	512,965	0.01%
Richelieu Hardware Ltd.	28,945	871,301	0.02%	Ringkjoebing Landbobank A/S	15,597	2,613,622	0.06%
Rogers Sugar, Inc.	64,411	262,662	0.01%	Royal Unibrew A/S	28,781	2,283,221	0.05%
Russel Metals, Inc.	35,445	965,422	0.02%	Scandinavian Tobacco Group A/S	30,577	431,968	0.01%
Sandstorm Gold Ltd.	145,513	791,184	0.02%	Schouw & Co. A/S	7,173	563,886	0.01%
Savaria Corp.	31,769	417,674	0.01%	Spar Nord Bank A/S	39,465	760,011	0.02%
Seabridge Gold, Inc.	40,950	559,627	0.01%	Svitzer Group A/S	7,778	290,130	0.01%
Secure Energy Services, Inc.	125,094	1,107,091	0.03%	Sydbank A/S	32,441	1,720,377	0.04%
Sienna Senior Living, Inc.	40,142	418,039	0.01%	Topdanmark A/S	26,386	1,394,724	0.03%
Silvercorp Metals, Inc.	110,971	371,431	0.01%	TORM plc Class A	26,243	1,025,854	0.03%
SilverCrest Metals, Inc.	84,061	686,814	0.02%	Zealand Pharma A/S	1,030	124,787	0.00%
Slate Grocery REIT	15,984	127,909	0.00%	Zealand Pharma A/S Class A	30,334	3,890,819	0.09%
Sleep Country Canada Holdings, Inc.	19,817	377,701	0.01%			35,377,735	0.83%
SmartCentres REIT	46,293	743,949	0.02%	Finland 0.44% (31 December 2023: 0.44%)			
Softchoice Corp.	14,548	186,056	0.00%	Cargotec OYJ Class B	22,254	1,787,612	0.04%
Solaris Resources, Inc.	45,130	125,989	0.00%	Citycon OYJ	50,045	211,861	0.00%
Spartan Delta Corp.	92,870	273,516	0.01%	Finnair OYJ	49,516	139,279	0.00%
Spin Master Corp.	18,220	375,359	0.01%	Harvia OYJ	10,205	402,489	0.01%
Sprott, Inc.	12,540	519,892	0.01%	Huhtamaki OYJ	55,640	2,233,821	0.05%
SSR Mining, Inc.	105,916	478,358	0.01%	Kemira OYJ	60,543	1,476,827	0.03%
Stelco Holdings, Inc.	18,777	510,060	0.01%	Kempower OYJ	9,436	226,734	0.00%
Stella-Jones, Inc.	28,390	1,852,140	0.04%	Kojamo OYJ	84,154	867,197	0.02%
StorageVault Canada, Inc.	147,981	503,958	0.01%	Konecranes OYJ	38,845	2,204,421	0.05%
SunOpta, Inc.	51,297	275,913	0.01%	Mandatum OYJ	251,294	1,125,237	0.03%
Superior Plus Corp.	126,914	822,690	0.02%	Marimekko OYJ	16,108	246,181	0.01%
Surge Energy, Inc.	56,927	292,467	0.01%	Metsa Board OYJ Class B	87,245	685,390	0.02%
Tamarack Valley Energy Ltd.	308,443	840,788	0.02%	Musti Group OYJ	4,253	118,968	0.00%
Taseko Mines Ltd.	172,229	424,169	0.01%	Nokian Renkaat OYJ	67,271	554,431	0.01%
TELUS International CDA, Inc.	41,287	238,365	0.01%	Outokumpu OYJ	193,780	699,894	0.02%
Timbercreek Financial Corp.	50,075	262,021	0.01%	Puuhilo OYJ	40,380	436,235	0.01%
Topaz Energy Corp.	57,321	1,005,374	0.02%	QT Group OYJ	10,970	911,763	0.02%
Torex Gold Resources, Inc.	47,388	734,188	0.02%	Revenio Group OYJ	12,507	368,620	0.01%
TransAlta Corp.	141,787	1,005,104	0.02%	TietoEVRY OYJ	57,724	1,116,057	0.03%
Transcontinental, Inc. Class A	43,202	477,374	0.01%	Tokmanni Group Corp.	24,444	343,192	0.01%
Trican Well Service Ltd.	127,581	449,403	0.01%	Valmet OYJ	82,954	2,372,900	0.06%

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YIT OYJ	106,459	256,948	0.01%				
		18,786,057	0.44%				
France 1.24% (31 December 2023: 1.44%)							
Abivax SA	18,401	230,344	0.01%	Valneva SE	53,138	181,331	0.00%
Air France-KLM	71,681	632,109	0.02%	Verallia SA	42,132	1,529,850	0.04%
Altarea SCA REIT	2,612	231,511	0.01%	Vicat SACA	9,570	344,111	0.01%
Alten SA	16,796	1,845,114	0.04%	Virbac SACA	2,392	837,024	0.02%
Antin Infrastructure Partners SA	20,764	251,468	0.01%	Volitalia SA	20,912	193,868	0.00%
APERAM SA	23,675	612,521	0.01%	VusionGroup	4,015	560,691	0.01%
Aubay	3,186	127,194	0.00%	Wavestone	3,734	204,898	0.01%
Beneteau SACA	22,029	230,666	0.01%	Wendel SE	14,533	1,286,556	0.03%
Carmila SA REIT	32,440	543,765	0.01%	Worldline SA	124,487	1,350,200	0.03%
Casino Guichard Perrachon SA	60,025	229,343	0.01%	X-Fab Silicon Foundries SE	33,821	216,761	0.01%
Cie des Alpes	9,361	136,043	0.00%			52,617,867	1.24%
Coface SA	63,155	880,600	0.02%	Germany 1.40% (31 December 2023: 1.65%)			
Derichebourg SA	65,541	298,535	0.01%	1&1 AG	19,918	340,273	0.01%
Elior Group SA	67,434	190,944	0.00%	About You Holding SE	28,214	96,612	0.00%
Elis SA	97,177	2,105,902	0.05%	Adesso SE	2,090	187,708	0.00%
Equasens	2,411	137,727	0.00%	Adtran Networks SE	7,616	161,453	0.00%
Eramet SA	4,968	501,297	0.01%	Aixtron SE	63,238	1,242,661	0.03%
Esker SA	2,129	400,905	0.01%	Amadeus Fire AG	2,915	331,785	0.01%
Esker SA (XPAR)	907	170,794	0.00%	Aroundtown SA	412,708	869,380	0.02%
Esso SA Francaise	1,665	293,366	0.01%	Atoss Software SE	4,458	535,120	0.01%
Etablissements Maurel et Prom SA	36,268	234,582	0.01%	Aurubis AG	17,235	1,353,045	0.03%
Eutelsat Communications SACA	71,233	286,748	0.01%	Auto1 Group SE	55,572	362,418	0.01%
Exclusive Networks SA	9,071	183,354	0.00%	BayWa AG	10,235	222,130	0.01%
Fnac Darty SA	5,952	187,863	0.00%	Befesa SA	21,462	714,439	0.02%
Forvia SE	88,164	1,044,584	0.02%	Bilfinger SE	15,572	819,444	0.02%
Gaztransport Et Technigaz SA	20,069	2,621,941	0.06%	Borussia Dortmund GmbH & Co. KGaA	38,712	146,458	0.00%
GL Events SACA	9,576	170,572	0.00%	Cancom SE	18,469	638,559	0.02%
ICADE REIT	17,715	435,540	0.01%	Ceconomy AG	92,785	295,344	0.01%
ID Logistics Group SACA	1,696	638,917	0.02%	Cewe Stiftung & Co. KGAA	2,937	332,400	0.01%
Imerys SA	20,332	731,736	0.02%	CompuGroup Medical SE & Co. KGaA	15,049	383,865	0.01%
Interparfums SA	11,885	486,582	0.01%	CureVac NV	52,123	173,063	0.00%
IPSOS SA	21,459	1,354,622	0.03%	Datagroup SE	1,769	83,516	0.00%
JCDecaux SE	38,282	753,698	0.02%	Dermapharm Holding SE	10,317	398,061	0.01%
Kaufman & Broad SA	5,499	150,875	0.00%	Deutsche Pfandbriefbank AG	72,567	393,146	0.01%
Lisi SA	8,972	223,085	0.01%	Deutz AG	71,386	461,343	0.01%
Manitou BF SA	4,928	109,857	0.00%	Draegerwerk AG & Co. KGaA	241	11,442	0.00%
Mercialys SA REIT	52,967	586,407	0.01%	Draegerwerk AG & Co. KGaA - Preference Shares	4,939	263,081	0.01%
Mersen SA	11,175	381,461	0.01%	Duerr AG	27,647	586,687	0.01%
Metropole Television SA	15,028	189,088	0.00%	Eckert & Ziegler SE	9,138	449,137	0.01%
Neoen SA	38,219	1,542,599	0.04%	Einhell Germany AG - Preference Shares	957	192,415	0.00%
Nexans SA	16,921	1,866,100	0.04%	Elmos Semiconductor SE	2,967	241,989	0.01%
Nexity SA	21,826	194,972	0.01%	ErlingKlinger AG	14,291	76,199	0.00%
Opmobility	39,212	381,381	0.01%	Encavis AG	65,243	1,192,907	0.03%
Orpea SA	39,456	485,708	0.01%	Energiekontor AG	3,863	259,175	0.01%
OVH Groupe SAS	19,658	122,829	0.00%	Evotec SE	79,318	762,956	0.02%
Peugeot Invest SA	2,567	247,056	0.01%	Fielmann Group AG	13,676	628,796	0.01%
Pierre Et Vacances SA	76,898	103,679	0.00%	flatexDEGIRO AG	45,143	641,062	0.02%
Pluxee NV	48,719	1,367,761	0.03%	Formycon AG	4,487	249,103	0.01%
Quadiant SA	15,140	282,987	0.01%	Fraport AG Frankfurt Airport Services Worldwide	21,593	1,115,459	0.03%
Rubis SCA	45,211	1,272,425	0.03%	Freenet AG	66,738	1,773,856	0.04%
SCOR SE	87,128	2,209,357	0.05%	FUCHS SE - Preference Shares	40,096	1,834,083	0.04%
Seche Environnement SACA	1,189	122,716	0.00%	Gerresheimer AG	19,709	2,118,649	0.05%
SES SA Class A	208,470	1,062,622	0.03%	GFT Technologies SE	8,134	217,504	0.01%
Societe BIC SA	12,724	750,032	0.02%	Grand City Properties SA	38,138	441,444	0.01%
SOITEC	14,994	1,674,475	0.04%	GRENKE AG	14,909	329,961	0.01%
Sopra Steria Group	8,586	1,666,490	0.04%	Hamborner AG REIT	48,942	341,997	0.01%
SPIE SA	80,224	2,904,407	0.07%	Hamburger Hafen und Logistik AG	12,675	221,003	0.01%
Technip Energies NV	89,037	1,998,208	0.05%	HelloFresh SE	85,700	415,157	0.01%
Television Francaise 1 SA	25,563	199,725	0.01%	Hensoldt AG	34,978	1,287,327	0.03%
Trigano SA	5,264	617,201	0.01%	Hornbach Holding AG & Co. KGaA	4,361	367,836	0.01%
Ubisoft Entertainment SA	53,322	1,168,102	0.03%	HUGO BOSS AG	32,675	1,462,762	0.03%
Valeo SE	130,707	1,392,167	0.03%	Hypoport SE	2,310	740,742	0.02%
Vallourec SACA	92,886	1,457,918	0.03%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Ionos SE	12,898	351,115	0.01%	C-Mer Medical Holdings Ltd.	316,000	112,519	0.00%
Jenoptik AG	28,433	823,382	0.02%	Convoy Global Holdings Ltd.	1,446,000	2	0.00%
JOST Werke SE	6,796	313,195	0.01%	Cowell e Holdings, Inc.	144,000	452,801	0.01%
Jungheinrich AG - Preference Shares	28,394	936,066	0.02%	Dah Sing Banking Group Ltd.	244,130	203,562	0.01%
K+S AG	99,891	1,346,257	0.03%	Dah Sing Financial Holdings Ltd.	104,541	291,232	0.01%
KION Group AG	41,334	1,731,676	0.04%	E-Commodities Holdings Ltd. Class New Shar	590,000	111,087	0.00%
Kloeckner & Co. SE	30,887	182,729	0.00%	ESR Group Ltd.	847,000	1,113,075	0.03%
Knaus Tabbert AG	1,795	75,124	0.00%	First Pacific Co., Ltd.	1,296,000	602,567	0.01%
Kontron AG	19,971	411,383	0.01%	Fortune REIT	764,000	367,938	0.01%
Krones AG	8,304	1,043,058	0.02%	Guotai Junan International Holdings Ltd.	1,195,800	91,897	0.00%
LANXESS AG	51,192	1,260,798	0.03%	Hang Lung Properties Ltd.	1,074,000	916,162	0.02%
MBB SE	777	86,273	0.00%	Health & Happiness H&H International Holdings Ltd.	128,500	147,141	0.00%
METRO AG	57,571	261,307	0.01%	HKBN Ltd.	482,000	151,871	0.00%
Mutares SE & Co. KGaA	7,737	268,665	0.01%	Hsin Chong Group Holdings Ltd.	398,300	1	0.00%
Nagarro SE	4,627	376,387	0.01%	Hutchison Telecommunications Hong Kong Holdings Ltd.	579,191	72,701	0.00%
Nordex SE	63,997	784,656	0.02%	Hysan Development Co., Ltd.	418,000	600,707	0.01%
Norma Group SE	15,640	289,650	0.01%	IGG, Inc.	441,000	170,020	0.00%
Northern Data AG	7,028	179,268	0.00%	Johnson Electric Holdings Ltd.	201,125	302,947	0.01%
PATRIZIA SE	20,599	157,188	0.00%	JS Global Lifestyle Co., Ltd.	704,500	138,962	0.00%
Pfeiffer Vacuum Technology AG	2,124	358,760	0.01%	Kerry Logistics Network Ltd.	179,000	172,411	0.00%
PNE AG	18,087	263,245	0.01%	Kerry Properties Ltd.	315,500	548,773	0.01%
ProSiebenSat.1 Media SE	78,314	555,217	0.01%	Luk Fook Holdings International Ltd.	213,681	454,873	0.01%
PVA TePla AG	11,662	190,106	0.00%	Man Wah Holdings Ltd.	864,000	593,160	0.01%
Redcare Pharmacy NV	8,912	1,088,864	0.03%	Melco International Development Ltd.	339,000	227,957	0.01%
RENK Group AG	18,415	498,834	0.01%	Melco Resorts & Entertainment Ltd. ADR	122,114	910,970	0.02%
SAF-Holland SE	28,611	567,281	0.01%	New World Development Co., Ltd.	776,000	726,562	0.02%
Salzgitter AG	18,875	365,138	0.01%	NWS Holdings Ltd.	600,000	532,572	0.01%
Schaeffler AG - Preference Shares	65,583	377,801	0.01%	OSL Group Ltd.	187,000	131,734	0.00%
Schott Pharma AG & Co. KGaA	20,951	687,100	0.02%	Pacific Basin Shipping Ltd.	2,953,000	930,448	0.02%
Secunet Security Networks AG	761	102,276	0.00%	PAX Global Technology Ltd.	370,000	277,711	0.01%
SGL Carbon SE	52,036	353,579	0.01%	PCCW Ltd.	2,348,000	1,175,895	0.03%
Siltronic AG	9,136	708,905	0.02%	Realord Group Holdings Ltd.	316,000	217,752	0.01%
Sixt SE	8,012	568,879	0.01%	Shangri-La Asia Ltd.	834,000	573,633	0.01%
Sixt SE - Preference Shares	8,631	475,464	0.01%	SJM Holdings Ltd.	1,334,000	452,788	0.01%
SMA Solar Technology AG	7,988	225,672	0.01%	SmarTone Telecommunications Holdings Ltd.	146,500	68,114	0.00%
Stabilus SE	13,658	625,773	0.01%	Stella International Holdings Ltd.	307,000	622,855	0.02%
Steico SE	2,230	70,744	0.00%	SUNeVision Holdings Ltd.	316,500	102,968	0.00%
STO SE & Co. KGaA - Preference Shares	1,283	218,359	0.01%	Texhong International Group Ltd.	113,000	63,249	0.00%
STRATEC SE	3,959	193,483	0.00%	Theme International Holdings Ltd.	2,840,000	178,241	0.01%
Stroer SE & Co. KGaA	18,624	1,194,622	0.03%	United Energy Group Ltd.	4,210,000	164,466	0.00%
Suedzucker AG	32,589	475,011	0.01%	United Laboratories International Holdings Ltd.	531,836	561,305	0.01%
SUESS MicroTec SE	10,649	701,904	0.02%	Vitasoy International Holdings Ltd.	498,000	376,335	0.01%
TAG Immobilien AG	96,131	1,408,398	0.03%	Viva Goods Co., Ltd.	2,032,000	179,584	0.01%
Takkt AG	11,307	144,450	0.00%	VSTECs Holdings Ltd.	380,600	215,956	0.01%
TeamViewer SE	85,840	963,690	0.02%	VTech Holdings Ltd.	96,577	722,404	0.02%
thyssenkrupp AG	275,710	1,193,197	0.03%	Wynn Macau Ltd.	902,400	739,729	0.02%
Thyssenkrupp Nucera AG & Co. KGaA	11,323	110,008	0.00%	Xinyi Glass Holdings Ltd.	938,000	1,028,419	0.02%
TUI AG	258,960	1,844,107	0.04%	Yue Yuen Industrial Holdings Ltd.	464,500	898,372	0.02%
United Internet AG	48,872	1,053,857	0.02%			23,424,101	0.55%
Verbio SE	10,459	195,492	0.00%				
VIB Vermoegen AG	7,672	71,947	0.00%				
Vossloh AG	6,516	326,829	0.01%				
Wacker Chemie AG	10,306	1,124,427	0.03%				
Wacker Neuson SE	26,525	438,362	0.01%				
Wuestenrot & Wuerttembergische AG	13,205	186,246	0.00%				
		59,571,156	1.40%				
Hong Kong 0.55% (31 December 2023: 0.51%)							
ASMPPT Ltd.	174,800	2,438,164	0.06%				
Bank of East Asia Ltd.	574,000	729,318	0.02%				
Cafe de Coral Holdings Ltd.	196,000	201,839	0.01%				
CITIC Telecom International Holdings Ltd.	848,778	284,832	0.01%				
Citychamp Watch & Jewellery Group Ltd.	574,000	73,520	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Ireland 0.10% (31 December 2023: 0.10%)							
Cairn Homes plc	332,598	566,774	0.01%	Maytronics Ltd.	25,444	94,692	0.00%
Dalata Hotel Group plc	110,616	471,840	0.01%	Mega Or Holdings Ltd.	14,796	354,111	0.01%
Glanbia plc	113,194	2,207,945	0.05%	Melison Ltd.	16,285	1,077,252	0.03%
Glenveagh Properties plc	293,248	395,375	0.01%	Menora Mivtachim Holdings Ltd.	11,443	274,897	0.01%
Irish Residential Properties plc REIT	311,908	302,864	0.01%	Migdal Insurance & Financial Holdings Ltd.	220,484	246,458	0.01%
Uniphar plc	135,690	352,658	0.01%	Mivne Real Estate KD Ltd.	325,915	763,052	0.02%
		4,297,456	0.10%	Nano Dimension Ltd. ADR	117,477	258,449	0.01%
Israel 0.98% (31 December 2023: 0.98%)							
Africa Israel Residences Ltd.	3,172	166,043	0.00%	Naphtha Israel Petroleum Corp., Ltd.	15,040	80,925	0.00%
Airport City Ltd.	38,037	536,852	0.01%	Nayax Ltd.	7,446	157,945	0.00%
Alony Hetz Properties & Investments Ltd.	95,019	635,612	0.02%	Next Vision Stabilized Systems Ltd.	34,080	487,516	0.01%
Amot Investments Ltd.	131,506	532,698	0.01%	Nova Ltd.	16,537	3,880,523	0.09%
Ashtrom Group Ltd.	21,557	246,058	0.01%	Oddity Tech Ltd. Class A	18,872	740,915	0.02%
Aura Investments Ltd.	92,654	285,301	0.01%	Oil Refineries Ltd.	1,450,290	334,931	0.01%
Azorim-Investment Development & Construction Co., Ltd.	45,251	182,099	0.00%	One Software Technologies Ltd.	27,307	331,189	0.01%
Bezeq The Israeli Telecommunication Corp., Ltd.	1,153,479	1,297,021	0.03%	OPC Energy Ltd.	68,913	482,931	0.01%
Big Shopping Centers Ltd.	9,855	949,085	0.02%	OY Nofar Energy Ltd.	12,792	282,686	0.01%
Blue Square Real Estate Ltd.	3,284	223,251	0.01%	Pagaya Technologies Ltd. Class A	20,142	257,012	0.01%
Camtek Ltd.	16,399	2,037,251	0.05%	Partner Communications Co., Ltd.	91,860	370,395	0.01%
Cellcom Israel Ltd.	60,748	209,470	0.00%	Paz Oil Co., Ltd.	5,369	485,137	0.01%
Cellebrite DI Ltd.	36,713	438,720	0.01%	Perion Network Ltd.	23,649	199,063	0.00%
Clal Insurance Enterprises Holdings Ltd.	33,271	471,528	0.01%	Phoenix Holdings Ltd.	107,091	977,896	0.02%
Danel Adir Yeoshua Ltd.	2,985	244,920	0.01%	Prashkovsky Investments & Construction Ltd.	4,456	86,146	0.00%
Danya Cebus Ltd.	3,336	64,609	0.00%	Radware Ltd.	19,464	355,023	0.01%
Delek Automotive Systems Ltd.	25,958	130,919	0.00%	Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.	5,877	309,513	0.01%
Delek Group Ltd.	5,110	539,730	0.01%	Retailors Ltd.	9,939	174,260	0.00%
Delta Galil Ltd.	5,826	245,585	0.01%	Riskified Ltd. Class A	53,108	339,360	0.01%
Elco Ltd.	4,556	119,125	0.00%	Sapiens International Corp. NV	18,934	632,273	0.01%
Electra Consumer Products 1970 Ltd.	5,641	112,455	0.00%	Shapir Engineering & Industry Ltd.	89,035	451,651	0.01%
Electra Ltd.	1,259	420,424	0.01%	Shikun & Binui Ltd.	184,652	343,306	0.01%
Electra Real Estate Ltd.	27,326	233,713	0.01%	Shufersal Ltd.	123,107	807,163	0.02%
Energix-Renewable Energies Ltd.	162,977	612,159	0.01%	SimilarWeb Ltd.	15,770	122,533	0.00%
Enlight Renewable Energy Ltd.	65,957	1,047,867	0.02%	Strauss Group Ltd.	35,658	528,169	0.01%
Equital Ltd.	13,278	380,660	0.01%	Summit Real Estate Holdings Ltd.	22,902	258,979	0.01%
Fattal Holdings 1998 Ltd.	4,672	480,817	0.01%	Tadiran Group Ltd.	1,474	77,159	0.00%
FIBI Holdings Ltd.	10,240	403,653	0.01%	Tel Aviv Stock Exchange Ltd.	51,211	367,036	0.01%
First International Bank Of Israel Ltd.	30,458	1,154,545	0.03%	Tower Semiconductor Ltd.	63,700	2,455,203	0.06%
Fiverr International Ltd.	17,166	402,199	0.01%	WalkMe Ltd.	18,330	256,070	0.01%
Formula Systems 1985 Ltd.	5,547	389,904	0.01%	YH Dimri Construction & Development Ltd.	3,791	280,763	0.01%
Fox Wizel Ltd.	4,307	291,882	0.01%	ZIM Integrated Shipping Services Ltd.	53,653	1,189,487	0.03%
G City Ltd.	49,927	117,462	0.00%			41,765,167	0.98%
Gav-Yam Lands Corp., Ltd.	0	2	0.00%	Italy 1.18% (31 December 2023: 1.10%)			
Harel Insurance Investments & Financial Services Ltd.	62,956	505,192	0.01%	A2A SpA	897,949	1,789,540	0.04%
Hilan Ltd.	9,939	513,941	0.01%	ACEA SpA	22,734	368,158	0.01%
Inmode Ltd.	45,591	831,580	0.02%	Anima Holding SpA	96,409	481,501	0.01%
Isracard Ltd.	116,120	388,074	0.01%	Ariston Holding NV	57,892	239,621	0.01%
Israel Canada T.R Ltd.	84,872	269,224	0.01%	Arnoldo Mondadori Editore SpA	66,892	174,927	0.00%
Israel Corp., Ltd.	2,282	510,106	0.01%	Ascopiave SpA	38,488	93,843	0.00%
Isras Holdings Ltd.	1,970	149,821	0.00%	Azimut Holding SpA	60,427	1,426,073	0.03%
Isras Investment Co., Ltd.	995	173,132	0.00%	Banca Generali SpA	33,382	1,340,212	0.03%
Ituran Location & Control Ltd.	7,888	194,360	0.00%	Banca IFIS SpA	13,386	278,751	0.01%
Kenon Holdings Ltd.	11,745	292,939	0.01%	Banca Monte dei Paschi di Siena SpA	536,854	2,523,012	0.06%
Kornit Digital Ltd.	25,826	378,093	0.01%	Banca Popolare di Sondrio SPA	211,180	1,511,899	0.04%
Kvutzat Acro Ltd.	13,312	118,342	0.00%	BFF Bank SpA	98,106	932,637	0.02%
M Yochananof & Sons Ltd.	2,932	135,813	0.00%	Bio On SpA	2,300	—	0.00%
Magic Software Enterprises Ltd.	13,446	127,993	0.00%	BPER Banca SpA	562,307	2,845,123	0.07%
Matrix IT Ltd.	22,143	400,869	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Brembo NV	87,423	960,755	0.02%	Japan 12.05% (31 December 2023: 11.73%)			
Brunello Cucinelli SpA	19,565	1,960,582	0.05%	77 Bank Ltd.	34,100	948,635	0.02%
Buzzi SpA	54,921	2,212,018	0.05%	ABC-Mart, Inc.	54,900	964,146	0.02%
Carel Industries SpA	28,694	532,023	0.01%	Acom Co., Ltd.	258,900	658,275	0.02%
Cembre SpA	2,771	114,487	0.00%	Activia Properties, Inc. REIT	383	869,048	0.02%
Cementir Holding NV	26,109	260,795	0.01%	Adastria Co., Ltd.	18,010	406,977	0.01%
CIR SpA-Compagnie Industriali	335,811	214,144	0.01%	ADEKA Corp.	43,388	873,370	0.02%
Credito Emiliano SpA	44,262	441,172	0.01%	Advance Logistics Investment Corp. REIT	376	280,726	0.01%
d'Amico International Shipping SA	27,080	214,190	0.01%	Advance Residence Investment Corp. REIT	789	1,606,350	0.04%
Danieli & C Officine Meccaniche SpA	21,246	606,831	0.01%	Aeon Delight Co., Ltd.	9,636	238,714	0.01%
Danieli & C Officine Meccaniche SpA (MTAA)	7,473	285,127	0.01%	AEON Financial Service Co., Ltd.	67,300	551,838	0.01%
De' Longhi SpA	43,599	1,364,435	0.03%	Aeon Hokkaido Corp.	26,062	147,111	0.00%
Digital Value SpA	1,873	120,845	0.00%	AEON Investment Corp. REIT	983	813,972	0.02%
El.En. SpA	26,560	268,716	0.01%	Aeon Mall Co., Ltd.	52,900	623,349	0.01%
Enav SpA	145,538	581,183	0.01%	Ai Holdings Corp.	16,050	237,068	0.01%
ERG SpA	29,950	752,398	0.02%	Aica Kogyo Co., Ltd.	30,293	658,740	0.02%
Ferretti SpA	91,369	273,210	0.01%	Aichi Corp.	12,338	95,645	0.00%
Fila SpA	23,272	214,000	0.00%	Aichi Financial Group, Inc.	20,700	345,643	0.01%
Fincantieri SpA	22,497	109,248	0.00%	Aida Engineering Ltd.	19,903	112,717	0.00%
Fincantieri SpA - Rights Issue 11/7/2024	22,497	40,386	0.00%	Aiful Corp.	166,850	395,187	0.01%
GVS SpA	39,288	276,642	0.01%	Ain Holdings, Inc.	15,255	567,866	0.01%
Hera SpA	468,427	1,603,505	0.04%	Air Water, Inc.	105,100	1,421,392	0.03%
Illimity Bank SpA	28,212	144,166	0.00%	Aisan Industry Co., Ltd.	27,100	235,857	0.01%
Industrie de Nora SpA	16,595	199,200	0.00%	Alfresa Holdings Corp.	95,800	1,311,994	0.03%
Intercos SpA	27,410	444,763	0.01%	Alpen Co., Ltd.	5,317	67,462	0.00%
Interpump Group SpA	42,133	1,873,073	0.04%	Alps Alpine Co., Ltd.	108,000	1,031,593	0.02%
Iren SpA	323,870	673,042	0.02%	Alps Logistics Co., Ltd.	9,600	341,365	0.01%
Italgas SpA	281,795	1,389,867	0.03%	Amada Co., Ltd.	181,700	2,007,217	0.05%
Iveco Group NV	97,448	1,093,486	0.03%	Amano Corp.	30,350	783,749	0.02%
Juventus Football Club SpA	70,441	167,108	0.00%	Amvis Holdings, Inc.	20,200	288,697	0.01%
Lottomatica Group SpA	67,085	811,732	0.02%	Anritsu Corp.	75,800	581,011	0.01%
LU-VE SpA	4,787	133,136	0.00%	Anycolor, Inc.	12,400	212,679	0.01%
Maire SpA	82,298	682,690	0.02%	AOKI Holdings, Inc.	22,116	183,819	0.00%
MARR SpA	17,498	228,042	0.01%	Aoyama Trading Co., Ltd.	25,600	237,762	0.01%
MFE-MediaForEurope NV Class A	135,177	466,211	0.01%	Aozora Bank Ltd.	60,900	994,745	0.02%
OVS SpA	111,044	295,624	0.01%	Appier Group, Inc.	33,200	249,320	0.01%
Pharmanutra SpA	2,120	108,039	0.00%	Arata Corp.	15,400	337,946	0.01%
Piaggio & C SpA	88,112	262,149	0.01%	Arclands Corp.	28,893	349,173	0.01%
Pirelli & C SpA	165,370	985,428	0.02%	Arcs Co., Ltd.	21,965	396,943	0.01%
RAI Way SpA	58,383	307,228	0.01%	ARE Holdings, Inc.	49,922	651,413	0.02%
Reply SpA	12,412	1,833,093	0.04%	Argo Graphics, Inc.	10,500	312,990	0.01%
Saffilo Group SpA	138,153	148,658	0.00%	Ariake Japan Co., Ltd.	9,500	308,871	0.01%
Saipem SpA	805,453	2,064,880	0.05%	Artience Co., Ltd.	21,146	441,692	0.01%
Salcef Group SpA	11,408	312,388	0.01%	As One Corp.	29,000	516,866	0.01%
Salvatore Ferragamo SpA	40,004	338,921	0.01%	Asahi Teicco Co., Ltd.	132,800	1,862,056	0.04%
Sanlorenzo SpA	6,808	281,644	0.01%	Asahi Yukizai Corp.	6,900	224,767	0.01%
Saras SpA	235,768	409,096	0.01%	ASKUL Corp.	22,500	305,623	0.01%
Seco SpA	28,138	90,772	0.00%	Atom Corp.	57,700	259,338	0.01%
Sesa SpA	4,445	549,281	0.01%	Autobacs Seven Co., Ltd.	35,940	347,424	0.01%
SOL SpA	20,240	718,012	0.02%	Avex, Inc.	15,153	128,489	0.00%
Tamburi Investment Partners SpA	55,459	556,341	0.01%	Awa Bank Ltd.	18,700	328,523	0.01%
Tamburi Investment Partners SpA - Rights Issue 31/12/2049	55,459	24	0.00%	Axial Retailing, Inc.	32,400	206,453	0.00%
Technogym SpA	75,164	774,958	0.02%	Azbil Corp.	63,700	1,774,460	0.04%
Technoprobe SpA	82,493	813,389	0.02%	AZ-COM MARUWA Holdings, Inc.	33,600	244,178	0.01%
Tinexta SpA	12,915	223,404	0.01%	Bank of Nagoya Ltd.	7,100	342,068	0.01%
Unipol Gruppo SpA	224,860	2,236,422	0.05%	Base Co., Ltd.	3,200	56,715	0.00%
Webuild SpA	282,123	619,244	0.01%	BayCurrent Consulting, Inc.	72,700	1,464,304	0.03%
Webuild SpA - Warrants 31/8/2030	9,085	8,392	0.00%	Belc Co., Ltd.	5,550	262,906	0.01%
Wiit SpA	5,384	132,717	0.00%	Bell System24 Holdings, Inc.	15,400	152,985	0.00%
Zignago Vetro SpA	18,940	239,528	0.01%	Belluna Co., Ltd.	31,713	151,409	0.00%
		50,028,137	1.18%	Bengo4.com, Inc.	5,000	105,216	0.00%
				Bic Camera, Inc.	54,250	517,004	0.01%
				BIPROGY, Inc.	40,978	1,135,645	0.03%
				BML, Inc.	10,542	188,545	0.00%
				Bunka Shutter Co., Ltd.	29,362	321,438	0.01%
				C Uyemura & Co., Ltd.	5,700	393,678	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Calbee, Inc.	43,600	837,252	0.02%	DMG Mori Co., Ltd.	68,150	1,769,629	0.04%
Canon Electronics, Inc.	7,349	103,250	0.00%	Doshisha Co., Ltd.	14,400	211,981	0.01%
Canon Marketing Japan, Inc.	25,150	699,497	0.02%	Doutor Nichires Holdings Co., Ltd.	15,075	209,922	0.01%
Casio Computer Co., Ltd.	107,400	802,195	0.02%	Dowa Holdings Co., Ltd.	29,300	1,039,871	0.02%
Cawachi Ltd.	5,339	97,580	0.00%	DTS Corp.	25,660	672,367	0.02%
Central Automotive Products Ltd.	5,500	182,239	0.00%	Duskin Co., Ltd.	23,086	526,274	0.01%
Central Glass Co., Ltd.	14,000	325,936	0.01%	DyDo Group Holdings, Inc.	8,376	139,444	0.00%
Change Holdings, Inc.	23,000	171,721	0.00%	Eagle Industry Co., Ltd.	15,100	180,982	0.00%
Chiyoda Corp.	74,800	140,430	0.00%	Earth Corp.	9,348	280,684	0.01%
Chofu Seisakusho Co., Ltd.	6,713	92,144	0.00%	Ebara Corp.	264,000	4,174,338	0.10%
Chudenko Corp.	15,494	310,150	0.01%	EDION Corp.	38,150	385,389	0.01%
Chugin Financial Group, Inc.	87,800	920,519	0.02%	eGuarantee, Inc.	17,400	156,844	0.00%
Chugoku Electric Power Co., Inc.	170,000	1,116,530	0.03%	Eiken Chemical Co., Ltd.	18,700	260,400	0.01%
Chugoku Marine Paints Ltd.	16,857	213,149	0.01%	Eizo Corp.	8,651	261,638	0.01%
CI Takiron Corp.	19,017	86,892	0.00%	Elecom Co., Ltd.	26,100	264,797	0.01%
Citizen Watch Co., Ltd.	106,500	711,721	0.02%	Electric Power Development Co., Ltd.	81,300	1,268,828	0.03%
CKD Corp.	29,823	589,563	0.01%	en Japan, Inc.	16,700	271,689	0.01%
Coca-Cola Bottlers Japan Holdings, Inc.	75,900	951,699	0.02%	Enplas Corp.	2,900	144,766	0.00%
COLOPL, Inc.	21,300	86,598	0.00%	ES-Con Japan Ltd.	25,600	168,375	0.00%
Colowide Co., Ltd.	42,976	534,595	0.01%	euglena Co., Ltd.	51,567	173,429	0.00%
Comforia Residential, Inc. REIT	387	765,050	0.02%	Exedy Corp.	26,340	482,720	0.01%
COMSYS Holdings Corp.	61,850	1,188,477	0.03%	EXEO Group, Inc.	98,998	984,380	0.02%
Comture Corp.	14,500	164,506	0.00%	Ezaki Glico Co., Ltd.	26,100	678,379	0.02%
Cosmo Energy Holdings Co., Ltd.	35,573	1,791,255	0.04%	Fancl Corp.	48,740	833,240	0.02%
Cosmos Pharmaceutical Corp.	11,100	895,328	0.02%	FCC Co., Ltd.	21,540	314,543	0.01%
Cover Corp.	16,400	204,414	0.00%	Ferrotec Holdings Corp. Financial Partners Group Co., Ltd.	35,850	498,771	0.01%
CRE Logistics, Inc. REIT	399	355,692	0.01%	Food & Life Cos Ltd.	62,300	1,008,318	0.02%
Create Restaurants Holdings, Inc.	65,105	445,204	0.01%	FP Corp.	25,508	382,477	0.01%
Create SD Holdings Co., Ltd.	13,798	310,082	0.01%	FP Partner, Inc.	3,700	67,279	0.00%
Credit Saison Co., Ltd.	82,700	1,710,964	0.04%	Freee KK	22,300	335,762	0.01%
Curves Holdings Co., Ltd.	28,900	140,673	0.00%	Frontier Real Estate Investment Corp. REIT	285	778,674	0.02%
CyberAgent, Inc.	254,700	1,595,240	0.04%	Fuji Co., Ltd.	18,594	233,263	0.01%
Cybozu, Inc.	13,000	161,550	0.00%	Fuji Corp.	47,827	757,870	0.02%
Daicel Corp.	130,000	1,246,581	0.03%	Fuji Kyuko Co., Ltd.	11,150	221,115	0.01%
Dai-Dan Co., Ltd.	19,100	364,522	0.01%	Fuji Media Holdings, Inc.	26,900	306,944	0.01%
Daido Steel Co., Ltd.	69,000	636,982	0.02%	Fuji Oil Holdings, Inc.	28,131	491,497	0.01%
Daiei Kankyo Co., Ltd.	22,900	388,642	0.01%	Fuji Seal International, Inc.	21,854	334,481	0.01%
Daihen Corp.	10,488	541,156	0.01%	Fuji Soft, Inc.	29,700	1,340,433	0.03%
Daiichikoshos Co., Ltd.	41,756	429,994	0.01%	Fujicco Co., Ltd.	7,430	85,820	0.00%
Daiki Aluminium Industry Co., Ltd.	10,000	79,075	0.00%	Fujikura Ltd.	142,900	2,821,400	0.07%
Daikokutenbussan Co., Ltd.	3,169	168,635	0.00%	Fujimi, Inc.	28,762	542,662	0.01%
Daio Paper Corp.	44,689	247,309	0.01%	Fujimori Kogyo Co., Ltd.	6,650	175,283	0.00%
Daiseki Co., Ltd.	26,488	615,847	0.01%	Fujio Food Group, Inc.	5,000	44,542	0.00%
Daishi Hokuetsu Financial Group, Inc.	20,014	638,268	0.02%	Fujitec Co., Ltd.	33,263	888,337	0.02%
Daiwa House Investment Corp. REIT Class A	1,330	2,032,289	0.05%	Fujitsu General Ltd.	32,224	418,075	0.01%
Daiwa Industries Ltd.	11,561	110,248	0.00%	Fujiya Co., Ltd.	4,652	75,596	0.00%
Daiwa Office Investment Corp. REIT	304	535,581	0.01%	Fukuda Denshi Co., Ltd.	8,700	367,773	0.01%
Daiwa Securities Living Investments Corp. REIT Class A	1,181	770,888	0.02%	Fukuoka Corp. REIT	346	338,988	0.01%
Daiwabo Holdings Co., Ltd.	48,255	864,396	0.02%	Fukuoka Financial Group, Inc.	99,200	2,651,747	0.06%
DCM Holdings Co., Ltd.	62,067	563,333	0.01%	Fukushima Galilei Co., Ltd.	6,900	285,248	0.01%
DeNA Co., Ltd.	62,700	621,699	0.01%	Fukuyama Transporting Co., Ltd.	13,700	338,114	0.01%
Denka Co., Ltd.	42,100	566,227	0.01%	Funai Soken Holdings, Inc.	20,070	286,090	0.01%
Dentsu Soken, Inc.	14,078	462,090	0.01%	Furukawa Co., Ltd.	13,015	152,109	0.00%
Descente Ltd.	20,214	424,109	0.01%	Furukawa Electric Co., Ltd.	40,250	1,019,386	0.02%
Dexerials Corp.	30,000	1,389,966	0.03%	Furuya Metal Co., Ltd.	10,500	285,248	0.01%
DIC Corp.	41,250	782,381	0.02%	Fuso Chemical Co., Ltd.	11,300	287,312	0.01%
Digital Arts, Inc.	6,300	176,632	0.00%	Future Corp.	23,900	227,025	0.01%
Digital Garage, Inc.	16,400	251,821	0.01%	Fuyo General Lease Co., Ltd.	9,091	695,417	0.02%
dip Corp.	20,200	343,573	0.01%	G-7 Holdings, Inc.	9,600	98,411	0.00%
				Genky DrugStores Co., Ltd.	7,000	125,413	0.00%
				Geo Holdings Corp.	12,050	125,324	0.00%
				Global One Real Estate Investment Corp. REIT	603	381,982	0.01%
				Glory Ltd.	24,100	420,020	0.01%
				GLP J-Reit REIT	2,729	2,227,513	0.05%

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GMO Financial Gate, Inc.	2,200	91,085	0.00%	Inaba Denki Sangyo Co., Ltd.	29,052	707,969	0.02%
GMO Financial Holdings, Inc.	18,000	87,728	0.00%	Inabata & Co., Ltd.	23,667	519,362	0.01%
GMO internet group, Inc.	40,339	615,893	0.01%	Industrial & Infrastructure Fund Investment Corp. REIT Class A	1,404	1,104,976	0.03%
GMO Payment Gateway, Inc.	25,200	1,386,893	0.03%	Infocom Corp.	14,300	538,717	0.01%
GNI Group Ltd.	26,400	388,795	0.01%	Infomart Corp.	93,100	178,838	0.00%
Godo Steel Ltd.	3,800	121,186	0.00%	INFRONEER Holdings, Inc.	106,701	865,296	0.02%
Goldcrest Co., Ltd.	11,657	194,936	0.00%	Insource Co., Ltd.	23,600	130,720	0.00%
Goldwin, Inc.	12,800	701,350	0.02%	Institute for Q-shu Pioneers of Space, Inc.	5,700	91,138	0.00%
Gree, Inc.	31,550	104,539	0.00%	Internet Initiative Japan, Inc.	60,600	892,650	0.02%
GS Yuasa Corp.	43,700	865,796	0.02%	Invincible Investment Corp. REIT	3,598	1,458,346	0.03%
G-Tekt Corp.	14,700	178,838	0.00%	Iriso Electronics Co., Ltd.	9,900	187,094	0.00%
GungHo Online Entertainment, Inc.	26,860	452,759	0.01%	Ise Chemicals Corp.	1,200	221,261	0.01%
Gunma Bank Ltd.	189,400	1,209,212	0.03%	Isetan Mitsukoshi Holdings Ltd.	190,800	3,582,096	0.08%
Gunze Ltd.	8,300	297,203	0.01%	Ispace, Inc.	24,400	112,550	0.00%
H.U. Group Holdings, Inc.	28,900	422,020	0.01%	Ito En Ltd.	29,000	627,738	0.01%
H2O Retailing Corp.	51,607	764,192	0.02%	Itochu Enex Co., Ltd.	30,791	291,142	0.01%
Hachijuni Bank Ltd.	207,600	1,354,446	0.03%	Itochu-Shokuhin Co., Ltd.	3,144	137,987	0.00%
Hakuhodo DY Holdings, Inc.	130,400	952,505	0.02%	Itoham Yonekyu Holdings, Inc.	15,131	404,001	0.01%
Hakuto Co., Ltd.	4,800	153,376	0.00%	Itoki Corp.	23,300	248,701	0.01%
Halows Co., Ltd.	6,300	175,065	0.00%	Iwatani Corp.	24,483	1,423,685	0.03%
Hamakyorex Co., Ltd.	6,300	172,520	0.00%	Iyogin Holdings, Inc.	131,700	1,219,490	0.03%
Hankyu Hanshin, Inc. REIT Class A	414	339,467	0.01%	Izumi Co., Ltd.	18,850	376,977	0.01%
Hanwa Co., Ltd.	18,439	706,106	0.02%	J Front Retailing Co., Ltd.	143,900	1,500,636	0.04%
Harmonic Drive Systems, Inc.	29,900	845,735	0.02%	J Trust Co., Ltd.	29,600	74,892	0.00%
Haseko Corp.	139,100	1,537,485	0.04%	JAC Recruitment Co., Ltd.	34,400	140,714	0.00%
Hazama Ando Corp.	85,150	617,213	0.01%	Jaccs Co., Ltd.	10,414	301,362	0.01%
Heiwa Corp.	31,450	405,100	0.01%	JAFCO Group Co., Ltd.	28,200	332,909	0.01%
Heiwa Real Estate Co., Ltd.	16,100	392,341	0.01%	Japan Airport Terminal Co., Ltd.	36,500	1,245,030	0.03%
Heiwa Real Estate, Inc. REIT	593	487,347	0.01%	Japan Aviation Electronics Industry Ltd.	26,717	430,169	0.01%
Heiwado Co., Ltd.	19,167	287,874	0.01%	Japan Elevator Service Holdings Co., Ltd.	38,500	618,690	0.01%
Hiday Hidaka Corp.	15,301	285,836	0.01%	Japan Excellent, Inc. REIT	641	473,000	0.01%
Hino Motors Ltd.	158,200	411,088	0.01%	Japan Hotel Investment Corp. REIT Class A	2,579	1,245,731	0.03%
Hioki EE Corp.	5,600	236,379	0.01%	Japan Lifeline Co., Ltd.	32,200	226,797	0.01%
Hirata Corp.	5,400	223,573	0.01%	Japan Logistics Fund, Inc. REIT	487	805,309	0.02%
Hirogin Holdings, Inc.	141,200	1,091,083	0.03%	Japan Material Co., Ltd.	34,800	478,971	0.01%
Hirose Electric Co., Ltd.	16,700	1,844,828	0.04%	Japan Metropolitan Fund Invest REIT	3,954	2,224,524	0.05%
HIS Co., Ltd.	29,901	302,430	0.01%	Japan Petroleum Exploration Co., Ltd.	18,650	753,606	0.02%
Hisamitsu Pharmaceutical Co., Inc.	26,500	612,337	0.01%	Japan Prime Realty Investment Corp. REIT	473	952,704	0.02%
Hitachi Zosen Corp.	93,145	609,154	0.01%	Japan Pulp & Paper Co., Ltd.	5,139	194,238	0.00%
Hogy Medical Co., Ltd.	12,724	312,049	0.01%	Japan Securities Finance Co., Ltd.	43,863	435,467	0.01%
Hokkaido Electric Power Co., Inc.	95,800	711,085	0.02%	Japan Steel Works Ltd.	35,500	945,210	0.02%
Hokkoku Financial Holdings, Inc.	10,550	346,289	0.01%	Japan Wool Textile Co., Ltd.	23,115	195,571	0.00%
Hokuetsu Corp.	51,306	337,447	0.01%	JCR Pharmaceuticals Co., Ltd.	35,300	133,203	0.00%
Hokuhoku Financial Group, Inc.	60,300	774,648	0.02%	JCU Corp.	9,500	235,935	0.01%
Hokuriku Electric Power Co.	95,000	601,501	0.01%	Jeol Ltd.	24,749	1,118,213	0.03%
Hokuto Corp.	8,552	101,012	0.00%	JGC Holdings Corp.	122,600	960,694	0.02%
Horiba Ltd.	19,221	1,550,967	0.04%	JINS Holdings, Inc.	7,350	178,884	0.00%
Hoshino Resorts, Inc. REIT	151	489,065	0.01%	JMDC, Inc.	11,900	245,679	0.01%
Hosiden Corp.	21,563	288,472	0.01%	J-Oil Mills, Inc.	7,896	97,829	0.00%
House Foods Group, Inc.	34,950	618,349	0.01%	Joshin Denki Co., Ltd.	10,032	165,204	0.00%
Hulic Reit, Inc. REIT	759	688,885	0.02%	Joyful Honda Co., Ltd.	28,300	392,674	0.01%
Hyakugo Bank Ltd.	111,400	479,229	0.01%	JTEKT Corp.	118,300	823,305	0.02%
Ichibanya Co., Ltd.	33,420	229,781	0.01%	JTOWER, Inc.	5,500	57,852	0.00%
Ichigo Office Investment Corp. REIT	635	326,066	0.01%	Juroku Financial Group, Inc.	16,450	487,282	0.01%
Ichigo, Inc.	137,200	342,019	0.01%	Justsystems Corp.	17,500	327,459	0.01%
Idemitsu Corp.	14,282	262,183	0.01%	JVCKenwood Corp.	83,200	482,049	0.01%
IDOM, Inc.	36,850	320,255	0.01%				
IHI Corp.	77,600	2,317,966	0.05%				
Iida Group Holdings Co., Ltd.	85,500	1,125,490	0.03%				
Iino Kaiun Kaisha Ltd.	40,609	323,135	0.01%				
I'll, Inc.	3,400	52,291	0.00%				

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K&O Energy Group, Inc.	7,800	185,472	0.00%	Kyokuto Kaihatsu Kogyo Co., Ltd.	18,850	294,363	0.01%
Kadokawa Corp.	46,550	746,461	0.02%	Kyorin Pharmaceutical Co., Ltd.	28,307	299,506	0.01%
Kaga Electronics Co., Ltd.	13,875	497,692	0.01%	Kyoritsu Maintenance Co., Ltd.	37,068	691,309	0.02%
Kagome Co., Ltd.	42,232	857,977	0.02%	Kyoto Financial Group, Inc.	130,300	2,311,800	0.05%
Kakaku.com, Inc.	71,000	930,645	0.02%	Kyudenko Corp.	23,599	867,468	0.02%
Kaken Pharmaceutical Co., Ltd.	16,300	390,122	0.01%	Kyushu Electric Power Co., Inc.	228,700	2,355,812	0.06%
Kameda Seika Co., Ltd.	6,750	178,128	0.00%	Kyushu Financial Group, Inc.	189,100	1,108,785	0.03%
Kamigumi Co., Ltd.	47,700	982,408	0.02%	Kyushu Railway Co.	77,400	1,676,856	0.04%
Kanamoto Co., Ltd.	17,600	324,516	0.01%	LaSalle Logiport REIT	1,059	971,705	0.02%
Kandenko Co., Ltd.	61,600	659,426	0.02%	Leopalace21 Corp.	91,150	291,254	0.01%
Kaneka Corp.	24,600	646,121	0.02%	Life Corp.	11,800	289,022	0.01%
Kanematsu Corp.	41,470	694,518	0.02%	LIFENET INSURANCE Co.	36,900	413,364	0.01%
Kansai Paint Co., Ltd.	94,000	1,513,490	0.04%	Lintec Corp.	21,100	447,945	0.01%
Kappa Create Co., Ltd.	12,573	134,828	0.00%	Lion Corp.	149,200	1,163,103	0.03%
Kasumigaseki Capital Co., Ltd.	3,100	266,716	0.01%	LITALICO, Inc.	12,100	131,486	0.00%
Katakura Industries Co., Ltd.	10,581	142,014	0.00%	Lixil Corp.	158,400	1,667,602	0.04%
Katitas Co., Ltd.	28,100	304,478	0.01%	M&A Capital Partners Co., Ltd.	6,000	81,872	0.00%
Kato Sangyo Co., Ltd.	12,121	324,764	0.01%	M&A Research Institute Holdings, Inc.	15,200	379,386	0.01%
Kawasaki Heavy Industries Ltd.	86,100	3,270,366	0.08%	Mabuchi Motor Co., Ltd.	51,100	758,431	0.02%
KDX Realty Investment Corp. REIT Class A	2,369	2,304,790	0.05%	Macnica Holdings, Inc.	25,786	1,082,031	0.03%
KeePer Technical Laboratory Co., Ltd.	7,700	196,258	0.00%	Maeda Kosen Co., Ltd.	19,000	199,733	0.00%
Keihan Holdings Co., Ltd.	56,400	1,009,071	0.02%	Makino Milling Machine Co., Ltd.	11,791	494,773	0.01%
Keihanshin Building Co., Ltd.	12,600	131,201	0.00%	Mandom Corp.	21,038	158,118	0.00%
Keikyu Corp.	123,100	899,565	0.02%	Mani, Inc.	44,585	550,175	0.01%
Keio Corp.	58,000	1,345,978	0.03%	Maruha Nichiro Corp.	20,677	405,802	0.01%
Keiyo Bank Ltd.	52,750	287,918	0.01%	Marui Group Co., Ltd.	87,600	1,235,636	0.03%
Kewpie Corp.	54,550	1,084,828	0.03%	Maruichi Steel Tube Ltd.	33,000	765,405	0.02%
KFC Holdings Japan Ltd.	9,400	379,249	0.01%	Maruwa Co., Ltd.	4,978	1,189,880	0.03%
KH Neochem Co., Ltd.	15,800	224,732	0.01%	Maruzen Showa Unyu Co., Ltd.	5,778	196,838	0.00%
Kinden Corp.	67,600	1,346,033	0.03%	Matsuda Sangyo Co., Ltd.	5,473	99,723	0.00%
Kisoji Co., Ltd.	15,351	248,025	0.01%	Matsui Securities Co., Ltd.	66,200	345,692	0.01%
Kissei Pharmaceutical Co., Ltd.	14,800	299,938	0.01%	Matsuyafoods Holdings Co., Ltd.	5,758	214,055	0.01%
Ki-Star Real Estate Co., Ltd.	3,600	78,665	0.00%	Max Co., Ltd.	14,392	344,009	0.01%
Kitz Corp.	36,783	259,992	0.01%	Maxell Ltd.	20,150	223,471	0.01%
Kiyo Bank Ltd.	33,114	385,774	0.01%	Maxvalu Tokai Co., Ltd.	4,600	88,934	0.00%
Koa Corp.	20,775	199,665	0.00%	MCJ Co., Ltd.	37,800	355,065	0.01%
Kobayashi Pharmaceutical Co., Ltd.	25,400	824,718	0.02%	Mebuki Financial Group, Inc.	508,000	1,978,187	0.05%
Kobe Steel Ltd.	211,300	2,622,532	0.06%	Medipal Holdings Corp.	105,200	1,600,955	0.04%
Koei Tecmo Holdings Co., Ltd.	65,300	563,855	0.01%	Medley, Inc.	10,800	241,701	0.01%
Kohnan Shoji Co., Ltd.	11,894	308,700	0.01%	Megachips Corp.	6,308	159,994	0.00%
Kokuyo Co., Ltd.	45,050	755,314	0.02%	Megmilk Snow Brand Co., Ltd.	26,083	421,745	0.01%
KOMEDA Holdings Co., Ltd.	26,300	444,383	0.01%	Meidensha Corp.	19,127	434,002	0.01%
Komeri Co., Ltd.	17,550	381,308	0.01%	Meiko Electronics Co., Ltd.	11,500	512,589	0.01%
Konica Minolta, Inc.	258,100	714,324	0.02%	MEITEC Group Holdings, Inc.	41,850	847,615	0.02%
Konishi Co., Ltd.	27,200	219,988	0.01%	Menicon Co., Ltd.	30,500	250,469	0.01%
Konoike Transport Co., Ltd.	11,450	170,689	0.00%	Mercari, Inc.	64,600	802,179	0.02%
Kosaido Holdings Co., Ltd.	31,200	120,060	0.00%	METAWATER Co., Ltd.	15,600	188,915	0.00%
Kose Corp.	18,500	1,177,095	0.03%	Micronics Japan Co., Ltd.	15,000	623,834	0.01%
Koshidaka Holdings Co., Ltd.	23,700	127,590	0.00%	Mie Kotsu Group Holdings, Inc.	17,800	66,946	0.00%
Kotobuki Spirits Co., Ltd.	57,200	664,062	0.02%	Milbon Co., Ltd.	18,600	384,465	0.01%
Krosaki Harima Corp.	9,600	166,624	0.00%	Mimasu Semiconductor Industry Co., Ltd.	10,155	232,948	0.01%
K's Holdings Corp.	78,896	741,826	0.02%	Mirai Corp. REIT	1,170	326,212	0.01%
Kumagai Gumi Co., Ltd.	17,050	389,523	0.01%	Mirai Industry Co., Ltd.	5,700	140,852	0.00%
Kumiai Chemical Industry Co., Ltd.	35,958	179,946	0.00%	MIRAIT ONE Corp.	46,443	604,429	0.01%
Kura Sushi, Inc.	12,400	311,812	0.01%	MISUMI Group, Inc.	160,200	2,739,215	0.06%
Kuraray Co., Ltd.	172,800	1,986,781	0.05%	Mitani Sekisan Co., Ltd.	5,000	188,052	0.00%
Kureha Corp.	19,746	342,971	0.01%	Mitsubishi Estate Logistics Investment Corp. REIT	256	606,341	0.01%
Kurita Water Industries Ltd.	61,500	2,607,040	0.06%				
Kusuri no Aoki Holdings Co., Ltd.	25,950	490,414	0.01%				
KYB Corp.	10,825	364,736	0.01%				
Kyoei Steel Ltd.	14,191	184,908	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsubishi Gas Chemical Co., Inc.	84,300	1,607,811	0.04%	Nihon M&A Center Holdings, Inc.	173,000	894,145	0.02%
Mitsubishi Logisnext Co., Ltd.	13,600	135,357	0.00%	Nihon Parkerizing Co., Ltd.	43,873	356,472	0.01%
Mitsubishi Logistics Corp.	29,300	961,731	0.02%	Nikkiso Co., Ltd.	22,485	161,026	0.00%
Mitsubishi Materials Corp.	68,500	1,256,642	0.03%	Nikkon Holdings Co., Ltd.	29,129	658,961	0.02%
Mitsubishi Motors Corp.	384,900	1,060,473	0.03%	Nikon Corp.	176,800	1,787,124	0.04%
Mitsubishi Pencil Co., Ltd.	16,792	262,016	0.01%	Nippon Corp.	27,812	403,711	0.01%
Mitsubishi Research Institute, Inc.	9,800	302,785	0.01%	Nippon Accommodations Fund, Inc. REIT Class A	281	1,116,244	0.03%
Mitsubishi Shokuhin Co., Ltd.	10,350	351,305	0.01%	Nippon Carbon Co., Ltd.	5,100	164,230	0.00%
Mitsuboshi Belting Ltd.	12,439	349,910	0.01%	Nippon Ceramic Co., Ltd.	12,695	201,245	0.00%
Mitsui DM Sugar Holdings Co., Ltd.	6,609	139,280	0.00%	Nippon Densetsu Kogyo Co., Ltd.	19,773	242,522	0.01%
Mitsui E&S Co., Ltd.	48,500	438,990	0.01%	Nippon Electric Glass Co., Ltd.	42,400	964,451	0.02%
Mitsui Fudosan Logistics Park, Inc. REIT	343	924,347	0.02%	Nippon Gas Co., Ltd.	58,450	878,421	0.02%
Mitsui High-Tec, Inc.	10,200	398,527	0.01%	NIPPON Investment Corp. REIT	253	519,023	0.01%
Mitsui Mining & Smelting Co., Ltd.	29,400	939,243	0.02%	Nippon Kanzai Holdings Co., Ltd.	9,760	164,487	0.00%
Mitsui-Soko Holdings Co., Ltd.	9,919	294,438	0.01%	Nippon Kayaku Co., Ltd.	72,400	552,474	0.01%
Mitsuuroko Group Holdings Co., Ltd.	17,200	188,509	0.00%	Nippon Light Metal Holdings Co., Ltd.	31,795	355,979	0.01%
Miura Co., Ltd.	47,900	969,851	0.02%	Nippon Paper Industries Co., Ltd.	63,850	381,052	0.01%
Mixi, Inc.	18,700	352,238	0.01%	Nippon Parking Development Co., Ltd.	102,550	132,602	0.00%
Mizuho Leasing Co., Ltd.	74,435	521,036	0.01%	Nippon Pillar Packing Co., Ltd.	10,600	353,860	0.01%
Mizuno Corp.	9,324	459,070	0.01%	Nippon Road Co., Ltd.	11,575	130,242	0.00%
Mochida Pharmaceutical Co., Ltd.	12,500	242,058	0.01%	Nippon Seiki Co., Ltd.	28,454	260,731	0.01%
Modec, Inc.	24,816	447,694	0.01%	Nippon Shinyaku Co., Ltd.	31,400	635,379	0.02%
Monex Group, Inc.	98,800	446,522	0.01%	Nippon Shokubai Co., Ltd.	60,400	603,211	0.01%
Money Forward, Inc.	23,152	776,483	0.02%	Nippon Signal Co., Ltd.	26,907	176,135	0.00%
Monogatari Corp.	17,300	365,122	0.01%	Nippon Soda Co., Ltd.	12,704	415,411	0.01%
Mori Hills Investment Corp. REIT Class A	897	733,838	0.02%	Nippon Television Holdings, Inc.	26,100	376,995	0.01%
Mori Trust Reit, Inc. REIT	1,601	690,721	0.02%	Nipro Corp.	74,900	587,383	0.01%
Morinaga & Co., Ltd.	40,160	621,399	0.01%	Nishimatsu Construction Co., Ltd.	19,100	535,622	0.01%
Morinaga Milk Industry Co., Ltd.	44,606	934,768	0.02%	Nishimatsuya Chain Co., Ltd.	21,530	286,558	0.01%
Morita Holdings Corp.	13,900	161,674	0.00%	Nishi-Nippon Financial Holdings, Inc.	66,400	836,295	0.02%
MOS Food Services, Inc.	12,820	288,502	0.01%	Nishi-Nippon Railroad Co., Ltd.	32,500	520,756	0.01%
Musashi Seimitsu Industry Co., Ltd.	26,170	306,342	0.01%	Nishio Holdings Co., Ltd.	9,799	251,584	0.01%
Musashino Bank Ltd.	12,800	260,599	0.01%	Nissan Shatai Co., Ltd.	37,237	228,015	0.01%
Nabtesco Corp.	61,900	1,049,753	0.02%	Nissha Co., Ltd.	25,200	319,112	0.01%
Nachi-Fujikoshi Corp.	7,983	174,191	0.00%	Nisshin Oil Group Ltd.	13,406	403,363	0.01%
Nafco Co., Ltd.	9,000	171,485	0.00%	Nisshin Seifun Group, Inc.	119,000	1,368,211	0.03%
Nagaiben Co., Ltd.	11,276	185,270	0.00%	Nisshinbo Holdings, Inc.	79,931	533,917	0.01%
Nagase & Co., Ltd.	50,176	982,247	0.02%	Nissui Corp.	158,112	848,061	0.02%
Nagawa Co., Ltd.	5,500	281,052	0.01%	Niterra Co., Ltd.	85,400	2,479,286	0.06%
Nagoya Railroad Co., Ltd.	104,300	1,136,952	0.03%	Nitta Corp.	8,384	213,691	0.01%
Nakanishi, Inc.	38,000	602,860	0.01%	Nittetsu Mining Co., Ltd.	4,980	157,579	0.00%
Namura Shipbuilding Co., Ltd.	25,200	377,389	0.01%	Nitto Boseki Co., Ltd.	11,886	479,548	0.01%
Nankai Electric Railway Co., Ltd.	56,800	943,136	0.02%	Nitto Kogyo Corp.	12,113	263,555	0.01%
Nanto Bank Ltd.	14,550	322,459	0.01%	Noevir Holdings Co., Ltd.	7,950	278,739	0.01%
NEC Networks & System Integration Corp.	39,947	606,680	0.01%	NOF Corp.	112,933	1,542,421	0.04%
NET One Systems Co., Ltd.	43,900	804,533	0.02%	Nohmi Bosai Ltd.	13,239	200,239	0.00%
Nextage Co., Ltd.	25,100	374,955	0.01%	Nojima Corp.	32,100	321,878	0.01%
NGK Insulators Ltd.	133,400	1,708,343	0.04%	NOK Corp.	48,700	647,729	0.02%
NH Foods Ltd.	48,600	1,453,226	0.03%	Nomura Co., Ltd.	40,200	217,919	0.01%
NHK Spring Co., Ltd.	114,200	1,138,379	0.03%	Nomura Micro Science Co., Ltd.	12,400	333,010	0.01%
Nichias Corp.	30,060	882,029	0.02%	Noritake Co., Ltd.	10,802	267,599	0.01%
Nichicon Corp.	31,250	233,122	0.01%	Noritsu Koki Co., Ltd.	11,200	309,138	0.01%
Nichiden Corp.	8,182	182,856	0.00%	Noritz Corp.	20,151	220,100	0.01%
Nichiha Corp.	12,949	275,708	0.01%	North Pacific Bank Ltd.	162,050	535,936	0.01%
Nichirei Corp.	59,250	1,303,898	0.03%	NS Solutions Corp.	34,800	589,086	0.01%
Nifco, Inc.	50,590	1,206,725	0.03%	NS United Kaiun Kaisha Ltd.	4,583	144,162	0.00%
Nihon Kohden Corp.	88,538	1,279,139	0.03%	NSD Co., Ltd.	37,118	711,855	0.02%

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NSK Ltd.	212,000	1,030,215	0.02%	Rengo Co., Ltd.	105,781	686,202	0.02%
NTN Corp.	239,700	477,284	0.01%	RENOVA, Inc.	26,400	163,133	0.00%
NTT UD Investment Corp. REIT	859	621,047	0.01%	Resonac Holdings Corp.	100,497	2,200,363	0.05%
Nxera Pharma Co., Ltd.	44,100	439,465	0.01%	Resorttrust, Inc.	46,094	683,702	0.02%
Obara Group, Inc.	7,826	203,118	0.00%	Restar Corp.	8,500	168,827	0.00%
OBIC Business Consultants Co., Ltd.	16,907	707,033	0.02%	Retail Partners Co., Ltd.	12,100	130,734	0.00%
Odakyu Electric Railway Co., Ltd.	180,300	1,744,043	0.04%	Ricoh Leasing Co., Ltd.	7,986	264,115	0.01%
Ogaki Kyoritsu Bank Ltd.	18,100	257,446	0.01%	Riken Keiki Co., Ltd.	12,800	335,795	0.01%
Ohsho Food Service Corp.	6,700	359,866	0.01%	Riken Vitamin Co., Ltd.	13,000	223,698	0.01%
Oiles Corp.	9,283	134,749	0.00%	Ringer Hut Co., Ltd.	13,054	185,025	0.00%
Oji Holdings Corp.	479,600	1,892,640	0.04%	Rinnai Corp.	53,100	1,208,169	0.03%
Okamoto Industries, Inc.	4,288	133,817	0.00%	Riso Kagaku Corp.	9,247	195,161	0.00%
Okamura Corp.	31,358	439,589	0.01%	Rohto Pharmaceutical Co., Ltd.	105,234	2,205,295	0.05%
Okasan Securities Group, Inc.	76,100	377,520	0.01%	Roland Corp.	7,000	176,023	0.00%
Oki Electric Industry Co., Ltd.	49,650	313,592	0.01%	Rorze Corp.	5,800	1,144,784	0.03%
Okinawa Cellular Telephone Co.	12,400	302,561	0.01%	Round One Corp.	112,090	575,571	0.01%
Okinawa Electric Power Co., Inc.	23,883	165,545	0.00%	Royal Holdings Co., Ltd.	14,810	234,128	0.01%
Okinawa Financial Group, Inc.	11,600	190,449	0.00%	RS Technologies Co., Ltd.	7,800	169,713	0.00%
OKUMA Corp.	13,100	590,257	0.01%	Ryobi Ltd.	13,100	186,654	0.00%
Okumura Corp.	17,700	552,369	0.01%	Ryohin Keikaku Co., Ltd.	144,400	2,400,383	0.06%
One, Inc. REIT	127	202,272	0.00%	Ryoyo Ryosan Holdings, Inc.	14,028	257,782	0.01%
Onward Holdings Co., Ltd.	55,200	213,443	0.01%	S Foods, Inc.	10,004	180,726	0.00%
Open House Group Co., Ltd.	45,500	1,393,908	0.03%	Saibu Gas Holdings Co., Ltd.	13,500	168,855	0.00%
Open Up Group, Inc.	29,199	360,676	0.01%	Saizeriya Co., Ltd.	19,039	648,600	0.02%
Optex Group Co., Ltd.	21,200	222,860	0.01%	Sakai Moving Service Co., Ltd.	13,000	205,918	0.00%
Optorun Co., Ltd.	15,300	192,130	0.00%	Sakata INX Corp.	19,750	221,491	0.01%
Organo Corp.	14,464	742,712	0.02%	Sakata Seed Corp.	14,071	301,346	0.01%
Orient Corp.	23,050	147,734	0.00%	Sakura Internet, Inc.	9,900	267,410	0.01%
Orix JREIT, Inc. REIT	1,469	1,453,841	0.03%	SAMTY HOLDINGS Co., Ltd.	12,625	194,798	0.00%
Osaka Organic Chemical Industry Ltd.	8,400	199,217	0.00%	Samty Residential Investment Corp. REIT	203	133,011	0.00%
Osaka Soda Co., Ltd.	8,158	551,271	0.01%	San-A Co., Ltd.	12,056	378,483	0.01%
Osaka Steel Co., Ltd.	6,400	95,447	0.00%	San-Ai Obbli Co., Ltd.	24,846	318,645	0.01%
OSAKA Titanium Technologies Co., Ltd.	15,800	271,879	0.01%	Sangetsu Corp.	24,736	458,399	0.01%
OSG Corp.	40,850	497,356	0.01%	San-In Godo Bank Ltd.	87,400	778,591	0.02%
Pacific Industrial Co., Ltd.	17,550	164,524	0.00%	Sanken Electric Co., Ltd.	11,900	509,408	0.01%
PAL GROUP Holdings Co., Ltd.	22,800	256,971	0.01%	Sanki Engineering Co., Ltd.	17,145	226,916	0.01%
PALTAC Corp.	15,575	424,183	0.01%	Sankyo Co., Ltd.	103,100	1,119,064	0.03%
Paramount Bed Holdings Co., Ltd.	19,596	331,229	0.01%	Sankyu, Inc.	26,692	910,641	0.02%
Park24 Co., Ltd.	76,490	761,999	0.02%	Sanrio Co., Ltd.	85,000	1,563,036	0.04%
Pasona Group, Inc.	9,800	128,425	0.00%	Sansan, Inc.	40,600	436,641	0.01%
Penta-Ocean Construction Co., Ltd.	149,247	614,208	0.01%	Santen Pharmaceutical Co., Ltd.	183,600	1,876,404	0.04%
PeptiDream, Inc.	56,200	870,286	0.02%	Sanwa Holdings Corp.	107,550	1,966,669	0.05%
Persol Holdings Co., Ltd.	1,056,400	1,462,516	0.03%	Sanyo Chemical Industries Ltd.	10,129	250,927	0.01%
PHC Holdings Corp.	37,700	275,145	0.01%	Sanyo Denki Co., Ltd.	5,281	239,001	0.01%
Pigeon Corp.	66,400	600,390	0.01%	Sanyo Special Steel Co., Ltd.	9,573	126,640	0.00%
Pilot Corp.	16,000	426,010	0.01%	Sapporo Holdings Ltd.	35,200	1,234,385	0.03%
Piolax, Inc.	15,750	228,525	0.01%	Sato Holdings Corp.	16,413	219,881	0.01%
PKSHA Technology, Inc.	10,000	220,378	0.01%	Sawai Group Holdings Co., Ltd.	22,195	901,956	0.02%
Plus Alpha Consulting Co., Ltd.	13,200	155,666	0.00%	SBI Sumishin Net Bank Ltd.	29,100	552,658	0.01%
Pola Orbis Holdings, Inc.	50,300	408,848	0.01%	SBS Holdings, Inc.	9,300	154,942	0.00%
Pressance Corp.	14,100	171,626	0.00%	Sega Sammy Holdings, Inc.	89,800	1,333,379	0.03%
Prestige International, Inc.	46,700	203,801	0.00%	Seibu Holdings, Inc.	131,100	1,806,843	0.04%
Prima Meat Packers Ltd.	10,221	151,352	0.00%	Seiko Group Corp.	15,547	475,031	0.01%
Raito Kogyo Co., Ltd.	23,400	305,483	0.01%	Seino Holdings Co., Ltd.	59,450	802,165	0.02%
Raiznext Corp.	13,883	159,837	0.00%	Seiren Co., Ltd.	20,821	310,516	0.01%
Rakus Co., Ltd.	52,200	675,783	0.02%	Sekisui House, Inc. REIT	2,318	1,139,835	0.03%
Rakuten Bank Ltd.	53,500	968,827	0.02%	Sekisui Jushi Corp.	15,619	220,895	0.01%
Raysun Co., Ltd.	6,700	143,280	0.00%	Senko Group Holdings Co., Ltd.	56,796	397,918	0.01%
Relo Group, Inc.	57,400	610,896	0.01%	Senshu Electric Co., Ltd.	6,300	211,097	0.01%
				Senshu Ikeda Holdings, Inc.	112,800	280,492	0.01%
				Septeni Holdings Co., Ltd.	49,400	113,627	0.00%
				Seria Co., Ltd.	23,600	428,104	0.01%
				Seven Bank Ltd.	307,000	513,384	0.01%
				Sharp Corp.	148,900	860,947	0.02%
				Shibaura Machine Co., Ltd.	13,750	329,518	0.01%

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Shibaura Mechatronics Corp.	6,756	356,154	0.01%	Sumitomo Riko Co., Ltd.	20,200	186,353	0.00%
Shibuya Corp.	10,200	226,371	0.01%	Sumitomo Rubber Industries Ltd.	99,500	991,227	0.02%
SHIFT, Inc.	7,800	706,975	0.02%	Sumitomo Warehouse Co., Ltd.	26,570	431,932	0.01%
Shiga Bank Ltd.	20,200	529,299	0.01%	Sun Frontier Fudousan Co., Ltd.	13,650	170,901	0.00%
Shikoku Electric Power Co., Inc.	98,600	845,878	0.02%	Sundrug Co., Ltd.	39,500	995,481	0.02%
Shikoku Kasei Holdings Corp.	15,000	198,620	0.00%	SUNWELS Co., Ltd.	5,500	90,060	0.00%
Shimamura Co., Ltd.	24,400	1,109,422	0.03%	Suruga Bank Ltd.	82,700	543,416	0.01%
Shimizu Corp.	287,800	1,616,482	0.04%	Suzuken Co., Ltd.	35,200	1,069,830	0.03%
Shin Nippon Air Technologies Co., Ltd.	6,500	161,025	0.00%	SWCC Corp.	16,700	511,299	0.01%
Shin Nippon Biomedical Laboratories Ltd.	9,900	87,639	0.00%	Systema Corp.	144,500	282,065	0.01%
Shinagawa Refractories Co., Ltd.	16,500	203,609	0.00%	T Hasegawa Co., Ltd.	16,300	339,457	0.01%
Shin-Etsu Polymer Co., Ltd.	22,511	211,032	0.01%	Tadano Ltd.	50,645	356,555	0.01%
Shinko Electric Industries Co., Ltd.	37,000	1,297,277	0.03%	Taihei Dengyo Kaisha Ltd.	4,892	162,398	0.00%
Shinmaywa Industries Ltd.	28,886	254,813	0.01%	Taiheiy Cement Corp.	60,700	1,523,726	0.04%
Shinnihon Corp.	20,400	207,602	0.01%	Taikisha Ltd.	13,026	430,799	0.01%
Ship Healthcare Holdings, Inc.	49,500	730,837	0.02%	Taiyo Holdings Co., Ltd.	28,264	598,278	0.01%
Shizuoka Gas Co., Ltd.	21,797	129,676	0.00%	Taiyo Yuden Co., Ltd.	69,850	1,774,258	0.04%
SHO-BOND Holdings Co., Ltd.	22,136	792,773	0.02%	Takamatsu Construction Group Co., Ltd.	6,682	128,772	0.00%
Shochiku Co., Ltd.	5,603	328,148	0.01%	Takara Bio, Inc.	24,350	167,117	0.00%
Shoei Co., Ltd.	28,800	350,914	0.01%	Takara Holdings, Inc.	78,350	531,393	0.01%
Shoei Foods Corp.	6,300	183,681	0.00%	Takara Leben Real Estate Investment Corp. REIT	553	342,402	0.01%
Showa Sangyo Co., Ltd.	8,866	173,341	0.00%	Takara Standard Co., Ltd.	20,522	221,346	0.01%
Siix Corp.	18,500	147,669	0.00%	Takasago International Corp.	5,955	145,673	0.00%
Simplex Holdings, Inc.	22,400	394,778	0.01%	Takasago Thermal Engineering Co., Ltd.	23,563	837,874	0.02%
Sinfonia Technology Co., Ltd.	11,800	249,409	0.01%	Takashimaya Co., Ltd.	81,900	1,378,492	0.03%
Sinko Industries Ltd.	8,500	218,762	0.01%	Takeuchi Manufacturing Co., Ltd.	19,500	682,488	0.02%
SKY Perfect JSAT Holdings, Inc.	85,900	463,516	0.01%	Takuma Co., Ltd.	36,100	370,964	0.01%
SkyLark Holdings Co., Ltd.	126,104	1,677,232	0.04%	Tama Home Co., Ltd.	8,400	204,439	0.00%
SMS Co., Ltd.	37,000	469,688	0.01%	Tamron Co., Ltd.	19,814	513,026	0.01%
Socionext, Inc.	101,940	2,413,835	0.06%	TBS Holdings, Inc.	20,250	510,341	0.01%
Sohgo Security Services Co., Ltd.	216,700	1,265,767	0.03%	TechMatrix Corp.	20,700	257,624	0.01%
Sojitz Corp.	127,460	3,097,359	0.07%	TechnoPro Holdings, Inc.	59,800	979,566	0.02%
SOSiLA Logistics, Inc. REIT	502	367,309	0.01%	Teijin Ltd.	101,100	839,986	0.02%
Sotetsu Holdings, Inc.	42,200	639,454	0.02%	T-Gaia Corp.	9,650	182,970	0.00%
Sparx Group Co., Ltd.	5,660	60,097	0.00%	THK Co., Ltd.	64,300	1,148,614	0.03%
Square Enix Holdings Co., Ltd.	44,400	1,333,711	0.03%	TKC Corp.	15,300	329,569	0.01%
SRE Holdings Corp.	6,311	188,318	0.00%	TKP Corp.	8,800	78,722	0.00%
Stanley Electric Co., Ltd.	75,000	1,338,120	0.03%	Toa Corp.	32,412	205,320	0.00%
Star Asia Investment Corp. REIT	1,151	427,171	0.01%	Toagosei Co., Ltd.	44,852	422,282	0.01%
Star Micronics Co., Ltd.	20,198	264,812	0.01%	Tobu Railway Co., Ltd.	108,500	1,826,882	0.04%
Starts Corp., Inc.	16,850	355,624	0.01%	Tocalo Co., Ltd.	31,176	398,857	0.01%
Starts Proceed Investment Corp. REIT Class A	129	160,388	0.00%	Toda Corp.	129,500	846,910	0.02%
Strike Co., Ltd.	5,500	157,622	0.00%	Toei Animation Co., Ltd.	40,800	632,063	0.02%
Sugi Holdings Co., Ltd.	59,735	822,164	0.02%	Toei Co., Ltd.	17,430	411,749	0.01%
Sumiseki Holdings, Inc.	9,000	76,147	0.00%	Toenec Corp.	4,962	184,772	0.00%
Sumitomo Bakelite Co., Ltd.	35,800	1,046,448	0.02%	Toho Bank Ltd.	117,019	240,061	0.01%
Sumitomo Chemical Co., Ltd.	845,600	1,812,000	0.04%	Toho Gas Co., Ltd.	40,100	972,960	0.02%
Sumitomo Densetsu Co., Ltd.	9,700	220,400	0.01%	Toho Holdings Co., Ltd.	28,839	753,694	0.02%
Sumitomo Forestry Co., Ltd.	88,350	2,810,437	0.07%	Toho Titanium Co., Ltd.	16,000	142,633	0.00%
Sumitomo Heavy Industries Ltd.	61,600	1,601,079	0.04%	Tohoku Electric Power Co., Inc.	258,800	2,335,249	0.06%
Sumitomo Mitsui Construction Co., Ltd.	75,140	186,846	0.00%	Tokai Carbon Co., Ltd.	109,134	624,505	0.01%
Sumitomo Osaka Cement Co., Ltd.	18,150	443,990	0.01%	Tokai Corp.	7,900	113,545	0.00%
Sumitomo Pharma Co., Ltd.	85,800	216,020	0.01%	TOKAI Holdings Corp.	55,624	340,259	0.01%
				Tokai Rika Co., Ltd.	29,800	399,779	0.01%
				Tokai Tokyo Financial Holdings, Inc.	137,114	490,119	0.01%
				Token Corp.	2,966	219,786	0.01%
				Tokuyama Corp.	36,600	671,319	0.02%
				Tokyo Century Corp.	81,200	761,723	0.02%
				Tokyo Electron Device Ltd.	10,600	282,034	0.01%
				Tokyo Kiraboshi Financial Group, Inc.	14,000	416,014	0.01%
				Tokyo Ohka Kogyo Co., Ltd.	53,710	1,456,441	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Tokyo Seimitsu Co., Ltd.	23,100	1,765,601	0.04%	Welcia Holdings Co., Ltd.	54,100	674,652	0.02%
Tokyo Steel Manufacturing Co., Ltd.	30,850	312,796	0.01%	West Holdings Corp.	10,650	172,535	0.00%
Tokyo Tatemono Co., Ltd.	103,900	1,639,948	0.04%	WingArc1st, Inc.	9,200	155,106	0.00%
Tokyotokeiba Co., Ltd.	7,169	180,718	0.00%	Workman Co., Ltd.	10,000	233,122	0.01%
Tokyu Construction Co., Ltd.	41,575	199,010	0.00%	YAMABIKO Corp.	19,900	282,306	0.01%
Tokyu Fudosan Holdings Corp.	324,900	2,168,222	0.05%	Yamada Holdings Co., Ltd.	293,200	787,408	0.02%
Tokyu, Inc. REIT	542	526,299	0.01%	Yamaguchi Financial Group, Inc.	98,600	1,118,950	0.03%
TOMONY Holdings, Inc.	106,678	279,859	0.01%	Yamaha Corp.	74,700	1,748,851	0.04%
Tomy Co., Ltd.	47,650	938,426	0.02%	YA-MAN Ltd.	12,600	64,465	0.00%
Topcon Corp.	56,676	632,963	0.02%	Yamato Kogyo Co., Ltd.	21,950	1,067,889	0.03%
Topre Corp.	18,124	238,070	0.01%	Yamazaki Baking Co., Ltd.	69,700	1,430,744	0.03%
Toridoll Holdings Corp.	24,700	568,287	0.01%	Yamazen Corp.	28,163	248,435	0.01%
Torii Pharmaceutical Co., Ltd.	5,616	128,303	0.00%	Yaoko Co., Ltd.	10,100	611,676	0.01%
Tosei Corp.	18,600	280,977	0.01%	Yellow Hat Ltd.	18,100	258,796	0.01%
Toshiba TEC Corp.	18,500	395,624	0.01%	Yodogawa Steel Works Ltd.	12,081	422,076	0.01%
Tosoh Corp.	145,000	1,891,148	0.04%	Yokogawa Bridge Holdings Corp.	20,085	338,121	0.01%
Totech Corp.	13,500	213,586	0.01%	Yokohama Rubber Co., Ltd.	68,900	1,523,544	0.04%
Totetsu Kogyo Co., Ltd.	13,800	273,667	0.01%	Yokorei Co., Ltd.	21,665	141,282	0.00%
Towa Corp.	11,100	778,366	0.02%	Yonex Co., Ltd.	36,900	448,003	0.01%
Towa Pharmaceutical Co., Ltd.	15,315	279,813	0.01%	Yoshinoya Holdings Co., Ltd.	37,200	708,803	0.02%
Toyo Construction Co., Ltd.	24,441	218,337	0.01%	Yuasa Trading Co., Ltd.	9,267	326,644	0.01%
Toyo Gosei Co., Ltd.	3,200	201,318	0.00%	Yurtec Corp.	22,856	212,419	0.01%
Toyo Seikan Group Holdings Ltd.	68,800	1,079,945	0.03%	Zenkoku Hosho Co., Ltd.	30,250	1,114,395	0.03%
Toyo Suisan Kaisha Ltd.	50,300	2,981,540	0.07%	Zeon Corp.	89,800	745,263	0.02%
Toyo Tanso Co., Ltd.	6,905	288,889	0.01%	ZERIA Pharmaceutical Co., Ltd.	10,129	133,051	0.00%
Toyo Tire Corp.	64,195	1,025,021	0.02%	ZIGExN Co., Ltd.	26,000	96,655	0.00%
Toyobo Co., Ltd.	45,050	295,180	0.01%	Zojirushi Corp.	19,400	186,571	0.00%
Toyoda Gosei Co., Ltd.	37,100	652,352	0.02%	Zuken, Inc.	9,700	254,771	0.01%
Toyota Boshoku Corp.	47,650	631,097	0.01%			512,209,906	12.05%
Trancom Co., Ltd.	4,200	171,018	0.00%	Netherlands 0.47% (31 December 2023: 0.55%)			
Transcosmos, Inc.	13,125	282,719	0.01%	Aalberts NV	56,280	2,287,262	0.05%
TRE Holdings Corp.	20,700	166,645	0.00%	Alfen N.V.	11,539	213,453	0.00%
Tri Chemical Laboratories, Inc.	12,800	346,140	0.01%	Allfunds Group plc	192,189	1,079,328	0.03%
Trusco Nakayama Corp.	26,742	409,293	0.01%	AMG Critical Materials NV	17,021	281,296	0.01%
TS Tech Co., Ltd.	47,896	567,362	0.01%	Arcadis NV	41,017	2,600,232	0.06%
Tsubakimoto Chain Co.	14,934	578,384	0.01%	Basic-Fit NV	30,375	654,995	0.02%
Tsuburaya Fields Holdings, Inc.	20,900	222,694	0.01%	Brunel International NV	8,223	88,130	0.00%
Tsugami Corp.	21,712	209,750	0.01%	Corbion NV	30,236	606,954	0.01%
Tsumura & Co.	31,050	792,368	0.02%	Eurocommercial Properties NV REIT	23,493	566,519	0.01%
Tsuruha Holdings, Inc.	20,800	1,184,434	0.03%	Fastned BV	3,082	57,078	0.00%
Tsurumi Manufacturing Co., Ltd.	9,000	271,913	0.01%	Flow Traders Ltd.	17,708	350,724	0.01%
TV Asahi Holdings Corp.	15,700	208,474	0.01%	Fugro NV	65,789	1,590,691	0.04%
UACJ Corp.	19,500	466,104	0.01%	Just Eat Takeaway.com NV	105,253	1,267,363	0.03%
UBE Corp.	58,450	1,029,216	0.02%	Koninklijke BAM Groep NV	149,771	629,548	0.01%
Ulvac, Inc.	24,750	1,617,074	0.04%	Koninklijke Vopak NV	40,289	1,673,647	0.04%
U-Next Holdings Co., Ltd.	12,300	344,088	0.01%	Pharming Group NV	414,117	333,982	0.01%
Union Tool Co.	6,068	238,782	0.01%	PostNL NV	169,624	230,515	0.01%
United Super Markets Holdings, Inc.	28,321	154,052	0.00%	SBM Offshore NV	79,936	1,225,101	0.03%
United Urban Investment Corp. REIT	1,671	1,484,433	0.04%	Signify NV	73,367	1,832,104	0.04%
Universal Entertainment Corp.	13,037	127,728	0.00%	Sligro Food Group NV	10,688	147,997	0.00%
Ushio, Inc.	44,550	579,377	0.01%	TKH Group NV	21,991	959,724	0.02%
USS Co., Ltd.	237,800	2,000,885	0.05%	TomTom NV	42,060	237,785	0.01%
UT Group Co., Ltd.	18,200	368,277	0.01%	Van Lanschot Kempen NV	17,271	694,132	0.02%
Valor Holdings Co., Ltd.	19,591	299,845	0.01%	Vastned Retail NV REIT	7,841	194,963	0.00%
Vector, Inc.	13,400	102,045	0.00%	Wereldhave NV REIT	21,525	305,439	0.01%
Visional, Inc.	14,100	629,355	0.01%			20,108,962	0.47%
VT Holdings Co., Ltd.	35,800	113,502	0.00%	New Zealand 0.25% (31 December 2023: 0.23%)			
Wacoal Holdings Corp.	23,900	667,999	0.02%	Air New Zealand Ltd.	879,899	284,168	0.01%
Wacom Co., Ltd.	80,250	376,655	0.01%	Contact Energy Ltd.	445,389	2,442,580	0.06%
Wakita & Co., Ltd.	15,500	166,505	0.00%	EBOS Group Ltd.	86,731	1,702,812	0.04%
WealthNavi, Inc.	21,000	196,867	0.00%	Fletcher Building Ltd.	441,380	761,142	0.02%
				Goodman Property Trust REIT	578,113	708,069	0.01%
				Infratil Ltd.	521,615	3,559,876	0.08%
				Kiwi Property Group Ltd.	896,475	453,401	0.01%
				Ryman Healthcare Ltd.	368,329	799,011	0.02%
						10,711,059	0.25%

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Norway 0.93% (31 December 2023: 0.85%)							
Aker A.S.A Class A	12,820	740,484	0.02%	NOS SGPS SA	98,984	350,615	0.01%
Aker Carbon Capture A.S.A	184,118	115,166	0.00%	REN - Redes Energeticas Nacionais SGPS SA	217,774	534,484	0.01%
Aker Solutions A.S.A	161,462	670,263	0.02%	Semapa-Sociedade de Investimento e Gestao	8,522	131,339	0.00%
Atea A.S.A	46,483	667,941	0.02%	Sonae SGPS SA	425,565	399,087	0.01%
Austevoll Seafood A.S.A	51,398	399,695	0.01%			4,693,738	0.11%
Avance Gas Holding Ltd.	9,092	145,677	0.00%	Singapore 0.79% (31 December 2023: 0.67%)			
Bakkafrost P/F	29,211	1,486,956	0.04%	AEM Holdings Ltd.	134,734	178,949	0.00%
Belships A.S.A	90,749	210,945	0.01%	AIMS APAC REIT	293,008	270,253	0.01%
BLUENORD A.S.A	14,186	732,782	0.02%	Best World International Ltd.	97,900	179,872	0.00%
Borr Drilling Ltd.	119,509	771,098	0.02%	CapitaLand Ascott Trust	1,473,869	951,585	0.02%
Borregaard A.S.A	56,743	1,025,344	0.02%	CapitaLand China Trust REIT	611,650	302,384	0.01%
BW Energy Ltd.	37,817	110,814	0.00%	Capitaland India Trust	549,054	397,029	0.01%
BW LPG Ltd.	47,770	889,673	0.02%	CDL Hospitality Trusts	494,158	346,394	0.01%
BW Offshore Ltd.	41,857	120,883	0.00%	City Developments Ltd.	320,800	1,221,419	0.03%
Cadeler	115,418	730,610	0.02%	ComfortDelGro Corp., Ltd.	1,219,000	1,205,283	0.03%
Cool Co., Ltd.	12,194	142,469	0.00%	Cromwell European REIT	157,780	236,741	0.01%
Crayon Group Holding A.S.A	39,274	461,071	0.01%	Digital Core Management Pte Ltd. REIT	527,967	300,941	0.01%
DNO A.S.A	254,060	265,812	0.01%	Eagle Hospitality Trust	181,300	2	0.00%
DOF Group A.S.A	80,955	735,609	0.02%	ESR-LOGOS REIT	4,038,072	804,486	0.02%
Elkem A.S.A	151,380	287,761	0.01%	Far East Hospitality Trust	607,300	277,828	0.01%
Entra A.S.A	40,233	413,383	0.01%	First Resources Ltd.	323,200	329,102	0.01%
Europris A.S.A	92,393	628,246	0.02%	Frasers Centrepoint Trust REIT	683,743	1,074,615	0.02%
FLEX LNG Ltd.	19,399	534,554	0.01%	Frasers Hospitality Trust	353,300	108,186	0.00%
Frontline plc	81,406	2,138,460	0.05%	Frasers Logistics & Commercial Trust REIT	1,737,450	1,217,914	0.03%
Golden Ocean Group Ltd.	72,009	1,000,247	0.02%	Golden Agri-Resources Ltd.	3,788,900	754,845	0.02%
Gram Car Carriers A.S.A	5,379	131,097	0.00%	Hong Fok Corp., Ltd.	184,200	113,490	0.00%
Grieg Seafood A.S.A	28,332	166,972	0.00%	Hutchison Port Holdings Trust	2,669,800	341,734	0.01%
Hafnia Ltd.	158,962	1,339,177	0.03%	iFAST Corp., Ltd.	82,000	435,639	0.01%
Hoegh Autoliners A.S.A	66,527	786,015	0.02%	Keppel DC REIT	748,881	994,640	0.02%
Kitron A.S.A	103,106	306,195	0.01%	Keppel Infrastructure Trust	2,286,915	793,101	0.02%
Leroy Seafood Group A.S.A	153,639	624,224	0.02%	Keppel REIT	1,318,150	812,142	0.02%
MPC Container Ships A.S.A	216,656	458,035	0.01%	Lendlease Global Commercial REIT	890,320	367,887	0.01%
NEL A.S.A	918,089	483,037	0.01%	Mapletree Industrial Trust REIT	1,202,672	1,872,450	0.04%
Norconsult Norge A.S.	53,620	172,229	0.00%	Mapletree Logistics Trust REIT	2,161,700	2,057,623	0.05%
Nordic Semiconductor A.S.A	105,534	1,413,397	0.03%	Mapletree Pan Asia Commercial Trust REIT	1,437,300	1,293,862	0.03%
Norwegian Air Shuttle A.S.A	398,400	470,709	0.01%	NetLink NBN Trust	1,579,800	967,522	0.02%
Nykode Therapeutics A.S.A	86,756	124,583	0.00%	Olam Group Ltd.	574,700	487,663	0.01%
Odfjell Drilling Ltd.	57,434	313,399	0.01%	PARAGON REIT	581,050	366,573	0.01%
Odfjell SE Class A	9,291	160,209	0.00%	Parkway Life REIT	206,345	532,896	0.01%
PGS A.S.A	501,798	421,327	0.01%	Raffles Medical Group Ltd.	422,105	309,902	0.01%
Protector Forsikring A.S.A	32,180	775,221	0.02%	Riverstone Holdings Ltd.	353,500	253,012	0.01%
REC Silicon A.S.A	164,164	107,618	0.00%	Sasseur REIT	277,300	138,113	0.00%
Scatec A.S.A	66,273	539,334	0.01%	SATS Ltd.	496,958	1,045,069	0.02%
Schibsted A.S.A Class A	45,472	1,346,116	0.03%	Seatrium Ltd.	1,287,000	1,310,504	0.03%
Schibsted A.S.A Class B	51,351	1,445,882	0.03%	Sheng Siong Group Ltd.	391,100	429,986	0.01%
Seadrill Ltd.	16,852	863,373	0.02%	SIA Engineering Co., Ltd.	125,600	215,010	0.00%
SpareBank 1 Nord Norge	50,509	470,295	0.01%	Singapore Post Ltd.	823,650	261,331	0.01%
Sparebank 1 Oestlandet	20,106	256,322	0.01%	Starhill Global REIT	718,581	257,157	0.01%
SpareBank 1 SMN	69,881	991,821	0.02%	StarHub Ltd.	328,200	293,025	0.01%
SpareBank 1 SR-Bank A.S.A	101,596	1,246,155	0.03%	Suntec REIT	1,180,800	914,842	0.02%
Stolt-Nielsen Ltd.	13,392	635,169	0.02%	Super Hi International Holding Ltd.	118,000	220,058	0.00%
Storebrand A.S.A	252,893	2,588,902	0.06%	UMS Holdings Ltd.	372,400	324,244	0.01%
Subsea 7 SA	130,043	2,452,466	0.06%	UOL Group Ltd.	293,900	1,127,674	0.03%
TGS A.S.A	73,799	888,568	0.02%	Venture Corp., Ltd.	150,800	1,582,273	0.04%
TOMRA Systems A.S.A	131,594	1,574,555	0.04%	Yangzijiang Financial Holding Ltd.	1,387,100	358,225	0.01%
Wallenius Wilhelmsen A.S.A Class B	59,461	608,152	0.01%	Yangzijiang Shipbuilding Holdings Ltd.	1,458,600	2,647,597	0.06%
		39,586,497	0.93%	Yanlord Land Group Ltd.	369,350	119,914	0.00%
Portugal 0.11% (31 December 2023: 0.11%)						33,402,986	0.79%
Altri SGPS SA	42,843	247,263	0.01%				
Banco Comercial Portugues SA Class R	4,615,089	1,664,898	0.04%				
Corticeira Amorim SGPS SA	21,621	208,782	0.00%				
CTT-Correios de Portugal SA	49,561	222,560	0.01%				
Greenvolt-Energias Renovaveis SA	27,612	246,215	0.01%				
Mota-Engil SGPS SA	48,532	179,033	0.00%				
Navigator Co., SA	122,325	509,462	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Spain 0.62% (31 December 2023: 0.67%)							
Abengoa SA - Warrants 31/3/2025	143,586	2	0.00%	Betsson AB Class B	64,433	753,834	0.02%
Acerinox SA	108,993	1,131,920	0.03%	Better Collective	22,243	476,777	0.01%
Aedas Homes SA	6,296	142,715	0.00%	Bilia AB Class A	38,967	520,654	0.01%
Almirall SA	46,172	465,157	0.01%	Billerud Aktiebolag	124,507	1,153,343	0.03%
Atresmedia Corp. de Medios de Comunicacion SA	58,749	278,617	0.01%	BioArctic AB Class B	22,698	490,388	0.01%
Audax Renovables SA	73,960	147,753	0.00%	BioGaia AB Class B	47,807	558,415	0.01%
Bankinter SA	381,364	3,116,951	0.07%	Biotage AB	38,595	594,403	0.01%
CIE Automotive SA	23,245	646,488	0.02%	BoneSupport Holding AB	29,971	744,308	0.02%
Compania de Distribucion Integral Logista Holdings SA	35,572	1,007,244	0.02%	Boozt AB	35,052	419,027	0.01%
Construcciones y Auxiliar de Ferrocarriles SA	9,081	341,613	0.01%	Bravida Holding AB	116,246	862,773	0.02%
Distribuidora Internacional de Alimentacion SA	5,542,586	73,065	0.00%	Bufab AB	15,051	555,697	0.01%
eDreams ODIGEO SA	52,000	362,251	0.01%	Bure Equity AB	31,024	1,045,832	0.02%
Enagas SA	133,862	1,992,751	0.05%	Calliditas Therapeutics AB Class B	22,236	431,694	0.01%
Ence Energia y Celulosa SA	67,297	246,814	0.01%	Camurus AB	18,332	1,038,621	0.02%
Faes Farma SA	164,310	634,838	0.01%	Castellum AB	219,106	2,677,222	0.06%
Fluidra SA	55,984	1,169,417	0.03%	Catena AB	21,606	1,077,219	0.03%
Gestamp Automocion SA	85,874	255,859	0.01%	Cibus Nordic Real Estate AB	25,716	383,183	0.01%
Global Dominion Access SA	39,683	136,947	0.00%	Clas Ohlson AB Class B	21,993	365,505	0.01%
Grenergy Renovables SA	8,756	316,249	0.01%	Cloetta AB Class B	84,909	165,325	0.00%
Indra Sistemas SA	55,296	1,144,378	0.03%	Coor Service Management Holding AB	50,562	223,538	0.01%
Inmobiliaria Colonial Socimi SA REIT	157,735	917,955	0.02%	Corem Property Group AB Class B	365,521	301,834	0.01%
Laboratorios Farmaceuticos Rovi SA	12,111	1,136,396	0.03%	Creades AB Class A	27,116	195,877	0.00%
Lar Espana Real Estate Socimi SA REIT	23,692	173,427	0.00%	Dios Fastigheter AB	49,816	407,129	0.01%
Linea Directa Aseguradora SA Compania de Seguros y Reaseguros	321,213	397,965	0.01%	Dometic Group AB	169,031	1,074,181	0.03%
Mapfre SA	536,406	1,238,320	0.03%	Electrolux AB Class B	122,066	1,012,702	0.02%
Melia Hotels International SA	62,920	516,885	0.01%	Electrolux Professional AB Class B	131,370	873,302	0.02%
Merlin Properties Socimi SA REIT	183,198	2,041,961	0.05%	Elekta AB Class B	215,081	1,344,485	0.03%
Neinor Homes SA	13,671	183,149	0.00%	Embracer Group AB Class B	424,401	933,344	0.02%
Pharma Mar SA	10,139	345,771	0.01%	Engcon AB Class B	19,857	162,753	0.00%
Prosegur Cash SA	190,604	106,634	0.00%	Fabege AB	129,197	1,032,702	0.02%
Prosegur Compania de Seguridad SA	53,824	98,643	0.00%	Fortnox AB	272,937	1,648,931	0.04%
Sacyr SA	238,518	842,051	0.02%	Granges AB	55,638	714,507	0.02%
Solaria Energia y Medio Ambiente SA	42,840	531,222	0.01%	Hemnet Group AB	51,851	1,567,741	0.04%
Talgo SA	28,285	121,864	0.00%	Hexatronic Group AB	90,824	436,530	0.01%
Tecnicas Reunidas SA	28,368	383,995	0.01%	Hexpol AB	145,383	1,619,912	0.04%
Unicaja Banco SA	598,872	817,705	0.02%	HMS Networks AB	19,295	765,955	0.02%
Vidrala SA	12,190	1,374,399	0.03%	Hufvudstaden AB Class A	57,587	682,439	0.02%
Viscofan SA	22,632	1,491,734	0.04%	Instalco AB	121,962	467,109	0.01%
		26,331,105	0.62%	Investment AB Oresund	11,174	131,469	0.00%
Sweden 2.03% (31 December 2023: 2.09%)				INVISIO AB	20,626	453,802	0.01%
AAK AB	102,945	3,019,274	0.07%	Inwido AB	28,702	391,630	0.01%
AcadeMedia AB	42,517	207,563	0.01%	JM AB	33,547	627,529	0.01%
AddLife AB Class B	68,416	811,415	0.02%	Kindred Group plc	127,193	1,513,316	0.04%
Addnode Group AB Class B	72,041	829,238	0.02%	Kinnevik AB Class B	137,441	1,128,448	0.03%
AddTech AB Class B	147,962	3,680,118	0.09%	Lindab International AB	44,471	952,392	0.02%
AFRY AB	50,717	909,920	0.02%	Loomis AB Class B	42,120	1,097,724	0.03%
Alimak Group AB	38,900	422,419	0.01%	Medicover AB Class B	36,059	648,301	0.02%
Alleima AB	102,023	662,800	0.02%	MEKO AB	22,441	251,317	0.01%
Alligo AB Class B	10,310	139,801	0.00%	Millicom International Cellular SA	71,969	1,753,319	0.04%
AQ Group AB	36,153	496,710	0.01%	MIPS AB	14,241	558,065	0.01%
Arjo AB Class B	120,007	464,834	0.01%	Modern Times Group MTG AB Class B	47,529	383,277	0.01%
Atrium Ljungberg AB Class B	37,455	726,804	0.02%	Munters Group AB	75,033	1,415,610	0.03%
Attendo AB	52,272	216,192	0.01%	Mycronic AB	45,125	1,741,051	0.04%
Avanza Bank Holding AB	69,816	1,697,571	0.04%	NCAB Group AB	99,891	782,889	0.02%
Axfood AB	62,626	1,646,341	0.04%	NCC AB Class B	48,376	628,100	0.02%
				New Wave Group AB Class B	49,662	513,493	0.01%
				Nolato AB Class B	115,511	627,173	0.01%
				Nordnet AB publ	77,693	1,624,259	0.04%
				Norion Bank AB	44,576	183,730	0.00%
				NP3 Fastigheter AB	14,202	344,650	0.01%
				Nyfosa AB	80,041	776,209	0.02%
				OX2 AB Class B	82,629	463,853	0.01%
				Pandox AB Class B	50,823	907,022	0.02%
				Paradox Interactive AB	19,816	265,705	0.01%
				Peab AB Class B	96,711	608,656	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Platzter Fastigheter Holding AB Class B	41,051	351,582	0.01%	Interroll Holding AG	378	1,114,734	0.03%
Ratos AB Class B	121,185	412,639	0.01%	Intershop Holding AG	2,705	355,810	0.01%
Rusta AB	25,875	190,577	0.00%	Kardex Holding AG	3,624	919,510	0.02%
Rvrc Holding AB	39,606	170,912	0.00%	Komax Holding AG	2,079	301,693	0.01%
Samhallsbyggnadsbolaget i Norden AB	563,274	286,844	0.01%	Landis+Gyr Group AG	14,836	1,198,635	0.03%
Samhallsbyggnadsbolaget i Norden AB Class D	10,205	6,832	0.00%	LEM Holding SA	257	408,981	0.01%
Scandic Hotels Group AB	77,743	471,294	0.01%	Leonteq AG	5,573	138,302	0.00%
Sdiptech AB Class B	16,599	506,268	0.01%	Medacta Group SA	3,828	520,567	0.01%
Sectra AB Class B	76,940	1,759,633	0.04%	Medmix AG	14,700	222,152	0.00%
Sinch AB	382,743	928,830	0.02%	Meier Tobler Group AG	1,992	68,499	0.00%
SkiStar AB	26,006	364,421	0.01%	Metall Zug AG	102	140,185	0.00%
SSAB AB Class A	126,973	700,676	0.02%	Mobilezone Holding AG	20,575	312,311	0.01%
SSAB AB Class B	374,484	2,035,401	0.05%	Mobimo Holding AG	3,996	1,131,740	0.03%
Stillfront Group AB	262,669	246,914	0.01%	Montana Aerospace AG	16,546	344,693	0.01%
Storskogen Group AB Class B	731,518	566,415	0.01%	OC Oerlikon Corp. AG	104,219	562,268	0.01%
Surgical Science Sweden AB	21,443	253,302	0.01%	Orior AG	3,139	194,572	0.00%
Svolder AB Class B	51,875	302,231	0.01%	PolyPeptide Group AG	8,941	284,568	0.01%
Sweco AB Class B	115,910	1,591,407	0.04%	PSP Swiss Property AG	25,732	3,301,691	0.08%
SwedenCare AB	34,556	192,518	0.00%	Rieter Holding AG	2,206	282,317	0.01%
Synsam AB	33,790	168,149	0.00%	Schweiter Technologies AG	516	228,829	0.00%
Thule Group AB	58,894	1,546,008	0.04%	Sensirion Holding AG	5,942	516,437	0.01%
Troax Group AB	22,279	498,586	0.01%	SFS Group AG	10,048	1,335,111	0.03%
Truecaller AB Class B	118,913	398,390	0.01%	Siegfried Holding AG	2,306	2,394,278	0.06%
VBG Group AB Class B	10,224	467,746	0.01%	SKAN Group AG	6,846	607,958	0.01%
Vimian Group AB	97,214	315,320	0.01%	Softwareone Holding AG	69,251	1,302,406	0.03%
Vitec Software Group AB Class B	18,313	951,082	0.02%	Stadler Rail AG	32,159	914,381	0.02%
Vitrolife AB	43,032	708,247	0.02%	Sulzer AG	10,782	1,490,234	0.03%
Wallenstam AB Class B	201,227	956,713	0.02%	Swissquote Group Holding SA	6,053	1,910,339	0.04%
Wihlborgs Fastigheter AB	156,685	1,448,458	0.03%	Tecan Group AG	7,186	2,405,463	0.06%
Xvivo Perfusion AB	14,474	567,879	0.01%	TX Group AG	1,823	329,868	0.01%
Yubico AB	27,063	578,815	0.01%	u-blox Holding AG	3,926	411,562	0.01%
		86,427,269	2.03%	Valiant Holding AG	8,947	1,013,582	0.02%
Switzerland 1.51% (31 December 2023: 1.63%)				Vetropack Holding AG Class A	6,551	236,203	0.01%
Accelleron Industries AG	54,076	2,118,268	0.05%	Vontobel Holding AG	16,173	968,292	0.02%
Allreal Holding AG	8,740	1,495,896	0.03%	Ypsomed Holding AG	2,373	1,066,873	0.02%
ALSO Holding AG	3,562	1,098,012	0.03%	Zehnder Group AG	5,528	324,815	0.01%
ams-OSRAM AG	590,418	817,689	0.02%			64,408,497	1.51%
Arbonia AG	35,135	498,912	0.01%	United Kingdom 5.34% (31 December 2023: 5.32%)			
Aryzta AG	555,276	988,695	0.02%	4imprint Group plc	15,477	1,146,478	0.03%
Autoneum Holding AG	1,933	279,646	0.01%	AB Dynamics plc	10,857	281,349	0.01%
Basilea Pharmaceutica AG	7,285	316,580	0.01%	abrdn plc	1,076,109	2,015,978	0.05%
Belimo Holding AG	5,596	2,806,096	0.07%	Advanced Medical Solutions Group plc	109,389	295,916	0.01%
Bell Food Group AG	1,118	322,237	0.01%	AG Barr plc	56,514	428,636	0.01%
Bossard Holding AG	3,149	741,168	0.02%	Airtel Africa plc	504,764	766,325	0.02%
Bucher Industries AG	3,808	1,534,049	0.04%	AJ Bell plc	183,443	880,024	0.02%
Burckhardt Compression Holding AG	1,706	1,120,120	0.03%	Alfa Financial Software Holdings plc	50,643	118,817	0.00%
Burkhalter Holding AG	3,809	390,395	0.01%	Alpha Financial Markets Consulting plc	64,667	404,640	0.01%
Bystronic AG	746	314,223	0.01%	Alpha Group International plc	19,453	555,746	0.01%
Cembra Money Bank AG	17,375	1,483,043	0.03%	Alphawave IP Group plc	176,488	321,262	0.01%
Comet Holding AG	4,111	1,656,112	0.04%	AO World plc	215,634	302,567	0.01%
COSMO Pharmaceuticals NV	5,139	400,895	0.01%	Ascential plc	115,322	498,563	0.01%
Daetwyler Holding AG	4,090	768,297	0.02%	Ashmore Group plc	268,781	577,942	0.01%
DKSH Holding AG	20,642	1,394,357	0.03%	Ashtead Technology Holdings plc	45,979	441,728	0.01%
DocMorris AG	6,545	389,670	0.01%	ASOS plc	27,082	122,080	0.00%
dormakaba Holding AG	1,720	882,395	0.02%	Assura plc REIT	1,744,056	889,360	0.02%
Dottikon Es Holding AG	2,184	614,903	0.01%	Aston Martin Lagonda Global Holdings plc	104,946	190,636	0.00%
EFG International AG	51,133	752,257	0.02%	Atalaya Mining plc	50,606	277,634	0.01%
Emmi AG	1,190	1,175,963	0.03%	Auction Technology Group plc	52,452	332,186	0.01%
Flughafen Zurich AG	11,332	2,505,752	0.06%	B&M European Value Retail SA	566,315	3,129,822	0.07%
Forbo Holding AG	527	613,445	0.01%	Babcock International Group plc	140,071	924,273	0.02%
Galenica AG	28,456	2,329,111	0.05%				
Georg Fischer AG	43,975	2,948,468	0.07%				
Huber + Suhner AG	8,242	701,661	0.02%				
Implenia AG	6,881	246,188	0.01%				
Inficon Holding AG	950	1,444,135	0.03%				

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Balanced Commercial Property Trust Ltd. REIT	422,410	422,903	0.01%	Great Portland Estates plc REIT	180,721	766,448	0.02%
Balfour Beatty plc	292,509	1,350,366	0.03%	Greatland Gold plc	2,327,682	205,970	0.00%
Bank of Georgia Group plc	18,737	955,708	0.02%	Greencore Group plc	286,796	603,265	0.01%
Beazley plc	377,398	3,377,647	0.08%	Greggs plc	57,756	2,023,819	0.05%
Bellway plc	67,879	2,176,036	0.05%	Halfords Group plc	109,094	193,620	0.00%
Big Yellow Group plc REIT	108,111	1,604,425	0.04%	Hammerson plc REIT	2,443,518	855,612	0.02%
Bodycote plc	102,643	884,902	0.02%	Harbour Energy plc	323,172	1,273,362	0.03%
boohoo Group plc	402,455	175,008	0.00%	Hays plc	893,322	1,067,140	0.02%
Breedon Group plc	178,413	872,808	0.02%	Helios Towers plc	402,711	592,554	0.01%
Bridgepoint Group plc	119,983	334,282	0.01%	Hill & Smith plc	47,908	1,190,619	0.03%
British Land Co. plc REIT	510,677	2,657,071	0.06%	Hilton Food Group plc	42,647	484,652	0.01%
Britvic plc	135,850	2,028,107	0.05%	Hiscox Ltd.	196,935	2,862,874	0.07%
Burford Capital Ltd.	112,123	1,445,694	0.03%	Hochschild Mining plc	192,053	434,566	0.01%
Bytes Technology Group plc	132,021	925,393	0.02%	Hollywood Bowl Group plc	98,291	380,204	0.01%
C&C Group plc	213,129	427,833	0.01%	Home Reit plc REIT	360,223	129,948	0.00%
Carnival plc	80,006	1,372,410	0.03%	Howden Joinery Group plc	310,757	3,450,993	0.08%
Centamin plc	653,437	998,646	0.02%	Hunting plc	82,711	432,335	0.01%
Central Asia Metals plc	95,533	243,338	0.01%	Ibstock plc	208,274	408,083	0.01%
Chemring Group plc	150,398	708,190	0.02%	IG Group Holdings plc	207,262	2,145,779	0.05%
Clarkson plc	17,563	919,137	0.02%	IMI plc	146,906	3,275,816	0.08%
Close Brothers Group plc	95,278	510,188	0.01%	Impact Healthcare Reit plc REIT Class B	204,254	222,308	0.01%
CLS Holdings plc REIT	73,016	83,531	0.00%	Impax Asset Management Group plc	48,859	234,080	0.01%
CMC Markets plc	71,441	295,309	0.01%	Inchcape plc	212,896	2,002,266	0.05%
Coats Group plc	951,894	953,005	0.02%	Indivior plc	66,895	1,048,568	0.02%
Computacenter plc	47,553	1,726,409	0.04%	IntegraFin Holdings plc	179,483	787,289	0.02%
ConvaTec Group plc	927,285	2,752,281	0.06%	Intermediate Capital Group plc	163,661	4,514,206	0.11%
Craneware plc	16,611	485,053	0.01%	International Distributions Services plc	372,989	1,510,671	0.04%
Cranwick plc	31,067	1,745,631	0.04%	International Workplace Group plc	431,955	944,093	0.02%
Crest Nicholson Holdings plc	139,498	423,567	0.01%	Investec plc	359,184	2,603,945	0.06%
Currys plc	492,600	448,341	0.01%	IP Group plc	582,274	306,198	0.01%
Custodian Property Income Reit plc REIT	202,191	191,692	0.00%	ITM Power plc	268,805	157,666	0.00%
CVS Group plc	43,652	556,219	0.01%	ITV plc	2,015,254	2,050,723	0.05%
Darktrace plc	239,435	1,745,194	0.04%	J D Wetherspoon plc	49,947	462,170	0.01%
Deliveroo plc Class A	624,744	1,033,768	0.02%	JET2 plc	99,436	1,645,374	0.04%
Derwent London plc REIT	52,471	1,499,026	0.04%	John Wood Group plc	366,429	955,124	0.02%
Diploma plc	75,713	3,970,001	0.09%	Johnson Matthey plc	105,047	2,080,818	0.05%
Direct Line Insurance Group plc	748,235	1,899,254	0.04%	Johnson Service Group plc	239,302	477,348	0.01%
DiscoverIE Group plc	52,710	447,092	0.01%	JTC plc	91,437	1,110,777	0.03%
Diversified Energy Co. plc	28,378	376,663	0.01%	Judges Scientific plc	3,093	396,851	0.01%
Domino's Pizza Group plc	215,688	836,494	0.02%	Jupiter Fund Management plc	240,957	234,233	0.01%
Dowlais Group plc	844,649	780,504	0.02%	Just Group plc	618,556	824,140	0.02%
Dr Martens plc	305,093	288,094	0.01%	Kainos Group plc	50,430	674,460	0.02%
Drax Group plc	224,219	1,395,068	0.03%	Keller Group plc	40,341	626,219	0.01%
DS Smith plc	778,896	4,145,176	0.10%	Keywords Studios plc	44,443	1,298,891	0.03%
Dunelm Group plc	66,696	897,063	0.02%	Kier Group plc	241,506	404,201	0.01%
easyJet plc	179,807	1,040,325	0.02%	Lancashire Holdings Ltd.	137,019	1,063,483	0.02%
Elementis plc	351,056	647,016	0.02%	Learning Technologies Group plc	331,481	354,076	0.01%
Empiric Student Property plc REIT	361,635	416,914	0.01%	Liontrust Asset Management plc	39,122	338,761	0.01%
Energiean plc	91,203	1,136,757	0.03%	LondonMetric Property plc REIT	1,146,435	2,802,769	0.07%
Essentra plc	162,733	326,669	0.01%	Man Group plc	691,826	2,118,129	0.05%
Evoke plc	185,711	196,609	0.00%	Marks & Spencer Group plc	1,160,339	4,202,338	0.10%
FD Technologies plc	11,970	215,469	0.00%	Marlowe plc	39,962	217,219	0.01%
FDM Group Holdings plc	53,354	277,198	0.01%	Marshalls plc	128,246	474,189	0.01%
Fevertree Drinks plc	63,070	864,238	0.02%	ME GROUP INTERNATIONAL plc	100,941	218,450	0.01%
Finablr plc	83,211	1	0.00%	Mitchells & Butlers plc	151,380	546,331	0.01%
Firstgroup plc	350,185	700,745	0.02%	Mitie Group plc	712,215	1,046,161	0.02%
Forterra plc	96,561	194,080	0.00%	Mobico Group plc	247,455	159,688	0.00%
Frasers Group plc	72,876	812,981	0.02%	Molten Ventures plc	95,894	443,664	0.01%
Future plc	61,320	813,128	0.02%	MONEY Group plc	267,452	751,227	0.02%
Games Workshop Group plc	18,753	2,529,395	0.06%	Moonpig Group plc	167,046	402,476	0.01%
Gamma Communications plc	52,482	935,429	0.02%				
GB Group plc	148,033	635,863	0.01%				
Genuit Group plc	134,400	733,097	0.02%				
Genus plc	39,091	815,346	0.02%				
Grafton Group plc	99,181	1,163,853	0.03%				
Grainger plc	398,651	1,227,081	0.03%				

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Morgan Advanced Materials plc	159,856	624,409	0.01%	UNITE Group plc REIT	206,514	2,328,605	0.05%
Morgan Sindall Group plc	24,540	786,383	0.02%	Urban Logistics plc REIT	234,985	349,324	0.01%
NCC Group plc	153,234	295,591	0.01%	Vesuvius plc	115,873	675,982	0.02%
Network International Holdings plc	268,922	1,329,182	0.03%	Victrex plc	46,344	671,366	0.02%
Next 15 Group plc	44,995	453,888	0.01%	Virgin Money UK plc	634,285	1,712,644	0.04%
Ninety One plc	151,593	320,786	0.01%	Vistry Group plc	183,583	2,745,356	0.06%
Ocado Group plc	317,047	1,157,851	0.03%	Volex plc	75,247	306,286	0.01%
OSB Group plc	219,388	1,188,629	0.03%	Volution Group plc	106,461	606,944	0.01%
Oxford Instruments plc	29,554	922,772	0.02%	Warehouse Reit plc REIT	248,756	255,021	0.01%
Oxford Nanopore Technologies plc	305,954	365,098	0.01%	Watches of Switzerland Group plc	128,737	673,729	0.02%
Pagegroup plc	174,816	940,070	0.02%	Weir Group plc	146,032	3,662,445	0.09%
Pan African Resources plc	1,106,381	364,329	0.01%	WH Smith plc	72,735	1,040,810	0.02%
Paragon Banking Group plc	118,137	1,097,627	0.03%	Wickes Group plc	137,280	231,149	0.01%
Patisserie Holdings plc	12,584	—	0.00%	Workspace Group plc REIT	79,778	599,033	0.01%
Pennon Group plc	157,045	1,138,516	0.03%	Yellow Cake plc	121,887	896,730	0.02%
Pets at Home Group plc	262,155	978,926	0.02%	YouGov plc	59,324	304,465	0.01%
Picton Property Income Ltd. REIT	281,744	241,115	0.01%	Young & Co.'s Brewery plc Class A	14,974	185,501	0.00%
Playtech plc	136,796	804,096	0.02%	Zigup plc	121,894	649,473	0.02%
Plus500 Ltd.	45,471	1,302,494	0.03%			226,819,440	5.34%
Polar Capital Holdings plc	48,735	346,225	0.01%	United States 60.26% (31 December 2023: 59.51%)			
Premier Foods plc	360,898	724,463	0.02%	10X Genomics, Inc. Class A	59,130	1,150,079	0.03%
Primary Health Properties plc REIT	786,763	912,497	0.02%	1-800-Flowers.com, Inc. Class A	18,461	175,749	0.00%
PRS plc REIT	305,710	290,222	0.01%	1st Source Corp.	10,290	551,750	0.01%
PZ Cussons plc	117,975	147,343	0.00%	3D Systems Corp.	68,413	210,028	0.00%
QinetiQ Group plc	299,045	1,675,397	0.04%	4D Molecular Therapeutics, Inc.	14,929	313,360	0.01%
Quilter plc	798,318	1,211,994	0.03%	89bio, Inc.	41,522	332,591	0.01%
Rank Group plc	103,018	88,553	0.00%	A10 Networks, Inc.	39,230	543,335	0.01%
Rathbones Group plc	35,400	751,785	0.02%	AAON, Inc.	39,759	3,468,575	0.08%
Redrow plc	145,851	1,229,750	0.03%	AAR Corp.	20,570	1,495,439	0.04%
Renew Holdings plc	43,456	583,386	0.01%	Abercrombie & Fitch Co. Class A	28,880	5,136,019	0.12%
Renewi plc	39,079	328,014	0.01%	ABM Industries, Inc.	36,627	1,852,227	0.04%
Renishaw plc	20,294	949,185	0.02%	Academy Sports & Outdoors, Inc.	42,580	2,267,385	0.05%
Rhi Magnesita NV	10,783	472,307	0.01%	Acadia Healthcare Co., Inc.	52,275	3,530,653	0.08%
Rightmove plc	443,054	3,007,547	0.07%	ACADIA Pharmaceuticals, Inc.	57,588	935,805	0.02%
Rotork plc	489,921	2,085,833	0.05%	Acadia Realty Trust REIT	58,708	1,052,047	0.02%
RS GROUP plc	270,190	2,394,246	0.06%	Accel Entertainment, Inc. Class A	30,209	309,944	0.01%
RWS Holdings plc	152,276	361,500	0.01%	ACCO Brands Corp.	59,472	279,518	0.01%
Safestore Holdings plc REIT	126,169	1,227,277	0.03%	Accolade, Inc.	39,017	139,681	0.00%
Savills plc	86,311	1,215,438	0.03%	ACI Worldwide, Inc.	61,162	2,421,404	0.06%
Serco Group plc	631,381	1,434,237	0.03%	ACM Research, Inc. Class A	23,731	547,237	0.01%
Serica Energy plc	189,435	325,433	0.01%	Acuity Brands, Inc.	17,275	4,170,876	0.10%
Shaftesbury Capital plc REIT	894,745	1,574,418	0.04%	Acushnet Holdings Corp.	18,011	1,143,338	0.03%
SIG plc	431,787	135,910	0.00%	ACV Auctions, Inc. Class A	85,089	1,552,874	0.04%
Sirius Real Estate Ltd. REIT	778,963	923,636	0.02%	AdaptHealth Corp. Class A	42,624	426,240	0.01%
Softcat plc	72,890	1,674,188	0.04%	Addus HomeCare Corp.	9,254	1,074,482	0.03%
Spectris plc	57,358	2,015,674	0.05%	Adeia, Inc.	62,722	701,546	0.02%
Spire Healthcare Group plc	164,071	487,395	0.01%	Adient plc	51,644	1,276,123	0.03%
Spirent Communications plc	325,116	752,092	0.02%	ADMA Biologics, Inc.	126,101	1,409,809	0.03%
SSP Group plc	466,419	873,198	0.02%	ADT, Inc.	171,662	1,304,631	0.03%
St James's Place plc	324,371	2,240,854	0.05%	Adtalem Global Education, Inc.	21,930	1,495,845	0.04%
SThree plc	74,948	390,336	0.01%	Advance Auto Parts, Inc.	34,202	2,166,013	0.05%
Supermarket Income Reit plc REIT	750,828	688,113	0.02%	Advanced Drainage Systems, Inc.	39,539	6,341,660	0.15%
Target Healthcare plc REIT	387,013	384,040	0.01%	Advanced Energy Industries, Inc.	20,864	2,269,169	0.05%
Tate & Lyle plc	229,794	1,737,086	0.04%	AdvanSix, Inc.	18,689	428,352	0.01%
TBC Bank Group plc	24,655	800,976	0.02%	Advantage Solutions, Inc.	55,251	177,908	0.00%
Team17 Group plc	57,575	200,147	0.00%	AeroVironment, Inc.	15,957	2,906,727	0.07%
Telecom Plus plc	38,778	864,700	0.02%	Affiliated Managers Group, Inc.	18,156	2,836,512	0.07%
THG plc Class B	378,142	297,322	0.01%	Affirm Holdings, Inc. Class A	130,842	3,952,737	0.09%
TI Fluid Systems plc	196,473	323,863	0.01%	AGCO Corp.	35,978	3,521,527	0.08%
TP ICAP Group plc	422,552	1,067,228	0.02%	agilon health, Inc.	170,950	1,118,013	0.03%
Trainline plc	259,962	1,033,175	0.02%				
Travis Perkins plc	118,483	1,151,765	0.03%				
Tritax Big Box plc REIT	1,272,494	2,494,876	0.06%				
Trustpilot Group plc	208,978	567,964	0.01%				
Tullow Oil plc	567,065	229,671	0.01%				
Tyman plc	109,907	503,634	0.01%				

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Agilysys, Inc.	14,014	1,459,418	0.03%	Ameris Bancorp	37,507	1,888,477	0.04%
Agios Pharmaceuticals, Inc.	29,315	1,264,063	0.03%	AMERISAFE, Inc.	10,529	462,118	0.01%
AGNC Investment Corp. REIT	393,825	3,757,090	0.09%	Amicus Therapeutics, Inc.	128,078	1,270,534	0.03%
Agree Realty Corp. REIT	57,191	3,542,411	0.08%	Amkor Technology, Inc.	63,808	2,553,596	0.06%
Air Lease Corp. Class A	60,024	2,852,941	0.07%	AMN Healthcare Services, Inc.	22,248	1,139,765	0.03%
Air Transport Services Group, Inc.	7,718	107,049	0.00%	Amneal Pharmaceuticals, Inc.	67,496	428,600	0.01%
Akero Therapeutics, Inc.	29,542	693,055	0.02%	Amphastar Pharmaceuticals, Inc.	23,052	922,080	0.02%
Alamo Group, Inc.	6,066	1,049,418	0.02%	Amplitude, Inc. Class A	49,189	437,782	0.01%
Alarm.com Holdings, Inc.	27,405	1,741,314	0.04%	AnaptysBio, Inc.	6,534	163,742	0.00%
Alaska Air Group, Inc.	17,110	691,244	0.02%	Andersons, Inc.	19,084	946,566	0.02%
Albany International Corp. Class A	17,495	1,477,453	0.03%	Angi, Inc. Class A	46,601	89,474	0.00%
Albireo Pharma, Inc.	9,321	20,040	0.00%	ANI Pharmaceuticals, Inc.	10,018	637,946	0.02%
Alcoa Corp.	103,062	4,099,806	0.10%	Anterix, Inc.	7,399	292,926	0.01%
Alector, Inc.	33,785	153,384	0.00%	Antero Midstream Corp.	200,404	2,953,955	0.07%
Alexander & Baldwin, Inc. REIT	42,558	721,784	0.02%	Antero Resources Corp.	163,233	5,326,293	0.13%
Alexander's, Inc. REIT	1,211	272,305	0.01%	Anywhere Real Estate, Inc.	52,157	172,640	0.00%
Alight, Inc. Class A	221,986	1,638,257	0.04%	Apartment Investment & Management Co. REIT Class A	74,549	618,011	0.01%
Alignment Healthcare, Inc.	53,596	419,121	0.01%	Apellis Pharmaceuticals, Inc.	45,060	1,728,502	0.04%
Alkami Technology, Inc.	28,532	812,591	0.02%	API Group Corp.	110,439	4,155,820	0.10%
Alkermes plc	89,207	2,149,889	0.05%	Apogee Enterprises, Inc.	12,177	765,142	0.02%
Allegiant Travel Co.	2,527	126,931	0.00%	Apogee Therapeutics, Inc.	11,844	466,061	0.01%
Allegro MicroSystems, Inc.	51,833	1,463,764	0.03%	Apollo Commercial Real Estate Finance, Inc. REIT	72,648	711,224	0.02%
ALLETE, Inc.	32,817	2,046,140	0.05%	Appfolio, Inc. Class A	11,611	2,839,702	0.07%
Allient, Inc.	8,913	225,232	0.01%	Appian Corp. Class A	20,715	639,265	0.02%
Allison Transmission Holdings, Inc.	49,044	3,722,440	0.09%	Apple Hospitality, Inc. REIT	131,113	1,906,383	0.04%
Allogene Therapeutics, Inc.	76,321	177,828	0.00%	Applied Industrial Technologies, Inc.	21,723	4,214,262	0.10%
Alpha & Omega Semiconductor Ltd.	12,598	470,787	0.01%	Applied Optoelectronics, Inc.	20,748	172,001	0.00%
Alpha Metallurgical Resources, Inc.	6,375	1,788,379	0.04%	AptarGroup, Inc.	37,660	5,302,905	0.12%
Alphatec Holdings, Inc.	49,903	521,486	0.01%	Aramark	140,457	4,778,347	0.11%
Alta Equipment Group, Inc.	9,092	73,100	0.00%	Arbor Realty Trust, Inc. REIT	106,323	1,525,735	0.04%
Altair Engineering, Inc. Class A	32,200	3,158,176	0.07%	Arcadium Lithium plc	594,118	1,996,236	0.05%
Altice USA, Inc. Class A	107,088	218,460	0.01%	ArcBest Corp.	13,073	1,399,857	0.03%
Altimmune, Inc.	38,437	255,606	0.01%	Arcellx, Inc.	18,603	1,026,700	0.02%
Altus Power, Inc. Class A	35,014	137,255	0.00%	Arch Resources, Inc.	9,975	1,518,494	0.04%
ALX Oncology Holdings, Inc.	13,223	79,735	0.00%	Archer Aviation, Inc. Class A	110,727	389,759	0.01%
Amalgamated Financial Corp.	9,744	266,986	0.01%	Archrock, Inc.	85,245	1,723,654	0.04%
A-Mark Precious Metals, Inc.	10,613	343,543	0.01%	Arcosa, Inc.	27,788	2,317,797	0.05%
Ambac Financial Group, Inc.	22,649	290,360	0.01%	Arcturus Therapeutics Holdings, Inc.	12,611	307,078	0.01%
Ambarella, Inc.	23,749	1,281,259	0.03%	Arcus Biosciences, Inc.	26,302	400,579	0.01%
AMC Entertainment Holdings, Inc. Class A	143,428	714,271	0.02%	Arcutis Biotherapeutics, Inc.	56,283	523,432	0.01%
AMC Networks, Inc. Class A	13,992	135,163	0.00%	Ardelyx, Inc.	129,388	958,765	0.02%
Amedisys, Inc.	18,824	1,728,043	0.04%	Argan, Inc.	6,787	496,537	0.01%
Amerant Bancorp, Inc. Class A	14,180	321,886	0.01%	Arhaus, Inc. Class A	22,801	386,249	0.01%
Ameresco, Inc. Class A	17,162	494,437	0.01%	Arko Corp.	43,758	274,363	0.01%
American Airlines Group, Inc.	90,554	1,025,977	0.02%	Arlo Technologies, Inc.	48,958	638,412	0.02%
American Assets Trust, Inc. REIT	29,173	652,892	0.02%	Armada Hoffer Properties, Inc. REIT	34,300	380,387	0.01%
American Axle & Manufacturing Holdings, Inc.	60,784	424,880	0.01%	ARMOUR Residential, Inc. REIT	29,068	563,338	0.01%
American Eagle Outfitters, Inc.	107,220	2,140,111	0.05%	Armstrong World Industries, Inc.	24,783	2,806,427	0.07%
American Healthcare, Inc. REIT	38,019	555,458	0.01%	Array Technologies, Inc.	84,116	863,030	0.02%
American States Water Co.	20,543	1,490,806	0.04%	Arrow Electronics, Inc.	30,464	3,678,833	0.09%
American Woodmark Corp.	8,486	667,000	0.02%	Arrowhead Pharmaceuticals, Inc.	69,183	1,798,066	0.04%
America's Car-Mart, Inc.	3,506	211,096	0.00%	ARS Pharmaceuticals, Inc.	19,483	165,800	0.00%
Americold Realty Trust, Inc. REIT	153,987	3,932,828	0.09%	Artisan Partners Asset Management, Inc. Class A	42,159	1,739,902	0.04%
				Artivion, Inc.	21,789	558,888	0.01%
				Arvinas, Inc.	26,778	712,830	0.02%
				Asana, Inc. Class A	43,324	606,103	0.01%
				Asbury Automotive Group, Inc.	10,574	2,409,497	0.06%
				ASGN, Inc.	25,843	2,278,577	0.05%

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Ashland, Inc.	27,250	2,574,852	0.06%	BellRing Brands, Inc.	73,587	4,204,761	0.10%
Aspen Aerogels, Inc.	33,873	807,871	0.02%	Benchmark Electronics, Inc.	20,414	805,536	0.02%
AssetMark Financial Holdings, Inc.	14,583	503,843	0.01%	Berkshire Hills Bancorp, Inc.	25,292	576,658	0.01%
Associated Banc-Corp.	86,236	1,823,891	0.04%	Berry Corp.	38,738	250,247	0.01%
Assured Guaranty Ltd.	30,127	2,324,298	0.05%	Berry Global Group, Inc.	65,467	3,852,733	0.09%
Astec Industries, Inc.	12,604	373,835	0.01%	Beyond Meat, Inc.	35,610	238,943	0.01%
Astrana Health, Inc.	25,048	1,015,947	0.02%	Beyond, Inc.	23,845	311,893	0.01%
Astronics Corp.	16,041	321,301	0.01%	BGC Group, Inc. Class A	210,627	1,748,204	0.04%
ATI, Inc.	69,968	3,879,726	0.09%	BigCommerce Holdings, Inc.	35,828	288,774	0.01%
Atkore, Inc.	21,039	2,838,792	0.07%	BILL Holdings, Inc.	56,238	2,959,244	0.07%
Atlanta Braves Holdings, Inc. Class A	5,419	223,967	0.01%	BioCryst Pharmaceuticals, Inc.	99,067	612,234	0.01%
Atlanta Braves Holdings, Inc. Class C	24,675	973,182	0.02%	Biohaven Ltd.	42,725	1,482,985	0.03%
Atlantic Union Bankshares Corp.	49,672	1,631,725	0.04%	BioLife Solutions, Inc.	21,173	453,737	0.01%
Atlas Energy Solutions, Inc. Class A	23,086	460,104	0.01%	Biomea Fusion, Inc.	13,312	59,904	0.00%
Atmus Filtration Technologies, Inc.	47,410	1,364,460	0.03%	BJ's Restaurants, Inc.	11,882	412,305	0.01%
ATN International, Inc.	6,100	139,080	0.00%	BJ's Wholesale Club Holdings, Inc.	74,858	6,575,527	0.15%
AtriCure, Inc.	32,402	737,794	0.02%	Black Hills Corp.	37,684	2,049,256	0.05%
Atrion Corp.	753	340,680	0.01%	Blackbaud, Inc.	23,924	1,822,291	0.04%
Aurinia Pharmaceuticals, Inc.	71,284	407,032	0.01%	BlackLine, Inc.	29,807	1,444,149	0.03%
Aurora Innovation, Inc. Class A	392,192	1,086,372	0.03%	Blackstone Mortgage Trust, Inc. REIT Class A	93,698	1,632,219	0.04%
Autoliv, Inc.	44,766	4,789,514	0.11%	Bloom Energy Corp. Class A	112,218	1,373,548	0.03%
AutoNation, Inc.	15,418	2,457,321	0.06%	Bloomin' Brands, Inc.	43,908	844,351	0.02%
Avanos Medical, Inc.	29,162	580,907	0.01%	Blue Bird Corp.	16,905	910,334	0.02%
AvePoint, Inc.	64,008	666,963	0.02%	Blue Owl Capital, Inc. Class A	238,004	4,224,571	0.10%
Avid Bioservices, Inc.	33,213	237,141	0.01%	BlueLinx Holdings, Inc.	4,793	446,180	0.01%
Avidity Biosciences, Inc.	44,194	1,805,325	0.04%	Blueprint Medicines Corp.	33,208	3,579,158	0.08%
AvidXchange Holdings, Inc.	89,790	1,082,867	0.03%	Boise Cascade Co.	22,486	2,680,781	0.06%
Avient Corp.	55,381	2,417,381	0.06%	BOK Financial Corp.	15,924	1,459,275	0.03%
Avis Budget Group, Inc.	9,899	1,034,643	0.02%	Boot Barn Holdings, Inc.	16,823	2,168,989	0.05%
Avista Corp.	45,162	1,563,057	0.04%	BorgWarner, Inc.	130,297	4,200,775	0.10%
Avnet, Inc.	51,343	2,643,651	0.06%	Boston Beer Co., Inc. Class A	5,233	1,596,327	0.04%
Axalta Coating Systems Ltd.	124,523	4,254,951	0.10%	Boston Omaha Corp. Class A	14,891	200,433	0.00%
Axcelis Technologies, Inc.	18,197	2,587,431	0.06%	Bowlero Corp. Class A	15,162	219,697	0.01%
Axis Capital Holdings Ltd.	45,588	3,220,792	0.08%	Box, Inc. Class A	81,560	2,156,446	0.05%
Axonics, Inc.	29,329	1,971,789	0.05%	Boyd Gaming Corp.	40,289	2,219,924	0.05%
Axos Financial, Inc.	29,850	1,705,927	0.04%	Brady Corp. Class A	25,831	1,705,363	0.04%
Axsome Therapeutics, Inc.	17,824	1,434,832	0.03%	Brandywine Realty Trust REIT	89,353	400,301	0.01%
AZEK Co., Inc. Class A	74,580	3,142,055	0.07%	Braze, Inc. Class A	30,322	1,177,706	0.03%
Azenta, Inc.	29,130	1,532,821	0.04%	Bread Financial Holdings, Inc.	26,950	1,200,892	0.03%
AZZ, Inc.	15,129	1,168,715	0.03%	Bridgebio Pharma, Inc.	63,649	1,612,229	0.04%
B&G Foods, Inc.	45,547	368,020	0.01%	Bright Horizons Family Solutions, Inc.	29,841	3,284,897	0.08%
B. Riley Financial, Inc.	8,943	157,755	0.00%	Brighthouse Financial, Inc.	34,544	1,497,137	0.04%
Badger Meter, Inc.	16,599	3,093,224	0.07%	BrightSphere Investment Group, Inc.	18,373	407,329	0.01%
Balchem Corp.	18,386	2,830,525	0.07%	BrightSpire Capital, Inc. REIT Class A	72,771	414,795	0.01%
Baldwin Insurance Group, Inc. Class A	37,228	1,320,477	0.03%	BrightSpring Health Services, Inc.	32,894	373,676	0.01%
Bally's Corp.	16,080	192,478	0.00%	BrightView Holdings, Inc.	37,405	497,486	0.01%
Banc of California, Inc.	79,703	1,018,604	0.02%	Brinker International, Inc.	24,587	1,779,853	0.04%
BancFirst Corp.	11,837	1,038,105	0.02%	Brink's Co.	25,553	2,616,627	0.06%
Bancorp, Inc.	27,704	1,046,103	0.02%	Bristow Group, Inc.	3,391	113,700	0.00%
Bank First Corp.	4,890	403,865	0.01%	Brixmor Property Group, Inc. REIT	169,839	3,921,583	0.09%
Bank of Hawaii Corp.	21,917	1,253,872	0.03%	Broadstone Net Lease, Inc. REIT Class A	102,930	1,633,499	0.04%
Bank OZK	62,098	2,546,018	0.06%	Brookdale Senior Living, Inc.	101,685	694,509	0.02%
BankUnited, Inc.	41,557	1,216,373	0.03%	Brookline Bancorp, Inc.	49,084	409,851	0.01%
Banner Corp.	19,130	949,613	0.02%	Bruker Corp.	53,562	3,417,791	0.08%
Bar Harbor Bankshares	7,013	188,509	0.00%	Brunswick Corp.	37,989	2,764,460	0.07%
Barnes Group, Inc.	25,748	1,066,225	0.03%	Buckle, Inc.	17,006	628,202	0.01%
Barrett Business Services, Inc.	13,848	453,799	0.01%	Bumble, Inc. Class A	50,588	531,680	0.01%
Beacon Roofing Supply, Inc.	35,816	3,241,348	0.08%	Business First Bancshares, Inc.	11,681	254,179	0.01%
Beam Therapeutics, Inc.	39,536	926,328	0.02%	BWX Technologies, Inc.	52,055	4,945,225	0.12%
Beazer Homes USA, Inc.	16,304	448,034	0.01%				
Bel Fuse, Inc. Class B	5,772	376,565	0.01%				
Belden, Inc.	22,578	2,117,816	0.05%				

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Byline Bancorp, Inc.	15,095	358,355	0.01%	Chatham Lodging Trust REIT	24,778	211,109	0.00%
C3.ai, Inc. Class A	61,642	1,785,152	0.04%	Cheesecake Factory, Inc.	27,070	1,063,580	0.03%
Cabaletta Bio, Inc.	17,930	134,116	0.00%	Chefs' Warehouse, Inc.	19,058	745,358	0.02%
Cable One, Inc.	2,577	912,258	0.02%	Chegg, Inc.	55,342	174,881	0.00%
Cabot Corp.	31,372	2,882,773	0.07%	Chemed Corp.	8,245	4,473,572	0.11%
CACI International, Inc. Class A	12,628	5,431,682	0.13%	Chemours Co.	86,617	1,954,946	0.05%
Cactus, Inc. Class A	36,782	1,939,883	0.05%	Chesapeake Utilities Corp.	12,930	1,373,166	0.03%
Cadence Bank	105,327	2,978,648	0.07%	Chewy, Inc. Class A	78,458	2,137,196	0.05%
Cadre Holdings, Inc.	15,740	528,234	0.01%	Chimera Investment Corp. REIT	52,300	669,440	0.02%
Calavo Growers, Inc.	8,527	193,563	0.00%	Choice Hotels International, Inc.	18,349	2,183,531	0.05%
Caleres, Inc.	19,691	661,618	0.02%	Chord Energy Corp.	1	168	0.00%
California Resources Corp.	31,458	1,674,195	0.04%	Churchill Downs, Inc.	37,357	5,215,037	0.12%
California Water Service Group	31,574	1,531,023	0.04%	Chuy's Holdings, Inc.	9,032	234,109	0.01%
Calix, Inc.	33,420	1,184,071	0.03%	Ciena Corp.	81,774	3,939,871	0.09%
Cal-Maine Foods, Inc.	24,378	1,489,740	0.04%	Cimpres plc	9,514	833,522	0.02%
Cambridge Bancorp	4,452	307,188	0.01%	CinCor Pharma, Inc.	3,929	12,023	0.00%
Camden National Corp.	7,698	254,034	0.01%	Cinemark Holdings, Inc.	60,070	1,298,713	0.03%
Camping World Holdings, Inc. Class A	23,328	416,638	0.01%	Cipher Mining, Inc.	97,354	404,019	0.01%
Cannae Holdings, Inc.	30,076	545,579	0.01%	Cirrus Logic, Inc.	30,410	3,882,141	0.09%
Cantaloupe, Inc.	31,118	205,379	0.00%	City Holding Co.	8,159	866,894	0.02%
Capital City Bank Group, Inc.	8,578	243,958	0.01%	Civitas Resources, Inc.	37,519	2,588,811	0.06%
Capitol Federal Financial, Inc.	91,447	502,044	0.01%	Clarivate plc	163,330	929,348	0.02%
Capri Holdings Ltd.	66,883	2,212,490	0.05%	Claros Mortgage Trust, Inc.	73,543	589,815	0.01%
CareTrust, Inc. REIT	77,504	1,945,350	0.05%	Clean Energy Fuels Corp.	86,462	230,854	0.01%
Cargo Therapeutics, Inc.	7,523	123,528	0.00%	Clean Harbors, Inc.	28,975	6,552,696	0.15%
Cargurus, Inc. Class A	48,034	1,258,491	0.03%	Cleanspark, Inc.	128,167	2,044,264	0.05%
Carpenter Technology Corp.	28,305	3,101,662	0.07%	Clear Channel Outdoor Holdings, Inc. Class A	149,631	210,980	0.00%
Cars.com, Inc.	32,951	649,135	0.02%	Clear Secure, Inc. Class A	52,887	989,516	0.02%
Carter's, Inc.	20,306	1,258,363	0.03%	Clearfield, Inc.	7,053	271,964	0.01%
Carvana Co. Class A	56,073	7,217,717	0.17%	Clearwater Analytics Holdings, Inc. Class A	82,049	1,519,547	0.04%
Casella Waste Systems, Inc. Class A	34,251	3,398,384	0.08%	Clearwater Paper Corp.	10,271	497,835	0.01%
Casey's General Stores, Inc.	21,119	8,058,166	0.19%	Clearway Energy, Inc. Class A	13,935	315,767	0.01%
Cass Information Systems, Inc.	6,903	276,603	0.01%	Clearway Energy, Inc. Class C	52,745	1,302,274	0.03%
Cassava Sciences, Inc.	23,019	284,285	0.01%	CNO Financial Group, Inc.	60,791	1,685,127	0.04%
Castle Biosciences, Inc.	15,085	328,400	0.01%	CNX Resources Corp.	85,779	2,084,430	0.05%
Catalyst Pharmaceuticals, Inc.	60,353	934,868	0.02%	Coastal Financial Corp.	6,601	304,570	0.01%
Cathay General Bancorp	40,193	1,516,080	0.04%	Coca-Cola Consolidated, Inc.	3,087	3,349,395	0.08%
Cava Group, Inc.	25,635	2,377,646	0.06%	Coeur Mining, Inc.	229,094	1,287,508	0.03%
Cavco Industries, Inc.	4,219	1,460,491	0.03%	Cogent Biosciences, Inc.	32,945	277,726	0.01%
CBIZ, Inc.	25,574	1,895,033	0.04%	Cogent Communications Holdings, Inc.	24,772	1,398,132	0.03%
CBL & Associates Properties, Inc. REIT	9,956	232,771	0.01%	Cognex Corp.	97,983	4,581,685	0.11%
CCC Intelligent Solutions Holdings, Inc.	176,379	1,959,571	0.05%	Cohen & Steers, Inc.	15,978	1,159,364	0.03%
CECO Environmental Corp.	16,982	489,931	0.01%	Coherent Corp.	85,978	6,229,966	0.15%
Celldex Therapeutics, Inc.	32,697	1,210,116	0.03%	Cohu, Inc.	25,090	830,479	0.02%
Centerspace REIT	8,356	565,116	0.01%	Collegium Pharmaceutical, Inc.	17,384	559,765	0.01%
Central Garden & Pet Co.	5,393	207,630	0.00%	Columbia Banking System, Inc.	121,833	2,423,258	0.06%
Central Garden & Pet Co. Class A	30,340	1,002,130	0.02%	Columbia Financial, Inc.	18,152	271,735	0.01%
Central Pacific Financial Corp.	14,535	308,142	0.01%	Columbia Sportswear Co.	20,787	1,643,836	0.04%
Centrus Energy Corp. Class A	7,770	332,167	0.01%	Columbus McKinnon Corp.	16,895	583,553	0.01%
Century Aluminum Co.	31,729	531,461	0.01%	Columbia, Inc.	75,744	3,865,974	0.09%
Century Communities, Inc.	17,082	1,394,916	0.03%	Comfort Systems USA, Inc.	20,243	6,156,301	0.14%
Cerence, Inc.	21,587	61,091	0.00%	Commerce Bancshares, Inc.	70,506	3,932,825	0.09%
Cerevel Therapeutics Holdings, Inc.	41,932	1,714,599	0.04%	Commercial Metals Co.	65,498	3,601,735	0.08%
Certara, Inc.	61,246	848,257	0.02%	Community Financial System, Inc.	29,334	1,384,858	0.03%
CEVA, Inc.	10,941	211,052	0.00%	Community Health Systems, Inc.	67,139	225,587	0.01%
CG oncology, Inc.	10,444	329,717	0.01%	Community Healthcare Trust, Inc. REIT	13,983	327,062	0.01%
ChampionX Corp.	108,118	3,590,599	0.08%	Community Trust Bancorp, Inc.	8,215	358,667	0.01%
ChargePoint Holdings, Inc.	204,589	308,929	0.01%	CommVault Systems, Inc.	25,009	3,040,344	0.07%
Chart Industries, Inc.	24,058	3,472,532	0.08%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Compass Diversified Holdings	39,446	863,473	0.02%	Definitive Healthcare Corp. Class A	25,019	136,604	0.00%
Compass Minerals International, Inc.	17,610	181,911	0.00%	Delek US Holdings, Inc.	37,495	928,376	0.02%
Compass, Inc. Class A	204,154	734,954	0.02%	Deluxe Corp.	23,046	517,613	0.01%
Comstock Resources, Inc.	60,989	633,066	0.01%	Denali Therapeutics, Inc.	72,771	1,689,743	0.04%
Concentrix Corp.	24,850	1,572,508	0.04%	Denny's Corp.	27,232	193,347	0.00%
Conduent, Inc.	79,571	259,401	0.01%	DENTSPLY SIRONA, Inc.	115,627	2,880,269	0.07%
CONMED Corp.	18,210	1,262,317	0.03%	Designer Brands, Inc. Class A	20,825	142,235	0.00%
ConnectOne Bancorp, Inc.	20,990	396,501	0.01%	Diamond Hill Investment Group, Inc.	1,714	241,245	0.01%
CONSOL Energy, Inc.	16,439	1,677,271	0.04%	Diamond Offshore Drilling, Inc.	58,843	911,478	0.02%
Consolidated Communications Holdings, Inc.	35,953	158,193	0.00%	DiamondRock Hospitality Co. REIT	116,572	985,033	0.02%
Construction Partners, Inc. Class A	24,257	1,339,229	0.03%	Dianthus Therapeutics, Inc.	4,613	119,384	0.00%
COPT Defense Properties REIT	64,906	1,624,597	0.04%	Diebold Nixdorf, Inc.	6,933	266,782	0.01%
Corcept Therapeutics, Inc.	53,886	1,750,756	0.04%	Digi International, Inc.	19,003	435,739	0.01%
Core & Main, Inc. Class A	109,368	5,352,470	0.13%	Digimarc Corp.	7,750	240,327	0.01%
Core Laboratories, Inc.	24,144	489,882	0.01%	DigitalBridge Group, Inc.	95,521	1,308,638	0.03%
CoreCivic, Inc.	62,684	813,638	0.02%	DigitalOcean Holdings, Inc.	29,914	1,039,511	0.02%
Corsair Gaming, Inc.	25,163	277,800	0.01%	Dillard's, Inc. Class A	2,071	912,048	0.02%
CorVel Corp.	5,226	1,328,815	0.03%	Dime Community Bancshares, Inc.	17,752	362,141	0.01%
Coty, Inc. Class A	230,518	2,309,790	0.05%	Dine Brands Global, Inc.	8,413	304,551	0.01%
Couchbase, Inc.	19,608	358,042	0.01%	Diodes, Inc.	28,094	2,020,801	0.05%
Coursera, Inc.	81,202	581,406	0.01%	Discount Medicine, Inc. Class A	9,785	441,010	0.01%
Cousins Properties, Inc. REIT	90,380	2,092,297	0.05%	Distribution Solutions Group, Inc.	5,686	170,580	0.00%
Covenant Logistics Group, Inc. Class A	4,509	222,249	0.01%	Diversified Healthcare Trust REIT	91,380	278,709	0.01%
CRA International, Inc.	4,165	717,296	0.02%	DNOW, Inc.	59,853	821,782	0.02%
Cracker Barrel Old Country Store, Inc.	10,549	444,746	0.01%	Dolby Laboratories, Inc. Class A	33,714	2,671,160	0.06%
Crane Co.	27,278	3,954,764	0.09%	Donaldson Co., Inc.	68,888	4,929,625	0.12%
Crane NXT Co.	27,949	1,716,628	0.04%	Donegal Group, Inc. Class A	8,100	104,328	0.00%
Crawford & Co. Class A	6,343	54,804	0.00%	Donnelley Financial Solutions, Inc.	14,973	892,690	0.02%
Credit Acceptance Corp.	3,913	2,013,943	0.05%	Dorian LPG Ltd.	19,349	811,884	0.02%
Credo Technology Group Holding Ltd.	78,582	2,509,909	0.06%	Dorman Products, Inc.	14,843	1,357,838	0.03%
Crescent Energy Co. Class A	54,290	643,337	0.02%	DoubleVerify Holdings, Inc.	83,693	1,629,503	0.04%
Cricut, Inc. Class A	18,532	111,007	0.00%	Douglas Dynamics, Inc.	13,994	327,460	0.01%
Crinetics Pharmaceuticals, Inc.	37,852	1,695,391	0.04%	Douglas Emmett, Inc. REIT	95,148	1,266,420	0.03%
CRISPR Therapeutics AG	47,067	2,542,089	0.06%	Doximity, Inc. Class A	61,705	1,725,889	0.04%
Crocs, Inc.	34,178	4,987,937	0.12%	Dream Finders Homes, Inc. Class A	13,121	338,784	0.01%
Cross Country Healthcare, Inc.	17,285	239,224	0.01%	Dril-Quip, Inc.	16,090	299,274	0.01%
CrossFirst Bankshares, Inc.	25,638	359,445	0.01%	Driven Brands Holdings, Inc.	36,449	463,996	0.01%
CryoPort, Inc.	25,069	173,227	0.00%	Dropbox, Inc. Class A	140,241	3,151,215	0.07%
CS Disco, Inc.	14,019	83,553	0.00%	DT Midstream, Inc.	54,568	3,875,965	0.09%
CSG Systems International, Inc.	15,678	645,463	0.02%	Duckhorn Portfolio, Inc.	28,202	200,234	0.00%
CSW Industrials, Inc.	8,913	2,364,708	0.06%	Ducommun, Inc.	7,223	419,367	0.01%
CTS Corp.	17,215	871,595	0.02%	Dun & Bradstreet Holdings, Inc.	156,264	1,447,005	0.03%
CubeSmart REIT	128,261	5,793,549	0.14%	Duolingo, Inc. Class A	17,612	3,675,096	0.09%
Cullen/Frost Bankers, Inc.	34,452	3,501,357	0.08%	Dutch Bros, Inc. Class A	63,475	2,627,865	0.06%
Cullinan Therapeutics, Inc.	20,045	349,585	0.01%	DXC Technology Co.	103,113	1,968,427	0.05%
Curtiss-Wright Corp.	21,768	5,898,693	0.14%	DXP Enterprises, Inc.	7,237	331,744	0.01%
Cushman & Wakefield plc	133,169	1,384,958	0.03%	Dycom Industries, Inc.	16,452	2,776,440	0.07%
Custom Truck One Source, Inc.	36,449	158,553	0.00%	Dynavax Technologies Corp.	74,353	834,984	0.02%
Customers Bancorp, Inc.	16,660	799,347	0.02%	Dyne Therapeutics, Inc.	31,608	1,115,446	0.03%
CVB Financial Corp.	77,361	1,333,704	0.03%	Dynex Capital, Inc. REIT	43,851	523,581	0.01%
CVR Energy, Inc.	19,310	516,929	0.01%	E2open Parent Holdings, Inc.	126,373	567,415	0.01%
Cytek Biosciences, Inc.	58,237	324,962	0.01%	Eagle Bancorp, Inc.	16,105	304,384	0.01%
Cytokinetics, Inc.	56,658	3,069,730	0.07%	Eagle Materials, Inc.	19,466	4,233,076	0.10%
Daily Journal Corp.	708	279,292	0.01%	East West Bancorp, Inc.	79,719	5,837,822	0.14%
Dana, Inc.	83,696	1,014,396	0.02%	Easterly Government Properties, Inc. REIT Class A	52,250	646,332	0.02%
Darling Ingredients, Inc.	89,771	3,299,084	0.08%	Eastern Bankshares, Inc.	88,366	1,235,357	0.03%
Dave & Buster's Entertainment, Inc.	20,231	805,396	0.02%	EastGroup Properties, Inc. REIT	26,969	4,587,427	0.11%
Day One Biopharmaceuticals, Inc.	26,321	362,703	0.01%				

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EchoStar Corp. Class A	73,306	1,305,580	0.03%	Excelerate Energy, Inc. Class A	8,542	157,514	0.00%
Ecovyst, Inc.	75,206	674,598	0.02%	Exelixis, Inc.	151,523	3,404,722	0.08%
Edgewell Personal Care Co.	27,474	1,104,180	0.03%	ExlService Holdings, Inc.	92,334	2,895,594	0.07%
Edgewise Therapeutics, Inc.	19,730	355,337	0.01%	eXp World Holdings, Inc.	40,313	454,932	0.01%
Editas Medicine, Inc.	40,426	188,789	0.00%	Exponent, Inc.	28,402	2,701,598	0.06%
Elanco Animal Health, Inc.	280,340	4,045,306	0.10%	Expro Group Holdings NV	53,998	1,237,634	0.03%
Elastic NV	48,380	5,510,966	0.13%	Extreme Networks, Inc.	74,783	1,005,831	0.02%
Element Solutions, Inc.	130,059	3,527,200	0.08%	EyePoint Pharmaceuticals, Inc.	25,223	219,440	0.01%
elf Beauty, Inc.	31,571	6,652,641	0.16%	EZCORP, Inc. Class A	30,189	316,079	0.01%
Ellington Financial, Inc. REIT	43,224	522,146	0.01%	F&G Annuities & Life, Inc.	9,541	363,035	0.01%
Elme Communities REIT	47,348	754,254	0.02%	Fabrinet	20,543	5,028,721	0.12%
Embecta Corp.	30,633	382,912	0.01%	Farmers National Banc Corp.	21,884	273,331	0.01%
Empire State Realty Trust, Inc. REIT Class A	78,152	733,066	0.02%	Farmland Partners, Inc. REIT	24,841	286,417	0.01%
Employers Holdings, Inc.	14,177	604,366	0.01%	Fastly, Inc. Class A	67,068	494,291	0.01%
Enact Holdings, Inc.	17,565	538,543	0.01%	Fate Therapeutics, Inc.	48,811	160,100	0.00%
Encompass Health Corp.	56,354	4,834,610	0.11%	FB Financial Corp.	21,047	821,464	0.02%
Encore Capital Group, Inc.	13,016	543,158	0.01%	Federal Agricultural Mortgage Corp. Class C	5,435	982,757	0.02%
Encore Wire Corp.	8,970	2,599,775	0.06%	Federal Realty Investment Trust REIT	41,976	4,238,317	0.10%
Endeavor Group Holdings, Inc. Class A	102,807	2,778,873	0.07%	Federal Signal Corp.	34,546	2,890,464	0.07%
Energizer Holdings, Inc.	40,282	1,189,930	0.03%	Federated Hermes, Inc. Class B	45,017	1,480,159	0.03%
Energy Recovery, Inc.	30,936	411,139	0.01%	Figs, Inc. Class A	65,261	347,841	0.01%
Enerpac Tool Group Corp. Class A	31,464	1,201,296	0.03%	First Advantage Corp.	27,799	446,730	0.01%
EnerSys	22,376	2,316,364	0.05%	First American Financial Corp.	58,723	3,168,106	0.07%
Enfusion, Inc. Class A	14,873	126,718	0.00%	First BanCorp/Puerto Rico	91,483	1,673,224	0.04%
Enhabit, Inc.	22,931	204,545	0.00%	First Bancorp/Southern Pines NC	22,011	702,591	0.02%
EnLink Midstream LLC	126,136	1,735,631	0.04%	First Bancshares, Inc.	19,927	517,703	0.01%
Enliven Therapeutics, Inc.	10,829	253,074	0.01%	First Busey Corp.	35,066	848,948	0.02%
Ennis, Inc.	14,250	311,932	0.01%	First Commonwealth Financial Corp.	57,664	796,340	0.02%
Enova International, Inc.	15,454	962,011	0.02%	First Community Bankshares, Inc.	8,358	307,909	0.01%
Enovis Corp.	32,760	1,480,752	0.03%	First Financial Bancorp	51,311	1,140,130	0.03%
Enovix Corp.	77,465	1,197,609	0.03%	First Financial Bankshares, Inc.	67,075	1,980,725	0.05%
Enpro, Inc.	11,814	1,719,764	0.04%	First Financial Corp.	5,828	214,937	0.01%
Ensign Group, Inc.	32,090	3,969,212	0.09%	First Hawaiian, Inc.	70,090	1,455,068	0.03%
Enstar Group Ltd.	6,963	2,128,589	0.05%	First Horizon Corp.	316,903	4,997,560	0.12%
Enterprise Financial Services Corp.	20,734	848,228	0.02%	First Industrial Realty Trust, Inc. REIT	74,557	3,542,203	0.08%
Entrada Therapeutics, Inc.	6,594	93,964	0.00%	First Interstate BancSystem, Inc. Class A	51,951	1,442,679	0.03%
Investnet, Inc.	23,808	1,490,143	0.04%	First Merchants Corp.	32,102	1,068,676	0.03%
Enviri Corp.	44,841	386,978	0.01%	First Mid Bancshares, Inc.	11,552	379,830	0.01%
Envista Holdings Corp.	96,752	1,608,986	0.04%	First Watch Restaurant Group, Inc.	19,630	344,703	0.01%
ePlus, Inc.	14,821	1,092,011	0.03%	FirstCash Holdings, Inc.	21,847	2,291,313	0.05%
EPR Properties REIT	43,367	1,820,547	0.04%	Five Below, Inc.	31,257	3,406,075	0.08%
Equitrans Midstream Corp.	244,619	3,175,155	0.07%	Five Star Bancorp	9,371	221,624	0.01%
Equity Bancshares, Inc. Class A	9,707	341,686	0.01%	Five9, Inc.	42,650	1,880,865	0.04%
Equity Commonwealth REIT	63,145	1,225,013	0.03%	Flex Ltd.	239,535	7,063,887	0.17%
Esab Corp.	32,440	3,063,309	0.07%	Floor & Decor Holdings, Inc. Class A	57,790	5,744,904	0.14%
ESCO Technologies, Inc.	14,471	1,520,034	0.04%	Flowers Foods, Inc.	114,388	2,539,414	0.06%
Escrow Spirit Mta Reitacals	14,166	1,275	0.00%	Flowserve Corp.	74,005	3,559,640	0.08%
Essent Group Ltd.	60,200	3,382,638	0.08%	Fluence Energy, Inc. Class A	35,178	609,987	0.01%
Essential Properties Realty Trust, Inc. REIT	95,669	2,650,988	0.06%	Fluor Corp.	95,999	4,180,756	0.10%
Establishment Labs Holdings, Inc.	10,830	492,115	0.01%	Flywire Corp.	61,348	1,005,494	0.02%
Ethan Allen Interiors, Inc.	16,114	449,419	0.01%	FMC Corp.	70,264	4,043,693	0.10%
Euronet Worldwide, Inc.	24,199	2,504,596	0.06%	FNB Corp.	202,092	2,764,619	0.07%
European Wax Center, Inc. Class A	17,897	177,717	0.00%	Foot Locker, Inc.	47,358	1,180,161	0.03%
Eventbrite, Inc. Class A	47,313	228,995	0.01%	Forestar Group, Inc.	10,212	326,682	0.01%
Everbridge, Inc.	21,456	750,745	0.02%	FormFactor, Inc.	44,260	2,679,058	0.06%
Evercore, Inc. Class A	20,726	4,319,920	0.10%	Fortrea Holdings, Inc.	46,125	1,076,557	0.03%
Everi Holdings, Inc.	48,882	410,609	0.01%	Forward Air Corp.	13,352	254,222	0.01%
EverQuote, Inc. Class A	12,649	263,858	0.01%				
EVERTEC, Inc.	38,581	1,282,818	0.03%				
Evolent Health, Inc. Class A	58,361	1,115,862	0.03%				
Evolus, Inc.	32,915	357,128	0.01%				
Evolv Technologies Holdings, Inc.	55,947	142,665	0.00%				

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Four Corners Property Trust, Inc. REIT	51,529	1,271,220	0.03%	GrafTech International Ltd.	115,187	111,731	0.00%
Fox Factory Holding Corp.	23,864	1,150,006	0.03%	Graham Holdings Co. Class B	1,936	1,354,329	0.03%
Franklin BSP Realty Trust, Inc. REIT	47,407	597,328	0.01%	GRAIL, Inc.	15,830	243,307	0.01%
Franklin Covey Co.	6,927	263,226	0.01%	Grand Canyon Education, Inc.	17,069	2,388,124	0.06%
Franklin Electric Co., Inc.	22,273	2,145,335	0.05%	Granite Construction, Inc.	24,225	1,501,223	0.04%
Freedom Holding Corp.	10,281	775,187	0.02%	Granite Ridge Resources, Inc.	28,080	177,746	0.00%
Fresh Del Monte Produce, Inc.	21,526	470,343	0.01%	Graphic Packaging Holding Co.	175,158	4,590,891	0.11%
Freshpet, Inc.	25,815	3,340,203	0.08%	Gray Television, Inc.	43,171	224,489	0.01%
Freshworks, Inc. Class A	101,601	1,289,317	0.03%	Great Lakes Dredge & Dock Corp.	38,859	341,182	0.01%
Frontdoor, Inc.	43,794	1,479,799	0.03%	Great Southern Bancorp, Inc.	4,881	271,432	0.01%
Frontier Communications Parent, Inc.	104,735	2,741,962	0.06%	Green Brick Partners, Inc.	17,476	1,000,326	0.02%
Frontier Group Holdings, Inc.	26,862	132,430	0.00%	Green Dot Corp. Class A	24,532	231,827	0.01%
FRP Holdings, Inc.	7,114	202,891	0.00%	Green Plains, Inc.	35,449	562,221	0.01%
FTAI Aviation Ltd.	57,117	5,896,188	0.14%	Greenbrier Cos, Inc.	17,445	864,400	0.02%
FTAI Infrastructure, Inc.	60,561	522,641	0.01%	Greene County Bancorp, Inc.	3,872	130,525	0.00%
FTI Consulting, Inc.	20,049	4,321,161	0.10%	Greif, Inc. Class A	11,703	672,571	0.02%
fuboTV, Inc.	159,365	197,613	0.00%	Greif, Inc. Class B	4,210	263,083	0.01%
FuelCell Energy, Inc.	235,478	150,423	0.00%	Grid Dynamics Holdings, Inc.	29,283	307,764	0.01%
Fulgent Genetics, Inc.	10,578	207,540	0.00%	Griffon Corp.	21,875	1,396,937	0.03%
Fulton Financial Corp.	103,544	1,758,177	0.04%	Grocery Outlet Holding Corp.	57,834	1,279,288	0.03%
GameStop Corp. Class A	157,376	3,885,613	0.09%	Group 1 Automotive, Inc.	7,816	2,323,540	0.05%
Gap, Inc.	127,287	3,040,886	0.07%	Groupon, Inc. Class A	12,309	188,328	0.00%
Garrett Motion, Inc.	42,597	365,908	0.01%	Guardant Health, Inc.	70,021	2,022,206	0.05%
Gates Industrial Corp. plc	113,880	1,800,443	0.04%	Guess?, Inc.	15,687	320,015	0.01%
Gatos Silver, Inc.	20,333	212,277	0.01%	Guidewire Software, Inc.	44,764	6,172,508	0.15%
GATX Corp.	19,153	2,535,091	0.06%	Gulfport Energy Corp.	7,062	1,066,362	0.03%
GCI Liberty, Inc.	39,236	—	0.00%	GXO Logistics, Inc.	70,323	3,551,311	0.08%
Genco Shipping & Trading Ltd.	21,062	448,831	0.01%	H&E Equipment Services, Inc.	18,277	807,295	0.02%
Generac Holdings, Inc.	34,266	4,530,651	0.11%	H&R Block, Inc.	78,370	4,250,005	0.10%
Genie Energy Ltd. Class B	8,205	119,957	0.00%	Hackett Group, Inc.	12,764	277,234	0.01%
Genex Corp.	130,178	4,388,300	0.10%	Haemonetics Corp.	29,118	2,408,932	0.06%
Gentherm, Inc.	17,847	880,214	0.02%	Hagerty, Inc. Class A	10,834	112,674	0.00%
Genworth Financial, Inc. Class A	244,870	1,479,015	0.03%	Hain Celestial Group, Inc.	46,522	321,467	0.01%
GEO Group, Inc.	70,018	1,005,458	0.02%	Halozyne Therapeutics, Inc.	72,222	3,781,544	0.09%
German American Bancorp, Inc.	16,613	587,270	0.01%	Hamilton Insurance Group Ltd. Class B	12,112	201,665	0.00%
Geron Corp.	232,714	986,707	0.02%	Hamilton Lane, Inc. Class A	21,942	2,711,592	0.06%
Geron Corp. - Warrants 31/12/2025	25,946	38,919	0.00%	Hancock Whitney Corp.	48,064	2,298,901	0.05%
Getty Realty Corp. REIT	30,355	809,264	0.02%	Hanesbrands, Inc.	196,589	969,184	0.02%
Gibraltar Industries, Inc.	17,786	1,219,230	0.03%	Hanmi Financial Corp.	24,962	417,365	0.01%
G-III Apparel Group Ltd.	22,850	618,549	0.01%	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	62,879	1,861,218	0.04%
Ginkgo Bioworks Holdings, Inc.	572,981	191,548	0.00%	Hanover Insurance Group, Inc.	20,417	2,561,108	0.06%
Gitlab, Inc. Class A	64,609	3,212,359	0.08%	HarborOne Bancorp, Inc.	21,521	239,529	0.01%
Glacier Bancorp, Inc.	64,845	2,420,015	0.06%	Harley-Davidson, Inc.	72,134	2,419,374	0.06%
Gladstone Commercial Corp. REIT	19,932	284,430	0.01%	Harmonic, Inc.	57,226	673,550	0.02%
Gladstone Land Corp. REIT	20,093	275,073	0.01%	Harmony Biosciences Holdings, Inc.	17,163	517,808	0.01%
Glaukos Corp.	28,238	3,341,967	0.08%	Hasbro, Inc.	75,511	4,417,393	0.10%
Global Industrial Co.	10,780	338,061	0.01%	HashiCorp, Inc. Class A	65,178	2,195,847	0.05%
Global Medical, Inc. REIT	29,371	266,689	0.01%	Haverty Furniture Cos, Inc.	6,287	158,998	0.00%
Global Net Lease, Inc. REIT	136,539	1,003,562	0.02%	Hawaiian Electric Industries, Inc.	59,425	536,013	0.01%
Globalstar, Inc.	436,086	488,416	0.01%	Hawkins, Inc.	11,660	1,061,060	0.02%
Globe Life, Inc.	52,675	4,334,099	0.10%	Haynes International, Inc.	6,619	388,535	0.01%
Globus Medical, Inc. Class A	63,648	4,359,252	0.10%	Hayward Holdings, Inc.	87,742	1,079,227	0.03%
GMS, Inc.	21,602	1,741,337	0.04%	HB Fuller Co.	30,802	2,370,522	0.06%
Gogo, Inc.	32,459	312,256	0.01%	HBT Financial, Inc.	8,048	164,340	0.00%
Golden Entertainment, Inc.	12,235	380,631	0.01%	HCI Group, Inc.	4,903	451,910	0.01%
GoodRx Holdings, Inc. Class A	45,452	354,526	0.01%	Healthcare Realty Trust, Inc. REIT Class A	219,200	3,612,416	0.08%
Goodyear Tire & Rubber Co.	165,829	1,882,159	0.04%				
Goosehead Insurance, Inc. Class A	14,181	814,557	0.02%				
Gorman-Rupp Co.	11,487	421,688	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Healthcare Services Group, Inc.	42,433	448,941	0.01%	Independent Bank Group, Inc.	22,637	1,030,436	0.02%
HealthEquity, Inc.	49,375	4,256,125	0.10%	indie Semiconductor, Inc. Class A	95,134	586,977	0.01%
HealthStream, Inc.	14,885	415,291	0.01%	Infinera Corp.	108,908	663,250	0.02%
Heartland Express, Inc.	24,287	299,459	0.01%	Informatica, Inc. Class A	36,356	1,122,673	0.03%
Heartland Financial USA, Inc.	22,666	1,007,504	0.02%	Ingevity Corp.	18,879	825,201	0.02%
Hecla Mining Co.	342,975	1,663,429	0.04%	Ingles Markets, Inc. Class A	7,626	523,220	0.01%
Heidrick & Struggles International, Inc.	12,413	392,003	0.01%	Ingredion, Inc.	37,399	4,289,665	0.10%
Helen of Troy Ltd.	13,216	1,225,652	0.03%	Innospec, Inc.	14,257	1,762,023	0.04%
Helios Technologies, Inc.	20,249	966,890	0.02%	Innovative Industrial Properties, Inc. REIT Class A	15,802	1,725,894	0.04%
Helix Energy Solutions Group, Inc.	84,678	1,011,055	0.02%	Innoviva, Inc.	30,313	497,133	0.01%
Helmerich & Payne, Inc.	55,253	1,996,843	0.05%	Insight Enterprises, Inc.	15,722	3,118,616	0.07%
Herbalife Ltd.	60,220	625,686	0.01%	Insmed, Inc.	80,187	5,372,529	0.13%
Herc Holdings, Inc.	14,928	1,989,753	0.05%	Insperty, Inc.	20,230	1,845,178	0.04%
Heritage Commerce Corp.	29,904	260,165	0.01%	Inspire Medical Systems, Inc.	17,111	2,289,965	0.05%
Heritage Financial Corp.	17,532	316,102	0.01%	Installed Building Products, Inc.	13,829	2,844,349	0.07%
Hertz Global Holdings, Inc.	65,682	231,857	0.01%	Insteel Industries, Inc.	12,274	380,003	0.01%
Hess Midstream LP Class A	51,396	1,872,870	0.04%	Intapp, Inc.	25,737	943,776	0.02%
Hexcel Corp.	47,159	2,945,080	0.07%	Integer Holdings Corp.	18,596	2,153,231	0.05%
Hibbett, Inc.	7,102	619,365	0.01%	Integra LifeSciences Holdings Corp.	36,038	1,050,147	0.02%
HighPeak Energy, Inc.	12,426	174,710	0.00%	Integral Ad Science Holding Corp.	36,326	353,089	0.01%
Highwoods Properties, Inc. REIT	65,615	1,723,706	0.04%	Intellia Therapeutics, Inc.	55,686	1,246,253	0.03%
Hillenbrand, Inc.	39,173	1,567,703	0.04%	Inter Parfums, Inc.	10,739	1,246,046	0.03%
HilleVax, Inc.	10,666	154,230	0.00%	Interactive Brokers Group, Inc. Class A	57,352	7,031,355	0.17%
Hillman Solutions Corp.	112,205	993,014	0.02%	InterDigital, Inc.	14,470	1,686,623	0.04%
Hilltop Holdings, Inc.	26,445	827,200	0.02%	Interface, Inc. Class A	35,231	517,191	0.01%
Hilton Grand Vacations, Inc.	41,372	1,672,670	0.04%	International Bancshares Corp.	32,015	1,831,578	0.04%
Hims & Hers Health, Inc.	82,269	1,661,011	0.04%	International Money Express, Inc.	18,412	383,706	0.01%
HNI Corp.	27,175	1,223,418	0.03%	International Seaways, Inc.	21,510	1,271,886	0.03%
Holley, Inc.	26,154	93,631	0.00%	Intra-Cellular Therapies, Inc.	49,793	3,410,323	0.08%
Home BancShares, Inc.	108,628	2,602,727	0.06%	InvenTrust Properties Corp. REIT	38,846	961,827	0.02%
Hope Bancorp, Inc.	65,129	699,485	0.02%	Invesco Ltd.	199,588	2,985,836	0.07%
Horace Mann Educators Corp.	22,883	746,443	0.02%	Invesco Mortgage Capital, Inc. REIT	25,769	241,456	0.01%
Horizon Bancorp, Inc.	30,155	373,017	0.01%	Ionis Pharmaceuticals, Inc.	75,061	3,577,407	0.08%
Houlihan Lokey, Inc. Class A	29,478	3,975,403	0.09%	IonQ, Inc.	94,785	666,339	0.02%
Hovnanian Enterprises, Inc. Class A	2,503	355,226	0.01%	iovance Biotherapeutics, Inc.	108,544	870,523	0.02%
Howard Hughes Holdings, Inc.	17,403	1,128,062	0.03%	IPG Photonics Corp.	16,835	1,420,706	0.03%
Hub Group, Inc. Class A	34,945	1,504,382	0.04%	iRadimed Corp.	4,205	184,768	0.00%
Hudson Pacific Properties, Inc. REIT	65,693	315,983	0.01%	iRhythm Technologies, Inc.	17,952	1,932,353	0.05%
Hudson Technologies, Inc.	19,400	170,526	0.00%	Iridium Communications, Inc.	61,191	1,628,904	0.04%
Huntsman Corp.	90,736	2,066,059	0.05%	Ironwood Pharmaceuticals, Inc. Class A	76,290	497,411	0.01%
Huron Consulting Group, Inc.	10,269	1,011,496	0.02%	iTeos Therapeutics, Inc.	13,383	198,604	0.00%
Hyster-Yale, Inc.	4,728	329,683	0.01%	Itron, Inc.	26,169	2,589,684	0.06%
I3 Verticals, Inc. Class A	11,320	249,946	0.01%	ITT, Inc.	46,371	5,990,206	0.14%
IAC, Inc.	42,756	2,003,119	0.05%	Ivanhoe Electric, Inc.	37,528	352,013	0.01%
ICF International, Inc.	10,474	1,554,970	0.04%	J & J Snack Foods Corp.	9,075	1,473,508	0.03%
Ichor Holdings Ltd.	19,096	736,151	0.02%	Jack in the Box, Inc.	10,708	545,466	0.01%
ICU Medical, Inc.	12,365	1,468,344	0.03%	Jackson Financial, Inc. Class A	43,395	3,222,513	0.08%
IDACORP, Inc.	28,810	2,683,652	0.06%	Jamf Holding Corp.	30,124	497,046	0.01%
Ideaya Biosciences, Inc.	36,584	1,284,464	0.03%	Janus Henderson Group plc	72,147	2,432,075	0.06%
IDT Corp. Class B	8,882	319,041	0.01%	Janus International Group, Inc.	77,595	980,025	0.02%
IES Holdings, Inc.	5,202	724,795	0.02%	Janux Therapeutics, Inc.	11,141	466,696	0.01%
IMAX Corp.	26,567	445,529	0.01%	Jazz Pharmaceuticals plc	33,264	3,550,267	0.08%
ImmunityBio, Inc.	73,104	462,017	0.01%	JBG SMITH Properties REIT	51,333	781,802	0.02%
Immunome, Inc.	20,677	250,192	0.01%	Jefferies Financial Group, Inc.	96,215	4,787,658	0.11%
Immunovant, Inc.	28,673	756,967	0.02%	JELD-WEN Holding, Inc.	47,061	633,912	0.01%
Impinj, Inc.	13,472	2,112,005	0.05%				
Inari Medical, Inc.	29,972	1,443,152	0.03%				
Independence Realty Trust, Inc. REIT	129,554	2,427,842	0.06%				
Independent Bank Corp.	23,700	1,202,064	0.03%				
Independent Bank Corp. (XNGS)	12,055	325,485	0.01%				

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JetBlue Airways Corp.	50,652	308,471	0.01%	Legalzoom.com, Inc.	69,186	580,471	0.01%
JFrog Ltd.	52,928	1,987,446	0.05%	Leggett & Platt, Inc.	76,082	871,900	0.02%
Joby Aviation, Inc.	101,271	516,482	0.01%	LeMaitre Vascular, Inc.	11,378	936,182	0.02%
John B Sanfilippo & Son, Inc.	4,912	477,299	0.01%	Lemonade, Inc.	30,316	500,214	0.01%
John Bean Technologies Corp.	18,415	1,748,873	0.04%	LendingClub Corp.	64,730	547,616	0.01%
John Wiley & Sons, Inc. Class A	26,647	1,084,533	0.03%	Leonardo DRS, Inc.	44,044	1,123,562	0.03%
Johnson Outdoors, Inc. Class A	2,536	88,709	0.00%	Leslie's, Inc.	97,321	407,775	0.01%
Jones Lang LaSalle, Inc. Kadant, Inc.	27,004	5,543,381	0.13%	Levi Strauss & Co. Class A	51,578	994,424	0.02%
Kaiser Aluminum Corp.	9,161	1,969,501	0.05%	LGI Homes, Inc.	11,786	1,054,729	0.02%
KB Home	43,968	3,085,674	0.07%	Liberty Broadband Corp. Class A	10,766	587,824	0.01%
KBR, Inc.	76,135	4,883,299	0.11%	Liberty Broadband Corp. Class C	64,372	3,528,873	0.08%
Kearny Financial Corp.	33,744	207,526	0.00%	Liberty Energy, Inc. Class A	87,707	1,832,199	0.04%
Kelly Services, Inc. Class A	17,310	370,607	0.01%	Liberty Global Ltd. Class A	20,830	363,067	0.01%
Kemper Corp.	36,983	2,194,201	0.05%	Liberty Global Ltd. Class C	169,910	3,032,894	0.07%
Kennametal, Inc.	42,884	1,009,489	0.02%	Liberty Latin America Ltd. Class A	9,417	90,497	0.00%
Kennedy-Wilson Holdings, Inc.	60,728	590,276	0.01%	Liberty Latin America Ltd. Class C	90,252	868,224	0.02%
Keros Therapeutics, Inc.	17,122	782,475	0.02%	Liberty Media Corp.-Liberty Live Class C	37,526	1,436,120	0.03%
Kforce, Inc.	10,472	650,625	0.02%	Liberty Media Corp.-Liberty SiriusXM	109,509	2,426,719	0.06%
Kilroy Realty Corp. REIT	62,903	1,960,687	0.05%	Life Time Group Holdings, Inc.	31,728	597,438	0.01%
Kimball Electronics, Inc.	13,458	295,807	0.01%	LifeStance Health Group, Inc.	57,071	280,219	0.01%
Kimbell Royalty Partners LP	37,774	617,983	0.01%	Ligand Pharmaceuticals, Inc.	9,592	808,222	0.02%
Kinetik Holdings, Inc. Class A	22,563	935,011	0.02%	Light & Wonder, Inc.	50,774	5,325,177	0.13%
Kiniksa Pharmaceuticals Ltd. Class A	26,766	499,721	0.01%	Lightwave Logic, Inc.	62,065	185,574	0.00%
Kinsale Capital Group, Inc.	12,604	4,856,069	0.11%	Lincoln Electric Holdings, Inc.	32,139	6,062,701	0.14%
Kirby Corp.	7,965	953,649	0.02%	Lincoln National Corp.	96,476	3,000,404	0.07%
Kite Realty Group Trust REIT	125,549	2,809,787	0.07%	Lincoln National Corp. Lindblad Expeditions Holdings, Inc.	19,776	190,838	0.00%
KKR Real Estate Finance Trust, Inc. REIT	39,021	353,140	0.01%	Lindsay Corp.	6,601	811,131	0.02%
Klavijo, Inc. Class A	34,245	852,358	0.02%	Lions Gate Entertainment Corp. Class A	38,880	366,250	0.01%
Knife River Corp.	30,542	2,142,216	0.05%	Lions Gate Entertainment Corp. Class B	58,930	505,030	0.01%
Knowles Corp.	48,597	838,784	0.02%	Liquidia Corp.	25,133	301,596	0.01%
Kodiak Gas Services, Inc.	15,597	425,174	0.01%	Liquidity Services, Inc.	11,607	231,908	0.01%
Kohl's Corp.	61,800	1,420,782	0.03%	Lithia Motors, Inc. Class A	15,632	3,946,298	0.09%
Kontoor Brands, Inc.	28,640	1,894,536	0.04%	Littelfuse, Inc.	14,127	3,610,720	0.08%
Koppers Holdings, Inc.	12,008	444,176	0.01%	LivaNova plc	30,971	1,697,830	0.04%
Korn Ferry	29,705	1,994,394	0.05%	Live Oak Bancshares, Inc.	18,592	651,836	0.02%
Kosmos Energy Ltd.	279,107	1,546,253	0.04%	LiveRamp Holdings, Inc.	36,645	1,133,796	0.03%
Kratos Defense & Security Solutions, Inc.	85,696	1,714,777	0.04%	Longboard Pharmaceuticals, Inc.	15,039	406,504	0.01%
Krispy Kreme, Inc.	49,288	530,339	0.01%	Louisiana-Pacific Corp.	37,177	3,060,782	0.07%
Kronos Worldwide, Inc.	11,307	141,903	0.00%	LSB Industries, Inc.	33,194	271,527	0.01%
Krystal Biotech, Inc.	10,279	1,887,636	0.04%	LSI Industries, Inc.	15,572	225,327	0.01%
Kulicke & Soffa Industries, Inc.	31,159	1,532,711	0.04%	LTC Properties, Inc. REIT	25,301	872,885	0.02%
Kura Oncology, Inc.	27,457	565,340	0.01%	Lucid Group, Inc.	514,521	1,342,900	0.03%
Kura Sushi USA, Inc. Class A	3,153	198,923	0.00%	Lumen Technologies, Inc.	549,278	604,206	0.01%
Kymera Therapeutics, Inc.	24,438	729,474	0.02%	Lumentum Holdings, Inc.	39,467	2,009,660	0.05%
Kyndryl Holdings, Inc.	130,260	3,427,141	0.08%	Lumina Technologies, Inc. Class A	148,286	220,946	0.01%
Kyverna Therapeutics, Inc.	6,959	52,193	0.00%	LXP Industrial Trust REIT	173,904	1,586,004	0.04%
Ladder Capital Corp. REIT Class A	59,669	673,663	0.02%	Lyell Immunopharma, Inc.	67,656	98,101	0.00%
Lakeland Financial Corp.	14,222	874,937	0.02%	Lyft, Inc. Class A	208,029	2,933,209	0.07%
Lamar Advertising Co. REIT Class A	49,424	5,907,651	0.14%	M/I Homes, Inc.	15,442	1,886,086	0.04%
Lancaster Colony Corp.	11,034	2,085,095	0.05%	Macerich Co. REIT	120,697	1,863,562	0.04%
Landstar System, Inc.	20,232	3,732,399	0.09%	MACOM Technology Solutions Holdings, Inc.	32,697	3,644,735	0.09%
Lantheus Holdings, Inc.	38,755	3,111,639	0.07%	MacroGenics, Inc.	24,463	103,968	0.00%
Laureate Education, Inc. Class A	75,884	1,133,707	0.03%	Macy's, Inc.	157,086	3,016,051	0.07%
Lazard, Inc. Class A	49,807	1,901,631	0.04%	Madison Square Garden Entertainment Corp. Class A	22,050	754,772	0.02%
La-Z-Boy, Inc.	23,573	878,801	0.02%	Madison Square Garden Sports Corp.	8,601	1,618,106	0.04%
LCI Industries	13,931	1,440,187	0.03%				
Lear Corp.	32,228	3,680,760	0.09%				
Legacy Housing Corp.	4,547	104,308	0.00%				

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Madrigal Pharmaceuticals, Inc.	7,251	2,031,440	0.05%	Mister Car Wash, Inc.	59,742	425,363	0.01%
Magnite, Inc.	70,798	940,905	0.02%	Mitek Systems, Inc.	29,411	328,815	0.01%
Magnolia Oil & Gas Corp. Class A	96,878	2,454,889	0.06%	MKS Instruments, Inc.	38,401	5,014,403	0.12%
Malibu Boats, Inc. Class A	10,913	382,392	0.01%	Modine Manufacturing Co.	28,117	2,817,042	0.07%
Manitowoc Co., Inc.	20,537	236,792	0.01%	Moelis & Co. Class A	38,463	2,187,006	0.05%
MannKind Corp.	144,358	753,549	0.02%	Mohawk Industries, Inc.	31,487	3,576,608	0.08%
ManpowerGroup, Inc.	27,828	1,942,394	0.05%	Monarch Casino & Resort, Inc.	8,043	547,970	0.01%
Maplebear, Inc.	52,845	1,698,438	0.04%	Moneylion, Inc.	2,782	204,588	0.00%
Marathon Digital Holdings, Inc.	151,227	3,001,856	0.07%	Monro, Inc.	16,328	389,586	0.01%
Maravai LifeSciences Holdings, Inc. Class A	63,716	456,207	0.01%	Montauk Renewables, Inc.	28,918	164,833	0.00%
Marcus & Millichap, Inc.	12,963	408,594	0.01%	Montrose Environmental Group, Inc.	16,182	721,070	0.02%
Marcus Corp.	11,619	132,108	0.00%	Moog, Inc. Class A	16,327	2,731,507	0.06%
MarineMax, Inc.	10,715	346,845	0.01%	MoonLake Immunotherapeutics Class A	8,956	393,795	0.01%
Marqeta, Inc. Class A	241,969	1,325,990	0.03%	Morningstar, Inc.	15,624	4,622,360	0.11%
Marriott Vacations Worldwide Corp.	18,772	1,639,171	0.04%	Morphic Holding, Inc.	16,380	558,067	0.01%
Marten Transport Ltd.	35,420	653,499	0.02%	Movado Group, Inc.	8,658	215,238	0.01%
Masimo Corp.	25,442	3,204,165	0.08%	MP Materials Corp.	83,480	1,062,700	0.03%
MasTec, Inc.	35,967	3,848,109	0.09%	Mr Cooper Group, Inc.	36,621	2,974,724	0.07%
Masterbrand, Inc.	70,144	1,029,714	0.02%	MRC Global, Inc.	46,260	597,217	0.01%
Matador Resources Co.	66,342	3,953,983	0.09%	MSA Safety, Inc.	21,091	3,958,570	0.09%
Materion Corp.	11,652	1,259,931	0.03%	MSC Industrial Direct Co., Inc. Class A	25,659	2,035,015	0.05%
Mativ Holdings, Inc.	31,542	534,952	0.01%	Mueller Industries, Inc.	61,083	3,478,066	0.08%
Matson, Inc.	4,588	600,890	0.01%	Mueller Water Products, Inc. Class A	86,442	1,549,041	0.04%
Mattel, Inc.	199,286	3,240,390	0.08%	Multiplan Corp.	140,284	54,486	0.00%
Matterport, Inc.	151,666	677,947	0.02%	Murphy Oil Corp.	81,087	3,344,028	0.08%
Matthews International Corp. Class A	14,745	369,362	0.01%	Murphy USA, Inc.	11,205	5,260,299	0.12%
MaxCyte, Inc.	55,992	219,489	0.01%	Myers Industries, Inc.	15,521	207,671	0.00%
Maximus, Inc.	34,720	2,975,504	0.07%	MYR Group, Inc.	9,333	1,266,581	0.03%
MaxLinear, Inc. Class A	41,637	838,569	0.02%	Myriad Genetics, Inc.	50,442	1,233,811	0.03%
McGrath RentCorp	14,209	1,513,969	0.04%	N-able, Inc.	44,347	675,405	0.02%
MDU Resources Group, Inc.	109,963	2,760,071	0.06%	Nabors Industries Ltd.	5,172	368,040	0.01%
MediaAlpha, Inc. Class A	17,827	234,782	0.01%	Napco Security Technologies, Inc.	21,005	1,091,210	0.03%
Medical Properties Trust, Inc. REIT	332,901	1,434,803	0.03%	Natera, Inc.	64,701	7,006,471	0.16%
Medpace Holdings, Inc.	14,788	6,090,438	0.14%	National Bank Holdings Corp. Class A	21,310	832,156	0.02%
Mercantile Bank Corp.	9,190	372,838	0.01%	National Beverage Corp.	12,787	655,206	0.02%
Mercer International, Inc.	19,958	170,441	0.00%	National Fuel Gas Co.	49,887	2,703,377	0.06%
Merchants Bancorp	9,855	399,522	0.01%	National Health Investors, Inc. REIT	24,217	1,640,217	0.04%
Mercury General Corp.	15,476	822,395	0.02%	National HealthCare Corp.	7,884	854,626	0.02%
Mercury Systems, Inc.	28,293	763,628	0.02%	National Presto Industries, Inc.	3,076	231,100	0.01%
MeridianLink, Inc.	11,477	245,149	0.01%	National Research Corp.	9,377	215,202	0.01%
Merit Medical Systems, Inc.	32,864	2,824,661	0.07%	National Storage Affiliates Trust REIT	42,646	1,757,868	0.04%
Meritage Homes Corp.	20,835	3,372,145	0.08%	National Vision Holdings, Inc.	42,519	556,574	0.01%
Merus NV	21,704	1,284,226	0.03%	National Western Life Group, Inc. Class A	1,209	600,800	0.01%
Mesa Laboratories, Inc.	2,837	246,166	0.01%	Navient Corp.	47,789	695,808	0.02%
Metallus, Inc.	23,936	485,183	0.01%	Navitas Semiconductor Corp. Class A	67,395	264,862	0.01%
Methode Electronics, Inc.	16,712	172,969	0.00%	NBT Bancorp, Inc.	27,769	1,071,883	0.03%
Metrocity Bankshares, Inc.	9,391	247,922	0.01%	nCino, Inc.	36,658	1,152,894	0.03%
Metropolitan Bank Holding Corp.	5,753	242,144	0.01%	NCR Atleos Corp.	38,255	1,033,650	0.02%
MFA Financial, Inc. REIT	52,154	554,919	0.01%	NCR Voyix Corp.	82,721	1,021,604	0.02%
MGE Energy, Inc.	20,755	1,550,814	0.04%	Nelnet, Inc. Class A	8,013	808,191	0.02%
MGIC Investment Corp.	152,621	3,288,983	0.08%	Neogen Corp.	115,586	1,806,609	0.04%
MGP Ingredients, Inc.	7,680	571,392	0.01%	NeoGenomics, Inc.	71,624	993,425	0.02%
Middleby Corp.	30,439	3,732,126	0.09%	NerdWallet, Inc. Class A	22,272	325,171	0.01%
Middlesex Water Co.	9,265	484,189	0.01%	NETGEAR, Inc.	18,099	276,915	0.01%
Midland States Bancorp, Inc.	12,236	277,145	0.01%	NetScout Systems, Inc.	41,136	752,377	0.02%
MillerKnoll, Inc.	40,112	1,062,567	0.03%	NETSTREIT Corp. REIT	44,297	713,182	0.02%
MiMedx Group, Inc.	63,538	440,318	0.01%	Nevro Corp.	16,034	135,006	0.00%
Mind Medicine MindMed, Inc.	30,196	217,713	0.01%	New Fortress Energy, Inc. Class A	35,070	770,839	0.02%
Minerals Technologies, Inc.	17,851	1,484,489	0.03%				
Mirion Technologies, Inc. Class A	97,801	1,050,383	0.02%				
Mirum Pharmaceuticals, Inc.	22,707	776,352	0.02%				
Mission Produce, Inc.	29,124	287,745	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
New Jersey Resources Corp.	56,213	2,402,544	0.06%	OmniAb, Inc. Class CR3	3,208	—	0.00%
New York Community Bancorp, Inc.	403,234	1,298,413	0.03%	OmniAb, Inc. Class CR4	3,208	—	0.00%
New York Mortgage Trust, Inc. REIT	44,442	259,541	0.01%	Omniceil, Inc.	26,071	705,742	0.02%
New York Times Co. Class A	87,835	4,498,030	0.11%	ONE Gas, Inc.	32,492	2,074,614	0.05%
Newamsterdam Pharma Co. NV	9,042	173,697	0.00%	One Liberty Properties, Inc. REIT	8,748	205,403	0.00%
Newell Brands, Inc.	230,664	1,478,556	0.03%	OneMain Holdings, Inc. Class A	65,931	3,196,994	0.08%
Newmark Group, Inc. Class A	86,142	881,233	0.02%	OneSpan, Inc.	17,353	222,465	0.01%
NewMarket Corp.	4,120	2,124,148	0.05%	OneSpaWorld Holdings Ltd.	49,447	760,000	0.02%
Newpark Resources, Inc.	48,555	403,492	0.01%	Onto Innovation, Inc.	27,839	6,112,331	0.14%
NexPoint Residential Trust, Inc. REIT	16,483	651,243	0.02%	Open Lending Corp.	70,031	390,773	0.01%
Nexstar Media Group, Inc. Class A	19,166	3,181,748	0.07%	Opendoor Technologies, Inc.	310,939	572,128	0.01%
NextDecade Corp.	45,013	357,403	0.01%	OPENLANE, Inc.	60,051	996,246	0.02%
Nextdoor Holdings, Inc.	100,826	280,296	0.01%	OPKO Health, Inc.	202,919	253,649	0.01%
NextEra Energy Partners LP	54,509	1,506,629	0.04%	Option Care Health, Inc.	99,329	2,751,413	0.06%
NextNav, Inc.	17,863	144,869	0.00%	OraSure Technologies, Inc.	34,179	145,603	0.00%
NEXTracker, Inc. Class A	69,526	3,259,379	0.08%	Organon & Co.	146,716	3,037,021	0.07%
Nicolet Bankshares, Inc.	7,260	602,870	0.01%	ORIC Pharmaceuticals, Inc.	17,249	121,950	0.00%
Nikola Corp.	20,826	170,565	0.00%	Origin Bancorp, Inc.	16,805	533,055	0.01%
nLight, Inc.	23,840	260,571	0.01%	Orion SA	30,888	677,683	0.02%
NMI Holdings, Inc. Class A	42,916	1,460,861	0.03%	Ormat Technologies, Inc.	30,876	2,213,809	0.05%
NNN, Inc. REIT	102,792	4,378,939	0.10%	Orthofix Medical, Inc.	20,516	272,042	0.01%
Noble Corp. plc	63,563	2,838,088	0.07%	OrthoPediatrics Corp.	8,121	233,560	0.01%
Nordstrom, Inc.	54,761	1,162,028	0.03%	Oscar Health, Inc. Class A	75,087	1,187,876	0.03%
Northern Oil & Gas, Inc.	52,118	1,937,226	0.05%	Oshkosh Corp.	36,984	4,001,669	0.09%
Northfield Bancorp, Inc.	24,864	235,711	0.01%	OSI Systems, Inc.	8,891	1,222,690	0.03%
Northwest Bancshares, Inc.	67,308	777,407	0.02%	Otter Tail Corp.	21,668	1,897,900	0.04%
Northwest Natural Holding Co.	21,412	773,187	0.02%	Outfront Media, Inc. REIT	75,667	1,082,038	0.03%
Northwestern Energy Group, Inc.	34,921	1,748,844	0.04%	Owens & Minor, Inc.	43,712	590,112	0.01%
Norwegian Cruise Line Holdings Ltd.	240,554	4,520,010	0.11%	Oxford Industries, Inc.	8,446	845,867	0.02%
NOV, Inc.	222,640	4,232,386	0.10%	P10, Inc. Class A	22,919	194,353	0.00%
Novanta, Inc.	21,101	3,441,784	0.08%	Pacific Biosciences of California, Inc.	133,109	182,359	0.00%
Novavax, Inc.	68,604	868,527	0.02%	Pacific Premier Bancorp, Inc.	53,605	1,231,307	0.03%
Novocure Ltd.	59,472	1,018,755	0.02%	Pacira BioSciences, Inc.	26,746	765,203	0.02%
Nu Skin Enterprises, Inc. Class A	26,700	281,418	0.01%	Pactiv Evergreen, Inc.	23,147	262,024	0.01%
Nurix Therapeutics, Inc.	27,008	563,657	0.01%	PagerDuty, Inc.	48,170	1,104,538	0.03%
Nutanix, Inc. Class A	140,249	7,973,156	0.19%	Palomar Holdings, Inc.	13,848	1,123,765	0.03%
Nuvalent, Inc. Class A	17,322	1,314,047	0.03%	Papa John's International, Inc.	19,367	909,862	0.02%
Nuvation Bio, Inc.	70,050	204,546	0.00%	Par Pacific Holdings, Inc.	31,816	803,354	0.02%
NV5 Global, Inc.	8,513	791,454	0.02%	PAR Technology Corp.	20,589	969,536	0.02%
nVent Electric plc	93,711	7,179,200	0.17%	Paragon 28, Inc.	20,051	137,149	0.00%
Oceaneering International, Inc.	58,508	1,384,299	0.03%	Paramount Group, Inc. REIT	91,290	422,673	0.01%
OceanFirst Financial Corp.	30,761	488,792	0.01%	Park Hotels & Resorts, Inc. REIT	118,039	1,768,224	0.04%
Ocular Therapeutix, Inc.	53,928	368,868	0.01%	Park National Corp.	8,883	1,264,406	0.03%
ODP Corp.	21,857	858,324	0.02%	Parsons Corp.	27,146	2,220,814	0.05%
OFG Bancorp	26,091	977,108	0.02%	Pathward Financial, Inc.	13,799	780,609	0.02%
OGE Energy Corp.	115,119	4,109,748	0.10%	Patrick Industries, Inc.	11,763	1,276,874	0.03%
O-I Glass, Inc.	86,662	964,548	0.02%	Patterson Cos, Inc.	45,740	1,103,249	0.03%
Olaplex Holdings, Inc.	67,216	103,513	0.00%	Patterson-UTI Energy, Inc.	204,766	2,121,376	0.05%
Old National Bancorp	179,279	3,081,806	0.07%	Paycor HCM, Inc.	41,782	530,631	0.01%
Old Republic International Corp.	148,884	4,600,516	0.11%	Paymentus Holdings, Inc. Class A	10,631	201,989	0.00%
Old Second Bancorp, Inc.	25,239	373,790	0.01%	Payoneer Global, Inc.	168,876	935,573	0.02%
Olema Pharmaceuticals, Inc.	17,336	187,576	0.00%	PBF Energy, Inc. Class A	61,271	2,819,691	0.07%
Olin Corp.	67,809	3,197,194	0.08%	PC Connection, Inc.	6,760	433,992	0.01%
Ollie's Bargain Outlet Holdings, Inc.	34,802	3,416,512	0.08%	PDF Solutions, Inc.	16,756	609,583	0.01%
Olo, Inc. Class A	57,236	252,983	0.01%	Peabody Energy Corp.	69,559	1,538,645	0.04%
Olympic Steel, Inc.	4,947	221,774	0.01%	Peakstone Realty Trust REIT	19,492	206,615	0.00%
Omega Flex, Inc.	1,716	87,996	0.00%	Peapack-Gladstone Financial Corp.	8,711	197,304	0.00%
Omega Healthcare Investors, Inc. REIT	140,138	4,799,727	0.11%	Pebblebrook Hotel Trust REIT	66,798	918,473	0.02%
OmniAb, Inc.	41,459	155,471	0.00%	Pediatrix Medical Group, Inc.	41,015	309,663	0.01%
				Pegasystems, Inc.	23,220	1,405,507	0.03%
				Peloton Interactive, Inc. Class A	177,919	601,366	0.01%

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Penn Entertainment, Inc.	82,045	1,587,981	0.04%	Prestige Consumer Healthcare, Inc.	27,565	1,897,850	0.04%
Pennant Group, Inc.	16,450	381,476	0.01%	PriceSmart, Inc.	14,553	1,181,704	0.03%
PennyMac Financial Services, Inc.	24,657	2,332,552	0.05%	Primerica, Inc.	19,639	4,646,195	0.11%
PennyMac Mortgage Investment Trust REIT	46,602	640,778	0.02%	Primoris Services Corp.	29,559	1,474,699	0.03%
Penske Automotive Group, Inc.	11,621	1,731,761	0.04%	Privia Health Group, Inc.	55,154	958,577	0.02%
Penumbra, Inc.	20,970	3,773,971	0.09%	ProAssurance Corp.	29,766	363,741	0.01%
Peoples Bancorp, Inc.	18,988	569,640	0.01%	PROCEPT BioRobotics Corp.	25,401	1,551,747	0.04%
Perdoceo Education Corp.	38,768	830,411	0.02%	Procore Technologies, Inc.	52,970	3,512,441	0.08%
Perella Weinberg Partners Class A	24,183	392,974	0.01%	PROG Holdings, Inc.	24,457	848,169	0.02%
Perficient, Inc.	21,061	1,575,152	0.04%	Progress Software Corp.	24,950	1,353,787	0.03%
Performance Food Group Co.	87,852	5,807,896	0.14%	Progyny, Inc.	49,977	1,429,842	0.03%
Perimeter Solutions SA	78,829	617,231	0.01%	ProPetro Holding Corp.	60,715	526,399	0.01%
Permian Resources Corp. Class A	266,483	4,303,700	0.10%	PROS Holdings, Inc.	22,261	637,778	0.02%
Perrigo Co. plc	77,371	1,986,887	0.05%	Prosperity Bancshares, Inc.	52,787	3,227,397	0.08%
Perspective Therapeutics, Inc.	18,978	189,211	0.00%	Protagonist Therapeutics, Inc.	24,312	842,411	0.02%
Petco Health & Wellness Co., Inc. Class A	52,759	199,429	0.00%	Prothena Corp. plc	20,979	433,007	0.01%
PetiQ, Inc. Class A	17,206	379,564	0.01%	Proto Labs, Inc.	13,508	417,262	0.01%
Phathom Pharmaceuticals, Inc.	15,293	157,518	0.00%	Provident Financial Services, Inc.	68,972	989,748	0.02%
Phibro Animal Health Corp. Class A	12,688	212,778	0.01%	PTC Therapeutics, Inc.	39,991	1,222,925	0.03%
Phillips Edison & Co., Inc. REIT	68,941	2,255,060	0.05%	PubMatic, Inc. Class A	21,714	441,011	0.01%
Phinia, Inc.	25,667	1,010,253	0.02%	PureCycle Technologies, Inc.	61,839	366,087	0.01%
Photronics, Inc.	34,321	846,699	0.02%	PVH Corp.	32,888	3,481,853	0.08%
Phreesia, Inc.	28,671	607,825	0.01%	Q2 Holdings, Inc.	35,035	2,113,662	0.05%
Piedmont Office Realty Trust, Inc. REIT Class A	78,154	566,617	0.01%	QCR Holdings, Inc.	9,439	566,340	0.01%
Pilgrim's Pride Corp.	26,099	1,004,551	0.02%	Quaker Chemical Corp.	8,726	1,480,802	0.03%
Pinnacle Financial Partners, Inc.	43,758	3,502,390	0.08%	Qualys, Inc.	20,861	2,974,779	0.07%
Pinnacle West Capital Corp.	64,738	4,944,688	0.12%	Quanex Building Products Corp.	19,064	527,120	0.01%
Piper Sandler Cos	9,928	2,285,128	0.05%	Quanterix Corp.	18,618	245,944	0.01%
Pitney Bowes, Inc.	87,786	445,953	0.01%	QuantumScape Corp. Class A	209,540	1,030,937	0.02%
PJT Partners, Inc. Class A	12,734	1,374,126	0.03%	QuidelOrtho Corp.	32,427	1,077,225	0.03%
Plains GP Holdings LP Class A	111,453	2,097,545	0.05%	QuinStreet, Inc.	29,924	496,439	0.01%
Planet Fitness, Inc. Class A	49,559	3,647,047	0.09%	R1 RCM, Inc.	96,881	1,216,825	0.03%
Planet Labs PBC	94,563	175,887	0.00%	Radian Group, Inc.	86,447	2,688,502	0.06%
Playa Hotels & Resorts NV	49,793	417,763	0.01%	Radius Recycling, Inc. Class A	14,640	223,553	0.01%
Plexus Corp.	15,870	1,637,467	0.04%	RadNet, Inc.	35,124	2,069,506	0.05%
Pliant Therapeutics, Inc.	22,758	244,649	0.01%	Ralph Lauren Corp. Class A	22,014	3,853,771	0.09%
Plug Power, Inc.	353,418	823,464	0.02%	Ramaco Resources, Inc. Class A	14,001	174,312	0.00%
Plymouth Industrial, Inc. REIT	20,975	448,446	0.01%	Rambus, Inc.	61,823	3,632,719	0.09%
PNM Resources, Inc.	48,649	1,798,067	0.04%	Range Resources Corp.	136,215	4,567,289	0.11%
Polaris, Inc.	31,538	2,469,741	0.06%	Ranpak Holdings Corp. Class A	26,099	167,817	0.00%
Popular, Inc.	40,693	3,598,482	0.08%	Rapid7, Inc.	35,592	1,538,642	0.04%
Portillo's, Inc. Class A	32,384	314,772	0.01%	Rayonier, Inc. REIT	80,328	2,336,742	0.05%
Portland General Electric Co.	57,762	2,497,629	0.06%	RBC Bearings, Inc.	15,580	4,203,172	0.10%
Post Holdings, Inc.	29,328	3,054,804	0.07%	RCI Hospitality Holdings, Inc.	5,027	218,976	0.01%
PotlatchDeltic Corp. REIT	43,965	1,731,781	0.04%	Ready Capital Corp. REIT	85,551	699,807	0.02%
Powell Industries, Inc.	5,558	797,017	0.02%	Recursion Pharmaceuticals, Inc. Class A	108,788	815,910	0.02%
Power Integrations, Inc.	31,658	2,222,075	0.05%	Red Rock Resorts, Inc. Class A	28,891	1,586,983	0.04%
PowerSchool Holdings, Inc. Class A	33,872	758,394	0.02%	Redfin Corp.	63,158	379,580	0.01%
PRA Group, Inc.	20,891	410,717	0.01%	Redwood Trust, Inc. REIT	79,602	516,617	0.01%
Praxis Precision Medicines, Inc.	8,760	362,314	0.01%	Regal Rexnord Corp.	37,712	5,099,417	0.12%
Preferred Bank	8,097	611,243	0.01%	REGENXBIO, Inc.	21,691	253,785	0.01%
Preformed Line Products Co.	1,173	146,085	0.00%	Reinsurance Group of America, Inc.	37,397	7,676,482	0.18%
Premier Financial Corp.	18,160	371,554	0.01%	Relay Therapeutics, Inc.	44,080	287,402	0.01%
Premier, Inc. Class A	68,526	1,279,380	0.03%	Remitly Global, Inc.	82,486	999,730	0.02%
				RenaissanceRe Holdings Ltd.	29,808	6,662,386	0.16%
				Renasant Corp.	30,608	934,768	0.02%
				Repay Holdings Corp. Class A	42,044	443,985	0.01%
				Replimune Group, Inc.	20,420	183,780	0.00%

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Republic Bancorp, Inc. Class A	4,150	222,482	0.01%	Schrodinger, Inc.	35,498	686,531	0.02%
Resideo Technologies, Inc.	80,887	1,582,150	0.04%	Science Applications International Corp.	29,164	3,428,228	0.08%
Resources Connection, Inc.	15,995	176,585	0.00%	Scilex Holding Co.	26,368	45,801	0.00%
Retail Opportunity Investments Corp. REIT	69,654	865,799	0.02%	Scotts Miracle-Gro Co.	23,390	1,521,753	0.04%
REV Group, Inc.	27,459	683,455	0.02%	Seaboard Corp.	157	496,236	0.01%
Revance Therapeutics, Inc.	52,198	134,149	0.00%	Seacoast Banking Corp. of Florida	46,762	1,105,454	0.03%
REVOLUTION Medicines, Inc.	65,296	2,534,138	0.06%	Sealed Air Corp.	83,267	2,896,859	0.07%
Revolve Group, Inc. Class A	21,354	339,742	0.01%	Select Medical Holdings Corp.	61,830	2,167,760	0.05%
REX American Resources Corp.	9,116	415,598	0.01%	Select Water Solutions, Inc. Class A	52,971	566,790	0.01%
Rexford Industrial Realty, Inc. REIT	125,404	5,591,764	0.13%	Selective Insurance Group, Inc.	34,459	3,233,288	0.08%
Reynolds Consumer Products, Inc.	36,678	1,026,250	0.02%	SEMrush Holdings, Inc. Class A	17,884	239,467	0.01%
RH	8,124	1,985,831	0.05%	Semtech Corp.	37,595	1,123,339	0.03%
Rhythm Pharmaceuticals, Inc.	25,342	1,040,543	0.02%	Seneca Foods Corp. Class A	2,796	160,490	0.00%
Ribbon Communications, Inc.	59,515	195,804	0.00%	Sensata Technologies Holding plc	85,445	3,194,789	0.08%
Riley Exploration Permian, Inc.	6,873	194,575	0.00%	Sensient Technologies Corp.	20,188	1,497,748	0.04%
RingCentral, Inc. Class A	41,694	1,175,771	0.03%	SentinelOne, Inc. Class A	154,173	3,245,342	0.08%
Riot Platforms, Inc.	139,216	1,272,434	0.03%	Seritage Growth Properties Class A	21,941	102,464	0.00%
Rithm Capital Corp. REIT	275,448	3,005,138	0.07%	Service Corp. International	83,147	5,914,246	0.14%
RLI Corp.	23,264	3,273,012	0.08%	Service Properties Trust REIT	90,151	463,376	0.01%
RLJ Lodging Trust REIT	83,416	803,296	0.02%	ServisFirst Bancshares, Inc.	29,685	1,875,795	0.04%
RMR Group, Inc. Class A	8,315	187,919	0.00%	Shake Shack, Inc. Class A	20,836	1,875,240	0.04%
Robert Half, Inc.	60,127	3,846,925	0.09%	Shenandoah Telecommunications Co.	25,670	419,191	0.01%
Rocket Cos, Inc. Class A	75,349	1,032,281	0.02%	Shift4 Payments, Inc. Class A	31,043	2,277,004	0.05%
Rocket Lab USA, Inc.	188,584	905,203	0.02%	Shoals Technologies Group, Inc. Class A	90,618	565,456	0.01%
Rocket Pharmaceuticals, Inc.	34,202	736,369	0.02%	Shoe Carnival, Inc.	10,247	378,012	0.01%
Rogers Corp.	9,424	1,136,629	0.03%	Shutterstock, Inc.	12,953	501,281	0.01%
Roivant Sciences Ltd.	204,835	2,165,106	0.05%	SI-BONE, Inc.	20,128	260,255	0.01%
Root, Inc. Class A	3,601	185,848	0.00%	SIGA Technologies, Inc.	19,760	149,978	0.00%
Royal Gold, Inc.	37,012	4,632,422	0.11%	Signet Jewelers Ltd.	25,394	2,274,795	0.05%
RPC, Inc.	53,390	333,688	0.01%	Silgan Holdings, Inc.	48,897	2,069,810	0.05%
Rumble, Inc.	31,126	172,749	0.00%	Silicon Laboratories, Inc.	18,488	2,045,327	0.05%
Rush Enterprises, Inc. Class A	31,527	1,320,035	0.03%	Silk Road Medical, Inc.	22,385	605,290	0.01%
Rush Enterprises, Inc. Class B	6,933	272,051	0.01%	SilverBow Resources, Inc.	10,601	401,036	0.01%
RXO, Inc.	65,656	1,716,904	0.04%	Simmons First National Corp. Class A	69,961	1,229,914	0.03%
RxSight, Inc.	15,351	923,670	0.02%	Simply Good Foods Co.	54,851	1,981,767	0.05%
Ryan Specialty Holdings, Inc. Class A	57,020	3,302,028	0.08%	Simpson Manufacturing Co., Inc.	24,293	4,094,099	0.10%
Ryder System, Inc.	25,062	3,104,681	0.07%	Simulations Plus, Inc.	12,217	593,991	0.01%
Ryerson Holding Corp.	17,728	345,696	0.01%	Sinclair, Inc.	19,698	262,574	0.01%
Ryman Hospitality Properties, Inc. REIT	32,201	3,215,592	0.08%	SiriusPoint Ltd.	55,434	676,295	0.02%
S&T Bancorp, Inc.	24,807	828,306	0.02%	SITE Centers Corp. REIT	104,998	1,522,471	0.04%
Sable Offshore Corp.	14,919	224,829	0.01%	SiteOne Landscape Supply, Inc.	26,111	3,170,137	0.07%
Sabra Health Care, Inc. REIT	132,654	2,042,872	0.05%	SiTime Corp.	10,739	1,335,717	0.03%
Sabre Corp.	190,794	509,420	0.01%	Sitio Royalties Corp. Class A	44,360	1,047,340	0.02%
Safehold, Inc. REIT	23,823	459,546	0.01%	Six Flags Entertainment Corp.	40,087	1,328,483	0.03%
Safety Insurance Group, Inc.	8,108	608,343	0.01%	SJW Group	17,332	939,741	0.02%
Sage Therapeutics, Inc.	27,934	303,363	0.01%	Skechers USA, Inc. Class A	77,121	5,330,604	0.13%
Saia, Inc.	14,964	7,097,276	0.17%	Skyline Champion Corp.	30,456	2,063,394	0.05%
Sally Beauty Holdings, Inc.	63,507	681,430	0.02%	Skyward Specialty Insurance Group, Inc.	20,088	726,784	0.02%
Sana Biotechnology, Inc.	71,755	391,782	0.01%	SkyWest, Inc.	5,548	455,324	0.01%
SandRidge Energy, Inc.	18,405	237,977	0.01%	SL Green Realty Corp. REIT	36,006	2,039,380	0.05%
Sandy Spring Bancorp, Inc.	26,096	635,699	0.01%	SLM Corp.	113,093	2,351,203	0.06%
Sanmina Corp.	31,108	2,060,905	0.05%	SM Energy Co.	65,968	2,851,797	0.07%
Sarepta Therapeutics, Inc.	47,771	7,547,818	0.18%	SMART Global Holdings, Inc.	27,524	629,474	0.01%
Saul Centers, Inc. REIT	6,968	256,213	0.01%	SmartRent, Inc. Class A	85,342	203,967	0.00%
Savara, Inc.	38,377	154,659	0.00%	Smartsheet, Inc. Class A	73,073	3,221,058	0.08%
ScanSource, Inc.	14,411	638,551	0.02%				
Schneider National, Inc. Class B	30,242	730,647	0.02%				
Scholar Rock Holding Corp.	22,599	188,250	0.00%				
Scholastic Corp.	13,278	470,971	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Smith & Wesson Brands, Inc.	26,488	379,838	0.01%	Sun Country Airlines Holdings, Inc.	7,906	99,299	0.00%
SoFi Technologies, Inc.	564,353	3,730,373	0.09%	SunCoke Energy, Inc.	46,367	454,397	0.01%
Soho House & Co., Inc. Class A	21,834	115,939	0.00%	Sunnova Energy International, Inc.	59,847	333,946	0.01%
SolarEdge Technologies, Inc.	31,756	802,157	0.02%	SunPower Corp. Class A	49,555	146,683	0.00%
SolarWinds Corp.	30,985	373,369	0.01%	Sunrun, Inc.	128,994	1,529,869	0.04%
Soleno Therapeutics, Inc.	8,032	327,706	0.01%	Sunstone Hotel Investors, Inc. REIT	109,760	1,148,090	0.03%
Sonic Automotive, Inc. Class A	8,023	437,013	0.01%	Supernus Pharmaceuticals, Inc.	30,845	825,104	0.02%
Sonoco Products Co.	55,560	2,818,003	0.07%	Surgery Partners, Inc.	38,366	912,727	0.02%
Sonos, Inc.	69,010	1,018,588	0.02%	Sweetgreen, Inc. Class A	57,114	1,721,416	0.04%
Sotera Health Co.	87,638	1,040,263	0.02%	Sylvamo Corp.	19,487	1,336,808	0.03%
SoundHound AI, Inc. Class A	141,565	559,182	0.01%	Symbotic, Inc. Class A	18,935	665,755	0.02%
South Plains Financial, Inc.	7,761	209,547	0.00%	Synaptics, Inc.	23,551	2,077,198	0.05%
Southern Missouri Bancorp, Inc.	5,178	233,062	0.01%	Syndax Pharmaceuticals, Inc.	47,444	974,025	0.02%
Southside Bancshares, Inc.	14,753	407,330	0.01%	Synovus Financial Corp.	84,847	3,410,001	0.08%
SouthState Corp.	43,364	3,313,877	0.08%	Taboola.com Ltd.	77,642	267,088	0.01%
Southwest Gas Holdings, Inc.	32,660	2,298,611	0.05%	Talos Energy, Inc.	86,640	1,052,676	0.02%
Southwestern Energy Co.	627,942	4,226,050	0.10%	Tandem Diabetes Care, Inc.	35,564	1,432,874	0.03%
SpartanNash Co.	19,545	366,664	0.01%	Tanger, Inc. REIT	62,829	1,703,294	0.04%
Spectrum Brands Holdings, Inc.	16,844	1,447,405	0.03%	Tango Therapeutics, Inc.	24,934	213,934	0.01%
Sphere Entertainment Co.	14,292	501,078	0.01%	Tapestry, Inc.	129,778	5,553,201	0.13%
Spire, Inc.	31,635	1,921,194	0.05%	Target Hospitality Corp.	17,060	148,593	0.00%
Spirit AeroSystems Holdings, Inc. Class A	66,583	2,188,583	0.05%	Tarsus Pharmaceuticals, Inc.	12,558	341,326	0.01%
SpringWorks Therapeutics, Inc.	32,153	1,211,204	0.03%	TaskUS, Inc. Class A	11,506	153,145	0.00%
Sprinklr, Inc. Class A	70,724	680,365	0.02%	Taylor Morrison Home Corp. Class A	61,018	3,382,838	0.08%
Sprout Social, Inc. Class A	28,342	1,011,243	0.02%	TD SYNnex Corp.	43,322	4,999,359	0.12%
Sprouts Farmers Market, Inc.	57,790	4,834,711	0.11%	TechnipFMC plc	248,204	6,490,535	0.15%
SPS Commerce, Inc.	20,999	3,951,172	0.09%	TechTarget, Inc.	13,271	413,657	0.01%
SPX Technologies, Inc.	25,731	3,657,404	0.09%	TEGNA, Inc.	99,676	1,389,483	0.03%
Spyre Therapeutics, Inc.	10,306	242,294	0.01%	Tejon Ranch Co.	8,752	149,309	0.00%
Squarespace, Inc. Class A	35,083	1,530,671	0.04%	Teladoc Health, Inc.	107,401	1,050,382	0.02%
St Joe Co.	20,461	1,119,217	0.03%	Telephone & Data Systems, Inc.	55,420	1,148,857	0.03%
STAAR Surgical Co.	21,971	1,046,039	0.02%	Tellurian, Inc.	383,321	265,488	0.01%
STAG Industrial, Inc. REIT	103,375	3,727,703	0.09%	Tempur Sealy International, Inc.	98,305	4,653,759	0.11%
Stagwell, Inc. Class A	48,736	332,380	0.01%	Tenable Holdings, Inc.	68,055	2,965,837	0.07%
Standard BioTools, Inc.	131,258	232,327	0.01%	Tenet Healthcare Corp.	50,588	6,729,722	0.16%
Standard Motor Products, Inc.	14,308	396,761	0.01%	Tennant Co.	10,628	1,046,220	0.02%
Standex International Corp.	6,617	1,066,330	0.03%	Teradata Corp.	54,228	1,874,120	0.04%
Starwood Property Trust, Inc. REIT	168,343	3,188,416	0.08%	Terawulf, Inc.	123,767	550,763	0.01%
Steelcase, Inc. Class A	48,031	622,482	0.01%	Terex Corp.	38,599	2,116,769	0.05%
Stellar Bancorp, Inc.	24,994	573,862	0.01%	Terreno Realty Corp. REIT	54,575	3,229,749	0.08%
Stepan Co.	12,309	1,033,464	0.02%	Tetra Tech, Inc.	30,338	6,203,514	0.15%
StepStone Group, Inc. Class A	31,263	1,434,659	0.03%	TETRA Technologies, Inc.	68,317	236,377	0.01%
Stericycle, Inc.	52,580	3,056,475	0.07%	Texas Capital Bancshares, Inc.	26,256	1,605,292	0.04%
Sterling Check Corp.	14,993	221,896	0.01%	Texas Roadhouse, Inc. Class A	37,773	6,486,002	0.15%
Sterling Infrastructure, Inc.	17,703	2,094,973	0.05%	TFS Financial Corp.	31,097	392,444	0.01%
Steven Madden Ltd.	38,964	1,648,177	0.04%	TG Therapeutics, Inc.	81,088	1,442,556	0.03%
Stewart Information Services Corp.	14,949	928,034	0.02%	Theravance Biopharma, Inc.	21,096	178,894	0.00%
Stifel Financial Corp.	58,294	4,905,440	0.12%	Thermon Group Holdings, Inc.	18,957	583,117	0.01%
Stock Yards Bancorp, Inc.	15,912	790,349	0.02%	Thor Industries, Inc.	28,184	2,633,795	0.06%
Stoke Therapeutics, Inc.	18,189	245,733	0.01%	Thoughtworks Holding, Inc.	53,506	151,957	0.00%
Stoneridge, Inc.	13,335	212,827	0.01%	Thryv Holdings, Inc.	19,230	342,679	0.01%
StoneX Group, Inc.	15,667	1,179,882	0.03%	Tidewater, Inc.	6,946	661,329	0.02%
Strategic Education, Inc.	12,445	1,377,164	0.03%	Tilray Brands, Inc.	327,652	543,902	0.01%
Stride, Inc.	23,733	1,673,177	0.04%	Tilray Brands, Inc. (XTSE)	107,717	178,695	0.00%
Sturm Ruger & Co., Inc.	9,854	410,419	0.01%	Timken Co.	38,126	3,055,036	0.07%
Summit Hotel Properties, Inc. REIT	62,470	374,195	0.01%	Tiptree, Inc.	16,207	267,253	0.01%
Summit Materials, Inc. Class A	70,309	2,574,012	0.06%	Titan International, Inc.	30,129	223,256	0.01%
				Titan Machinery, Inc.	9,909	157,553	0.00%
				TKO Group Holdings, Inc. Class A	41,896	4,524,349	0.11%
				Toll Brothers, Inc.	59,008	6,796,541	0.16%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Tompkins Financial Corp.	6,460	315,894	0.01%	Univest Financial Corp.	18,491	422,150	0.01%
Tootsie Roll Industries, Inc.	8,538	261,007	0.01%	Unum Group	108,274	5,533,884	0.13%
TopBuild Corp.	18,028	6,945,648	0.16%	Upbound Group, Inc.	25,844	793,411	0.02%
Topgolf Callaway Brands Corp.	83,477	1,277,198	0.03%	Upstart Holdings, Inc.	40,795	962,354	0.02%
Tourmaline Bio, Inc.	7,990	102,751	0.00%	Upwork, Inc.	81,016	870,922	0.02%
Towne Bank	45,519	1,241,303	0.03%	Uranium Energy Corp.	232,475	1,397,175	0.03%
TPG RE Finance Trust, Inc. REIT	29,053	251,018	0.01%	Urban Edge Properties REIT	68,503	1,265,250	0.03%
TPG, Inc. Class A	38,567	1,598,602	0.04%	Urban Outfitters, Inc.	33,761	1,385,889	0.03%
Transcat, Inc.	5,131	614,078	0.01%	US Foods Holding Corp.	130,976	6,939,108	0.16%
TransMedics Group, Inc.	18,605	2,802,285	0.07%	US Physical Therapy, Inc.	8,983	830,209	0.02%
Transocean Ltd.	426,120	2,279,742	0.05%	US Silica Holdings, Inc.	46,177	713,435	0.02%
Travel + Leisure Co.	39,581	1,780,353	0.04%	USANA Health Sciences, Inc.	6,555	296,548	0.01%
Traverse Therapeutics, Inc.	42,818	351,964	0.01%	Utz Brands, Inc.	38,356	638,244	0.02%
Treace Medical Concepts, Inc.	25,415	169,010	0.00%	UWM Holdings Corp.	49,434	342,578	0.01%
TreeHouse Foods, Inc.	27,103	993,054	0.02%	V2X, Inc.	7,882	378,021	0.01%
Trex Co., Inc.	61,903	4,588,250	0.11%	VAALCO Energy, Inc.	61,021	382,602	0.01%
Tri Pointe Homes, Inc.	55,430	2,064,768	0.05%	Vail Resorts, Inc.	21,429	3,860,006	0.09%
TriCo Bancshares	17,136	678,072	0.02%	Valaris Ltd.	36,276	2,702,562	0.06%
TriMas Corp.	23,446	599,280	0.01%	Valley National Bancorp	256,443	1,789,972	0.04%
TriNet Group, Inc.	18,836	1,883,600	0.04%	Valmont Industries, Inc.	11,430	3,136,964	0.07%
Trinity Industries, Inc.	48,057	1,437,865	0.03%	Valvoline, Inc.	70,034	3,025,469	0.07%
TripAdvisor, Inc.	58,766	1,046,622	0.02%	Varex Imaging Corp.	22,788	335,667	0.01%
Triumph Financial, Inc.	13,763	1,125,125	0.03%	Varonis Systems, Inc. Class B	61,182	2,934,901	0.07%
Triumph Group, Inc.	43,757	674,295	0.02%	Vaxcyte, Inc.	53,668	4,052,471	0.10%
Tronox Holdings plc	65,360	1,025,498	0.02%	Vector Group Ltd.	86,650	915,891	0.02%
Trupanion, Inc.	17,814	523,732	0.01%	Veeco Instruments, Inc.	31,800	1,485,378	0.03%
TrustCo Bank Corp. NY	15,249	438,714	0.01%	Vera Therapeutics, Inc. Class A	19,115	691,581	0.02%
Trustmark Corp.	34,255	1,029,020	0.02%	Veracyte, Inc.	48,695	1,055,221	0.02%
TTEC Holdings, Inc.	9,468	55,672	0.00%	Vericel Corp.	25,893	1,187,971	0.03%
TTM Technologies, Inc.	57,272	1,112,795	0.03%	Verint Systems, Inc.	33,997	1,094,703	0.03%
Turning Point Brands, Inc.	8,751	280,820	0.01%	Veris Residential, Inc. REIT	39,898	598,470	0.01%
Tutor Perini Corp.	26,396	574,905	0.01%	Veritex Holdings, Inc.	36,104	761,433	0.02%
Twist Bioscience Corp.	31,767	1,565,478	0.04%	Verra Mobility Corp. Class A	90,031	2,448,843	0.06%
Two Harbors Investment Corp. REIT	68,847	909,469	0.02%	Vertex, Inc. Class A	32,322	1,165,208	0.03%
Udemy, Inc.	53,607	462,628	0.01%	Verve Therapeutics, Inc.	30,943	151,002	0.00%
UFP Industries, Inc.	34,938	3,913,056	0.09%	Vestis Corp.	73,552	899,541	0.02%
UFP Technologies, Inc.	3,933	1,037,801	0.02%	VF Corp.	190,973	2,578,136	0.06%
UGI Corp.	119,826	2,744,015	0.06%	Viad Corp.	10,665	362,610	0.01%
Ultra Clean Holdings, Inc.	24,459	1,198,491	0.03%	Viasat, Inc.	33,727	428,333	0.01%
Ultragenyx Pharmaceutical, Inc.	41,735	1,715,309	0.04%	Viavi Solutions, Inc.	121,085	831,854	0.02%
UMB Financial Corp.	26,372	2,199,952	0.05%	Vicor Corp.	11,921	395,300	0.01%
UMH Properties, Inc. REIT	39,585	632,964	0.01%	Victoria's Secret & Co.	37,654	665,346	0.02%
Under Armour, Inc. Class A	114,071	760,854	0.02%	Victory Capital Holdings, Inc. Class A	22,145	1,056,981	0.02%
Under Armour, Inc. Class C	90,851	593,257	0.01%	Viking Therapeutics, Inc.	55,601	2,947,409	0.07%
UniFirst Corp.	8,810	1,511,179	0.04%	Vimeo, Inc.	89,799	334,950	0.01%
United Bankshares, Inc.	76,939	2,495,901	0.06%	Viper Energy, Inc. Class A	44,853	1,683,333	0.04%
United Community Banks, Inc.	66,087	1,682,575	0.04%	Vir Biotechnology, Inc.	49,829	443,478	0.01%
United Fire Group, Inc.	11,344	243,783	0.01%	Viridian Therapeutics, Inc.	23,844	310,210	0.01%
United Natural Foods, Inc.	34,545	452,540	0.01%	Virtu Financial, Inc. Class A	46,849	1,051,760	0.02%
United Parks & Resorts, Inc.	21,029	1,142,085	0.03%	Virtus Investment Partners, Inc.	4,195	947,441	0.02%
United States Cellular Corp.	8,942	499,142	0.01%	Vishay Intertechnology, Inc.	63,973	1,426,598	0.03%
United States Lime & Minerals, Inc.	1,308	476,347	0.01%	Vishay Precision Group, Inc.	7,072	215,272	0.01%
United States Steel Corp.	126,363	4,776,521	0.11%	Vista Outdoor, Inc.	32,250	1,214,213	0.03%
Uniti Group, Inc. REIT	129,548	378,280	0.01%	Visteon Corp.	15,483	1,652,036	0.04%
Unitil Corp.	8,976	464,867	0.01%	Vita Coco Co., Inc.	23,901	665,643	0.02%
Universal Corp.	14,409	694,370	0.02%	Vital Energy, Inc.	14,518	650,697	0.02%
Universal Display Corp.	25,621	5,386,815	0.13%	Vital Farms, Inc.	15,201	710,951	0.02%
Universal Health Realty Income Trust REIT	7,297	285,605	0.01%	Vitesse Energy, Inc.	13,326	315,826	0.01%
Universal Insurance Holdings, Inc.	15,150	284,214	0.01%	Vivid Seats, Inc. Class A	36,186	208,070	0.00%
Universal Logistics Holdings, Inc.	3,526	143,120	0.00%	Vizio Holding Corp. Class A	42,191	455,663	0.01%
Universal Technical Institute, Inc.	25,796	405,771	0.01%	Vontier Corp.	87,545	3,344,219	0.08%
				Vornado Realty Trust REIT	93,414	2,455,854	0.06%
				Voya Financial, Inc.	57,177	4,068,144	0.10%
				VSE Corp.	9,286	819,768	0.02%
				Wabash National Corp.	25,718	561,681	0.01%
				WafD, Inc.	41,188	1,177,153	0.03%
				Walker & Dunlop, Inc.	18,551	1,821,708	0.04%
				Warby Parker, Inc. Class A	50,861	816,828	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Warrior Met Coal, Inc.	30,160	1,893,143	0.04%	Workiva, Inc. Class A	27,496	2,006,933	0.05%
Washington Trust Bancorp, Inc.	8,182	224,269	0.01%	World Acceptance Corp.	2,026	250,373	0.01%
Watts Water Technologies, Inc. Class A	15,463	2,835,450	0.07%	World Kinect Corp.	34,468	889,274	0.02%
WaVe Life Sciences Ltd.	45,307	226,082	0.01%	Worthington Enterprises, Inc.	17,965	850,283	0.02%
Wayfair, Inc. Class A	50,800	2,678,684	0.06%	Worthington Steel, Inc.	18,510	617,494	0.01%
WD-40 Co.	7,883	1,731,422	0.04%	WSFS Financial Corp.	33,422	1,570,834	0.04%
Weatherford International plc	41,011	5,021,797	0.12%	Wyndham Hotels & Resorts, Inc.	45,869	3,394,306	0.08%
Weave Communications, Inc.	19,067	171,984	0.00%	Xencor, Inc.	28,858	546,282	0.01%
Webster Financial Corp.	97,494	4,249,763	0.10%	Xenia Hotels & Resorts, Inc. REIT	58,803	842,647	0.02%
Weis Markets, Inc.	9,656	606,107	0.01%	Xenon Pharmaceuticals, Inc.	35,727	1,392,996	0.03%
Wendy's Co.	97,317	1,650,496	0.04%	Xerox Holdings Corp.	64,132	745,214	0.02%
Werner Enterprises, Inc.	34,341	1,230,438	0.03%	Xometry, Inc. Class A	21,610	249,812	0.01%
WesBanco, Inc.	31,794	887,371	0.02%	XPEL, Inc.	12,020	427,431	0.01%
WESCO International, Inc.	26,254	4,161,784	0.10%	Xperi, Inc.	25,527	209,577	0.00%
Westamerica BanCorp	14,942	725,135	0.02%	XPO, Inc.	65,997	7,005,582	0.16%
Western Alliance Bancorp	59,380	3,730,252	0.09%	Xponential Fitness, Inc. Class A	12,716	198,370	0.00%
Western Union Co.	195,230	2,385,711	0.06%	Yelp, Inc. Class A	36,305	1,341,470	0.03%
Westrock Coffee Co.	14,975	153,194	0.00%	YETI Holdings, Inc.	48,404	1,846,613	0.04%
WEX, Inc.	23,486	4,160,310	0.10%	Yext, Inc.	60,362	322,937	0.01%
Whirlpool Corp.	31,803	3,250,267	0.08%	Y-mAbs Therapeutics, Inc.	16,149	195,080	0.00%
White Mountains Insurance Group Ltd.	1,461	2,655,294	0.06%	York Water Co.	7,171	265,972	0.01%
Whitestone REIT Class B	26,103	347,431	0.01%	Zentalis Pharmaceuticals, Inc.	27,973	114,410	0.00%
WillScot Mobile Mini Holdings Corp.	107,044	4,029,136	0.09%	Zeta Global Holdings Corp. Class A	88,512	1,562,237	0.04%
Wingstop, Inc.	16,613	7,021,651	0.17%	Ziff Davis, Inc.	28,307	1,558,300	0.04%
Winmark Corp.	1,655	583,603	0.01%	Zions Bancorp NA	84,458	3,662,943	0.09%
Winnebago Industries, Inc.	15,817	857,281	0.02%	ZipRecruiter, Inc. Class A	38,193	347,174	0.01%
Wintrust Financial Corp.	34,687	3,418,751	0.08%	ZoomInfo Technologies, Inc. Class A	147,098	1,878,441	0.04%
WisdomTree, Inc.	64,236	636,579	0.02%	Zuora, Inc. Class A	68,968	684,852	0.02%
WK Kellogg Co.	37,082	610,370	0.01%	Zurn Elkay Water Solutions Corp.	83,421	2,452,577	0.06%
Wolfspeed, Inc.	69,627	1,584,711	0.04%	Zymeworks, Inc.	21,812	185,620	0.00%
Wolverine World Wide, Inc.	42,867	579,562	0.01%			2,561,673,553	60.26%
Woodward, Inc.	34,071	5,941,301	0.14%			4,206,429,193	98.94%
						4,206,429,193	98.94%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (31 December 2023: 0.07%)				
Futures 0.01% (31 December 2023: 0.07%)				
Russell 2000 E-mini September 2024	298	\$30,364,456	404,044	0.01%
TOPIX Index September 2024	32	¥881,542,623	110,763	0.00%
SPI 200 Index September 2024	22	AUD4,260,042	9,723	0.00%
Euro Stoxx 50 Index September 2024	66	€3,260,799	(10,330)	(0.00%)
FTSE 100 Index September 2024	48	£3,957,285	(19,626)	(0.00%)
			494,574	0.01%
Total Financial Derivative Instruments Dealt in on a Regulated Market			494,574	0.01%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.00%) (31 December 2023: 0.01%)							
Forward Currency Exchange Contracts (0.00%) (31 December 2023: 0.01%)							
USD	3,021,414	JPY	(467,840,000)	JPMorgan Chase Bank	18/9/2024	77,509	0.00%
USD	1,741,484	JPY	(272,850,000)	Toronto-Dominion Bank	18/9/2024	24,563	0.00%
AUD	3,561,445	USD	(2,359,114)	State Street Bank & Trust Co.	18/9/2024	24,225	0.00%
USD	529,625	JPY	(82,470,000)	BNP Paribas	18/9/2024	10,679	0.00%
USD	4,565,298	JPY	(724,230,000)	JPMorgan Chase Bank	18/9/2024	8,047	0.00%
AUD	979,750	USD	(647,959)	BNP Paribas	18/9/2024	7,695	0.00%
USD	345,722	JPY	(53,870,000)	UBS AG	18/9/2024	6,742	0.00%
USD	1,568,807	GBP	(1,236,000)	BNP Paribas	18/9/2024	5,465	0.00%
AUD	774,600	USD	(513,269)	State Street Bank & Trust Co.	18/9/2024	5,097	0.00%
AUD	582,000	USD	(387,148)	BNP Paribas	18/9/2024	2,329	0.00%
AUD	581,325	USD	(387,032)	UBS AG	18/9/2024	1,994	0.00%
EUR	492,900	USD	(528,659)	Toronto-Dominion Bank	18/9/2024	1,636	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	661,310	USD	(709,938)	State Street Bank & Trust Co.	18/9/2024	1,543	0.00%
USD	414,363	GBP	(326,580)	UBS AG	18/9/2024	1,291	0.00%
USD	312,536	GBP	(246,135)	UBS AG	18/9/2024	1,214	0.00%
GBP	577,290	USD	(729,394)	HSBC Bank	18/9/2024	786	0.00%
AUD	388,700	USD	(259,350)	UBS AG	18/9/2024	770	0.00%
USD	1,013,544	EUR	(941,450)	BNP Paribas	18/9/2024	670	0.00%
AUD	194,525	USD	(129,811)	UBS AG	18/9/2024	366	0.00%
EUR	447,390	USD	(481,043)	UBS AG	18/9/2024	289	0.00%
USD	104,423	EUR	(96,820)	UBS AG	18/9/2024	257	0.00%
USD	318,546	EUR	(295,980)	BNP Paribas	18/9/2024	111	0.00%
AUD	194,250	USD	(129,981)	State Street Bank & Trust Co.	18/9/2024	13	0.00%
EUR	149,640	USD	(161,206)	BNP Paribas	18/9/2024	(213)	(0.00%)
GBP	331,540	USD	(419,620)	State Street Bank & Trust Co.	18/9/2024	(275)	(0.00%)
EUR	98,480	USD	(106,306)	State Street Bank & Trust Co.	18/9/2024	(354)	(0.00%)
USD	128,393	AUD	(192,850)	BNP Paribas	18/9/2024	(663)	(0.00%)
JPY	83,895,000	USD	(528,683)	UBS AG	18/9/2024	(769)	(0.00%)
EUR	657,280	USD	(708,032)	JPMorgan Chase Bank	18/9/2024	(886)	(0.00%)
GBP	249,525	USD	(316,779)	UBS AG	18/9/2024	(1,170)	(0.00%)
GBP	163,840	USD	(208,720)	State Street Bank & Trust Co.	18/9/2024	(1,488)	(0.00%)
USD	907,363	AUD	(1,358,175)	BNP Paribas	18/9/2024	(1,536)	(0.00%)
GBP	745,290	USD	(944,596)	State Street Bank & Trust Co.	18/9/2024	(1,924)	(0.00%)
JPY	54,550,000	USD	(345,924)	BNP Paribas	18/9/2024	(2,666)	(0.00%)
EUR	447,210	USD	(483,816)	UBS AG	18/9/2024	(2,677)	(0.00%)
AUD	1,552,600	USD	(1,041,857)	State Street Bank & Trust Co.	18/9/2024	(2,848)	(0.00%)
EUR	840,697	USD	(907,453)	State Street Bank & Trust Co.	18/9/2024	(2,975)	(0.00%)
GBP	993,600	USD	(1,259,803)	State Street Bank & Trust Co.	18/9/2024	(3,058)	(0.00%)
USD	255,589	AUD	(386,700)	UBS AG	18/9/2024	(3,193)	(0.00%)
JPY	27,140,000	USD	(174,214)	State Street Bank & Trust Co.	18/9/2024	(3,434)	(0.00%)
USD	4,111,058	GBP	(3,254,745)	JPMorgan Chase Bank	18/9/2024	(5,672)	(0.00%)
GBP	826,250	USD	(1,050,928)	Toronto-Dominion Bank	18/9/2024	(5,854)	(0.00%)
JPY	109,000,000	USD	(691,872)	State Street Bank & Trust Co.	18/9/2024	(5,984)	(0.00%)
GBP	570,430	USD	(728,654)	UBS AG	18/9/2024	(7,152)	(0.00%)
JPY	191,590,000	USD	(1,214,897)	JPMorgan Chase Bank	18/9/2024	(9,308)	(0.00%)
USD	2,479,063	AUD	(3,719,250)	JPMorgan Chase Bank	18/9/2024	(9,880)	(0.00%)
USD	1,677,360	AUD	(2,521,575)	BNP Paribas	18/9/2024	(10,092)	(0.00%)
USD	3,107,869	EUR	(2,898,260)	JPMorgan Chase Bank	18/9/2024	(10,273)	(0.00%)
GBP	1,254,296	USD	(1,599,842)	State Street Bank & Trust Co.	18/9/2024	(13,358)	(0.00%)
EUR	1,203,360	USD	(1,311,223)	State Street Bank & Trust Co.	18/9/2024	(16,568)	(0.00%)
JPY	139,025,000	USD	(898,439)	BNP Paribas	18/9/2024	(23,618)	(0.00%)
JPY	163,920,000	USD	(1,056,250)	State Street Bank & Trust Co.	18/9/2024	(24,776)	(0.00%)
GBP	1,317,520	USD	(1,692,752)	State Street Bank & Trust Co.	18/9/2024	(26,301)	(0.00%)
JPY	194,670,000	USD	(1,255,583)	JPMorgan Chase Bank	18/9/2024	(30,612)	(0.00%)
JPY	305,855,000	USD	(1,991,867)	State Street Bank & Trust Co.	18/9/2024	(67,260)	(0.00%)
JPY	507,748,307	USD	(3,282,370)	Toronto-Dominion Bank	18/9/2024	(87,340)	(0.00%)
						(200,886)	(0.00%)
Total OTC Financial Derivative Instruments						(200,886)	(0.00%)
Total Investments						4,206,722,881	98.95%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						44,603,517	1.05%
Net Assets						4,251,326,398	100.00%
						US Dollars (\$)	% of Total Assets
Analysis of Total Assets							
(a) Transferable securities admitted to an official stock exchange listing						4,122,778,798	96.57%
(b) Transferable securities dealt in on another regulated market						83,337,789	1.95%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market						312,606	0.01%
(d) Total Financial Derivative Instruments dealt in on a regulated market						524,530	0.01%
(e) Total OTC Financial Derivative Instruments						183,291	0.00%
(f) Other assets						62,026,648	1.46%
Total Assets						4,269,163,662	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	4,206,429,193	3,834,637,018
Financial Derivative Instruments	17	707,821	3,166,183
Cash		30,105,314	61,409,834
Unrealised Appreciation on Spot Currency Contracts		1,187	—
Receivables:			
Interest and Dividends		6,989,757	6,526,564
Capital Shares Issued		14,209,619	12,190,006
Investments Sold		7,783,903	548,270
Margin Cash Due from Broker		2,756,868	1,120,871
Cash Collateral		180,000	—
Other Receivables		—	4,365
Total Current Assets		4,269,163,662	3,919,603,111
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	414,133	236,488
Bank Overdraft		2,089,787	28,821
Unrealised Depreciation on Spot Currency Contracts		—	244
Payables and Other Liabilities:			
Investments Purchased		182,778	35,027
Income Distribution Payable		3,860,908	1,787,312
Capital Shares Redeemed		10,399,476	8,284,107
Management Fees Payable	12	890,182	883,917
Total Current Liabilities		17,837,264	11,255,916
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		4,251,326,398	3,908,347,195

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

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
US (\$) Equivalent	\$793,420,736	\$711,399,208	\$490,469,685
Net Assets	€740,340,889	€644,004,185	€459,564,013
Number of Shares Outstanding	2,362,676	2,149,535	1,716,213
Net Asset Value Per Share¹	€313.35	€299.60	€267.78
EUR Dist			
US (\$) Equivalent	\$146,688,481	\$196,877,000	\$177,760,574
Net Assets	€136,875,022	€178,225,686	€166,559,454
Number of Shares Outstanding	962,347	1,298,245	1,333,734
Net Asset Value Per Share¹	€142.23	€137.28	€124.88
Investor EUR			
US (\$) Equivalent	\$103,857,560	\$100,680,573	\$82,459,248
Net Assets	€96,909,489	€91,142,511	€77,263,293
Number of Shares Outstanding	297,582	292,716	277,630
Net Asset Value Per Share¹	€325.66	€311.37	€278.30
Institutional Plus EUR Acc			
US (\$) Equivalent	\$578,126,830	\$653,688,788	\$570,821,047
Net Assets	€539,450,145	€591,761,012	€534,852,243
Number of Shares Outstanding	2,112,379	2,424,135	2,452,624
Net Asset Value Per Share¹	€255.38	€244.11	€218.07
GBP Acc			
US (\$) Equivalent	\$1,320,678,446	\$1,286,545,154	\$1,100,656,880
Net Assets	£1,044,788,719	£1,009,213,351	£915,002,832
Number of Shares Outstanding	2,506,291	2,477,364	2,454,396
Net Asset Value Per Share¹	£416.87	£407.37	£372.80
GBP Dist			
US (\$) Equivalent	\$295,531,890	\$235,749,987	\$209,026,460
Net Assets	£233,795,278	£184,930,963	£173,768,780
Number of Shares Outstanding	692,574	555,322	560,231
Net Asset Value Per Share¹	£337.57	£333.02	£310.17
Institutional Plus GBP Acc			
US (\$) Equivalent	\$467,702,245	\$217,679,965	\$50,099,550
Net Assets	£369,999,246	£170,756,173	£41,648,974
Number of Shares Outstanding	1,534,605	724,908	193,305
Net Asset Value Per Share¹	£241.10	£235.56	£215.46
Institutional Plus GBP Dist			
US (\$) Equivalent	\$238,241,198	\$190,880,874	\$163,050,233
Net Assets	£188,472,612	£149,733,980	£135,547,624
Number of Shares Outstanding	911,457	734,034	713,431
Net Asset Value Per Share¹	£206.78	£203.99	£189.99
USD Acc			
Net Assets	\$307,079,012	\$314,845,646	\$280,988,831
Number of Shares Outstanding	878,915	914,376	945,027
Net Asset Value Per Share¹	\$349.38	\$344.33	\$297.33

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		1,064,529	676,733
Dividend Income		49,274,288	45,114,930
Securities Lending Income		1,634,669	2,802,874
Other Income		7,064	—
Net Gain on Financial Instruments		19,278,953	214,211,545
Total Investment Income		71,259,503	262,806,082
Expenses			
Management Fees	12	5,447,389	4,693,884
Transaction Fees and Commissions		333,158	308,322
Other Expenses		—	1,206
Total Expenses		5,780,547	5,003,412
Finance Costs			
Interest Expense		9,706	10,721
Distribution	6	6,301,201	6,347,085
Total Finance Costs		6,310,907	6,357,806
Net Investment Income		59,168,049	251,444,864
Taxation	5	(7,223,887)	(6,994,175)
Net Increase in Net Assets		51,944,162	244,450,689

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	51,944,162	244,450,689
Capital Transactions		
Subscriptions	1,051,173,930	656,631,618
Redemptions	(760,138,889)	(359,118,618)
Total Capital Transactions	291,035,041	297,513,000
Total Increase for the Period	342,979,203	541,963,689
Net Assets		
Beginning of Period	3,908,347,195	3,125,332,508
End of Period	4,251,326,398	3,667,296,197

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

Vanguard Global Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The fund seeks to provide long-term growth of capital by tracking the performance of the MSCI World Index, a market-capitalisation-weighted index of common stocks of companies in developed countries.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- The global stock rally that began in late 2023 continued into the first quarter of 2024, with a number of major market indices reaching record highs. Labour markets and consumer spending continued on solid footing, and investors remained enthusiastic about the potential for AI-driven economic growth.
- Market sentiment soured mid-period amid slow or stalled progress on inflation and strong economic data from some markets, including the US. This dampened expectations that central banks might soon begin cutting rates. Stocks resumed their upward trajectory, however, with support from the tech sector.
- Global stocks finished the six months up 10.43%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US outperformed. Outside the US, emerging markets fared better than Europe and Asia-Pacific.
- The fund's benchmark index returned 11.75% for the period.
- Results were positive in nine of the benchmark's 11 sectors. Information technology, communication services and financial stocks helped performance most.
- US stocks, which accounted for over two-thirds of the index, outperformed the benchmark as a whole, as did Denmark and the Netherlands.

Benchmark returns in the commentary above are in US dollars.

Benchmark: MSCI World Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Acc	15.17%	13.07%	11.74%
Benchmark	15.18	13.14	11.87
Tracking Difference*	-0.01		
Investor EUR	15.17%	13.07%	11.71%
Benchmark	15.18	13.14	11.87
Tracking Difference*	-0.01		
Institutional Plus EUR Acc	15.21%	13.15%	11.84%
Benchmark	15.18	13.14	11.87
Tracking Difference*	0.03		
EUR Hedged Acc	12.93%	10.67%	8.65%
Benchmark	12.97	10.81	8.80
Tracking Difference*	-0.04		
Institutional Plus GBP Acc	12.73%	11.94%	11.21%
Benchmark	12.69	11.93	11.21
Tracking Difference*	0.04		
USD Acc	11.74%	11.71%	9.04%
Benchmark	11.75	11.78	9.16
Tracking Difference*	-0.01		
USD Dist	11.74%	11.71%	10.04%
Benchmark	11.75	11.78	10.13
Tracking Difference*	-0.01		
Investor USD	11.74%	11.70%	9.01%
Benchmark	11.75	11.78	9.16
Tracking Difference*	-0.01		

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
Institutional Plus USD Acc	11.78%	11.79%	9.13%
Benchmark	11.75	11.78	9.16
Tracking Difference*	0.03		
Institutional Plus USD Dist	11.78%	—	17.70%
Benchmark	11.75	—	17.70
Tracking Difference*	0.03		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: Institutional Plus GBP Acc, 14 December 2017; USD Dist, 8 March 2018; Institutional Plus USD Dist, 26 March 2020.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Microsoft Corp.	199,351	81,846,488	Apple, Inc.	300,036	57,687,545
NVIDIA Corp.	78,925	69,285,658	Microsoft Corp.	74,293	32,920,596
Apple, Inc.	295,592	51,297,884	NVIDIA Corp.	183,337	31,273,368
Amazon.com, Inc.	283,219	49,923,757	Amazon.com, Inc.	97,235	18,476,431
Meta Platforms, Inc. Class A	60,482	29,092,836	Meta Platforms, Inc. Class A	30,445	14,910,756
Alphabet, Inc. Class A	159,933	22,580,248	Alphabet, Inc. Class C	67,680	12,189,552
Alphabet, Inc. Class C	122,486	17,602,103	Alphabet, Inc. Class A	64,090	11,537,975
Eli Lilly & Co.	22,725	17,577,815	Broadcom, Inc.	5,661	8,698,471
Broadcom, Inc.	12,455	16,462,222	Eli Lilly & Co.	8,099	7,028,285
Tesla, Inc.	83,718	15,553,627	Exxon Mobil Corp.	56,354	6,444,074
Berkshire Hathaway, Inc. Class B	36,812	14,902,316	JPMorgan Chase & Co.	32,599	6,441,843
JPMorgan Chase & Co.	73,282	13,796,916	Tesla, Inc.	30,715	5,704,259
UnitedHealth Group, Inc.	25,188	12,270,055	ASML Holding NV	5,066	5,090,538
Novo Nordisk A/S Class B	92,591	11,747,118	Berkshire Hathaway, Inc. Class B	12,211	4,976,225
Exxon Mobil Corp.	106,084	11,478,540	Novo Nordisk A/S Class B	35,265	4,957,809
ASML Holding NV	11,020	10,447,476	UnitedHealth Group, Inc.	9,795	4,857,025
Johnson & Johnson	63,862	10,037,983	RTX Corp.	44,236	4,695,584
Visa, Inc. Class A	35,972	10,033,670	Novartis AG	44,041	4,584,732
Procter & Gamble Co.	62,412	10,005,634	Chevron Corp.	26,586	4,184,917
Mastercard, Inc. Class A	21,223	9,936,380	Netflix, Inc.	5,802	3,865,275

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

Financial Statements

Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.40% (31 December 2023: 98.15%)				Equities 98.40% (31 December 2023: 98.15%)			
Australia 1.84% (31 December 2023: 2.01%)				Austria 0.05% (31 December 2023: 0.05%)			
Ampol plc	4	40	0.00%	Erste Group Bank AG	97,796	4,636,921	0.02%
Ampol Ltd.	71,960	1,554,211	0.01%	OMV AG	44,653	1,945,860	0.01%
ANZ Group Holdings Ltd.	870,843	16,424,171	0.08%	Verbund AG	17,880	1,411,347	0.01%
APA Group	380,494	2,030,362	0.01%	Voestalpine AG	31,541	852,538	0.01%
Aristocrat Leisure Ltd.	164,704	5,473,479	0.03%			8,846,666	0.05%
ASX Ltd.	57,034	2,285,409	0.01%	Belgium 0.24% (31 December 2023: 0.25%)			
Aurizon Holdings Ltd.	585,346	1,426,870	0.01%	Ageas SA	48,706	2,227,924	0.01%
BHP Group Ltd.	1,474,353	42,024,717	0.21%	Anheuser-Busch InBev SA	258,296	14,981,971	0.08%
BlueScope Steel Ltd.	123,660	1,687,239	0.01%	Argenx SE	17,263	7,559,762	0.04%
Brambles Ltd.	401,653	3,897,584	0.02%	D'ieteren Group	7,199	1,528,446	0.01%
CAR Group Ltd.	102,884	2,422,065	0.01%	Elia Group SA	7,684	720,180	0.00%
Cochlear Ltd.	18,698	4,147,709	0.02%	Groupe Bruxelles Lambert NV	24,825	1,773,303	0.01%
Coles Group Ltd.	385,744	4,387,254	0.02%	KBC Group NV	72,442	5,116,457	0.03%
Commonwealth Bank of Australia	487,468	41,469,258	0.21%	Lotus Bakeries NV	119	1,228,193	0.01%
Computershare Ltd.	149,695	2,633,310	0.01%	Sofina SA	4,964	1,134,260	0.00%
CSL Ltd.	140,514	27,703,177	0.14%	Syensqo SA	22,307	1,997,952	0.01%
Dexus REIT	336,357	1,455,641	0.01%	UCB SA	36,516	5,428,166	0.03%
Endeavour Group Ltd.	382,791	1,291,017	0.01%	Umicore SA	54,926	825,903	0.00%
Fortescue Ltd.	476,440	6,812,457	0.03%	Warehouses De Pauw CVA REIT	53,967	1,463,330	0.01%
Goodman Group REIT	494,164	11,468,453	0.06%			45,985,847	0.24%
GPT Group REIT	590,119	1,576,444	0.01%	Canada 2.95% (31 December 2023: 3.22%)			
Insurance Australia Group Ltd.	715,023	3,409,551	0.02%	Agnico Eagle Mines Ltd.	143,837	9,405,879	0.05%
James Hardie Industries plc	119,881	3,786,957	0.02%	Air Canada	50,958	666,604	0.00%
Lottery Corp., Ltd.	657,043	2,224,747	0.01%	Alimentation Couche-Tard, Inc.	220,796	12,387,554	0.06%
Macquarie Group Ltd.	105,525	14,425,501	0.07%	AltaGas Ltd.	90,514	2,044,643	0.01%
Medibank Pvt Ltd.	844,350	2,103,344	0.01%	ARC Resources Ltd.	179,399	3,200,299	0.02%
Mineral Resources Ltd.	52,361	1,885,544	0.01%	Bank of Montreal	209,856	17,610,819	0.09%
Mirvac Group REIT	1,298,874	1,622,137	0.01%	Bank of Nova Scotia	350,948	16,050,225	0.08%
National Australia Bank Ltd.	901,464	21,812,007	0.11%	Barrick Gold Corp.	513,754	8,567,886	0.04%
Northern Star Resources Ltd.	328,808	2,854,727	0.01%	BCE, Inc.	19,776	640,388	0.00%
Orica Ltd.	130,922	1,562,486	0.01%	Brookfield Asset Management Ltd. Class A	102,300	3,893,583	0.02%
Origin Energy Ltd.	516,111	3,743,276	0.02%	Brookfield Corp.	399,275	16,603,024	0.09%
Pilbara Minerals Ltd.	832,166	1,706,189	0.01%	Brookfield Renewable Corp. Class A	43,166	1,222,724	0.01%
Pro Medicus Ltd.	19,120	1,829,329	0.01%	BRP, Inc.	8,641	553,501	0.00%
Qantas Airways Ltd.	232,855	909,746	0.00%	CAE, Inc.	97,917	1,818,300	0.01%
QBE Insurance Group Ltd.	437,926	5,086,034	0.03%	Cameco Corp.	127,424	6,268,093	0.03%
Ramsay Health Care Ltd.	55,119	1,747,061	0.01%	Canadian Apartment Properties REIT	20,544	667,359	0.00%
REA Group Ltd.	15,827	2,078,708	0.01%	Canadian Imperial Bank of Commerce	278,400	13,234,860	0.07%
Reece Ltd.	74,143	1,246,328	0.01%	Canadian National Railway Co.	157,677	18,628,322	0.10%
Rio Tinto Ltd.	107,830	8,569,697	0.04%	Canadian Natural Resources Ltd.	621,247	22,123,993	0.11%
Santos Ltd.	930,801	4,761,727	0.02%	Canadian Pacific Kansas City Ltd.	270,234	21,277,459	0.11%
Scentre Group REIT	1,506,143	3,138,338	0.02%	Canadian Tire Corp., Ltd. Class A	14,547	1,443,059	0.01%
Seek Ltd.	108,370	1,545,928	0.01%	Canadian Utilities Ltd. Class A	41,871	904,219	0.01%
Seven Group Holdings Ltd.	45,931	1,155,835	0.01%	CCL Industries, Inc. Class B	44,537	2,341,500	0.01%
Sonic Healthcare Ltd.	137,060	2,407,384	0.01%	Cenovus Energy, Inc.	407,799	8,013,823	0.04%
South32 Ltd.	1,307,915	3,196,977	0.02%	CGI, Inc.	60,573	6,044,684	0.03%
Stockland REIT	724,968	2,018,988	0.01%	Constellation Software, Inc.	5,818	16,760,228	0.09%
Suncorp Group Ltd.	368,147	4,280,544	0.02%	Constellation Software, Inc. - Warrants 31/3/2040	5,382	—	0.00%
Telstra Group Ltd.	1,165,076	2,816,707	0.01%	Descartes Systems Group, Inc.	25,498	2,469,953	0.01%
Transurban Group	909,878	7,535,009	0.04%				
Treasury Wine Estates Ltd.	246,996	2,052,056	0.01%				
Vicinity Ltd. REIT	1,040,825	1,285,963	0.01%				
Washington H Soul Pattinson & Co., Ltd.	71,665	1,570,813	0.01%				
Wesfarmers Ltd.	326,879	14,229,194	0.07%				
Westpac Banking Corp.	1,022,018	18,585,964	0.10%				
WiseTech Global Ltd.	48,580	3,254,148	0.02%				
Woodside Energy Group Ltd.	554,870	10,453,777	0.05%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Dollarama, Inc.	81,923	7,478,351	0.04%	AP Moller-Maersk A/S Class B	1,498	2,606,032	0.01%
Element Fleet Management Corp.	120,007	2,182,902	0.01%	Carlsberg A/S Class B	29,590	3,553,420	0.02%
Emera, Inc.	85,552	2,854,130	0.02%	Coloplast A/S Class B	38,793	4,664,169	0.02%
Empire Co., Ltd.	38,629	987,215	0.01%	Danske Bank A/S	200,854	5,989,653	0.03%
Enbridge, Inc.	615,061	21,876,727	0.11%	Demant A/S	30,427	1,317,970	0.01%
Fairfax Financial Holdings Ltd.	6,180	7,028,991	0.04%	DSV A/S	51,239	7,857,206	0.04%
First Quantum Minerals Ltd.	200,480	2,632,825	0.01%	Genmab A/S	19,303	4,840,869	0.02%
FirstService Corp.	11,058	1,682,520	0.01%	Novo Nordisk A/S Class B	950,449	137,359,017	0.70%
Fortis, Inc.	141,427	5,495,431	0.03%	Novonosis (Novozymes) B Class B	105,169	6,440,245	0.03%
Franco-Nevada Corp.	55,732	6,606,300	0.03%	Orsted A/S	55,357	2,948,364	0.01%
George Weston Ltd.	18,454	2,653,972	0.01%	Pandora A/S	23,465	3,544,267	0.02%
GFL Environmental, Inc.	64,436	2,508,971	0.01%	ROCKWOOL A/S Class B	3,032	1,231,415	0.01%
Gildan Activewear, Inc. Class A	43,873	1,663,734	0.01%	Tryg A/S	112,612	2,463,216	0.01%
Great-West Lifeco, Inc.	83,449	2,433,917	0.01%	Vestas Wind Systems A/S	301,615	6,989,655	0.04%
Hydro One Ltd.	95,848	2,791,349	0.01%			192,865,496	0.98%
iA Financial Corp., Inc.	27,671	1,737,286	0.01%	Finland 0.25% (31 December 2023: 0.22%)			
IGM Financial, Inc.	22,135	610,983	0.00%	Elisa OYJ	43,497	1,997,111	0.01%
Imperial Oil Ltd.	57,850	3,943,617	0.02%	Fortum OYJ	136,792	2,001,183	0.01%
Intact Financial Corp.	51,866	8,642,501	0.04%	Kesko OYJ Class B	82,266	1,445,083	0.01%
Ivanhoe Mines Ltd. Class A	193,215	2,492,231	0.01%	Kone OYJ Class B	100,582	4,968,445	0.02%
Keyera Corp.	62,704	1,736,292	0.01%	Metso OYJ	200,871	2,127,862	0.01%
Kinross Gold Corp.	362,117	3,014,223	0.02%	Neste OYJ	132,209	2,355,679	0.01%
Loblaw Cos Ltd.	45,351	5,259,768	0.03%	Nokia OYJ	1,551,049	5,915,425	0.03%
Lundin Mining Corp.	205,580	2,288,145	0.01%	Nordea Bank Abp	920,673	10,967,518	0.06%
Magna International, Inc.	84,317	3,533,260	0.02%	Orion OYJ Class B	28,370	1,211,965	0.01%
Manulife Financial Corp.	521,532	13,884,906	0.07%	Sampo OYJ Class A	132,420	5,691,038	0.03%
MEG Energy Corp.	79,645	1,703,664	0.01%	Stora Enso OYJ Class R	175,918	2,404,829	0.01%
Metro, Inc.	66,959	3,708,717	0.02%	UPM-Kymmene OYJ	156,513	5,471,770	0.03%
National Bank of Canada	101,736	8,067,653	0.04%	Wartsila OYJ Abp	141,477	2,729,304	0.01%
Northland Power, Inc.	87,504	1,504,070	0.01%			49,287,212	0.25%
Nutrien Ltd.	145,395	7,400,710	0.04%	France 2.76% (31 December 2023: 3.18%)			
Onex Corp.	18,748	1,274,483	0.01%	Accor SA	56,353	2,313,179	0.01%
Open Text Corp.	78,021	2,342,312	0.01%	Aeroports de Paris SA	10,637	1,295,063	0.01%
Pan American Silver Corp.	111,988	2,225,274	0.01%	Air Liquide SA	63,812	11,030,021	0.06%
Parkland Corp.	42,925	1,203,036	0.01%	Air Liquide SA (Prime De Fidelite)	103,108	17,822,407	0.09%
Pembina Pipeline Corp.	173,300	6,428,697	0.03%	Airbus SE	172,158	23,665,295	0.12%
Power Corp. of Canada	157,948	4,388,631	0.02%	Alstom SA	99,358	1,671,845	0.01%
Quebecor, Inc. Class B	43,872	925,629	0.01%	Amundi SA	18,259	1,179,037	0.01%
RB Global, Inc.	54,643	4,166,661	0.02%	ArcelorMittal SA	146,188	3,348,187	0.02%
Restaurant Brands International, Inc.	89,563	6,309,697	0.03%	Arkema SA	18,324	1,593,684	0.01%
RioCan REIT	39,508	485,351	0.00%	AXA SA	523,442	17,149,738	0.09%
Rogers Communications, Inc. Class B	105,068	3,885,293	0.02%	BioMerieux	11,317	1,076,448	0.01%
Royal Bank of Canada	410,468	43,691,062	0.22%	BNP Paribas SA	298,286	19,031,028	0.10%
Saputo, Inc.	64,682	1,452,137	0.01%	Bolloré SE	190,284	1,117,574	0.01%
Shopify, Inc. Class A	349,911	23,119,416	0.12%	Bouygues SA	61,849	1,986,611	0.01%
Stantec, Inc.	32,378	2,710,017	0.01%	Bureau Veritas SA	94,685	2,624,238	0.01%
Sun Life Financial, Inc.	171,228	8,394,032	0.04%	Capgemini SE	44,335	8,823,728	0.04%
Suncor Energy, Inc.	372,602	14,200,456	0.07%	Carrefour SA	164,443	2,326,392	0.01%
TC Energy Corp.	297,977	11,293,227	0.06%	Cie de Saint-Gobain SA	130,301	10,141,390	0.05%
Teck Resources Ltd. Class B	134,009	6,420,602	0.03%	Cie Generale des Etablissements Michelin SCA	193,282	7,480,186	0.04%
TELUS Corp.	142,689	2,159,600	0.01%	Covivio SA REIT	11,710	556,978	0.00%
TFI International, Inc.	23,000	3,338,853	0.02%	Credit Agricole SA	315,556	4,308,632	0.02%
Thomson Reuters Corp.	46,593	7,852,386	0.04%	Danone SA	185,095	11,323,277	0.06%
TMX Group Ltd.	84,460	2,350,449	0.01%	Dassault Aviation SA	6,410	1,165,138	0.01%
Toromont Industries Ltd.	24,351	2,155,616	0.01%	Dassault Systemes SE	195,532	7,397,518	0.04%
Toronto-Dominion Bank	512,550	28,168,056	0.14%	Edenred SE	76,625	3,236,461	0.02%
Tourmaline Oil Corp.	96,922	4,395,082	0.02%	Eiffage SA	21,441	1,970,713	0.01%
Waste Connections, Inc.	74,400	13,049,392	0.07%	Engie SA	207,723	2,968,733	0.01%
West Fraser Timber Co., Ltd.	15,843	1,216,519	0.01%	Engie SA (Prime De Fidelite)	331,849	4,742,715	0.02%
Wheaton Precious Metals Corp.	132,472	6,944,288	0.04%	EssilorLuxottica SA	85,382	18,411,441	0.09%
WSP Global, Inc.	36,411	5,668,605	0.03%	Eurazeo SA	8,728	695,487	0.00%
		577,463,201	2.95%	Eurazeo SE	3,741	298,100	0.00%
				Eurofins Scientific SE	40,682	2,029,623	0.01%
Denmark 0.98% (31 December 2023: 0.88%)				Euronext NV	25,815	2,393,215	0.01%
AP Moller-Maersk A/S Class A	624	1,059,998	0.01%	Gecina SA REIT	12,319	1,134,788	0.01%
				Getlink SE	84,367	1,396,994	0.01%

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Hermes International SCA	9,181	21,057,036	0.11%	Henkel AG & Co. KGaA - Preference Shares	50,724	4,524,126	0.02%
Ipsen SA	10,312	1,265,441	0.01%	Infineon Technologies AG	376,965	13,859,640	0.07%
Kering SA	21,937	7,958,467	0.04%	Knorr-Bremse AG	19,347	1,478,416	0.01%
Klepierre SA REIT	58,477	1,565,565	0.01%	LEG Immobilien SE	22,194	1,813,952	0.01%
La Francaise des Jeux SAEM	28,914	985,437	0.00%	Mercedes-Benz Group AG	233,005	16,124,621	0.08%
Legrand SA	77,655	7,710,126	0.04%	Merck KGaA	36,303	6,020,973	0.03%
L'Oreal SA	27,001	11,866,159	0.06%	MTU Aero Engines AG	14,717	3,766,579	0.02%
L'Oreal SA (Prime De Fidelite)	42,841	18,827,381	0.10%	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	39,618	19,829,096	0.10%
LVMH Moet Hennessy Louis Vuitton SE	80,378	61,473,158	0.31%	Nemetschek SE	16,082	1,583,116	0.01%
Orange SA	566,662	5,680,871	0.03%	Porsche Automobil Holding SE - Preference Shares	46,665	2,111,058	0.01%
Pernod Ricard SA	58,289	7,915,105	0.04%	Puma SE	29,279	1,345,251	0.01%
Publicis Groupe SA	65,154	6,939,586	0.04%	QIAGEN NV	62,702	2,590,593	0.01%
Remy Cointreau SA	5,776	482,234	0.00%	Rational AG	1,423	1,185,765	0.01%
Renault SA	57,190	2,932,275	0.01%	Rheinmetall AG	12,684	6,466,702	0.03%
Rexel SA	64,205	1,662,491	0.01%	RWE AG	177,664	6,083,644	0.03%
Safran SA	98,789	20,900,141	0.11%	SAP SE	304,298	61,808,418	0.32%
Sanofi SA	329,836	31,793,945	0.16%	Sartorius AG - Preference Shares	7,658	1,797,434	0.01%
Sartorius Stedim Biotech	8,726	1,433,675	0.01%	Scout24 SE	20,528	1,566,463	0.01%
Schneider Electric SE	158,284	38,050,448	0.19%	Siemens AG	220,926	41,132,976	0.21%
SEB SA	3,346	342,829	0.00%	Siemens Energy AG	180,512	4,703,103	0.02%
SEB SA (Prime De Fidelite)	3,636	372,542	0.00%	Siemens Healthineers AG	83,529	4,816,295	0.02%
Societe Generale SA	212,045	4,981,522	0.03%	Symrise AG Class A	38,022	4,657,734	0.02%
Sodexo SA	124	11,163	0.00%	Talanx AG	20,472	1,635,692	0.01%
Sodexo SA - PF	16,728	1,505,972	0.01%	Volkswagen AG	7,956	955,859	0.01%
Sodexo SA (XPAR)	10,456	941,322	0.00%	Volkswagen AG - Preference Shares	60,731	6,860,322	0.04%
STMicroelectronics NV	200,645	7,927,497	0.04%	Vonovia SE	215,621	6,135,487	0.03%
Teleperformance SE	17,519	1,846,431	0.01%	Zalando SE	74,398	1,745,422	0.01%
Thales SA	28,935	4,636,157	0.02%			416,187,259	2.12%
TotalEnergies SE	624,969	41,749,289	0.21%				
Unibail-Rodamco-Westfield REIT	35,161	2,770,513	0.01%	Hong Kong 0.44% (31 December 2023: 0.57%)			
Veolia Environnement SA	200,712	6,005,957	0.03%	Alia Group Ltd.	3,245,077	22,028,983	0.11%
Vinci SA	148,537	15,661,558	0.08%	BOC Hong Kong Holdings Ltd.	1,075,323	3,312,437	0.02%
Vivendi SE	218,631	2,286,004	0.01%	CK Asset Holdings Ltd.	547,124	2,049,770	0.01%
		541,244,161	2.76%	CK Hutchison Holdings Ltd.	783,569	3,753,552	0.02%
Germany 2.12% (31 December 2023: 2.26%)				CK Infrastructure Holdings Ltd.	169,829	959,277	0.00%
Adidas AG	47,398	11,328,134	0.06%	CLP Holdings Ltd.	493,160	3,985,757	0.02%
Allianz SE	114,478	31,838,521	0.16%	Futu Holdings Ltd. ADR	16,992	1,114,760	0.01%
BASF SE	257,252	12,457,948	0.06%	Galaxy Entertainment Group Ltd.	626,050	2,918,798	0.01%
Bayer AG	288,852	8,166,645	0.04%	Hang Seng Bank Ltd.	222,790	2,864,989	0.01%
Bayerische Motoren Werke AG	90,526	8,574,737	0.04%	Henderson Land Development Co., Ltd.	390,447	1,047,707	0.01%
Bayerische Motoren Werke AG - Preference Shares	17,840	1,576,446	0.01%	HKT Trust & HKT Ltd.	1,075,481	1,206,703	0.01%
Bechtle AG	22,006	1,036,322	0.01%	Hong Kong & China Gas Co., Ltd.	3,277,229	2,493,370	0.01%
Beiersdorf AG	30,972	4,532,674	0.02%	Hong Kong Exchanges & Clearing Ltd.	349,238	11,191,863	0.06%
Brenntag SE	40,083	2,704,696	0.01%	Hongkong Land Holdings Ltd.	359,937	1,162,596	0.01%
Carl Zeiss Meditec AG	10,839	762,636	0.00%	Jardine Matheson Holdings Ltd.	48,466	1,714,727	0.01%
Commerzbank AG	302,075	4,592,378	0.02%	Link REIT	757,846	2,946,003	0.02%
Continental AG	32,676	1,852,585	0.01%	MTR Corp., Ltd.	406,928	1,284,778	0.01%
Covestro AG	56,370	3,310,717	0.02%	Power Assets Holdings Ltd.	416,449	2,253,627	0.01%
CTS Eventim AG & Co. KGaA	16,954	1,415,478	0.01%	Sands China Ltd.	729,218	1,520,566	0.01%
Daimler Truck Holding AG	154,566	6,157,437	0.03%	Sino Land Co., Ltd.	1,207,285	1,244,799	0.01%
Delivery Hero SE Class A	56,039	1,330,324	0.01%	SITC International Holdings Co., Ltd.	348,000	944,950	0.00%
Deutsche Bank AG	560,662	8,958,060	0.05%	Sun Hung Kai Properties Ltd.	431,633	3,734,509	0.02%
Deutsche Boerse AG	54,815	11,226,738	0.06%	Swire Pacific Ltd. Class A	105,507	932,446	0.00%
Deutsche Lufthansa AG	157,319	962,744	0.01%	Swire Properties Ltd.	277,599	442,315	0.00%
Deutsche Post AG	284,075	11,505,444	0.06%	Techtronic Industries Co., Ltd.	399,102	4,559,764	0.02%
Deutsche Telekom AG	938,203	23,609,587	0.12%	WH Group Ltd.	2,531,905	1,666,879	0.01%
Dr Ing hc F Porsche AG - Preference Shares	32,071	2,389,548	0.01%				
E.ON SE	655,315	8,607,101	0.04%				
Evonik Industries AG	80,163	1,636,675	0.01%				
Fresenius Medical Care AG	61,636	2,362,248	0.01%				
Fresenius SE & Co. KGaA	123,898	3,702,120	0.02%				
GEA Group AG	48,895	2,038,485	0.01%				
Hannover Rueck SE	18,539	4,703,033	0.02%				
Heidelberg Materials AG	37,647	3,906,510	0.02%				
Henkel AG & Co. KGaA	29,758	2,342,551	0.01%				

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Wharf Holdings Ltd.	323,000	908,094	0.00%	Asahi Kasei Corp.	375,885	2,407,991	0.01%
Wharf Real Estate Investment Co., Ltd.	514,046	1,362,906	0.01%	Asics Corp.	182,000	2,784,421	0.01%
		85,606,925	0.44%	Astellas Pharma, Inc.	503,006	4,971,898	0.03%
Ireland 0.09% (31 December 2023: 0.14%)				Bandai Namco Holdings, Inc.	175,515	3,426,067	0.02%
AIB Group plc	438,604	2,320,284	0.01%	Bridgestone Corp.	161,014	6,328,052	0.03%
Bank of Ireland Group plc	314,601	3,293,512	0.02%	Brother Industries Ltd.	55,667	979,692	0.00%
Kerry Group plc Class A	45,500	3,689,044	0.02%	Canon, Inc.	292,709	7,922,759	0.04%
Kingspan Group plc	48,025	4,091,928	0.02%	Capcom Co., Ltd.	106,800	2,013,704	0.01%
Smurfit Kappa Group plc	74,845	3,336,949	0.02%	Central Japan Railway Co.	228,685	4,937,356	0.03%
		16,731,717	0.09%	Chiba Bank Ltd.	144,929	1,290,180	0.01%
Israel 0.18% (31 December 2023: 0.19%)				Chubu Electric Power Co., Inc.	191,049	2,257,765	0.01%
Azrieli Group Ltd.	12,099	709,779	0.00%	Chugai Pharmaceutical Co., Ltd.	201,630	7,164,721	0.04%
Bank Hapoalim BM	373,668	3,304,014	0.02%	Concordia Financial Group Ltd.	284,975	1,676,261	0.01%
Bank Leumi Le-Israël BM	439,544	3,581,971	0.02%	Dai Nippon Printing Co., Ltd.	64,316	2,163,858	0.01%
Check Point Software Technologies Ltd.	26,721	4,408,965	0.02%	Daifuku Co., Ltd.	90,500	1,693,429	0.01%
CyberArk Software Ltd.	12,202	3,336,271	0.02%	Dai-ichi Life Holdings, Inc.	255,085	6,815,587	0.03%
Elbit Systems Ltd.	8,169	1,428,144	0.01%	Daiichi Sankyo Co., Ltd.	537,028	18,441,767	0.09%
Global-e Online Ltd.	26,776	971,165	0.00%	Daikin Industries Ltd.	76,044	10,575,061	0.05%
ICL Group Ltd.	243,363	1,053,634	0.01%	Daito Trust Construction Co., Ltd.	18,438	1,900,996	0.01%
Israel Discount Bank Ltd. Class A	373,810	1,864,486	0.01%	Daiwa House Industry Co., Ltd.	149,777	3,796,101	0.02%
Mizrachi Tefahot Bank Ltd.	47,501	1,608,921	0.01%	Daiwa Securities Group, Inc.	395,689	3,018,217	0.02%
Monday.com Ltd.	11,253	2,709,272	0.01%	Denso Corp.	547,904	8,508,418	0.04%
Nice Ltd.	18,019	2,946,885	0.01%	Dentsu Group, Inc.	55,485	1,397,990	0.01%
Teva Pharmaceutical Industries Ltd. ADR	314,667	5,113,339	0.03%	Disco Corp.	27,100	10,283,377	0.05%
Wix.com Ltd.	15,181	2,414,842	0.01%	East Japan Railway Co.	262,167	4,342,559	0.02%
		35,451,688	0.18%	Eisai Co., Ltd.	71,507	2,930,338	0.01%
Italy 0.67% (31 December 2023: 0.69%)				ENEOS Holdings, Inc.	799,368	4,107,656	0.02%
Amplifon SpA	33,586	1,196,500	0.01%	FANUC Corp.	281,250	7,708,761	0.04%
Amplifon SpA - Rights Issue 10/8/2024	33,586	1	0.00%	Fast Retailing Co., Ltd.	50,297	12,682,123	0.06%
Assicurazioni Generali SpA	307,846	7,684,162	0.04%	Fuji Electric Co., Ltd.	38,608	2,196,571	0.01%
Banco BPM SpA	335,742	2,164,027	0.01%	FUJIFILM Holdings Corp.	321,750	7,524,702	0.04%
Davide Campari-Milano NV	171,677	1,623,570	0.01%	Fujitsu Ltd.	528,100	8,263,258	0.04%
DiaSorin SpA	5,951	593,535	0.00%	Hamamatsu Photonics KK	36,919	988,730	0.00%
Enel SpA	2,348,857	16,347,914	0.08%	Hankyu Hanshin Holdings, Inc.	69,307	1,841,465	0.01%
Eni SpA	610,227	9,387,671	0.05%	Hikari Tsushin, Inc.	5,784	1,077,444	0.01%
EXOR NV	26,247	2,748,323	0.01%	Hitachi Construction Machinery Co., Ltd.	30,010	803,699	0.00%
Ferrari NV	36,369	14,839,105	0.08%	Hitachi Ltd.	1,346,285	30,137,836	0.15%
FinecoBank Banca Fineco SpA	182,875	2,728,268	0.01%	Honda Motor Co., Ltd.	1,310,987	14,017,765	0.07%
Infrastruttura Wireless Italiana SpA	94,024	982,510	0.01%	Hoshizaki Corp.	29,938	949,544	0.00%
Intesa Sanpaolo SpA	4,256,496	15,834,353	0.08%	Hoya Corp.	100,999	11,744,289	0.06%
Leonardo SpA	122,132	2,837,803	0.01%	Hulic Co., Ltd.	102,727	909,702	0.00%
Mediobanca Banca di Credito Finanziario SpA	162,296	2,381,249	0.01%	Ibiden Co., Ltd.	29,700	1,208,974	0.01%
Moncler SpA	63,079	3,857,537	0.02%	Idemitsu Kosan Co., Ltd.	287,870	1,863,836	0.01%
Nexi SpA	181,681	1,108,716	0.01%	Inpex Corp.	290,615	4,276,301	0.02%
Poste Italiane SpA	141,998	1,810,257	0.01%	Isuzu Motors Ltd.	161,888	2,144,618	0.01%
Prysmian SpA	76,203	4,722,192	0.02%	ITOCHEU Corp.	343,412	16,767,113	0.09%
Recordati Industria Chimica e Farmaceutica SpA	31,480	1,643,074	0.01%	Japan Airlines Co., Ltd.	48,270	761,739	0.00%
Snam SpA	573,031	2,537,037	0.01%	Japan Exchange Group, Inc.	144,479	3,369,919	0.02%
Stellantis NV	634,949	12,568,956	0.06%	Japan Post Bank Co., Ltd.	419,581	3,963,405	0.02%
Telecom Italia SpA	3,181,425	762,066	0.00%	Japan Post Holdings Co., Ltd.	625,930	6,206,380	0.03%
Tenaris SA	137,340	2,112,236	0.01%	Japan Post Insurance Co., Ltd.	50,889	987,347	0.00%
Terna - Rete Elettrica Nazionale	400,171	3,095,679	0.02%	Japan Real Estate Investment Corp. REIT	362	1,143,205	0.01%
UniCredit SpA	447,422	16,593,946	0.09%	Japan Tobacco, Inc.	352,051	9,515,838	0.05%
		132,160,687	0.67%	JFE Holdings, Inc.	165,431	2,381,297	0.01%
Japan 5.59% (31 December 2023: 5.93%)				Kajima Corp.	120,760	2,088,114	0.01%
Advantest Corp.	218,800	8,739,214	0.04%	Kansai Electric Power Co., Inc.	203,505	3,418,317	0.02%
Aeon Co., Ltd.	179,544	3,838,442	0.02%	Kao Corp.	138,410	5,613,495	0.03%
AGC, Inc.	53,888	1,744,007	0.01%	Kawasaki Kisen Kaisha Ltd.	109,200	1,588,512	0.01%
Aisin Corp.	39,638	1,291,944	0.01%	KDDI Corp.	430,051	11,372,852	0.06%
Ajinomoto Co., Inc.	131,174	4,599,978	0.02%				
ANA Holdings, Inc.	45,300	836,245	0.00%				
Asahi Group Holdings Ltd.	134,006	4,727,614	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Keisei Electric Railway Co., Ltd.	42,273	1,360,220	0.01%	Nomura Real Estate Master Fund, Inc. REIT	1,172	1,039,689	0.01%
Keyence Corp.	56,592	24,820,127	0.13%	Nomura Research Institute Ltd.	110,413	3,103,178	0.02%
Kikkoman Corp.	203,700	2,359,785	0.01%	NTT Data Group Corp.	184,635	2,711,102	0.01%
Kintetsu Group Holdings Co., Ltd.	60,337	1,313,566	0.01%	Obayashi Corp.	199,039	2,365,800	0.01%
Kirin Holdings Co., Ltd.	219,737	2,831,747	0.01%	Obic Co., Ltd.	17,703	2,282,483	0.01%
Kobe Bussan Co., Ltd.	40,100	893,438	0.00%	Olympus Corp.	347,860	5,608,448	0.03%
Koito Manufacturing Co., Ltd.	50,526	696,986	0.00%	Omron Corp.	52,794	1,814,609	0.01%
Komatsu Ltd.	269,909	7,837,529	0.04%	Ono Pharmaceutical Co., Ltd.	105,310	1,437,980	0.01%
Konami Group Corp.	30,864	2,221,840	0.01%	Oracle Corp. Japan	11,165	770,431	0.00%
Kubota Corp.	280,650	3,925,541	0.02%	Oriental Land Co., Ltd.	318,435	8,872,471	0.05%
Kyocera Corp.	369,852	4,257,000	0.02%	ORIX Corp.	343,923	7,594,271	0.04%
Kyowa Kirin Co., Ltd.	83,284	1,422,497	0.01%	Osaka Gas Co., Ltd.	113,212	2,493,535	0.01%
Lasertec Corp.	23,900	5,362,122	0.03%	Otsuka Corp.	70,324	1,351,309	0.01%
LY Corp.	809,579	1,957,263	0.01%	Otsuka Holdings Co., Ltd.	121,663	5,120,344	0.03%
M3, Inc.	130,652	1,245,523	0.01%	Pan Pacific International Holdings Corp.	115,172	2,694,936	0.01%
Makita Corp.	69,980	1,901,980	0.01%	Panasonic Holdings Corp.	674,053	5,518,636	0.03%
Marubeni Corp.	418,880	7,748,212	0.04%	Rakuten Group, Inc.	454,306	2,343,830	0.01%
MatsukiyoCocokara & Co.	105,700	1,517,885	0.01%	Recruit Holdings Co., Ltd.	431,427	23,084,000	0.12%
Mazda Motor Corp.	155,516	1,504,307	0.01%	Resenas Electronics Corp.	423,691	7,925,440	0.04%
McDonald's Holdings Co. Japan Ltd.	28,233	1,112,752	0.01%	Resona Holdings, Inc.	611,576	4,047,138	0.02%
MEIJI Holdings Co., Ltd.	71,574	1,543,517	0.01%	Ricoh Co., Ltd.	152,510	1,304,100	0.01%
MINEBEA MITSUMI, Inc.	108,791	2,228,437	0.01%	Rohm Co., Ltd.	111,176	1,485,941	0.01%
Mitsubishi Chemical Group Corp.	387,748	2,152,790	0.01%	SBI Holdings, Inc.	73,960	1,869,920	0.01%
Mitsubishi Corp.	977,515	19,129,785	0.10%	SCREEN Holdings Co., Ltd.	22,900	2,064,217	0.01%
Mitsubishi Electric Corp.	570,501	9,105,814	0.05%	SCSK Corp.	50,600	1,010,679	0.01%
Mitsubishi Estate Co., Ltd.	316,014	4,950,611	0.03%	Secom Co., Ltd.	63,922	3,773,886	0.02%
Mitsubishi HC Capital, Inc.	241,403	1,593,746	0.01%	Seiko Epson Corp.	80,160	1,245,305	0.01%
Mitsubishi Heavy Industries Ltd.	929,100	9,951,755	0.05%	Sekisui Chemical Co., Ltd.	125,498	1,736,656	0.01%
Mitsubishi UFJ Financial Group, Inc.	3,225,154	34,665,493	0.18%	Sekisui House Ltd.	173,699	3,847,380	0.02%
Mitsui & Co., Ltd.	743,404	16,872,858	0.09%	Seven & i Holdings Co., Ltd.	661,027	8,054,289	0.04%
Mitsui Chemicals, Inc.	53,238	1,469,456	0.01%	SG Holdings Co., Ltd.	113,600	1,046,948	0.01%
Mitsui Fudosan Co., Ltd.	783,606	7,153,583	0.04%	Shimadzu Corp.	71,690	1,793,810	0.01%
Mitsui OSK Lines Ltd.	109,100	3,267,710	0.02%	Shimano, Inc.	22,002	3,398,233	0.02%
Mizuho Financial Group, Inc.	695,366	14,515,971	0.07%	Shin-Etsu Chemical Co., Ltd.	522,765	20,272,337	0.10%
MonotaRO Co., Ltd.	71,500	840,523	0.00%	Shionogi & Co., Ltd.	74,434	2,904,527	0.01%
MS&AD Insurance Group Holdings, Inc.	375,975	8,355,779	0.04%	Shiseido Co., Ltd.	114,641	3,269,756	0.02%
Murata Manufacturing Co., Ltd.	498,055	10,285,582	0.05%	Shizuoka Financial Group, Inc.	137,821	1,322,862	0.01%
NEC Corp.	69,463	5,719,492	0.03%	SMC Corp.	16,772	7,959,558	0.04%
Nexon Co., Ltd.	101,032	1,868,520	0.01%	SoftBank Corp.	826,018	10,087,731	0.05%
Nidec Corp.	122,962	5,492,242	0.03%	SoftBank Group Corp.	298,572	19,284,863	0.10%
Nintendo Co., Ltd.	299,780	15,945,031	0.08%	Sompo Holdings, Inc.	258,678	5,523,803	0.03%
Nippon Building Fund, Inc. REIT	468	1,637,971	0.01%	Sony Group Corp.	361,635	30,664,562	0.16%
Nippon Express Holdings, Inc.	19,570	902,098	0.00%	Subaru Corp.	177,382	3,760,243	0.02%
Nippon Paint Holdings Co., Ltd.	283,543	1,847,278	0.01%	SUMCO Corp.	118,800	1,710,067	0.01%
Nippon Prologis, Inc. REIT	591	922,175	0.00%	Sumitomo Corp.	306,391	7,651,204	0.04%
Nippon Sanso Holdings Corp.	50,872	1,505,034	0.01%	Sumitomo Electric Industries Ltd.	209,108	3,253,094	0.02%
Nippon Steel Corp.	246,875	5,219,581	0.03%	Sumitomo Metal Mining Co., Ltd.	75,146	2,278,765	0.01%
Nippon Telegraph & Telephone Corp.	8,947,450	8,443,509	0.04%	Sumitomo Mitsui Financial Group, Inc.	367,515	24,503,285	0.12%
Nippon Yusen KK	136,518	3,973,500	0.02%	Sumitomo Mitsui Trust Holdings, Inc.	190,760	4,352,165	0.02%
Nissan Chemical Corp.	39,300	1,245,257	0.01%	Sumitomo Realty & Development Co., Ltd.	83,977	2,464,599	0.01%
Nissan Motor Co., Ltd.	705,869	2,395,461	0.01%	Suntory Beverage & Food Ltd.	44,145	1,566,179	0.01%
Nissin Foods Holdings Co., Ltd.	54,648	1,386,753	0.01%	Suzuki Motor Corp.	436,912	5,027,503	0.03%
Nitori Holdings Co., Ltd.	23,266	2,457,350	0.01%	Sysmex Corp.	146,475	2,359,298	0.01%
Nitto Denko Corp.	41,557	3,283,535	0.02%	T&D Holdings, Inc.	143,239	2,500,850	0.01%
Nomura Holdings, Inc.	870,570	4,989,839	0.03%	Taisei Corp.	52,664	1,948,300	0.01%
Nomura Real Estate Holdings, Inc.	41,134	1,030,779	0.01%	Takeda Pharmaceutical Co., Ltd.	450,932	11,695,190	0.06%
				TDK Corp.	113,059	6,933,526	0.04%
				Terumo Corp.	391,304	6,453,621	0.03%
				TIS, Inc.	69,200	1,341,325	0.01%
				Toho Co., Ltd.	30,007	877,489	0.00%

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Tokio Marine Holdings, Inc.	547,551	20,440,406	0.10%	Salmar A.S.A	18,088	954,727	0.00%
Tokyo Electric Power Co. Holdings, Inc.	481,831	2,594,567	0.01%	Telenor A.S.A	185,487	2,120,100	0.01%
Tokyo Electron Ltd.	137,211	29,769,140	0.15%	Yara International A.S.A	50,954	1,472,031	0.01%
Tokyo Gas Co., Ltd.	113,463	2,436,993	0.01%			28,663,969	0.15%
Tokyu Corp.	141,138	1,554,747	0.01%	Portugal 0.05% (31 December 2023: 0.06%)			
TOPPAN Holdings, Inc.	75,443	2,079,068	0.01%	EDP - Energias de Portugal SA	911,930	3,419,786	0.02%
Toray Industries, Inc.	423,704	2,005,785	0.01%	EDP Renovaveis SA	94,081	1,315,848	0.01%
TOTO Ltd.	42,540	1,004,395	0.00%	Galp Energia SGPS SA	132,643	2,803,398	0.01%
Toyota Industries Corp.	41,802	3,525,079	0.02%	Jeronimo Martins SGPS SA	85,777	1,677,750	0.01%
Toyota Motor Corp.	3,089,270	63,183,503	0.32%			9,216,782	0.05%
Toyota Tsusho Corp.	185,100	3,603,961	0.02%	Singapore 0.34% (31 December 2023: 0.36%)			
Trend Micro, Inc.	36,601	1,486,020	0.01%	CapitaLand Ascendas REIT	1,059,453	2,001,254	0.01%
Unicharm Corp.	120,915	3,883,923	0.02%	CapitaLand Integrated Commercial Trust REIT	1,637,618	2,392,535	0.01%
West Japan Railway Co.	129,894	2,418,454	0.01%	CapitaLand Investment Ltd.	660,979	1,297,328	0.01%
Yakult Honsha Co., Ltd.	68,644	1,227,493	0.01%	DBS Group Holdings Ltd.	586,450	15,487,213	0.08%
Yamaha Motor Co., Ltd.	270,108	2,500,254	0.01%	Genting Singapore Ltd.	1,609,346	1,027,179	0.01%
Yamato Holdings Co., Ltd.	72,007	791,647	0.00%	Grab Holdings Ltd. Class A	568,503	2,018,186	0.01%
Yaskawa Electric Corp.	70,285	2,524,160	0.01%	Keppel Ltd.	441,246	2,106,520	0.01%
Yokogawa Electric Corp.	60,896	1,472,619	0.01%	Oversea-Chinese Banking Corp., Ltd.	1,007,067	10,722,728	0.06%
Zensho Holdings Co., Ltd.	25,800	986,386	0.00%	Sea Ltd. ADR	107,795	7,698,719	0.04%
ZOZO, Inc.	35,100	878,918	0.00%	Sembcorp Industries Ltd.	245,800	872,384	0.00%
		1,095,215,165	5.59%	Singapore Airlines Ltd.	432,227	2,200,602	0.01%
Netherlands 1.31% (31 December 2023: 1.23%)				Singapore Exchange Ltd.	230,382	1,611,527	0.01%
ABN AMRO Bank NV GDR	133,643	2,198,609	0.01%	Singapore Technologies Engineering Ltd.	500,572	1,599,319	0.01%
Adyen NV	6,156	7,344,552	0.04%	Singapore Telecommunications Ltd.	2,384,052	4,837,589	0.02%
Aegon Ltd.	404,996	2,503,626	0.01%	United Overseas Bank Ltd.	368,029	8,507,913	0.04%
AerCap Holdings NV	60,711	5,658,265	0.03%	Wilmar International Ltd.	594,275	1,359,345	0.01%
Akzo Nobel NV	49,439	3,008,559	0.02%			65,740,341	0.34%
ASM International NV	13,780	10,512,371	0.05%	Spain 0.65% (31 December 2023: 0.70%)			
ASML Holding NV	116,385	120,270,086	0.61%	Acciona SA	6,800	803,855	0.00%
ASR Nederland NV	46,040	2,196,273	0.01%	ACS Actividades de Construccion y Servicios SA	64,410	2,780,586	0.02%
BE Semiconductor Industries NV	22,592	3,780,856	0.02%	Aena SME SA	21,929	4,418,452	0.02%
Coca-Cola Europacific Partners plc	59,267	4,318,786	0.02%	Amadeus IT Group SA	133,200	8,870,926	0.05%
DSM-Firmenich AG	53,998	6,111,321	0.03%	Banco Bilbao Vizcaya Argentaria SA	1,678,187	16,820,478	0.09%
Heineken Holding NV	38,108	3,008,032	0.02%	Banco de Sabadell SA	1,440,155	2,779,047	0.01%
Heineken NV	83,724	8,102,727	0.04%	Banco Santander SA	4,583,478	21,272,899	0.11%
IMCD NV	16,824	2,331,424	0.01%	CaixaBank SA	1,050,826	5,566,919	0.03%
ING Groep NV	955,799	16,351,115	0.08%	Cellex Telecom SA	145,177	4,725,373	0.02%
InPost SA	51,492	908,371	0.01%	Endesa SA	105,527	1,983,183	0.01%
JDE Peet's NV	32,486	647,594	0.00%	Ferrovial SE	150,787	5,859,832	0.03%
Koninklijke Ahold Delhaize NV	276,047	8,162,594	0.04%	Grifols SA	84,543	712,186	0.00%
Koninklijke KPN NV	990,302	3,799,655	0.02%	Iberdrola SA	1,698,446	22,053,049	0.11%
Koninklijke Philips NV	226,161	5,717,934	0.03%	Industria de Diseno Textil SA	314,888	15,645,629	0.08%
NN Group NV	79,296	3,692,619	0.02%	Redeia Corp. SA	118,372	2,070,440	0.01%
OCI NV	29,372	717,417	0.00%	Repsol SA	360,489	5,692,927	0.03%
Prosus NV	418,678	14,924,365	0.08%	Telefonica SA	1,315,359	5,582,555	0.03%
Randstad NV	35,899	1,628,636	0.01%			127,638,336	0.65%
Universal Music Group NV	239,093	7,118,567	0.04%	Sweden 0.80% (31 December 2023: 0.91%)			
Wolters Kluwer NV	71,668	11,890,216	0.06%	Alfa Laval AB	84,252	3,692,220	0.02%
		256,904,570	1.31%	Assa Abloy AB Class B	299,691	8,478,350	0.04%
New Zealand 0.04% (31 December 2023: 0.05%)				Atlas Copco AB Class A	781,343	14,696,939	0.07%
Auckland International Airport Ltd.	378,685	1,760,635	0.01%	Atlas Copco AB Class B	442,475	7,150,913	0.04%
Fisher & Paykel Healthcare Corp., Ltd.	167,650	3,072,898	0.01%	Beijer Ref AB Class B	120,087	1,853,999	0.01%
Mercury NZ Ltd.	201,079	804,393	0.00%	Boliden AB	80,235	2,569,138	0.01%
Meridian Energy Ltd.	374,033	1,433,598	0.01%	Epiroc AB Class A	208,598	4,165,972	0.02%
Spark New Zealand Ltd.	557,798	1,413,959	0.01%	Epiroc AB Class B	107,840	1,973,465	0.01%
		8,485,483	0.04%	EQT AB	105,111	3,108,607	0.02%
Norway 0.15% (31 December 2023: 0.18%)				Essity AB Class B	181,219	4,644,184	0.02%
Aker BP A.S.A	92,768	2,371,585	0.01%	Evolution AB	53,410	5,567,850	0.03%
DNB Bank A.S.A	253,892	5,000,343	0.03%	Fastighets AB Balder Class B	211,414	1,449,726	0.01%
Equinor A.S.A	253,798	7,245,072	0.04%	Getinge AB Class B	60,437	1,027,524	0.00%
Gjensidige Forsikring A.S.A	64,020	1,147,219	0.01%	H&M Hennes & Mauritz AB Class B	168,811	2,672,392	0.01%
Kongsberg Gruppen A.S.A	24,846	2,030,150	0.01%				
Mowi A.S.A	133,388	2,226,161	0.01%				
Norsk Hydro A.S.A	388,288	2,425,090	0.01%				
Orkla A.S.A	205,155	1,671,491	0.01%				

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Hexagon AB Class B	628,793	7,104,217	0.04%	Schindler Holding AG (XSWX)	7,017	1,749,174	0.01%
Holmen AB Class B	24,262	955,799	0.00%	SGS SA	43,970	3,914,534	0.02%
Husqvarna AB Class B	93,108	746,784	0.00%	SIG Group AG	93,051	1,703,415	0.01%
Industrivarden AB Class A	33,031	1,124,717	0.01%	Sika AG	43,829	12,544,868	0.06%
Industrivarden AB Class C	48,313	1,631,388	0.01%	Sonova Holding AG	14,760	4,559,733	0.02%
Indutrade AB	87,334	2,239,799	0.01%	Straumann Holding AG	32,520	4,027,906	0.02%
Investment AB Latour Class B	46,426	1,254,662	0.01%	Swatch Group AG	9,552	1,956,427	0.01%
Investor AB Class B	483,531	13,250,052	0.07%	Swatch Group AG (XSWX)	7,939	324,239	0.00%
L E Lundbergforetagen AB Class B	21,455	1,061,587	0.01%	Swiss Life Holding AG	8,284	6,089,929	0.03%
Lifco AB Class B	71,510	1,964,969	0.01%	Swiss Prime Site AG	22,476	2,131,043	0.01%
Nibe Industrier AB Class B	434,838	1,845,255	0.01%	Swiss Re AG	86,753	10,764,477	0.06%
Saab AB Class B	96,080	2,313,497	0.01%	Swisscom AG	7,694	4,328,196	0.02%
Sagax AB Class B	62,862	1,609,807	0.01%	Temenos AG	17,505	1,207,779	0.01%
Sandvik AB	309,897	6,215,381	0.03%	UBS Group AG	957,734	28,190,590	0.14%
Securitas AB Class B	150,675	1,496,762	0.01%	VAT Group AG	7,779	4,409,774	0.02%
Skandinaviska Enskilda Banken AB Class A	462,983	6,841,876	0.03%	Zurich Insurance Group AG	42,278	22,541,053	0.12%
Skanska AB Class B	92,285	1,662,667	0.01%			466,236,826	2.38%
SKF AB Class B	103,022	2,070,129	0.01%	United Kingdom 3.80% (31 December 2023: 3.95%)			
Svenska Cellulosa AB SCA Class B	181,444	2,682,202	0.01%	3i Group plc	285,655	11,071,218	0.06%
Svenska Handelsbanken AB Class A	446,652	4,257,665	0.02%	Admiral Group plc	72,319	2,390,592	0.01%
Swedbank AB Class A	246,805	5,082,829	0.03%	Anglo American plc	372,272	11,774,137	0.06%
Swedish Orphan Biovitrum AB	61,052	1,634,941	0.01%	Antofagasta plc	115,709	3,086,249	0.02%
Tele2 AB Class B	146,527	1,476,311	0.01%	Ashtead Group plc	127,958	8,543,725	0.04%
Telefonaktiebolaget LM Ericsson Class B	821,843	5,106,350	0.03%	Associated British Foods plc	102,222	3,196,874	0.02%
Telia Co. AB	774,476	2,079,125	0.01%	AstraZeneca plc	451,695	70,551,232	0.36%
Trelleborg AB Class B	54,790	2,133,614	0.01%	Auto Trader Group plc	277,603	2,811,555	0.01%
Volvo AB Class A	58,374	1,523,538	0.01%	Aviva plc	791,024	4,765,683	0.02%
Volvo AB Class B	451,371	11,554,709	0.06%	BAE Systems plc	875,244	14,604,426	0.07%
Volvo Car AB Class B	249,641	772,835	0.00%	Barclays plc	4,420,190	11,672,417	0.06%
		156,744,746	0.80%	Barratt Developments plc	291,572	1,740,417	0.01%
Switzerland 2.38% (31 December 2023: 2.63%)				Berkeley Group Holdings plc	28,727	1,666,077	0.01%
ABB Ltd.	465,875	25,880,792	0.13%	BP plc	4,870,510	29,257,168	0.15%
Adecco Group AG	52,115	1,729,434	0.01%	British American Tobacco plc	579,029	17,786,398	0.09%
Alcon, Inc.	144,323	12,884,032	0.07%	BT Group plc	1,943,441	3,447,984	0.02%
Avolta AG	31,577	1,226,394	0.01%	Bunzl plc	92,944	3,536,464	0.02%
Bachem Holding AG Class B	9,493	871,019	0.00%	Burberry Group plc	97,343	1,080,144	0.01%
Baloise Holding AG	13,760	2,422,470	0.01%	Centrica plc	1,630,222	2,779,970	0.01%
Banque Cantonale Vaudoise	9,751	1,034,674	0.01%	Coca-Cola HBC AG	67,417	2,299,285	0.01%
Barry Callebaut AG	1,067	1,738,357	0.01%	Compass Group plc	493,758	13,481,845	0.07%
BKW AG	5,703	909,459	0.00%	CRH plc	201,135	15,081,102	0.08%
Chocoladefabriken Lindt & Spruengli AG	31	3,580,904	0.02%	Croda International plc	37,143	1,853,683	0.01%
Chocoladefabriken Lindt & Spruengli AG (XSWX)	289	3,373,704	0.02%	DCC plc	32,028	2,242,957	0.01%
Cie Financiere Richemont SA Class A	156,355	24,403,281	0.12%	Diageo plc	653,834	20,576,005	0.10%
Clariant AG	61,234	963,553	0.00%	Endeavour Mining plc	48,735	1,038,676	0.00%
EMS-Chemie Holding AG	2,123	1,740,028	0.01%	Entain plc	188,674	1,502,568	0.01%
Geberit AG	9,444	5,578,539	0.03%	Experian plc	265,219	12,357,806	0.06%
Givaudan SA	2,663	12,624,505	0.06%	Ferguson plc	58,446	11,318,068	0.06%
Helvetia Holding AG	11,323	1,530,987	0.01%	Flutter Entertainment plc	50,602	9,252,680	0.05%
Holcim AG	150,310	13,318,142	0.07%	Glencore plc	3,002,501	17,121,326	0.09%
Julius Baer Group Ltd.	60,297	3,368,472	0.02%	GSK plc	1,218,555	23,560,041	0.12%
Kuehne + Nagel International AG	14,274	4,104,609	0.02%	Haleon plc	2,052,351	8,369,460	0.04%
Logitech International SA	43,524	4,210,000	0.02%	Halma plc	110,608	3,783,518	0.02%
Lonza Group AG	21,463	11,713,171	0.06%	Hargreaves Lansdown plc	111,838	1,600,358	0.01%
Nestle SA	778,014	79,411,801	0.41%	Hikma Pharmaceuticals plc	52,054	1,244,306	0.01%
Novartis AG	574,494	61,483,517	0.31%	HSBC Holdings plc	5,492,701	47,485,387	0.24%
Partners Group Holding AG	6,761	8,682,611	0.04%	Imperial Brands plc	242,965	6,216,353	0.03%
Roche Holding AG	203,890	56,610,900	0.29%	Informa plc	380,341	4,114,593	0.02%
Roche Holding AG (XSWX)	9,892	3,014,055	0.02%	InterContinental Hotels Group plc	48,246	5,077,842	0.03%
Sandoz Group AG	119,261	4,318,666	0.02%	Intertek Group plc	47,938	2,905,089	0.01%
Schindler Holding AG	12,200	3,065,613	0.02%	J Sainsbury plc	501,102	1,615,280	0.01%
				JD Sports Fashion plc	717,570	1,083,961	0.01%
				Kingfisher plc	543,419	1,709,097	0.01%
				Land Securities Group plc REIT	220,043	1,723,179	0.01%
				Legal & General Group plc	1,737,478	4,985,705	0.03%
				Lloyds Banking Group plc	18,508,341	12,807,186	0.07%
				London Stock Exchange Group plc	129,539	15,392,523	0.08%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
M&G plc	703,197	1,813,379	0.01%	American Financial Group, Inc.	21,105	2,596,337	0.01%
Melrose Industries plc	397,434	2,780,261	0.01%	American Homes 4 Rent REIT Class A	95,448	3,546,848	0.02%
Mondi plc	133,132	2,555,516	0.01%	American International Group, Inc.	193,981	14,401,149	0.07%
National Grid plc	1,386,293	15,466,797	0.08%	American Tower Corp. REIT	135,847	26,405,940	0.13%
NatWest Group plc	1,803,893	7,109,979	0.04%	American Water Works Co., Inc.	57,291	7,399,706	0.04%
Next plc	33,472	3,823,308	0.02%	Ameriprise Financial, Inc.	29,548	12,622,610	0.06%
Pearson plc	185,334	2,321,253	0.01%	AMETEK, Inc.	66,226	11,040,536	0.06%
Persimmon plc	97,011	1,657,979	0.01%	Amgen, Inc.	155,955	48,728,140	0.25%
Phoenix Group Holdings plc	203,274	1,340,039	0.01%	Amphenol Corp. Class A	348,338	23,467,531	0.12%
Prudential plc	811,966	7,373,702	0.04%	Analog Devices, Inc.	143,931	32,853,690	0.17%
Reckitt Benckiser Group plc	203,883	11,035,934	0.06%	Annaly Capital Management, Inc. REIT	146,090	2,784,475	0.01%
RELX plc	545,985	25,115,636	0.13%	ANSYS, Inc.	25,654	8,247,761	0.04%
Rentokil Initial plc	739,965	4,314,017	0.02%	Aon plc Class A	58,050	17,042,319	0.09%
Rio Tinto plc	326,395	21,459,113	0.11%	APA Corp.	110,340	3,248,410	0.02%
Rolls-Royce Holdings plc	2,442,274	14,102,688	0.07%	Apollo Global Management, Inc.	114,805	13,555,026	0.07%
Sage Group plc	286,395	3,940,717	0.02%	Apple, Inc.	4,272,572	899,889,115	4.59%
Schroders plc	207,314	953,395	0.00%	Applied Materials, Inc.	242,168	57,149,226	0.29%
Segro plc REIT	369,508	4,195,448	0.02%	AppLovin Corp. Class A	52,101	4,335,845	0.02%
Severn Trent plc	81,418	2,449,508	0.01%	Aptiv plc	76,810	5,408,960	0.03%
Shell plc	1,864,064	66,779,334	0.34%	Arch Capital Group Ltd.	107,793	10,875,236	0.06%
Smith & Nephew plc	276,098	3,422,446	0.02%	Archer-Daniels-Midland Co.	149,366	9,029,175	0.05%
Smiths Group plc	105,848	2,281,332	0.01%	Ares Management Corp. Class A	51,749	6,897,107	0.04%
Spirax-Sarco Engineering plc	21,857	2,342,976	0.01%	Arista Networks, Inc.	77,223	27,065,117	0.14%
SSE plc	318,746	7,210,375	0.04%	Arthur J Gallagher & Co.	62,286	16,151,383	0.08%
Standard Chartered plc	667,219	6,038,970	0.03%	Aspen Technology, Inc.	8,764	1,740,793	0.01%
Taylor Wimpey plc	900,856	1,618,764	0.01%	Assurant, Inc.	15,108	2,511,705	0.01%
Tesco plc	2,071,786	8,013,971	0.04%	AT&T, Inc.	2,081,375	39,775,076	0.20%
Unilever plc	729,137	40,047,954	0.20%	Atlassian Corp. Class A	46,281	8,186,183	0.04%
United Utilities Group plc	198,100	2,460,609	0.01%	Atmos Energy Corp.	43,044	5,021,083	0.03%
Vodafone Group plc	6,707,751	5,915,137	0.03%	Autodesk, Inc.	61,831	15,300,081	0.08%
Whitbread plc	52,874	1,988,431	0.01%	Automatic Data Processing, Inc.	119,607	28,548,995	0.15%
Wise plc Class A	181,258	1,561,509	0.01%	AutoZone, Inc.	4,987	14,781,967	0.08%
WPP plc	311,591	2,853,282	0.01%	AvalonBay Communities, Inc. REIT	41,820	8,652,140	0.04%
		743,906,368	3.80%	Avantor, Inc.	205,954	4,366,225	0.02%
United States 70.72% (31 December 2023: 68.49%)				Avery Dennison Corp.	22,417	4,901,477	0.03%
3M Co.	159,757	16,325,568	0.08%	Axon Enterprise, Inc.	21,497	6,325,277	0.03%
A O Smith Corp.	36,011	2,944,980	0.02%	Baker Hughes Co. Class A	293,440	10,320,285	0.05%
Abbott Laboratories	505,419	52,518,088	0.27%	Ball Corp.	91,471	5,490,089	0.03%
AbbVie, Inc.	515,566	88,429,880	0.45%	Bank of America Corp.	2,068,241	82,253,945	0.42%
Accenture plc Class A	183,155	55,571,059	0.28%	Bank of New York Mellon Corp.	220,915	13,230,599	0.07%
Adobe, Inc.	130,417	72,451,860	0.37%	Bath & Body Works, Inc.	61,900	2,417,195	0.01%
Advanced Micro Devices, Inc.	470,608	76,337,324	0.39%	Baxter International, Inc.	153,409	5,131,531	0.03%
AECOM	38,833	3,422,741	0.02%	Becton Dickinson & Co.	83,834	19,592,844	0.10%
AES Corp.	211,402	3,714,333	0.02%	Bentley Systems, Inc. Class B	47,802	2,359,507	0.01%
Aflac, Inc.	161,373	14,412,223	0.07%	Berkshire Hathaway, Inc. Class B	382,469	155,588,389	0.79%
Agilent Technologies, Inc.	84,363	10,935,976	0.06%	Best Buy Co., Inc.	56,162	4,733,895	0.02%
Air Products & Chemicals, Inc.	64,517	16,648,612	0.08%	Biogen, Inc.	42,772	9,915,405	0.05%
Airbnb, Inc. Class A	129,384	19,618,496	0.10%	BioMarin Pharmaceutical, Inc.	55,064	4,533,419	0.02%
Akamai Technologies, Inc.	43,957	3,959,647	0.02%	Bio-Rad Laboratories, Inc. Class A	6,571	1,794,606	0.01%
Albemarle Corp.	34,504	3,295,822	0.02%	Bio-Techne Corp.	45,982	3,294,610	0.02%
Albertsons Cos, Inc. Class A	103,446	2,043,058	0.01%	BlackRock, Inc. Class A	43,300	34,090,956	0.17%
Alexandria Real Estate Equities, Inc. REIT	44,409	5,194,521	0.03%	Blackstone, Inc.	207,876	25,735,049	0.13%
Align Technology, Inc.	21,197	5,117,592	0.03%	Block, Inc. Class A	165,610	10,680,189	0.05%
Alliegon plc	25,288	2,987,777	0.02%	Boeing Co.	168,578	30,682,882	0.16%
Alliant Energy Corp.	79,238	4,033,214	0.02%	Booking Holdings, Inc.	9,967	39,484,270	0.20%
Allstate Corp.	75,328	12,026,868	0.06%	Booz Allen Hamilton Holding Corp. Class A	38,538	5,930,998	0.03%
Ally Financial, Inc.	80,395	3,189,270	0.02%	Boston Properties, Inc. REIT	42,820	2,635,999	0.01%
Alnylam Pharmaceuticals, Inc.	36,386	8,841,798	0.05%	Boston Scientific Corp.	428,500	32,998,785	0.17%
Alphabet, Inc. Class A	1,715,939	312,558,289	1.60%				
Alphabet, Inc. Class C	1,486,398	272,635,121	1.39%				
Altria Group, Inc.	501,213	22,830,252	0.12%				
Amazon.com, Inc.	2,726,532	526,902,309	2.69%				
Amcor plc	417,695	4,085,057	0.02%				
Ameren Corp.	76,395	5,432,448	0.03%				
American Electric Power Co., Inc.	151,902	13,327,881	0.07%				
American Express Co.	168,157	38,936,753	0.20%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Bristol-Myers Squibb Co.	584,809	24,287,118	0.12%	Constellation Brands, Inc.			
Broadcom, Inc.	128,221	205,862,662	1.05%	Class A	47,520	12,225,946	0.06%
Broadridge Financial Solutions, Inc.	34,171	6,731,687	0.03%	Constellation Energy Corp.	90,790	18,182,513	0.09%
Brown & Brown, Inc.	70,731	6,324,059	0.03%	Cooper Cos, Inc.	57,804	5,046,289	0.03%
Brown-Forman Corp. Class B	54,973	2,374,284	0.01%	Copart, Inc.	248,949	13,483,078	0.07%
Builders FirstSource, Inc.	36,418	5,040,615	0.03%	Corebridge Financial, Inc.	70,636	2,056,920	0.01%
Bunge Global SA	41,596	4,441,205	0.02%	Corning, Inc.	239,573	9,307,411	0.05%
Burlington Stores, Inc.	18,665	4,479,600	0.02%	Corpay, Inc.	19,846	5,287,173	0.03%
Cadence Design Systems, Inc.	79,421	24,441,813	0.12%	Corteva, Inc.	203,989	11,003,167	0.06%
Caesars Entertainment, Inc.	63,810	2,535,809	0.01%	CoStar Group, Inc.	116,440	8,632,862	0.04%
Camden Property Trust REIT	30,912	3,372,808	0.02%	Costco Wholesale Corp.	129,412	109,998,906	0.56%
Campbell Soup Co.	57,245	2,586,902	0.01%	Coterra Energy, Inc.	211,680	5,645,506	0.03%
Capital One Financial Corp.	109,925	15,219,116	0.08%	CrowdStrike Holdings, Inc. Class A	66,489	25,477,920	0.13%
Cardinal Health, Inc.	71,440	7,023,981	0.04%	Crown Castle, Inc. REIT	124,839	12,196,770	0.06%
Carlisle Cos, Inc.	14,165	5,739,800	0.03%	Crown Holdings, Inc.	35,050	2,607,369	0.01%
Carlyle Group, Inc.	63,192	2,537,159	0.01%	CSX Corp.	569,416	19,046,965	0.10%
CarMax, Inc.	45,931	3,368,580	0.02%	Cummins, Inc.	40,482	11,210,680	0.06%
Carnival Corp.	293,555	5,495,350	0.03%	CVS Health Corp.	365,103	21,562,983	0.11%
Carrier Global Corp.	234,047	14,763,685	0.08%	Danaher Corp.	205,220	51,274,217	0.26%
Catalent, Inc.	53,369	3,000,939	0.02%	Darden Restaurants, Inc.	35,005	5,296,957	0.03%
Caterpillar, Inc.	145,528	48,475,377	0.25%	Datadog, Inc. Class A	78,575	10,190,392	0.05%
Cboe Global Markets, Inc.	30,704	5,221,522	0.03%	DaVita, Inc.	14,799	2,050,697	0.01%
CBRE Group, Inc. Class A	89,034	7,933,820	0.04%	Dayforce, Inc.	43,131	2,139,298	0.01%
CDW Corp.	39,370	8,812,581	0.04%	Deckers Outdoor Corp.	7,552	7,309,958	0.04%
Celanese Corp. Class A	31,686	4,274,125	0.02%	Deere & Co.	76,586	28,614,827	0.15%
Celsius Holdings, Inc.	45,062	2,572,590	0.01%	Dell Technologies, Inc. Class C	78,100	10,770,771	0.05%
Cencora, Inc.	51,198	11,534,909	0.06%	Delta Air Lines, Inc.	52,275	2,479,926	0.01%
Centene Corp.	156,520	10,377,276	0.05%	Devon Energy Corp.	188,613	8,940,256	0.05%
CenterPoint Energy, Inc.	182,702	5,660,108	0.03%	Dexcom, Inc.	111,062	12,592,210	0.06%
CF Industries Holdings, Inc.	55,513	4,114,624	0.02%	Diamondback Energy, Inc.	49,713	9,952,045	0.05%
CH Robinson Worldwide, Inc.	33,671	2,967,088	0.02%	Dick's Sporting Goods, Inc.	17,447	3,748,488	0.02%
Charles River Laboratories International, Inc.	14,900	3,078,042	0.02%	Digital Realty Trust, Inc. REIT	90,117	13,702,290	0.07%
Charles Schwab Corp.	439,442	32,382,481	0.17%	Discover Financial Services	73,422	9,604,332	0.05%
Charter Communications, Inc. Class A	28,035	8,381,344	0.04%	DocuSign, Inc. Class A	57,646	3,084,061	0.02%
Cheniere Energy, Inc.	66,417	11,611,684	0.06%	Dollar General Corp.	64,100	8,475,943	0.04%
Chesapeake Energy Corp.	35,092	2,884,211	0.01%	Dollar Tree, Inc.	60,500	6,459,585	0.03%
Chevron Corp.	511,160	79,955,647	0.41%	Dominion Energy, Inc.	241,308	11,824,092	0.06%
Chipotle Mexican Grill, Inc. Class A	399,016	24,998,352	0.13%	Domino's Pizza, Inc.	9,822	5,071,393	0.03%
Chord Energy Corp.	18,520	3,105,434	0.02%	DoorDash, Inc. Class A	83,063	9,035,593	0.05%
Chubb Ltd.	118,501	30,227,235	0.15%	Dover Corp.	40,780	7,358,751	0.04%
Church & Dwight Co., Inc.	69,164	7,170,923	0.04%	Dow, Inc.	201,147	10,670,848	0.05%
Cigna Group	82,662	27,325,577	0.14%	DR Horton, Inc.	86,325	12,165,782	0.06%
Cincinnati Financial Corp.	46,229	5,459,645	0.03%	DraftKings, Inc. Class A	121,426	4,634,830	0.02%
Cintas Corp.	26,398	18,485,463	0.09%	DTE Energy Co.	59,862	6,645,281	0.03%
Cisco Systems, Inc.	1,183,406	56,223,619	0.29%	Duke Energy Corp.	223,032	22,354,497	0.11%
Citigroup, Inc.	556,212	35,297,214	0.18%	DuPont de Nemours, Inc.	123,678	9,954,842	0.05%
Citizens Financial Group, Inc.	135,551	4,883,903	0.02%	Dynatrace, Inc.	75,785	3,390,621	0.02%
Cleveland-Cliffs, Inc.	147,304	2,267,009	0.01%	Eastman Chemical Co.	35,191	3,447,662	0.02%
Clorox Co.	36,289	4,952,360	0.03%	Eaton Corp. plc	116,572	36,551,151	0.19%
Cloudflare, Inc. Class A	86,427	7,158,748	0.04%	eBay, Inc.	152,882	8,212,821	0.04%
CME Group, Inc. Class A	103,881	20,423,005	0.10%	Ecolab, Inc.	74,219	17,664,122	0.09%
CMS Energy Corp.	84,784	5,047,191	0.03%	Edison International	116,025	8,331,755	0.04%
CNH Industrial NV	253,448	2,567,428	0.01%	Edwards Lifesciences Corp.	176,139	16,269,959	0.08%
Coca-Cola Co.	1,200,682	76,423,409	0.39%	Electronic Arts, Inc.	74,226	10,341,909	0.05%
Cognizant Technology Solutions Corp. Class A	145,085	9,865,780	0.05%	Elevance Health, Inc.	67,979	36,835,101	0.19%
Coinbase Global, Inc. Class A	53,222	11,827,525	0.06%	Eli Lilly & Co.	235,446	213,168,099	1.09%
Colgate-Palmolive Co.	226,792	22,007,896	0.11%	EMCOR Group, Inc.	13,012	4,750,421	0.02%
Comcast Corp. Class A	1,153,448	45,169,024	0.23%	Emerson Electric Co.	164,746	18,148,419	0.09%
Conagra Brands, Inc.	143,099	4,066,874	0.02%	Enphase Energy, Inc.	40,182	4,006,547	0.02%
Confluent, Inc. Class A	56,396	1,665,374	0.01%	Entegris, Inc.	43,739	5,922,261	0.03%
ConocoPhillips	342,569	39,183,042	0.20%	Energy Corp.	61,576	6,588,632	0.03%
Consolidated Edison, Inc.	103,300	9,237,086	0.05%	EOG Resources, Inc.	168,598	21,221,430	0.11%
				EPAM Systems, Inc.	17,107	3,217,998	0.02%
				EQT Corp.	115,203	4,260,207	0.02%
				Equifax, Inc.	36,295	8,800,086	0.04%
				Equinix, Inc. REIT	27,923	21,126,542	0.11%
				Equitable Holdings, Inc.	100,919	4,123,550	0.02%
				Equity LifeStyle Properties, Inc. REIT	55,540	3,617,320	0.02%

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Equity Residential REIT	102,197	7,086,340	0.04%	Hershey Co.	44,137	8,113,705	0.04%
Erie Indemnity Co. Class A	7,372	2,671,613	0.01%	Hess Corp.	79,610	11,744,067	0.06%
Essential Utilities, Inc.	76,867	2,869,445	0.01%	Hewlett Packard Enterprise Co.	372,639	7,888,768	0.04%
Essex Property Trust, Inc. REIT	18,518	5,040,600	0.03%	HF Sinclair Corp.	45,491	2,426,490	0.01%
Estee Lauder Cos, Inc. Class A	67,937	7,228,497	0.04%	Hilton Worldwide Holdings, Inc.	72,511	15,821,900	0.08%
Etsy, Inc.	35,953	2,120,508	0.01%	Hologic, Inc.	70,933	5,266,775	0.03%
Everest Group Ltd.	12,628	4,811,521	0.02%	Home Depot, Inc.	288,723	99,390,006	0.51%
Evergy, Inc.	67,140	3,556,406	0.02%	Honeywell International, Inc.	189,753	40,519,856	0.21%
Eversource Energy	102,694	5,823,777	0.03%	Hormel Foods Corp.	89,347	2,724,190	0.01%
Exact Sciences Corp.	56,733	2,396,969	0.01%	Host Hotels & Resorts, Inc. REIT	206,622	3,715,064	0.02%
Exelon Corp.	291,712	10,096,152	0.05%	Howmet Aerospace, Inc.	115,101	8,935,291	0.05%
Expedia Group, Inc.	37,543	4,730,043	0.02%	HP, Inc.	277,236	9,708,805	0.05%
Expeditors International of Washington, Inc.	42,662	5,323,791	0.03%	Hubbell, Inc. Class B	15,668	5,726,341	0.03%
Extra Space Storage, Inc. REIT	60,372	9,382,413	0.05%	HubSpot, Inc.	13,759	8,114,921	0.04%
Exxon Mobil Corp.	1,306,886	150,448,716	0.77%	Humana, Inc.	35,776	13,367,702	0.07%
F5, Inc.	17,652	3,040,204	0.02%	Huntington Bancshares, Inc.	441,058	5,813,144	0.03%
FactSet Research Systems, Inc.	11,146	4,550,577	0.02%	Huntington Ingalls Industries, Inc.	11,484	2,828,854	0.01%
Fair Isaac Corp.	7,283	10,841,911	0.06%	Hyatt Hotels Corp. Class A	12,076	1,834,586	0.01%
Fastenal Co.	163,454	10,271,449	0.05%	IDEX Corp.	22,078	4,442,094	0.02%
FedEx Corp.	68,903	20,659,876	0.11%	IDEXX Laboratories, Inc.	23,894	11,641,157	0.06%
Fidelity National Financial, Inc.	74,454	3,679,517	0.02%	Illinois Tool Works, Inc.	86,834	20,576,185	0.11%
Fidelity National Information Services, Inc.	170,483	12,847,599	0.07%	Illumina, Inc.	46,222	4,824,652	0.02%
Fifth Third Bancorp	200,623	7,320,733	0.04%	Incyte Corp.	46,030	2,790,339	0.01%
First Citizens BancShares, Inc. Class A	3,044	5,124,909	0.03%	Ingersoll Rand, Inc.	116,507	10,583,496	0.05%
First Solar, Inc.	29,936	6,749,371	0.03%	Insulet Corp.	19,717	3,978,891	0.02%
FirstEnergy Corp.	158,344	6,059,825	0.03%	Intel Corp.	1,238,911	38,369,074	0.20%
Fiserv, Inc.	171,395	25,544,711	0.13%	Intercontinental Exchange, Inc.	165,717	22,685,000	0.12%
Ford Motor Co.	1,145,100	14,359,554	0.07%	International Business Machines Corp.	267,484	46,261,358	0.24%
Fortinet, Inc.	187,018	11,271,575	0.06%	International Flavors & Fragrances, Inc.	74,682	7,110,473	0.04%
Fortive Corp.	102,370	7,585,617	0.04%	International Paper Co.	97,046	4,187,535	0.02%
Fortune Brands Innovations, Inc.	36,706	2,383,688	0.01%	Interpublic Group of Cos, Inc.	111,973	3,257,295	0.02%
Fox Corp. Class A	81,321	2,795,003	0.01%	Intuit, Inc.	81,548	53,594,161	0.27%
Fox Corp. Class B	31,403	1,005,524	0.01%	Intuitive Surgical, Inc.	103,220	45,917,417	0.23%
Franklin Resources, Inc.	88,416	1,976,098	0.01%	Invitation Homes, Inc. REIT	178,189	6,395,203	0.03%
Freeport-McMoRan, Inc.	416,440	20,238,984	0.10%	IQVIA Holdings, Inc.	52,349	11,068,673	0.06%
Gaming & Leisure Properties, Inc. REIT	79,329	3,586,464	0.02%	Iron Mountain, Inc. REIT	85,011	7,618,686	0.04%
Garmin Ltd.	44,914	7,317,389	0.04%	J M Smucker Co.	28,629	3,121,706	0.02%
Gartner, Inc.	22,396	10,057,148	0.05%	Jabil, Inc.	33,188	3,610,523	0.02%
GE HealthCare Technologies, Inc.	128,865	10,041,161	0.05%	Jack Henry & Associates, Inc.	20,898	3,469,486	0.02%
GE Vernova, Inc.	80,583	13,820,790	0.07%	Jacobs Solutions, Inc.	37,296	5,210,624	0.03%
Gen Digital, Inc.	167,928	4,194,841	0.02%	JB Hunt Transport Services, Inc.	24,489	3,918,240	0.02%
General Dynamics Corp.	67,018	19,444,603	0.10%	Johnson & Johnson	702,790	102,719,786	0.52%
General Electric Co.	318,586	50,645,616	0.26%	Johnson Controls International plc	196,691	13,074,051	0.07%
General Mills, Inc.	164,832	10,427,272	0.05%	JPMorgan Chase & Co.	836,885	169,268,360	0.86%
General Motors Co.	331,874	15,418,866	0.08%	Juniper Networks, Inc.	92,427	3,369,888	0.02%
Genuine Parts Co.	40,699	5,629,486	0.03%	Kellanova	75,584	4,359,685	0.02%
Gilead Sciences, Inc.	361,937	24,832,498	0.13%	Kenvue, Inc.	557,053	10,127,224	0.05%
Global Payments, Inc.	75,918	7,341,271	0.04%	Keurig Dr Pepper, Inc.	311,516	10,404,634	0.05%
GoDaddy, Inc. Class A	39,845	5,566,745	0.03%	KeyCorp	267,995	3,808,209	0.02%
Goldman Sachs Group, Inc.	94,565	42,773,641	0.22%	Keysight Technologies, Inc.	51,645	7,062,454	0.04%
Graco, Inc.	49,862	3,953,059	0.02%	Kimberly-Clark Corp.	97,833	13,520,521	0.07%
GRAIL, Inc.	385	5,917	0.00%	Kimco Realty Corp. REIT	197,810	3,849,383	0.02%
Halliburton Co.	261,161	8,822,019	0.05%	Kinder Morgan, Inc.	583,682	11,597,761	0.06%
Hartford Financial Services Group, Inc.	88,288	8,876,476	0.05%	KKR & Co., Inc.	182,379	19,193,566	0.10%
HCA Healthcare, Inc.	58,436	18,774,318	0.10%	KLA Corp.	39,295	32,399,120	0.17%
Healthpeak Properties, Inc. REIT	209,882	4,113,687	0.02%	Knight-Swift Transportation Holdings, Inc. Class A	47,615	2,376,941	0.01%
HEICO Corp.	10,704	2,393,521	0.01%	Kraft Heinz Co.	259,945	8,375,428	0.04%
HEICO Corp. Class A	24,369	4,325,985	0.02%	Kroger Co.	195,515	9,762,064	0.05%
Henry Schein, Inc.	38,580	2,472,978	0.01%	L3Harris Technologies, Inc.	54,620	12,266,560	0.06%

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Labcorp Holdings, Inc.	23,699	4,822,983	0.02%	Netflix, Inc.	126,097	85,100,343	0.43%
Lam Research Corp.	38,202	40,679,400	0.21%	Neurocrine Biosciences, Inc.	30,369	4,180,900	0.02%
Lamb Weston Holdings, Inc.	42,746	3,594,084	0.02%	Newmont Corp.	337,255	14,120,867	0.07%
Las Vegas Sands Corp.	103,418	4,576,246	0.02%	News Corp. Class A	114,046	3,144,248	0.02%
Lattice Semiconductor Corp.	39,849	2,310,843	0.01%	NextEra Energy, Inc.	597,148	42,284,050	0.22%
Leidos Holdings, Inc.	38,623	5,634,323	0.03%	NIKE, Inc. Class B	353,029	26,607,796	0.14%
Lennar Corp. Class A	72,583	10,878,014	0.06%	NiSource, Inc.	131,890	3,799,751	0.02%
Lennox International, Inc.	9,404	5,030,952	0.03%	Nordson Corp.	15,752	3,653,519	0.02%
Liberty Media Corp.-Liberty Formula One Class C	57,048	4,098,328	0.02%	Norfolk Southern Corp.	64,758	13,902,895	0.07%
Linde plc	140,626	61,708,095	0.32%	Northern Trust Corp.	61,576	5,171,152	0.03%
Live Nation Entertainment, Inc.	46,679	4,375,689	0.02%	Northrop Grumman Corp.	41,474	18,080,590	0.09%
LKQ Corp.	80,354	3,341,923	0.02%	NRG Energy, Inc.	60,027	4,673,702	0.02%
Lockheed Martin Corp.	62,910	29,385,261	0.15%	Nucor Corp.	70,963	11,217,831	0.06%
Loews Corp.	53,963	4,033,195	0.02%	NVIDIA Corp.	7,280,484	899,430,993	4.59%
Lowe's Cos, Inc.	166,636	36,736,573	0.19%	NVR, Inc.	933	7,080,126	0.04%
LPL Financial Holdings, Inc.	21,691	6,058,296	0.03%	NXP Semiconductors NV	75,226	20,242,564	0.10%
Lululemon Athletica, Inc.	34,280	10,239,436	0.05%	Occidental Petroleum Corp.	197,459	12,445,841	0.06%
LyondellBasell Industries NV Class A	75,768	7,247,967	0.04%	Okta, Inc. Class A	45,974	4,303,626	0.02%
M&T Bank Corp.	48,522	7,344,290	0.04%	Old Dominion Freight Line, Inc.	56,114	9,909,732	0.05%
Manhattan Associates, Inc.	18,952	4,675,079	0.02%	Omnicom Group, Inc.	55,007	4,934,128	0.03%
Marathon Oil Corp.	175,037	5,018,311	0.03%	ON Semiconductor Corp.	124,386	8,526,660	0.04%
Marathon Petroleum Corp.	106,067	18,400,503	0.09%	ONEOK, Inc.	168,181	13,715,161	0.07%
Markel Group, Inc.	3,684	5,804,731	0.03%	Oracle Corp.	480,244	67,810,453	0.35%
MarketAxess Holdings, Inc.	10,729	2,151,486	0.01%	O'Reilly Automotive, Inc.	17,055	18,011,103	0.09%
Marriott International, Inc. Class A	72,514	17,531,710	0.09%	Otis Worldwide Corp.	118,942	11,449,357	0.06%
Marsh & McLennan Cos, Inc.	143,243	30,184,165	0.15%	Ovintiv, Inc.	82,247	3,854,917	0.02%
Martin Marietta Materials, Inc.	17,713	9,596,903	0.05%	Owens Corning	25,906	4,500,390	0.02%
Marvell Technology, Inc.	249,924	17,469,688	0.09%	PACCAR, Inc.	150,368	15,478,882	0.08%
Masco Corp.	63,260	4,217,544	0.02%	Packaging Corp. of America	24,982	4,560,714	0.02%
Mastercard, Inc. Class A	243,262	107,317,464	0.55%	Palantir Technologies, Inc. Class A	560,097	14,187,257	0.07%
Match Group, Inc.	80,872	2,456,891	0.01%	Palo Alto Networks, Inc.	93,563	31,718,793	0.16%
McCormick & Co., Inc.	72,554	5,146,981	0.03%	Paramount Global Class B	150,192	1,560,495	0.01%
McDonald's Corp.	210,454	53,632,097	0.27%	Parker-Hannifin Corp.	37,052	18,741,272	0.10%
McKesson Corp.	37,945	22,161,398	0.11%	Paychex, Inc.	93,045	11,031,415	0.06%
Medtronic plc	385,218	30,320,509	0.15%	Paycom Software, Inc.	15,902	2,274,622	0.01%
MercadoLibre, Inc.	13,250	21,775,050	0.11%	Paylocity Holding Corp.	13,375	1,763,494	0.01%
Merck & Co., Inc.	738,986	91,486,467	0.47%	PayPal Holdings, Inc.	287,406	16,678,170	0.09%
Meta Platforms, Inc. Class A	638,041	321,713,033	1.64%	Pentair plc	47,743	3,660,456	0.02%
MetLife, Inc.	175,667	12,330,067	0.06%	PepsiCo, Inc.	401,427	66,207,355	0.34%
Mettler-Toledo International, Inc.	6,155	8,602,166	0.04%	Pfizer, Inc.	1,643,228	45,977,519	0.23%
MGM Resorts International	69,870	3,105,023	0.02%	PG&E Corp.	585,350	10,220,211	0.05%
Microchip Technology, Inc.	156,291	14,300,626	0.07%	Philip Morris International, Inc.	452,843	45,886,581	0.23%
Micro Technology, Inc.	322,615	42,433,551	0.22%	Phillips 66	123,840	17,482,493	0.09%
Microsoft Corp.	2,056,006	918,931,882	4.69%	Pinterest, Inc. Class A	177,970	7,843,138	0.04%
MicroStrategy, Inc. Class A	4,709	6,486,553	0.03%	PNC Financial Services Group, Inc.	115,221	17,914,561	0.09%
Mid-America Apartment Communities, Inc. REIT	32,878	4,688,732	0.02%	Pool Corp.	11,897	3,656,305	0.02%
Moderna, Inc.	96,695	11,482,531	0.06%	PPG Industries, Inc.	69,398	8,736,514	0.04%
Molina Healthcare, Inc.	16,949	5,038,938	0.03%	PPL Corp.	214,096	5,919,754	0.03%
Molson Coors Beverage Co. Class B	55,471	2,819,591	0.01%	Principal Financial Group, Inc.	66,260	5,198,097	0.03%
Mondelez International, Inc. Class A	389,689	25,501,248	0.13%	Procter & Gamble Co.	688,550	113,555,666	0.58%
MongoDB, Inc. Class A	21,127	5,280,905	0.03%	Progressive Corp.	170,731	35,462,536	0.18%
Monolithic Power Systems, Inc.	14,477	11,895,461	0.06%	Prologis, Inc. REIT	268,935	30,204,090	0.15%
Monster Beverage Corp.	210,492	10,514,075	0.05%	Prudential Financial, Inc.	106,329	12,460,695	0.06%
Moody's Corp.	47,825	20,130,977	0.10%	PTC, Inc.	34,858	6,332,653	0.03%
Morgan Stanley	357,086	34,705,188	0.18%	Public Service Enterprise Group, Inc.	143,855	10,602,113	0.05%
Mosaic Co.	95,466	2,758,967	0.01%	Public Storage REIT	45,689	13,142,441	0.07%
Motorola Solutions, Inc.	48,120	18,576,726	0.09%	PulteGroup, Inc.	62,730	6,906,573	0.04%
MSCI, Inc. Class A	22,698	10,934,761	0.06%	Pure Storage, Inc. Class A	91,864	5,898,587	0.03%
Nasdaq, Inc.	110,422	6,654,030	0.03%	Qorvo, Inc.	28,557	3,313,754	0.02%
NetApp, Inc.	59,990	7,726,712	0.04%	QUALCOMM, Inc.	325,249	64,783,096	0.33%
				Quanta Services, Inc.	41,989	10,668,985	0.05%
				Quest Diagnostics, Inc.	33,735	4,617,647	0.02%
				Raymond James Financial, Inc.	57,901	7,157,143	0.04%
				Realty Income Corp. REIT	251,226	13,269,757	0.07%
				Regency Centers Corp. REIT	50,242	3,125,052	0.02%

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Regeneron Pharmaceuticals, Inc.	31,386	32,987,628	0.17%	Thermo Fisher Scientific, Inc.	111,410	61,609,730	0.31%
Regions Financial Corp.	271,270	5,436,251	0.03%	TJX Cos, Inc.	330,830	36,424,383	0.19%
Reliance, Inc.	15,852	4,527,331	0.02%	T-Mobile US, Inc.	153,811	27,098,422	0.14%
Repligen Corp.	15,470	1,950,148	0.01%	Toast, Inc. Class A	99,680	2,568,754	0.01%
Republic Services, Inc. Class A	63,810	12,400,835	0.06%	Toro Co.	30,449	2,847,286	0.01%
ResMed, Inc.	43,001	8,231,251	0.04%	Tractor Supply Co.	31,859	8,601,930	0.04%
Revvity, Inc.	33,993	3,564,506	0.02%	Trade Desk, Inc. Class A	130,660	12,761,562	0.07%
Rivian Automotive, Inc. Class A	218,479	2,931,988	0.01%	Tradeweb Markets, Inc. Class A	32,646	3,460,476	0.02%
Robinhood Markets, Inc. Class A	155,860	3,539,581	0.02%	Trane Technologies plc	66,116	21,747,536	0.11%
ROBLOX Corp. Class A	142,043	5,285,420	0.03%	TransDigm Group, Inc.	16,023	20,471,145	0.10%
Rockwell Automation, Inc.	32,894	9,055,060	0.05%	TransUnion	57,177	4,240,246	0.02%
Roku, Inc. Class A	35,114	2,104,382	0.01%	Travelers Cos, Inc.	65,695	13,358,421	0.07%
Rollins, Inc.	80,248	3,915,300	0.02%	Trimble, Inc.	67,389	3,768,393	0.02%
Roper Technologies, Inc.	30,874	17,402,439	0.09%	Truist Financial Corp.	385,177	14,964,126	0.08%
Ross Stores, Inc.	97,285	14,137,456	0.07%	Twilio, Inc. Class A	51,249	2,911,456	0.01%
Royal Caribbean Cruises Ltd.	71,565	11,409,608	0.06%	Tyler Technologies, Inc.	12,337	6,202,797	0.03%
Royalty Pharma plc Class A	107,644	2,838,572	0.01%	Tyson Foods, Inc. Class A	84,499	4,828,273	0.02%
RPM International, Inc.	37,437	4,031,216	0.02%	Uber Technologies, Inc.	545,682	39,660,168	0.20%
RTX Corp.	388,206	38,972,000	0.20%	UDR, Inc. REIT	92,036	3,787,281	0.02%
S&P Global, Inc.	93,509	41,705,014	0.21%	U-Haul Holding Co.	29,970	1,798,799	0.01%
Salesforce, Inc.	282,441	72,615,581	0.37%	UiPath, Inc. Class A	134,845	1,709,835	0.01%
Samsara, Inc. Class A	61,663	2,078,043	0.01%	Ultra Beauty, Inc.	14,300	5,517,941	0.03%
SBA Communications Corp. REIT Class A	31,280	6,140,264	0.03%	Union Pacific Corp.	177,261	40,107,074	0.20%
Schlumberger NV	413,715	19,519,074	0.10%	United Parcel Service, Inc. Class B	211,140	28,894,509	0.15%
Seagate Technology Holdings plc	58,503	6,041,605	0.03%	United Rentals, Inc.	19,656	12,712,125	0.06%
SEI Investments Co.	30,740	1,988,571	0.01%	United Therapeutics Corp.	12,300	3,918,165	0.02%
Sempra	181,387	13,796,295	0.07%	UnitedHealth Group, Inc.	268,648	136,811,680	0.70%
ServiceNow, Inc.	59,688	46,954,759	0.24%	Unity Software, Inc.	71,264	1,158,753	0.01%
Sherwin-Williams Co.	70,373	21,001,414	0.11%	Universal Health Services, Inc. Class B	17,844	3,299,891	0.02%
Simon Property Group, Inc. REIT	94,109	14,285,746	0.07%	US Bancorp	451,132	17,909,940	0.09%
Skyworks Solutions, Inc.	46,616	4,968,333	0.03%	Valero Energy Corp.	96,361	15,105,550	0.08%
Snap, Inc. Class A	307,905	5,114,302	0.03%	Veeva Systems, Inc. Class A	43,485	7,958,190	0.04%
Snap-on, Inc.	16,153	4,222,233	0.02%	Ventas, Inc. REIT	117,810	6,038,941	0.03%
Snowflake, Inc. Class A	86,232	11,649,081	0.06%	Veralto Corp.	71,192	6,796,700	0.03%
Solventum Corp.	41,129	2,174,902	0.01%	VeriSign, Inc.	25,910	4,606,798	0.02%
Southern Co.	316,377	24,541,364	0.13%	Verisk Analytics, Inc. Class A	42,236	11,384,714	0.06%
Southwest Airlines Co.	39,148	1,120,024	0.01%	Verizon Communications, Inc.	1,223,832	50,470,832	0.26%
SS&C Technologies Holdings, Inc.	63,530	3,981,425	0.02%	Vertex Pharmaceuticals, Inc.	75,248	35,270,243	0.18%
Stanley Black & Decker, Inc.	44,264	3,536,251	0.02%	Vertiv Holdings Co. Class A	105,919	9,169,408	0.05%
Starbucks Corp.	329,832	25,677,421	0.13%	Viatis, Inc.	344,122	3,658,017	0.02%
State Street Corp.	91,170	6,746,580	0.03%	VICI Properties, Inc. REIT Class A	303,670	8,697,109	0.04%
Steel Dynamics, Inc.	44,634	5,780,103	0.03%	Visa, Inc. Class A	461,757	121,197,360	0.62%
STERIS plc	28,829	6,329,119	0.03%	Vistra Corp.	102,172	8,784,749	0.04%
Stryker Corp.	99,755	33,941,639	0.17%	Vulcan Materials Co.	38,490	9,571,693	0.05%
Sun Communities, Inc. REIT	36,574	4,401,315	0.02%	Walgreens Boots Alliance, Inc.	213,128	2,577,783	0.01%
Super Micro Computer, Inc.	15,142	12,406,598	0.06%	Walmart, Inc.	1,294,522	87,652,085	0.45%
Synchrony Financial	120,758	5,698,570	0.03%	Walt Disney Co.	534,218	53,042,505	0.27%
Synopsys, Inc.	44,421	26,433,160	0.13%	Warner Bros Discovery, Inc.	673,526	5,011,033	0.03%
Sysco Corp.	146,019	10,424,296	0.05%	Waste Management, Inc.	116,409	24,834,696	0.13%
T Rowe Price Group, Inc.	63,478	7,319,648	0.04%	Waters Corp.	17,398	5,047,508	0.03%
Take-Two Interactive Software, Inc.	47,363	7,364,473	0.04%	Watsco, Inc.	10,041	4,651,393	0.02%
Targa Resources Corp.	61,438	7,911,986	0.04%	WEC Energy Group, Inc.	89,733	7,040,451	0.04%
Target Corp.	133,484	19,760,971	0.10%	Wells Fargo & Co.	1,031,654	61,269,931	0.31%
TE Connectivity Ltd.	89,538	13,469,201	0.07%	Welltower, Inc. REIT	164,939	17,194,891	0.09%
Teledyne Technologies, Inc.	13,744	5,332,397	0.03%	West Pharmaceutical Services, Inc.	20,631	6,795,645	0.03%
Teleflex, Inc.	13,592	2,858,805	0.01%	Western Digital Corp.	94,609	7,168,524	0.04%
Teradyne, Inc.	43,640	6,471,376	0.03%	Westinghouse Air Brake Technologies Corp.	51,692	8,169,921	0.04%
Tesla, Inc.	834,669	165,164,302	0.84%	Westlake Corp.	10,286	1,489,619	0.01%
Texas Instruments, Inc.	265,437	51,635,460	0.26%	Westrock Co.	75,421	3,790,659	0.02%
Texas Pacific Land Corp.	5,262	3,863,729	0.02%	Weyerhaeuser Co. REIT	213,684	6,066,489	0.03%
Textron, Inc.	56,358	4,838,898	0.02%	Williams Cos, Inc.	352,080	14,963,400	0.08%
				Williams-Sonoma, Inc.	18,504	5,224,974	0.03%
				Willis Towers Watson plc	30,122	7,896,181	0.04%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Workday, Inc. Class A	62,134	13,890,677	0.07%	Zoom Video Communications, Inc. Class A	71,330	4,222,023	0.02%
WP Carey, Inc. REIT	62,741	3,453,892	0.02%	Zscaler, Inc.	25,975	4,992,135	0.03%
WR Berkley Corp.	62,593	4,918,558	0.03%			13,854,930,075	70.72%
WW Grainger, Inc.	12,931	11,666,865	0.06%	Total Equities		19,276,477,888	98.40%
Wynn Resorts Ltd.	28,763	2,574,288	0.01%	Total Transferable Securities		19,276,477,888	98.40%
Xcel Energy, Inc.	162,075	8,656,426	0.04%				
Xylem, Inc.	70,418	9,550,793	0.05%				
Yum! Brands, Inc.	82,317	10,903,710	0.06%				
Zebra Technologies Corp. Class A	14,769	4,562,587	0.02%				
Zillow Group, Inc. Class C	46,236	2,144,888	0.01%				
Zimmer Biomet Holdings, Inc.	60,551	6,571,600	0.03%				
Zoetis, Inc. Class A	133,200	23,091,552	0.12%				

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (31 December 2023: 0.03%)				
Futures (0.01%) (31 December 2023: 0.03%)				
TOPIX Index September 2024	113	¥3,181,100,177	(32,545)	(0.00%)
FTSE 100 Index September 2024	247	£20,339,123	(70,135)	(0.00%)
Euro Stoxx 50 Index September 2024	615	€30,388,367	(100,174)	(0.00%)
S&P 500 E-mini September 2024	842	\$233,296,445	(841,295)	(0.01%)
			(1,044,149)	(0.01%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(1,044,149)	(0.01%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.09%) (31 December 2023: 0.05%)							
Forward Currency Exchange Contracts 0.00% (31 December 2023: 0.01%)							
USD	7,662,104	JPY	(1,200,540,000)	BNP Paribas	18/9/2024	107,650	0.00%
USD	4,060,797	EUR	(3,726,750)	State Street Bank & Trust Co.	18/9/2024	51,310	0.00%
USD	2,112,500	JPY	(327,840,000)	State Street Bank & Trust Co.	18/9/2024	49,552	0.00%
USD	2,826,860	GBP	(2,200,230)	State Street Bank & Trust Co.	18/9/2024	43,922	0.00%
USD	2,074,331	JPY	(323,220,000)	UBS AG	18/9/2024	40,454	0.00%
EUR	10,441,905	USD	(11,199,299)	BNP Paribas	18/9/2024	34,801	0.00%
USD	8,792,905	GBP	(6,927,480)	UBS AG	18/9/2024	30,753	0.00%
USD	1,902,582	JPY	(300,025,000)	BNP Paribas	18/9/2024	14,661	0.00%
GBP	10,162,579	USD	(12,840,205)	HSBC Bank	18/9/2024	13,829	0.00%
USD	2,408,973	GBP	(1,893,935)	JPMorgan Chase Bank	18/9/2024	13,448	0.00%
EUR	19,530,580	USD	(21,000,080)	State Street Bank & Trust Co.	18/9/2024	12,224	0.00%
USD	11,037,423	EUR	(10,252,320)	BNP Paribas	18/9/2024	7,291	0.00%
USD	1,892,106	GBP	(1,490,400)	UBS AG	18/9/2024	6,989	0.00%
USD	3,862,945	JPY	(612,810,000)	JPMorgan Chase Bank	18/9/2024	6,809	0.00%
USD	1,690,165	EUR	(1,567,360)	JPMorgan Chase Bank	18/9/2024	3,894	0.00%
USD	630,847	GBP	(495,750)	JPMorgan Chase Bank	18/9/2024	3,803	0.00%
USD	3,024,577	EUR	(2,807,840)	BNP Paribas	18/9/2024	3,715	0.00%
USD	2,667,907	EUR	(2,476,500)	BNP Paribas	18/9/2024	3,523	0.00%
USD	1,241,743	GBP	(979,740)	State Street Bank & Trust Co.	18/9/2024	2,529	0.00%
EUR	799,520	USD	(858,943)	State Street Bank & Trust Co.	18/9/2024	1,234	0.00%
JPY	446,960,000	USD	(2,811,547)	State Street Bank & Trust Co.	18/9/2024	970	0.00%
EUR	3,752,880	USD	(4,037,014)	State Street Bank & Trust Co.	18/9/2024	585	0.00%
USD	212,426	EUR	(196,960)	UBS AG	18/9/2024	523	0.00%
GBP	2,548,200	USD	(3,223,101)	Toronto-Dominion Bank	18/9/2024	(36)	(0.00%)
GBP	417,275	USD	(529,070)	State Street Bank & Trust Co.	18/9/2024	(1,284)	(0.00%)
GBP	492,270	USD	(624,596)	BNP Paribas	18/9/2024	(1,953)	(0.00%)
JPY	82,110,000	USD	(520,659)	State Street Bank & Trust Co.	18/9/2024	(3,978)	(0.00%)
USD	1,906,466	EUR	(1,775,880)	State Street Bank & Trust Co.	18/9/2024	(4,145)	(0.00%)
USD	4,187,685	GBP	(3,315,400)	UBS AG	18/9/2024	(5,765)	(0.00%)
JPY	54,980,000	USD	(353,092)	UBS AG	18/9/2024	(7,128)	(0.00%)
GBP	12,819,275	USD	(16,224,959)	State Street Bank & Trust Co.	18/9/2024	(10,631)	(0.00%)
USD	5,543,735	EUR	(5,169,840)	JPMorgan Chase Bank	18/9/2024	(18,324)	(0.00%)
JPY	2,300,000,000	USD	(14,494,993)	BNP Paribas	18/9/2024	(22,135)	(0.00%)
GBP	4,871,136	USD	(6,185,585)	JPMorgan Chase Bank	18/9/2024	(24,378)	(0.00%)
JPY	138,653,239	USD	(897,138)	Barclays Bank plc	18/9/2024	(24,656)	(0.00%)
EUR	5,087,000	USD	(5,503,498)	Toronto-Dominion Bank	18/9/2024	(30,563)	(0.00%)
GBP	3,146,780	USD	(4,019,624)	UBS AG	18/9/2024	(39,452)	(0.00%)
EUR	11,510,948	USD	(12,438,393)	Citibank NA	18/9/2024	(54,145)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
JPY	2,691,215,249	USD	(17,082,341)	State Street Bank & Trust Co.	18/9/2024	(147,743)	(0.00%)
						58,153	0.00%
Hedge Share Class Level Forward Currency Exchange Contracts (0.09%) (31 December 2023: 0.04%)							
EUR	87,929,674	JPY	(14,957,066,088)	BNP Paribas	2/7/2024	1,256,784	0.00%
EUR	92,464,621	JPY	(15,832,273,178)	State Street Bank & Trust Co.	2/8/2024	344,679	0.00%
EUR	3,461,139	JPY	(584,105,371)	BNP Paribas	2/7/2024	78,337	0.00%
EUR	591,199,220	USD	(634,540,035)	State Street Bank & Trust Co.	2/8/2024	33,560	0.00%
EUR	591,198,119	USD	(634,540,035)	Bank of America	2/8/2024	32,377	0.00%
EUR	1,711,582	JPY	(291,101,719)	BNP Paribas	2/7/2024	24,731	0.00%
EUR	1,443,124	GBP	(1,218,342)	BNP Paribas	2/7/2024	6,563	0.00%
EUR	90,002,636	USD	(96,599,514)	JPMorgan Chase Bank	2/8/2024	6,324	0.00%
HKD	2,301,960	EUR	(270,926)	BNP Paribas	3/7/2024	4,474	0.00%
EUR	531,123	SEK	(5,983,756)	BNP Paribas	2/7/2024	4,204	0.00%
EUR	61,636,490	GBP	(52,324,881)	State Street Bank & Trust Co.	2/8/2024	1,996	0.00%
EUR	14,721,857	DKK	(109,774,423)	Toronto-Dominion Bank	2/7/2024	1,890	0.00%
EUR	1,832,236	CHF	(1,763,075)	BNP Paribas	2/7/2024	1,675	0.00%
GBP	181,146	EUR	(212,221)	BNP Paribas	2/7/2024	1,538	0.00%
EUR	2,362,718	NOK	(26,950,853)	Toronto-Dominion Bank	2/7/2024	1,053	0.00%
GBP	52,324,881	EUR	(61,714,785)	State Street Bank & Trust Co.	2/7/2024	1,002	0.00%
SGD	120,536	EUR	(82,153)	BNP Paribas	2/7/2024	892	0.00%
CAD	71,064,905	EUR	(48,457,199)	Toronto-Dominion Bank	2/7/2024	716	0.00%
EUR	1,420,969	ILS	(5,736,217)	Citibank NA	2/8/2024	533	0.00%
AUD	49,180,785	EUR	(30,646,053)	Toronto-Dominion Bank	2/7/2024	471	0.00%
EUR	40,142	NZD	(70,136)	BNP Paribas	2/7/2024	285	0.00%
NZD	78,255	EUR	(44,236)	BNP Paribas	2/7/2024	275	0.00%
EUR	1,398,855	ILS	(5,647,068)	BNP Paribas	2/7/2024	214	0.00%
EUR	48,420,517	CAD	(71,064,905)	Toronto-Dominion Bank	2/8/2024	97	0.00%
EUR	471,790	DKK	(3,517,828)	BNP Paribas	2/7/2024	76	0.00%
EUR	723,734	NZD	(1,274,791)	Toronto-Dominion Bank	2/8/2024	41	0.00%
SGD	6,825,022	EUR	(4,698,810)	Toronto-Dominion Bank	2/7/2024	35	0.00%
EUR	2,218,052	AUD	(3,561,745)	State Street Bank & Trust Co.	2/8/2024	23	0.00%
EUR	2,449,883	NOK	(27,975,596)	Toronto-Dominion Bank	2/8/2024	22	0.00%
EUR	37,618	NOK	(429,090)	BNP Paribas	2/7/2024	17	0.00%
EUR	17,228,054	USD	(18,464,166)	Brown Brothers Harriman & Co.	2/7/2024	9	0.00%
NOK	27,975,596	EUR	(2,451,527)	Toronto-Dominion Bank	2/7/2024	8	0.00%
EUR	3,003,691	CAD	(4,408,403)	Toronto-Dominion Bank	2/8/2024	4	0.00%
NZD	1,274,791	EUR	(724,787)	Toronto-Dominion Bank	2/7/2024	3	0.00%
EUR	50,760	NZD	(89,412)	State Street Bank & Trust Co.	2/8/2024	2	0.00%
EUR	148,188	NOK	(1,692,207)	JPMorgan Chase Bank	2/8/2024	(1)	(0.00%)
EUR	60,381	ILS	(243,847)	JPMorgan Chase Bank	2/8/2024	(4)	(0.00%)
EUR	122,116	HKD	(1,022,382)	State Street Bank & Trust Co.	2/8/2024	(5)	(0.00%)
EUR	480,780	SEK	(5,456,581)	JPMorgan Chase Bank	2/8/2024	(10)	(0.00%)
EUR	397,167	SGD	(576,882)	JPMorgan Chase Bank	2/8/2024	(10)	(0.00%)
DKK	122,651,183	EUR	(16,446,799)	Toronto-Dominion Bank	2/7/2024	(10)	(0.00%)
EUR	22,069	ILS	(89,149)	BNP Paribas	2/7/2024	(12)	(0.00%)
EUR	3,719,898	GBP	(3,158,041)	UBS AG	2/8/2024	(30)	(0.00%)
EUR	1,041,605	DKK	(7,765,378)	JPMorgan Chase Bank	2/8/2024	(32)	(0.00%)
SEK	154,940,231	EUR	(13,651,122)	Toronto-Dominion Bank	2/7/2024	(67)	(0.00%)
EUR	104,464	SGD	(151,859)	BNP Paribas	2/7/2024	(94)	(0.00%)
HKD	61,597,565	EUR	(7,361,438)	Toronto-Dominion Bank	3/7/2024	(100)	(0.00%)
EUR	2,028,294	CHF	(1,948,529)	State Street Bank & Trust Co.	5/8/2024	(172)	(0.00%)
EUR	1,254,812	DKK	(9,358,933)	BNP Paribas	2/7/2024	(177)	(0.00%)
EUR	4,698,778	SGD	(6,825,022)	Toronto-Dominion Bank	2/8/2024	(183)	(0.00%)
EUR	13,651,881	SEK	(154,940,231)	Toronto-Dominion Bank	2/8/2024	(193)	(0.00%)
EUR	51,994	NOK	(595,654)	BNP Paribas	2/7/2024	(218)	(0.00%)
EUR	30,626,453	AUD	(49,180,785)	Toronto-Dominion Bank	2/8/2024	(253)	(0.00%)
USD	634,540,035	EUR	(592,059,748)	Bank of America	2/7/2024	(284)	(0.00%)
USD	634,540,035	EUR	(592,059,748)	State Street Bank & Trust Co.	2/7/2024	(284)	(0.00%)
EUR	7,357,239	HKD	(61,597,565)	Toronto-Dominion Bank	2/8/2024	(447)	(0.00%)
ILS	5,736,217	EUR	(1,421,263)	Citibank NA	2/7/2024	(565)	(0.00%)
EUR	16,451,562	DKK	(122,651,183)	Toronto-Dominion Bank	2/8/2024	(704)	(0.00%)
EUR	7,179,980	JPY	(1,233,828,534)	State Street Bank & Trust Co.	2/8/2024	(941)	(0.00%)
CHF	39,046,763	EUR	(40,544,897)	Toronto-Dominion Bank	2/7/2024	(1,127)	(0.00%)
EUR	504,284	SEK	(5,756,740)	BNP Paribas	2/7/2024	(3,125)	(0.00%)
EUR	40,644,964	CHF	(39,046,763)	Toronto-Dominion Bank	5/8/2024	(3,671)	(0.00%)
EUR	725,187	NZD	(1,282,910)	State Street Bank & Trust Co.	2/7/2024	(4,522)	(0.00%)
EUR	448,000	AUD	(731,608)	BNP Paribas	2/7/2024	(8,460)	(0.00%)
EUR	996,077	CAD	(1,476,400)	BNP Paribas	2/7/2024	(11,418)	(0.00%)
EUR	1,139,577	CAD	(1,687,543)	Toronto-Dominion Bank	2/7/2024	(11,926)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	1,195,613	AUD	(1,940,078)	BNP Paribas	2/7/2024	(14,282)	(0.00%)
EUR	1,004,411	CHF	(981,761)	BNP Paribas	2/7/2024	(16,067)	(0.00%)
EUR	4,630,228	SGD	(6,793,698)	Toronto-Dominion Bank	2/7/2024	(50,425)	(0.00%)
EUR	12,543,890	SEK	(143,199,735)	Toronto-Dominion Bank	2/7/2024	(77,990)	(0.00%)
EUR	7,520,347	HKD	(63,899,525)	Toronto-Dominion Bank	3/7/2024	(124,433)	(0.00%)
JPY	15,832,273,178	EUR	(92,163,304)	State Street Bank & Trust Co.	2/7/2024	(353,380)	(0.00%)
EUR	27,586,931	USD	(29,985,496)	BNP Paribas	2/7/2024	(419,189)	(0.00%)
EUR	68,122,252	USD	(73,430,338)	UBS AG	2/7/2024	(420,282)	(0.00%)
EUR	60,085,317	GBP	(51,287,685)	Toronto-Dominion Bank	2/7/2024	(436,267)	(0.00%)
EUR	45,854,273	CAD	(67,900,962)	Toronto-Dominion Bank	2/7/2024	(478,171)	(0.00%)
EUR	28,479,777	AUD	(46,509,100)	State Street Bank & Trust Co.	2/7/2024	(537,892)	(0.00%)
EUR	37,139,269	CHF	(36,301,927)	Toronto-Dominion Bank	2/7/2024	(594,287)	(0.01%)
EUR	536,216,166	USD	(582,832,119)	BNP Paribas	2/7/2024	(8,142,185)	(0.04%)
EUR	536,216,166	USD	(582,832,119)	Toronto-Dominion Bank	2/7/2024	(8,142,185)	(0.04%)
						(18,051,170)	(0.09%)
Total OTC Financial Derivative Instruments						(17,993,017)	(0.09%)
Total Investments						19,257,440,722	98.30%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						333,288,788	1.70%
Net Assets						19,590,729,510	100.00%
						US Dollars (\$)	% of Total Assets
Analysis of Total Assets							
(a)	Transferable securities admitted to an official stock exchange listing					19,163,879,391	96.93%
(b)	Transferable securities dealt in on another regulated market					111,774,833	0.57%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					823,664	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					—	0.00%
(e)	Total OTC Financial Derivative Instruments					2,259,379	0.01%
(f)	Other assets					492,653,421	2.49%
Total Assets						19,771,390,688	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	19,276,477,888	16,471,894,146
Financial Derivative Instruments	17	2,259,379	20,047,775
Cash		256,581,700	271,730,961
Unrealised Appreciation on Spot Currency Contracts		30,529	11,816
Receivables:			
Interest and Dividends		19,590,638	18,002,194
Capital Shares Issued		109,293,883	21,318,862
Investments Sold		75,773,403	697,162
Margin Cash Due from Broker		12,013,268	9,153,583
Cash Collateral		19,370,000	2,041,327
Other Receivables		—	2,047
Total Current Assets		19,771,390,688	16,814,899,873
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	21,296,545	6,125,301
Bank Overdraft		43,804	1,879
Payables and Other Liabilities:			
Investments Purchased		—	89
Income Distribution Payable		3,132,420	1,543,840
Capital Shares Redeemed		153,666,713	22,841,543
Management Fees Payable	12	2,521,696	2,327,907
Total Current Liabilities		180,661,178	32,840,559
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		19,590,729,510	16,782,059,314

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
US (\$) Equivalent	\$4,001,329,477	\$3,817,185,463	\$2,879,946,455
Net Assets	€3,733,640,535	€3,455,561,077	€2,698,474,117
Number of Shares Outstanding	78,982,140	84,191,194	78,594,028
Net Asset Value Per Share¹	€47.27	€41.04	€34.33
Investor EUR			
US (\$) Equivalent	\$702,288,960	\$568,611,544	\$410,043,906
Net Assets	€655,305,829	€514,743,635	€384,206,055
Number of Shares Outstanding	14,057,099	12,717,285	11,347,252
Net Asset Value Per Share¹	€46.62	€40.48	€33.86
Institutional Plus EUR Acc			
US (\$) Equivalent	\$2,373,490,659	\$2,088,868,178	\$1,071,477,165
Net Assets	€2,214,704,134	€1,890,977,434	€1,003,960,817
Number of Shares Outstanding	6,611,636	6,504,004	4,130,838
Net Asset Value Per Share¹	€334.97	€290.74	€243.04
EUR Hedged Acc			
US (\$) Equivalent	\$1,882,735,319	\$1,442,004,959	\$956,474,664
Net Assets	€1,756,780,326	€1,305,395,365	€896,204,900
Number of Shares Outstanding	52,634,025	44,167,354	36,691,166
Net Asset Value Per Share¹	€33.38	€29.56	€24.43
Institutional Plus GBP Acc			
US (\$) Equivalent	\$17,152,464	\$11,669,021	\$5,295,696
Net Assets	£13,569,314	£9,153,609	£4,402,441
Number of Shares Outstanding	67,697	51,478	28,927
Net Asset Value Per Share¹	£200.44	£177.82	£152.19
USD Acc			
Net Assets	\$9,080,918,317	\$7,403,658,995	\$5,597,642,932
Number of Shares Outstanding	178,417,133	162,536,910	152,052,119
Net Asset Value Per Share¹	\$50.90	\$45.55	\$36.81
USD Dist			
Net Assets	\$205,298,445	\$226,477,570	\$109,971,544
Number of Shares Outstanding	1,246,988	1,524,511	901,552
Net Asset Value Per Share¹	\$164.64	\$148.56	\$121.98
Investor USD			
Net Assets	\$274,658,351	\$251,236,167	\$269,647,018
Number of Shares Outstanding	5,496,046	5,617,440	7,459,911
Net Asset Value Per Share¹	\$49.97	\$44.72	\$36.15
Institutional Plus USD Acc			
Net Assets	\$604,505,302	\$649,510,675	\$921,910,239
Number of Shares Outstanding	2,312,996	2,777,853	4,881,994
Net Asset Value Per Share¹	\$261.35	\$233.82	\$188.84
Institutional Plus USD Dist			
Net Assets	\$448,352,216	\$322,836,742	\$186,485,479
Number of Shares Outstanding	2,397,633	1,913,281	1,346,029
Net Asset Value Per Share¹	\$187.00	\$168.73	\$138.54

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		5,907,556	3,313,734
Dividend Income		206,623,037	170,371,186
Securities Lending Income		1,680,668	1,589,623
Net Gain on Financial Instruments		1,847,447,118	1,782,952,682
Total Investment Income		2,061,658,379	1,958,227,225
Expenses			
Management Fees	12	15,224,101	11,217,918
Transaction Fees and Commissions		736,776	373,627
Other Expenses		3,872	2,893
Total Expenses		15,964,749	11,594,438
Finance Costs			
Interest Expense		5,459	13,409
Distribution	6	5,654,375	3,068,244
Total Finance Costs		5,659,834	3,081,653
Net Investment Income		2,040,033,796	1,943,551,134
Taxation	5	(37,038,268)	(30,433,496)
Net Increase in Net Assets		2,002,995,528	1,913,117,638

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	2,002,995,528	1,913,117,638
Capital Transactions		
Subscriptions	4,045,896,363	2,500,167,427
Redemptions	(3,240,221,695)	(2,029,903,509)
Total Capital Transactions	805,674,668	470,263,918
Total Increase for the Period	2,808,670,196	2,383,381,556
Net Assets		
Beginning of Period	16,782,059,314	12,408,895,098
End of Period	19,590,729,510	14,792,276,654

Vanguard Japan Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The fund seeks to track the performance of the MSCI Japan Index, which emphasises stocks of companies located in Japan.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- The global stock rally that began in late 2023 continued into the first quarter of 2024, with a number of major market indices reaching record highs. Labour markets and consumer spending continued on solid footing, and investors remained enthusiastic about the potential for AI-driven economic growth.
- Market sentiment soured mid-period amid slow or stalled progress on inflation and strong economic data from some markets, including the United States. This dampened expectations that central banks might soon begin cutting rates. Stocks resumed their upward trajectory, however, with support from the tech sector.
- Global stocks posted strong gains for the period.
- In this environment, the fund's benchmark index returned 9.53% for the six months. Eight of the 11 sectors had positive returns, with financials and industrials contributing most to performance.

Benchmark returns in the commentary above are in euros.

Benchmark: MSCI Japan Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Acc	9.44%	7.77%	7.97%
Benchmark	9.53	7.92	8.16
Tracking Difference*	-0.09		
Investor EUR	9.44%	7.76%	7.94%
Benchmark	9.53	7.92	8.16
Tracking Difference*	-0.09		
Institutional Plus EUR Acc	9.46%	7.81%	8.01%
Benchmark	9.53	7.92	8.16
Tracking Difference*	-0.07		
GBP Acc	7.07%	6.61%	8.59%
Benchmark	7.17	6.76	8.78
Tracking Difference*	-0.10		
GBP Dist	7.07%	6.61%	8.60%
Benchmark	7.17	6.76	8.78
Tracking Difference*	-0.10		
Institutional Plus GBP Acc	7.10%	6.65%	8.55%
Benchmark	7.17	6.76	8.69
Tracking Difference*	-0.07		
Institutional Plus GBP Dist	7.10%	6.65%	8.55%
Benchmark	7.17	6.76	8.69
Tracking Difference*	-0.07		
JPY Acc	21.15%	15.35%	8.82%
Benchmark	21.25	15.52	9.00
Tracking Difference*	-0.10		
Investor JPY	21.15%	15.35%	10.31%
Benchmark	21.25	15.52	10.53
Tracking Difference*	-0.10		

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
Institutional Plus JPY Acc	21.17%	15.40%	10.39%
Benchmark	21.25	15.52	10.53
Tracking Difference*	-0.08		
USD Acc	6.18%	6.47%	5.36%
Benchmark	6.27	6.62	5.54
Tracking Difference*	-0.09		
Investor USD	6.18%	6.46%	5.33%
Benchmark	6.27	6.62	5.54
Tracking Difference*	-0.09		
Institutional Plus USD Acc	6.20%	6.51%	5.92%
Benchmark	6.27	6.62	6.05
Tracking Difference*	-0.07		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014; JPY Acc, 10 March 2015; Institutional Plus USD Acc, 8 September 2016.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
SCREEN Holdings Co., Ltd.	86,800	9,988,970	Toyota Motor Corp.	808,400	16,479,305
Asics Corp.	166,200	8,480,567	Mitsubishi UFJ Financial Group, Inc.	1,140,700	10,450,781
Toyota Motor Corp.	255,600	5,039,900	Sony Group Corp.	96,100	8,222,135
Tokio Marine Holdings, Inc.	122,200	3,844,708	Tokyo Electron Ltd.	36,100	7,293,174
Recruit Holdings Co., Ltd.	79,700	3,659,124	Keyence Corp.	14,900	6,387,564
Tokyo Electron Ltd.	11,500	2,366,004	Mitsubishi Corp.	331,300	6,055,394
Mitsubishi UFJ Financial Group, Inc.	220,100	2,084,883	Shin-Etsu Chemical Co., Ltd.	151,300	5,807,298
Hitachi Ltd.	22,400	2,078,907	Hitachi Ltd.	70,700	5,330,759
Keyence Corp.	4,800	1,980,823	Sumitomo Mitsui Financial Group, Inc.	101,400	5,163,315
Renesas Electronics Corp.	101,700	1,693,105	MISUMI Group, Inc.	305,593	4,820,530
Central Japan Railway Co.	72,800	1,643,991	Honda Motor Co., Ltd.	432,700	4,557,402
Lasertec Corp.	6,700	1,579,169	Recruit Holdings Co., Ltd.	110,300	4,186,060
Panasonic Holdings Corp.	181,100	1,463,947	Japan Metropolitan Fund Invest REIT	7,488	4,078,080
Suzuki Motor Corp.	58,900	1,456,309	Nintendo Co., Ltd.	79,400	4,075,358
Daiichi Sankyo Co., Ltd.	44,900	1,431,303	KDX Realty Investment Corp. REIT Class A	4,516	4,031,007
SoftBank Group Corp.	25,200	1,397,061	Daiichi Sankyo Co., Ltd.	141,200	3,997,560
Sony Group Corp.	17,800	1,359,607	Mitsui & Co., Ltd.	98,900	3,873,168
Ajinomoto Co., Inc.	38,900	1,313,269	GLP J-Reit REIT	5,038	3,859,175
Nintendo Co., Ltd.	25,400	1,289,982	Daiwa House Investment Corp. REIT Class A	2,514	3,805,512
Shin-Etsu Chemical Co., Ltd.	35,700	1,248,563	SoftBank Group Corp.	78,700	3,722,361
ITOCHU Corp.	28,500	1,215,458	ITOCHU Corp.	90,800	3,705,587
			Tokio Marine Holdings, Inc.	137,300	3,564,776
			Tosoh Corp.	279,672	3,513,873

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

Financial Statements

Statement of Investments

30 June 2024

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 97.34% (31 December 2023: 99.33%)				Equities 97.34% (31 December 2023: 99.33%)			
Communication Services 6.71% (31 December 2023: 7.11%)				Energy 0.89% (31 December 2023: 0.81%)			
Capcom Co., Ltd.	353,900	6,226,033	0.17%	Suntory Beverage & Food Ltd.	144,153	4,771,885	0.13%
Dentsu Group, Inc.	206,765	4,860,848	0.13%	Unicharm Corp.	415,206	12,444,015	0.34%
KDDI Corp.	1,539,085	37,976,814	1.02%	Yakult Honsha Co., Ltd.	261,780	4,367,765	0.12%
Konami Group Corp.	103,887	6,977,956	0.19%			188,179,617	5.08%
LY Corp.	2,728,603	6,155,123	0.17%	Financials 14.56% (31 December 2023: 12.16%)			
Nexon Co., Ltd.	343,902	5,934,445	0.16%	Chiba Bank Ltd.	550,036	4,568,699	0.12%
Nintendo Co., Ltd.	1,068,310	53,018,386	1.43%	Concordia Financial Group Ltd.	1,074,900	5,899,422	0.16%
Nippon Telegraph & Telephone Corp.	30,725,650	27,053,988	0.73%	Dai-ichi Life Holdings, Inc.	930,308	23,192,716	0.63%
SoftBank Corp.	2,933,676	33,428,941	0.90%	Daiwa Securities Group, Inc.	1,373,348	9,774,254	0.26%
SoftBank Group Corp.	1,058,022	63,762,991	1.72%	Japan Exchange Group, Inc.	510,402	11,107,943	0.30%
Toho Co., Ltd.	116,579	3,180,871	0.09%	Japan Post Bank Co., Ltd.	1,487,304	13,108,678	0.35%
		248,576,396	6.71%	Japan Post Holdings Co., Ltd.	2,140,555	19,803,662	0.53%
Consumer Discretionary 17.68% (31 December 2023: 18.89%)				Japan Post Insurance Co., Ltd.	199,077	3,603,905	0.10%
Aisin Corp.	150,291	4,570,579	0.12%	Mitsubishi HC Capital, Inc.	823,776	5,074,486	0.14%
Asics Corp.	664,800	9,489,887	0.26%	Mitsubishi UFJ Financial Group, Inc.	11,416,037	114,490,327	3.09%
Bandai Namco Holdings, Inc.	616,786	11,233,694	0.30%	Mizuho Financial Group, Inc.	2,479,848	48,301,897	1.30%
Bridgestone Corp.	587,159	21,531,221	0.58%	MS&AD Insurance Group Holdings, Inc.	1,322,374	27,421,347	0.74%
Denso Corp.	1,944,664	28,177,045	0.76%	Nomura Holdings, Inc.	3,088,063	16,514,883	0.45%
Fast Retailing Co., Ltd.	179,982	42,343,374	1.14%	ORIX Corp.	1,186,596	24,447,490	0.66%
Honda Motor Co., Ltd.	4,614,541	46,037,888	1.24%	Resona Holdings, Inc.	2,171,073	13,405,361	0.36%
Isuzu Motors Ltd.	597,164	7,381,345	0.20%	SBI Holdings, Inc.	280,998	6,628,814	0.18%
Koito Manufacturing Co., Ltd.	202,766	2,609,822	0.07%	Shizuoka Financial Group, Inc.	447,682	4,009,363	0.11%
Mazda Motor Corp.	581,011	5,243,876	0.14%	Sompo Holdings, Inc.	916,217	18,255,071	0.49%
McDonald's Holdings Co. Japan Ltd.	90,000	3,309,712	0.09%	Sumitomo Mitsui Financial Group, Inc.	1,286,663	80,042,482	2.16%
Nissan Motor Co., Ltd.	2,420,588	7,664,651	0.21%	Sumitomo Mitsui Trust Holdings, Inc.	673,472	14,336,530	0.39%
Nitori Holdings Co., Ltd.	82,598	8,139,943	0.22%	T&D Holdings, Inc.	505,269	8,231,055	0.22%
Oriental Land Co., Ltd.	1,121,960	29,168,068	0.79%	Tokio Marine Holdings, Inc.	1,931,793	67,287,135	1.82%
Pan Pacific International Holdings Corp.	392,640	8,572,403	0.23%			539,505,520	14.56%
Panasonic Holdings Corp.	2,397,626	18,315,790	0.49%	Health Care 7.45% (31 December 2023: 8.22%)			
Rakuten Group, Inc.	1,548,937	7,456,207	0.20%	Astellas Pharma, Inc.	1,861,567	17,168,574	0.46%
Sekisui Chemical Co., Ltd.	389,497	5,029,070	0.14%	Chugai Pharmaceutical Co., Ltd.	690,673	22,899,349	0.62%
Sekisui House Ltd.	613,366	12,676,342	0.34%	Daiichi Sankyo Co., Ltd.	1,901,848	60,937,960	1.64%
Shimano, Inc.	78,549	11,319,783	0.31%	Eisai Co., Ltd.	259,565	9,924,800	0.27%
Sony Group Corp.	1,283,866	101,576,327	2.74%	Hoya Corp.	360,836	39,149,481	1.06%
Subaru Corp.	620,292	12,268,995	0.33%	Kyowa Kirin Co., Ltd.	275,480	4,390,219	0.12%
Sumitomo Electric Industries Ltd.	734,772	10,665,596	0.29%	M3, Inc.	452,020	4,020,683	0.11%
Suzuki Motor Corp.	1,616,188	17,352,287	0.47%	Olympus Corp.	1,187,136	17,858,508	0.48%
Toyota Motor Corp.	10,903,270	208,070,783	5.62%	Ono Pharmaceutical Co., Ltd.	381,572	4,861,454	0.13%
Yamaha Motor Co., Ltd.	920,727	7,952,140	0.21%	Otsuka Holdings Co., Ltd.	430,319	16,898,090	0.46%
Zensho Holdings Co., Ltd.	98,298	3,506,535	0.10%	Shionogi & Co., Ltd.	259,720	9,456,185	0.26%
ZOZO, Inc.	137,188	3,205,266	0.09%	Sysmex Corp.	519,659	7,809,879	0.21%
		654,868,629	17.68%	Takeda Pharmaceutical Co., Ltd.	1,627,371	39,381,233	1.06%
Consumer Staples 5.08% (31 December 2023: 5.80%)				Terumo Corp.	1,379,556	21,229,268	0.57%
Aeon Co., Ltd.	672,574	13,416,236	0.36%			275,985,683	7.45%
Ajinomoto Co., Inc.	482,628	15,791,633	0.43%	Industrials 22.39% (31 December 2023: 21.99%)			
Asahi Group Holdings Ltd.	495,300	16,303,942	0.44%	AGC, Inc.	200,713	6,060,914	0.16%
Japan Tobacco, Inc.	1,233,675	31,113,490	0.84%	ANA Holdings, Inc.	166,612	2,869,776	0.08%
Kao Corp.	479,018	18,126,929	0.49%	Central Japan Railway Co.	794,675	16,008,579	0.43%
Kikkoman Corp.	700,625	7,573,096	0.20%	Dai Nippon Printing Co., Ltd.	214,921	6,746,757	0.18%
Kirin Holdings Co., Ltd.	800,125	9,620,897	0.26%	Daifuku Co., Ltd.	310,800	5,426,327	0.15%
Kobe Bussan Co., Ltd.	152,700	3,174,428	0.08%				
MatsukiyoCocokara & Co.	350,090	4,690,835	0.13%				
MEIJI Holdings Co., Ltd.	239,664	4,822,426	0.13%				
Nissin Foods Holdings Co., Ltd.	204,700	4,846,735	0.13%				
Seven & i Holdings Co., Ltd.	2,301,512	26,165,422	0.71%				
Shiseido Co., Ltd.	411,460	10,949,883	0.29%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Daikin Industries Ltd.	271,221	35,192,307	0.95%	Otsuka Corp.	232,580	4,169,940	0.11%
East Japan Railway Co.	933,596	14,428,897	0.39%	Renesas Electronics Corp.	1,538,978	26,860,435	0.73%
FANUC Corp.	979,945	25,061,106	0.68%	Ricoh Co., Ltd.	568,744	4,537,701	0.12%
Fuji Electric Co., Ltd.	131,058	6,957,256	0.19%	Rohm Co., Ltd.	336,340	4,194,454	0.11%
Hankyu Hanshin Holdings, Inc.	233,741	5,794,659	0.16%	SCREEN Holdings Co., Ltd.	83,900	7,056,485	0.19%
Hikari Tsushin, Inc.	18,388	3,196,003	0.09%	SCSK Corp.	161,400	3,007,964	0.08%
Hitachi Construction Machinery Co., Ltd.	112,021	2,799,198	0.08%	Seiko Epson Corp.	293,877	4,259,810	0.11%
Hitachi Ltd.	4,766,170	99,552,251	2.69%	Shimadzu Corp.	245,495	5,731,482	0.15%
Hoshizaki Corp.	112,786	3,337,752	0.09%	SUMCO Corp.	357,300	4,798,840	0.13%
ITOCHU Corp.	1,221,990	55,669,457	1.50%	TDK Corp.	399,788	22,876,273	0.62%
Japan Airlines Co., Ltd.	149,241	2,197,474	0.06%	TIS, Inc.	216,800	3,920,973	0.11%
Kajima Corp.	437,212	7,053,905	0.19%	Tokyo Electron Ltd.	484,908	98,161,958	2.65%
Kawasaki Kisen Kaisha Ltd.	401,300	5,446,825	0.15%	Trend Micro, Inc.	136,635	5,176,069	0.14%
Keisei Electric Railway Co., Ltd.	131,934	3,961,042	0.11%	Yokogawa Electric Corp.	232,992	5,257,134	0.14%
Kintetsu Group Holdings Co., Ltd.	185,209	3,762,155	0.10%			554,646,349	14.97%
Komatsu Ltd.	951,117	25,769,278	0.70%	Materials 4.07% (31 December 2023: 5.06%)			
Kubota Corp.	1,028,100	13,417,646	0.36%	Asahi Kasei Corp.	1,294,887	7,739,953	0.21%
Makita Corp.	231,785	5,877,923	0.16%	JFE Holdings, Inc.	593,924	7,976,899	0.22%
Marubeni Corp.	1,464,787	25,280,920	0.68%	Mitsubishi Chemical Group Corp.	1,401,575	7,260,639	0.20%
MINEBEA MITSUMI, Inc.	374,874	7,164,719	0.19%	Mitsui Chemicals, Inc.	173,891	4,478,355	0.12%
Mitsubishi Corp.	3,437,028	62,759,031	1.69%	Nippon Paint Holdings Co., Ltd.	968,023	5,884,444	0.16%
Mitsubishi Electric Corp.	1,986,729	29,587,449	0.80%	Nippon Sanso Holdings Corp.	176,754	4,879,141	0.13%
Mitsubishi Heavy Industries Ltd.	3,294,670	32,927,263	0.89%	Nippon Steel Corp.	878,695	17,334,177	0.47%
Mitsui & Co., Ltd.	2,645,218	56,018,534	1.51%	Nissan Chemical Corp.	128,335	3,794,182	0.10%
Mitsui OSK Lines Ltd.	354,300	9,901,395	0.27%	Nitto Denko Corp.	147,689	10,888,101	0.29%
MonotaRO Co., Ltd.	258,800	2,838,666	0.08%	Shin-Etsu Chemical Co., Ltd.	1,852,345	67,023,281	1.81%
Nidec Corp.	429,218	17,888,056	0.48%	Sumitomo Metal Mining Co., Ltd.	255,403	7,226,470	0.19%
Nippon Express Holdings, Inc.	75,409	3,243,342	0.09%	Toray Industries, Inc.	1,435,044	6,338,603	0.17%
Nippon Yusen KK	472,289	12,826,190	0.35%			150,824,245	4.07%
Obayashi Corp.	671,026	7,441,932	0.20%	Real Estate 2.41% (31 December 2023: 3.22%)			
Recruit Holdings Co., Ltd.	1,526,736	76,220,920	2.06%	Daito Trust Construction Co., Ltd.	59,760	5,748,897	0.15%
Secom Co., Ltd.	215,984	11,897,794	0.32%	Daiwa House Industry Co., Ltd.	576,150	13,624,944	0.37%
SG Holdings Co., Ltd.	325,100	2,795,568	0.07%	Hulic Co., Ltd.	399,494	3,300,891	0.09%
SMC Corp.	58,883	26,073,571	0.70%	Japan Real Estate Investment Corp. REIT	1,303	3,839,428	0.10%
Sumitomo Corp.	1,068,540	24,897,231	0.67%	Mitsubishi Estate Co., Ltd.	1,157,149	16,914,075	0.46%
Taisei Corp.	171,632	5,924,431	0.16%	Mitsui Fudosan Co., Ltd.	2,744,898	23,380,758	0.63%
Tokyu Corp.	510,646	5,248,583	0.14%	Nippon Building Fund, Inc. REIT	1,563	5,104,178	0.14%
TOPPAN Holdings, Inc.	235,020	6,043,117	0.16%	Nippon Prologis, Inc. REIT	2,361	3,437,385	0.09%
TOTO Ltd.	144,388	3,180,860	0.09%	Nomura Real Estate Holdings, Inc.	113,579	2,655,640	0.07%
Toyota Industries Corp.	150,683	11,856,117	0.32%	Nomura Real Estate Master Fund, Inc. REIT	4,104	3,396,955	0.09%
Toyota Tsusho Corp.	655,236	11,903,589	0.32%	Sumitomo Realty & Development Co., Ltd.	294,512	8,064,834	0.22%
West Japan Railway Co.	453,330	7,875,347	0.21%			89,467,985	2.41%
Yamato Holdings Co., Ltd.	257,626	2,642,732	0.07%	Utilities 1.13% (31 December 2023: 1.15%)			
Yaskawa Electric Corp.	247,340	8,288,103	0.22%	Chubu Electric Power Co., Inc.	665,240	7,335,317	0.20%
		829,312,947	22.39%	Kansai Electric Power Co., Inc.	723,833	11,344,417	0.31%
Information Technology 14.97% (31 December 2023: 14.92%)				Osaka Gas Co., Ltd.	379,270	7,794,317	0.21%
Advantest Corp.	787,900	29,363,152	0.79%	Tokyo Electric Power Co. Holdings, Inc.	1,574,766	7,912,116	0.21%
Brother Industries Ltd.	240,377	3,947,219	0.11%	Tokyo Gas Co., Ltd.	371,743	7,449,880	0.20%
Canon, Inc.	1,028,647	25,978,449	0.70%			41,836,047	1.13%
Disco Corp.	94,737	33,542,281	0.91%	Total Equities		3,606,312,479	97.34%
FUJIFILM Holdings Corp.	1,151,145	25,119,284	0.68%	Total Transferable Securities		3,606,312,479	97.34%
Fujitsu Ltd.	1,810,490	26,432,472	0.71%				
Hamamatsu Photonics KK	143,151	3,577,079	0.10%				
Ibiden Co., Ltd.	114,900	4,364,024	0.12%				
Keyence Corp.	200,066	81,870,745	2.21%				
Kyocera Corp.	1,321,304	14,190,082	0.38%				
Lasertec Corp.	82,400	17,249,342	0.47%				
Murata Manufacturing Co., Ltd.	1,772,386	34,152,018	0.92%				
NEC Corp.	252,517	19,399,968	0.52%				
Nomura Research Institute Ltd.	388,649	10,191,791	0.28%				
NTT Data Group Corp.	650,398	8,910,817	0.24%				
Obic Co., Ltd.	66,747	8,029,693	0.22%				
Omron Corp.	178,921	5,738,077	0.15%				
Oracle Corp. Japan	40,077	2,580,338	0.07%				

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets			
Financial Derivative Instruments Dealt in on a Regulated Market 0.04% (31 December 2023: 0.01%)							
Futures 0.04% (31 December 2023: 0.01%)							
TOPIX Index September 2024	601	¥16,677,410,032	1,239,518	0.04%			
Total Financial Derivative Instruments Dealt in on a Regulated Market			1,239,518	0.04%			
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
OTC Financial Derivative Instruments (0.05%) (31 December 2023: 0.00%)							
Forward Currency Exchange Contracts (0.05%) (31 December 2023: 0.00%)							
USD	2,665,954	JPY	(412,800,000)	JPMorgan Chase Bank	18/9/2024	63,565	0.00%
USD	5,969,834	JPY	(947,070,000)	UBS AG	18/9/2024	9,614	0.00%
USD	3,849,868	JPY	(610,923,605)	UBS AG	18/9/2024	5,203	0.00%
JPY	167,610,000	USD	(1,054,337)	JPMorgan Chase Bank	18/9/2024	333	0.00%
JPY	671,160,000	USD	(4,229,461)	UBS AG	18/9/2024	(5,716)	(0.00%)
JPY	355,810,000	USD	(2,256,238)	JPMorgan Chase Bank	18/9/2024	(16,065)	(0.00%)
JPY	327,000,000	USD	(2,075,615)	State Street Bank & Trust Co.	18/9/2024	(16,684)	(0.00%)
JPY	436,400,000	USD	(2,767,392)	BNP Paribas	18/9/2024	(19,817)	(0.00%)
JPY	394,705,000	USD	(2,519,092)	BNP Paribas	18/9/2024	(32,893)	(0.00%)
JPY	434,240,000	USD	(2,787,417)	State Street Bank & Trust Co.	18/9/2024	(51,064)	(0.00%)
JPY	804,341,304	USD	(5,200,000)	Toronto-Dominion Bank	18/9/2024	(128,861)	(0.00%)
JPY	1,209,560,000	USD	(7,768,020)	UBS AG	18/9/2024	(145,740)	(0.00%)
JPY	1,195,615,000	USD	(7,726,575)	BNP Paribas	18/9/2024	(188,780)	(0.00%)
JPY	2,252,610,000	USD	(14,528,937)	Toronto-Dominion Bank	18/9/2024	(329,282)	(0.02%)
JPY	5,798,064,475	USD	(37,481,948)	Toronto-Dominion Bank	18/9/2024	(926,978)	(0.03%)
						(1,783,165)	(0.05%)
Total OTC Financial Derivative Instruments						(1,783,165)	(0.05%)
Total Investments						3,605,768,832	97.33%
						Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities						98,962,889	2.67%
Net Assets						3,704,731,721	100.00%
Analysis of Total Assets						Fair Value EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					3,606,312,479	97.15%
(b)	Transferable securities dealt in on another regulated market					—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					1,239,518	0.03%
(e)	Total OTC Financial Derivative Instruments					78,715	0.00%
(f)	Other assets					104,536,610	2.82%
Total Assets						3,712,167,322	100.00%

Statement of Assets and Liabilities

	Notes	Euro (€) As at 30 June 2024	Euro (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	3,606,312,479	3,553,117,360
Financial Derivative Instruments	17	1,318,233	971,941
Cash		88,642,350	17,318,180
Unrealised Appreciation on Spot Currency Contracts		859	—
Receivables:			
Interest and Dividends		3,562,986	4,296,807
Capital Shares Issued		6,671,340	3,709,358
Investments Sold		—	2,785,316
Margin Cash Due from Broker		3,830,290	973,842
Cash Collateral		1,828,785	244,421
Total Current Assets		3,712,167,322	3,583,417,225
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	1,861,880	538,532
Bank Overdraft		2,886	6,471
Unrealised Depreciation on Spot Currency Contracts		—	88
Payables and Other Liabilities:			
Income Distribution Payable		—	1,784,824
Capital Shares Redeemed		5,141,483	3,512,868
Management Fees Payable	12	429,352	459,945
Total Current Liabilities		7,435,601	6,302,728
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		3,704,731,721	3,577,114,497

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
Net Assets	€379,529,974	€302,933,701	€277,844,909
Number of Shares Outstanding	1,373,182	1,199,525	1,277,347
Net Asset Value Per Share¹	€276.39	€252.54	€217.52
Investor EUR			
Net Assets	€90,659,483	€83,802,410	€101,727,762
Number of Shares Outstanding	329,354	333,186	469,586
Net Asset Value Per Share¹	€275.26	€251.52	€216.63
Institutional Plus EUR Acc			
Net Assets	€390,458,356	€362,621,977	€355,572,882
Number of Shares Outstanding	1,742,507	1,771,410	2,017,492
Net Asset Value Per Share¹	€224.08	€204.71	€176.25
GBP Acc			
EUR (€) Equivalent	€1,887,651,100	€1,871,890,982	€1,564,157,455
Net Assets	£1,600,350,603	£1,622,046,173	£1,387,768,827
Number of Shares Outstanding	5,147,239	5,586,156	5,419,480
Net Asset Value Per Share¹	£310.91	£290.37	£256.07
GBP Dist			
EUR (€) Equivalent	€104,615,175	€79,862,185	€49,837,169
Net Assets	£88,692,745	£69,202,829	£44,217,076
Number of Shares Outstanding	363,470	303,665	215,953
Net Asset Value Per Share¹	£244.02	£227.89	£204.75

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

Net Asset Value Per Share (continued)

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
Institutional Plus GBP Acc			
EUR (€) Equivalent	€111,736,497	€88,597,411	€28,913,154
Net Assets	£94,730,202	£76,772,148	£25,652,644
Number of Shares Outstanding	423,081	367,210	139,189
Net Asset Value Per Share¹	£223.91	£209.07	£184.30
Institutional Plus GBP Dist			
EUR (€) Equivalent	€17,036,209	€13,992,035	€42,934,257
Net Assets	£14,443,298	£12,124,492	£38,092,599
Number of Shares Outstanding	76,213	68,518	239,568
Net Asset Value Per Share¹	£189.51	£176.95	£159.01
JPY Acc			
EUR (€) Equivalent	€36,895,941	€172,283,708	€140,617,128
Net Assets	¥6,360,922,951	¥26,830,355,177	¥19,801,465,408
Number of Shares Outstanding	289,599	1,479,934	1,402,430
Net Asset Value Per Share¹	¥21,964.59	¥18,129.43	¥14,119.40
Investor JPY			
EUR (€) Equivalent	€15,267,657	€13,048,283	€11,214,105
Net Assets	¥2,632,170,022	¥2,032,055,563	¥1,579,151,241
Number of Shares Outstanding	55,807	52,198	52,085
Net Asset Value Per Share¹	¥47,165.59	¥38,929.76	¥30,318.73
Institutional Plus JPY Acc			
EUR (€) Equivalent	€80,817,411	€76,448,645	€69,887,137
Net Assets	¥13,933,059,046	¥11,905,619,643	¥9,841,388,069
Number of Shares Outstanding	498,903	516,590	548,519
Net Asset Value Per Share¹	¥27,927.39	¥23,046.55	¥17,941.75
USD Acc			
EUR (€) Equivalent	€566,487,220	€486,208,908	€473,622,673
Net Assets	\$607,161,002	\$537,090,670	\$505,473,798
Number of Shares Outstanding	2,049,160	1,924,814	2,176,922
Net Asset Value Per Share¹	\$296.30	\$279.04	\$232.20
Investor USD			
EUR (€) Equivalent	€12,378,731	€12,296,953	€34,614,318
Net Assets	\$13,267,524	\$13,583,829	\$36,942,131
Number of Shares Outstanding	45,403	49,362	161,322
Net Asset Value Per Share¹	\$292.22	\$275.19	\$229.00
Institutional Plus USD Acc			
EUR (€) Equivalent	€11,197,967	€13,127,299	€12,925,913
Net Assets	\$12,001,981	\$14,501,071	\$13,795,181
Number of Shares Outstanding	76,574	98,261	112,379
Net Asset Value Per Share¹	\$156.74	\$147.58	\$122.76

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

Statement of Operations

	Notes	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		510,858	518,652
Dividend Income		41,648,337	43,449,417
Securities Lending Income		730,738	679,756
Net Gain on Financial Instruments		300,224,581	292,121,298
Total Investment Income		343,114,514	336,769,123
Expenses			
Management Fees	12	2,772,196	2,500,617
Transaction Fees and Commissions		90,592	45,659
Total Expenses		2,862,788	2,546,276
Finance Costs			
Interest Expense		15,650	15,016
Total Finance Costs		15,650	15,016
Net Investment Income		340,236,076	334,207,831
Taxation	5	(6,244,709)	(6,514,343)
Net Increase in Net Assets		333,991,367	327,693,488

Statement of Changes in Net Assets

	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	333,991,367	327,693,488
Capital Transactions		
Subscriptions	533,814,266	392,251,433
Redemptions	(740,188,409)	(503,053,009)
Total Capital Transactions	(206,374,143)	(110,801,576)
Total Increase for the Period	127,617,224	216,891,912
Net Assets		
Beginning of Period	3,577,114,497	3,163,868,862
End of Period	3,704,731,721	3,380,760,774

Vanguard Pacific ex-Japan Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The fund seeks to provide long-term growth of capital by tracking the performance of the MSCI Pacific ex-Japan Index, which is made up of common stocks of companies located in the Pacific region.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- The global stock rally that began in late 2023 continued into the first quarter of 2024, with a number of major market indices reaching record highs. Labour markets and consumer spending continued on solid footing, and investors remained enthusiastic about the potential for AI-driven economic growth.
- Market sentiment soured mid-period amid slow or stalled progress on inflation and strong economic data from some markets, including the US. This dampened expectations that central banks might soon begin cutting rates. Stocks resumed their upward trajectory, however, with support from the tech sector.
- Global stocks posted strong gains for the period.
- In this environment, the fund's benchmark index returned 3.79%. Financials contributed most to benchmark returns, and to a lesser degree communications services, technology, consumer discretionary and health care. This more than offset declines in four of the eleven sectors, with materials detracting most.
- By country, Singapore had the highest return within the index, but Australia contributed more because it makes up more than two-thirds of the index's weighting. Only Hong Kong posted a negative return.

Benchmark returns in the commentary above are in euros.

Benchmark: MSCI Pacific ex-Japan Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
AUD Acc	2.82%	3.33%	5.97%
Benchmark	2.89	3.45	6.14
Tracking Difference*	-0.07		
EUR Acc	3.73%	3.56%	5.62%
Benchmark	3.79	3.68	5.79
Tracking Difference*	-0.06		
Institutional Plus EUR Acc	3.75%	3.60%	5.65%
Benchmark	3.79	3.68	5.79
Tracking Difference*	-0.04		
Institutional Plus EUR Dist	—	—	0.49%
Benchmark	—	—	0.50
Tracking Difference*	—		
GBP Acc	1.49%	2.45%	6.22%
Benchmark	1.55	2.57	6.40
Tracking Difference*	-0.06		
GBP Dist	1.49%	2.45%	6.22%
Benchmark	1.55	2.57	6.40
Tracking Difference*	-0.06		
Institutional Plus GBP Acc	1.51%	2.49%	5.57%
Benchmark	1.55	2.57	5.72
Tracking Difference*	-0.04		
Institutional Plus GBP Dist	1.51%	2.49%	5.57%
Benchmark	1.55	2.57	5.72
Tracking Difference*	-0.04		

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
USD Acc	0.64%	2.31%	3.06%
Benchmark	0.70	2.43	3.23
Tracking Difference*	-0.06		
Institutional Plus USD Acc	0.66%	2.35%	3.10%
Benchmark	0.70	2.43	3.23
Tracking Difference*	-0.04		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and MSCI.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: AUD Acc, 15 August 2017; Institutional Plus EUR Dist, 10 June 2024; Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
Seven Group Holdings Ltd.	356,543	8,298,063	IGO Ltd.	1,203,522	5,750,003
Pro Medicus Ltd.	101,081	7,438,225	Mapletree Logistics Trust REIT	6,201,366	5,634,077
BHP Group Ltd.	154,095	4,161,610	EBOS Group Ltd.	270,974	5,074,237
Commonwealth Bank of Australia	45,153	3,264,639	ESR Group Ltd.	3,857,688	4,919,683
CSL Ltd.	14,578	2,504,455	BHP Group Ltd.	180,088	4,721,742
ANZ Group Holdings Ltd.	91,697	1,580,964	Seatrium Ltd.	5,025,311	4,690,443
Grab Holdings Ltd. Class A	426,649	1,428,155	IDP Education Ltd.	466,932	4,572,921
DBS Group Holdings Ltd.	57,500	1,381,587	Budweiser Brewing Co. APAC Ltd.	3,040,200	4,550,287
Wesfarmers Ltd.	33,784	1,346,899	Commonwealth Bank of Australia	59,431	4,180,217
Hong Kong Exchanges & Clearing Ltd.	35,500	1,071,758	Alia Group Ltd.	502,000	3,507,752
Goodman Group REIT	50,091	987,822	Mapletree Pan Asia Commercial Trust REIT	4,168,400	3,468,850
Oversea-Chinese Banking Corp., Ltd.	101,500	971,044	City Developments Ltd.	883,766	3,381,727
Woodside Energy Group Ltd.	55,320	961,683	UOL Group Ltd.	823,045	3,331,642
National Australia Bank Ltd.	45,219	934,227	New World Development Co., Ltd.	2,667,588	3,107,801
Rio Tinto Ltd.	10,800	837,621	Jardine Cycle & Carriage Ltd.	174,800	3,062,741
United Overseas Bank Ltd.	37,400	762,755	CSL Ltd.	17,202	2,918,609
Fortescue Ltd.	49,596	758,791	Xinyi Glass Holdings Ltd.	2,982,000	2,815,885
Transurban Group	96,225	751,569	Hang Lung Properties Ltd.	3,176,832	2,675,765
Endeavour Group Ltd.	219,303	702,528	National Australia Bank Ltd.	110,369	2,259,165
Woolworths Group Ltd.	35,742	695,023	Westpac Banking Corp.	123,482	1,962,808
QBE Insurance Group Ltd.	59,036	636,578	ANZ Group Holdings Ltd.	106,016	1,843,767
Westpac Banking Corp.	39,144	621,837	Wesfarmers Ltd.	40,236	1,620,426
			DBS Group Holdings Ltd.	65,000	1,561,154
			Macquarie Group Ltd.	12,925	1,537,802
			Hong Kong Exchanges & Clearing Ltd.	42,800	1,206,536
			Woodside Energy Group Ltd.	66,895	1,203,830

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

Financial Statements

Statement of Investments

30 June 2024

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.13% (31 December 2023: 98.32%)							
Equities 98.13% (31 December 2023: 98.32%)							
Australia 68.02% (31 December 2023: 65.80%)							
Ampol Ltd.	419,355	8,450,983	0.28%	Xero Ltd.	254,677	21,646,590	0.72%
ANZ Group Holdings Ltd.	5,292,890	93,141,443	3.11%			2,036,803,751	68.02%
APA Group	2,258,459	11,244,610	0.38%	Hong Kong 16.15% (31 December 2023: 18.79%)			
Aristocrat Leisure Ltd.	1,005,889	31,190,033	1.04%	ALA Group Ltd.	19,777,332	125,269,011	4.18%
ASX Ltd.	341,223	12,757,775	0.43%	BOC Hong Kong Holdings Ltd.	6,511,716	18,715,895	0.62%
Aurizon Holdings Ltd.	3,239,789	7,368,770	0.25%	CK Asset Holdings Ltd.	3,413,673	11,932,951	0.40%
BHP Group Ltd.	8,925,189	237,370,768	7.93%	CK Hutchison Holdings Ltd.	4,717,664	21,086,218	0.70%
BlueScope Steel Ltd.	779,922	9,928,987	0.33%	CK Infrastructure Holdings Ltd.	1,110,080	5,850,499	0.20%
Brambles Ltd.	2,450,793	22,190,018	0.74%	CLP Holdings Ltd.	2,889,670	21,791,026	0.73%
CAR Group Ltd.	630,519	13,849,774	0.46%	Futu Holdings Ltd. ADR	98,573	6,033,946	0.20%
Cochlear Ltd.	115,260	23,856,036	0.80%	Galaxy Entertainment Group Ltd.	3,848,495	16,741,424	0.56%
Coles Group Ltd.	2,357,196	25,014,726	0.84%	Hang Seng Bank Ltd.	1,345,826	16,148,147	0.54%
Commonwealth Bank of Australia	2,945,772	233,822,219	7.81%	Henderson Land Development Co., Ltd.	2,554,789	6,396,452	0.21%
Computershare Ltd.	941,933	15,460,416	0.52%	HKT Trust & HKT Ltd.	6,672,389	6,985,308	0.23%
CSL Ltd.	850,449	156,446,100	5.22%	Hong Kong & China Gas Co., Ltd.	19,699,910	13,984,623	0.47%
Dexus REIT	1,894,570	7,650,170	0.26%	Hong Kong Exchanges & Clearing Ltd.	2,119,670	63,380,496	2.12%
Endeavour Group Ltd.	2,678,973	8,430,341	0.28%	Hongkong Land Holdings Ltd.	1,944,200	5,859,357	0.20%
Fortescue Ltd.	2,980,209	39,760,221	1.33%	Jardine Matheson Holdings Ltd.	278,000	9,177,178	0.31%
Goodman Group REIT	3,008,097	65,137,644	2.18%	Link REIT	4,486,804	16,274,058	0.54%
GPT Group REIT	3,371,500	8,403,662	0.28%	MTR Corp., Ltd.	2,735,459	8,058,370	0.27%
Insurance Australia Group Ltd.	4,202,255	18,696,746	0.62%	Power Assets Holdings Ltd.	2,437,026	12,305,151	0.41%
James Hardie Industries plc	765,814	22,571,990	0.75%	Sands China Ltd.	4,272,824	8,313,224	0.28%
Lottery Corp., Ltd.	3,916,963	12,374,932	0.41%	Sino Land Co., Ltd.	6,845,030	6,585,236	0.22%
Macquarie Group Ltd.	640,268	81,666,478	2.73%	SITC International Holdings Co., Ltd.	2,360,000	5,979,267	0.20%
Medibank Pvt Ltd.	4,846,722	11,265,289	0.38%	Sun Hung Kai Properties Ltd.	2,549,063	20,578,134	0.69%
Mineral Resources Ltd.	309,204	10,389,159	0.35%	Swire Pacific Ltd. Class A	747,654	6,165,238	0.21%
Mirvac Group REIT	6,944,783	8,092,556	0.27%	Swire Properties Ltd.	2,063,879	3,068,349	0.10%
National Australia Bank Ltd.	5,460,441	123,276,829	4.12%	Techtronic Industries Co., Ltd.	2,421,500	25,813,649	0.86%
Northern Star Resources Ltd.	2,022,955	16,387,586	0.55%	WH Group Ltd.	14,672,935	9,013,225	0.30%
Orica Ltd.	855,483	9,526,236	0.32%	Wharf Holdings Ltd.	1,885,000	4,944,768	0.16%
Origin Energy Ltd.	3,031,608	20,515,791	0.68%	Wharf Real Estate Investment Co., Ltd.	2,938,403	7,269,119	0.24%
Pilbara Minerals Ltd.	5,032,009	9,626,428	0.32%			483,720,319	16.15%
Pro Medicus Ltd.	101,081	9,023,601	0.30%	New Zealand 1.61% (31 December 2023: 1.76%)			
Qantas Airways Ltd.	1,405,469	5,123,450	0.17%	Auckland International Airport Ltd.	2,344,299	10,169,762	0.34%
QBE Insurance Group Ltd.	2,643,947	28,650,864	0.96%	Fisher & Paykel Healthcare Corp., Ltd.	1,027,708	17,576,030	0.59%
Ramsay Health Care Ltd.	323,457	9,565,985	0.32%	Mercury NZ Ltd.	1,226,187	4,576,829	0.16%
REA Group Ltd.	93,006	11,397,574	0.38%	Meridian Energy Ltd.	2,277,466	8,144,713	0.27%
Reece Ltd.	398,785	6,254,714	0.21%	Spark New Zealand Ltd.	3,193,708	7,553,735	0.25%
Rio Tinto Ltd.	653,284	48,443,374	1.62%			48,021,069	1.61%
Santos Ltd.	5,715,461	27,281,324	0.91%	Singapore 12.35% (31 December 2023: 11.97%)			
Scentre Group REIT	9,142,585	17,774,975	0.59%	CapitaLand Ascendas REIT	6,571,264	11,581,797	0.39%
Seek Ltd.	626,913	8,344,377	0.28%	CapitaLand Integrated Commercial Trust REIT	9,476,153	12,917,674	0.43%
Seven Group Holdings Ltd.	350,629	8,232,735	0.27%	CapitaLand Investment Ltd.	4,581,843	8,390,907	0.28%
Sonic Healthcare Ltd.	803,169	13,162,794	0.44%	DBS Group Holdings Ltd.	3,506,307	86,397,010	2.89%
South32 Ltd.	7,970,945	18,179,264	0.61%	Genting Singapore Ltd.	10,655,897	6,345,900	0.21%
Stockland REIT	4,201,534	10,917,654	0.36%	Grab Holdings Ltd. Class A	3,699,875	12,255,243	0.41%
Suncorp Group Ltd.	2,238,952	24,290,081	0.81%	Keppel Ltd.	2,562,535	11,414,612	0.38%
Telstra Group Ltd.	7,116,144	16,052,353	0.54%	Oversea-Chinese Banking Corp., Ltd.	5,958,651	59,197,226	1.98%
Transurban Group	5,441,940	42,049,500	1.40%	Sea Ltd. ADR	644,567	42,953,091	1.43%
Treasury Wine Estates Ltd.	1,427,932	11,069,125	0.37%	Sembcorp Industries Ltd.	1,574,400	5,213,714	0.17%
Vicinity Ltd. REIT	6,815,488	7,856,952	0.26%	Singapore Airlines Ltd.	2,619,728	12,444,928	0.42%
Washington H Soul Pattinson & Co., Ltd.	412,949	8,445,403	0.28%				
Wesfarmers Ltd.	1,997,058	81,112,995	2.71%				
Westpac Banking Corp.	6,112,537	103,718,098	3.46%				
WiseTech Global Ltd.	293,417	18,338,829	0.61%				
Woodside Energy Group Ltd.	3,341,524	58,739,883	1.96%				
Woolworths Group Ltd.	2,149,828	45,266,541	1.51%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Singapore Exchange Ltd.	1,508,482	9,845,449	0.33%	United Overseas Bank Ltd.	2,224,985	47,992,631	1.60%
Singapore Technologies Engineering Ltd.	2,748,755	8,194,284	0.27%	Wilmar International Ltd.	3,385,585	7,225,743	0.24%
Singapore Telecommunications Ltd.	14,529,235	27,508,222	0.92%			369,878,431	12.35%
				Total Equities		2,938,423,570	98.13%
				Total Transferable Securities		2,938,423,570	98.13%
				Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: 0.10%)							
Futures 0.00% (31 December 2023: 0.10%)							
MSCI Pacific Ex-Japan Index September 2024				780	\$60,091,607	108,788	0.00%
						108,788	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market						108,788	0.00%
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
OTC Financial Derivative Instruments (0.00%) (31 December 2023: (0.02%))							
Forward Currency Exchange Contracts (0.00%) (31 December 2023: (0.02%))							
USD	6,326,853	SGD	(8,519,652)	JPMorgan Chase Bank	18/9/2024	15,605	0.00%
USD	759,855	HKD	(5,920,308)	UBS AG	19/9/2024	(125)	(0.00%)
USD	8,152,733	HKD	(63,536,321)	Bank of America	19/9/2024	(3,171)	(0.00%)
USD	2,510,982	AUD	(3,763,326)	UBS AG	18/9/2024	(6,932)	(0.00%)
USD	7,323,535	AUD	(11,000,000)	State Street Bank & Trust Co.	18/9/2024	(35,070)	(0.00%)
USD	3,938,102	AUD	(5,945,170)	State Street Bank & Trust Co.	18/9/2024	(37,589)	(0.00%)
						(67,282)	(0.00%)
Total OTC Financial Derivative Instruments						(67,282)	(0.00%)
Total Investments						2,938,465,076	98.13%
						Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities						56,054,045	1.87%
Net Assets						2,994,519,121	100.00%
Analysis of Total Assets						EUR (€)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing						2,938,423,570	98.06%
(b) Transferable securities dealt in on another regulated market						—	0.00%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market						—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market						108,788	0.00%
(e) Total OTC Financial Derivative Instruments						15,605	0.00%
(f) Other assets						57,987,892	1.94%
Total Assets						2,996,535,855	100.00%

Statement of Assets and Liabilities

	Notes	Euro (€) As at 30 June 2024	Euro (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	2,938,423,570	2,945,393,278
Financial Derivative Instruments	17	124,393	2,990,772
Cash		40,956,620	56,506,893
Unrealised Appreciation on Spot Currency Contracts		—	9,761
Receivables:			
Interest and Dividends		10,633,954	1,846,277
Capital Shares Issued		3,056,241	2,552,535
Investments Sold		—	728,827
Margin Cash Due from Broker		3,341,077	632,771
Cash Collateral		—	516,000
Total Current Assets		2,996,535,855	3,011,177,114
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	82,887	438,084
Unrealised Depreciation on Spot Currency Contracts		122	—
Payables and Other Liabilities:			
Income Distribution Payable		—	6,952,297
Capital Shares Redeemed		1,598,416	7,628,255
Management Fees Payable	12	335,309	362,537
Total Current Liabilities		2,016,734	15,381,173
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		2,994,519,121	2,995,795,941

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
AUD Acc			
EUR (€) Equivalent	€232,417,947	€224,082,194	€218,258,797
Net Assets	AUD372,984,321	AUD362,764,587	AUD343,488,490
Number of Shares Outstanding	2,502,569	2,502,569	2,502,325
Net Asset Value Per Share¹	AUD149.04	AUD144.96	AUD137.27
EUR Acc			
Net Assets	€366,830,988	€346,721,322	€326,196,996
Number of Shares Outstanding	1,301,605	1,276,016	1,232,392
Net Asset Value Per Share¹	€281.83	€271.72	€264.69
Institutional Plus EUR Acc			
Net Assets	€341,413,878	€295,514,370	€261,315,358
Number of Shares Outstanding	1,848,483	1,659,819	1,507,349
Net Asset Value Per Share¹	€184.70	€178.04	€173.36
Institutional Plus EUR Dist²			
Net Assets	€5,025	€—	€—
Number of Shares Outstanding	50	—	—
Net Asset Value Per Share¹	€100.50	€—	€—
GBP Acc			
EUR (€) Equivalent	€946,873,029	€996,792,454	€908,397,828
Net Assets	£802,758,954	£863,748,691	£805,958,622
Number of Shares Outstanding	2,266,696	2,474,961	2,315,438
Net Asset Value Per Share¹	£354.15	£348.99	£348.08
GBP Dist			
EUR (€) Equivalent	€115,117,697	€121,716,190	€84,824,469
Net Assets	£97,596,784	£105,470,501	£75,258,890
Number of Shares Outstanding	490,433	537,832	368,623
Net Asset Value Per Share¹	£199.00	£196.10	£204.16
Institutional Plus GBP Acc			
EUR (€) Equivalent	€222,327,927	€235,917,452	€46,796,442
Net Assets	£188,489,617	£204,429,106	£41,519,249
Number of Shares Outstanding	1,106,140	1,217,654	248,052
Net Asset Value Per Share¹	£170.40	£167.89	£167.38
Institutional Plus GBP Dist			
EUR (€) Equivalent	€41,516,260	€36,803,530	€31,953,919
Net Assets	£35,197,485	£31,891,294	£28,350,504
Number of Shares Outstanding	300,452	276,306	235,940
Net Asset Value Per Share¹	£117.15	£115.42	£120.16
USD Acc			
EUR (€) Equivalent	€356,223,905	€370,382,163	€787,694,119
Net Assets	\$381,800,781	\$409,142,656	\$840,666,549
Number of Shares Outstanding	1,264,115	1,363,252	2,976,300
Net Asset Value Per Share¹	\$302.03	\$300.12	\$282.45
Institutional Plus USD Acc			
EUR (€) Equivalent	€371,792,465	€367,866,266	€358,029,495
Net Assets	\$398,487,164	\$406,363,471	\$382,106,979
Number of Shares Outstanding	2,708,120	2,779,746	2,778,438
Net Asset Value Per Share¹	\$147.15	\$146.19	\$137.53

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

2 The share class launched on 10 June 2024.

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

Statement of Operations

	Notes	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		806,273	897,615
Dividend Income		61,152,295	73,079,524
Securities Lending Income		39,409	6,010
Net Gain/(Loss) on Financial Instruments		47,998,169	(135,829,050)
Total Investment Income/(Loss)		109,996,146	(61,845,901)
Expenses			
Management Fees	12	2,121,514	2,359,651
Transaction Fees and Commissions		89,973	128,575
Total Expenses		2,211,487	2,488,226
Finance Costs			
Interest Expense		50,353	19,461
Total Finance Costs		50,353	19,461
Net Investment Income/(Loss)		107,734,306	(64,353,588)
Taxation	5	(1,123,732)	(735,293)
Net Increase/(Decrease) in Net Assets		106,610,574	(65,088,881)

Statement of Changes in Net Assets

	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	106,610,574	(65,088,881)
Capital Transactions		
Subscriptions	366,702,789	373,444,046
Redemptions	(474,590,183)	(246,008,767)
Total Capital Transactions	(107,887,394)	127,435,279
Total (Decrease)/Increase for the Period	(1,276,820)	62,346,398
Net Assets		
Beginning of Period	2,995,795,941	3,023,467,423
End of Period	2,994,519,121	3,085,813,821

Vanguard U.S. 500 Stock Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The fund seeks to track the performance of the S&P 500 Index, a widely recognised benchmark of US stock market performance that is dominated by the stocks of large US companies.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- The global stock rally that began in late 2023 continued into the first quarter of 2024, with a number of major market indices reaching record highs. Labour markets and consumer spending continued on solid footing, and investors remained enthusiastic about the potential for AI-driven economic growth.
- Market sentiment soured mid-period amid slow or stalled progress on inflation and strong economic data from some markets, including the US. This dampened expectations that central banks might soon begin cutting rates. Stocks resumed their upward trajectory, however, with support from the tech sector.
- Global stocks finished the six months up 10.43%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US outperformed. Outside the US, emerging markets fared better than Europe and Asia-Pacific.
- The fund's benchmark index returned 15.05% for the six months. Although ten of 11 sectors recorded positive returns, technology companies accounted for more than half the index's rise. Communication services, financial and health care companies also meaningfully boosted the benchmark. The real estate sector returned about -3% but accounted for little more than 2% of the benchmark and, as a result, posed a negligible drag.

Benchmark returns in the commentary above are in US dollars.

Benchmark: S&P 500 Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception
EUR Acc	18.53%	15.79%	14.93%
Benchmark ¹	18.58	15.88	15.02
Tracking Difference*	-0.05		
Investor EUR	18.53%	15.78%	14.84%
Benchmark ¹	18.58	15.88	15.02
Tracking Difference*	-0.05		
Institutional Plus EUR Acc	18.55%	15.84%	14.98%
Benchmark ¹	18.58	15.88	15.02
Tracking Difference*	-0.03		
EUR Hedged Acc	14.15%	11.90%	9.99%
Benchmark ¹	14.19	11.93	10.01
Tracking Difference*	-0.04		
USD Acc	15.00%	14.39%	12.15%
Benchmark ¹	15.05	14.48	12.23
Tracking Difference*	-0.05		
Investor USD	15.00%	14.38%	12.06%
Benchmark ¹	15.05	14.48	12.23
Tracking Difference*	-0.05		

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception
Institutional Plus USD Acc	15.02%	14.44%	12.19%
Benchmark ¹	15.05	14.48	12.23
Tracking Difference*	-0.03		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Standard and Poor's.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Index returns are adjusted for 30% withholding tax on dividends paid by US securities.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Microsoft Corp.	73,400	30,739,788	Apple, Inc.	282,500	51,363,805
Apple, Inc.	140,200	26,634,579	Microsoft Corp.	117,000	49,075,405
CrowdStrike Holdings, Inc. Class A	63,870	24,306,591	NVIDIA Corp.	107,800	38,627,301
NVIDIA Corp.	51,600	22,301,173	Amazon.com, Inc.	143,800	25,327,893
KKR & Co., Inc.	184,278	20,054,777	Meta Platforms, Inc. Class A	42,000	20,333,170
Amazon.com, Inc.	108,000	19,277,079	Alphabet, Inc. Class A	105,100	15,914,152
Super Micro Computer, Inc.	14,369	15,203,947	Alphabet, Inc. Class C	101,500	15,622,718
Meta Platforms, Inc. Class A	21,300	10,122,772	Berkshire Hathaway, Inc. Class B	31,100	12,689,943
Alphabet, Inc. Class A	57,900	9,344,321	Broadcom, Inc.	8,200	11,257,445
Alphabet, Inc. Class C	46,800	7,661,031	JPMorgan Chase & Co.	50,200	9,637,661
Vistra Corp.	93,100	7,630,938	Eli Lilly & Co.	12,500	9,615,114
Berkshire Hathaway, Inc. Class B	18,200	7,324,941	Exxon Mobil Corp.	79,800	8,865,118
Deckers Outdoor Corp.	7,346	6,718,006	Visa, Inc. Class A	30,000	8,405,722
Broadcom, Inc.	4,700	6,271,720	Tesla, Inc.	43,600	7,924,470
Eli Lilly & Co.	8,100	6,170,554	UnitedHealth Group, Inc.	15,900	7,902,424
GoDaddy, Inc. Class A	39,000	5,368,740	Mastercard, Inc. Class A	14,800	6,959,419
Tesla, Inc.	29,800	5,329,983	Home Depot, Inc.	17,800	6,596,682
JPMorgan Chase & Co.	27,900	5,278,620	Johnson & Johnson	39,200	6,113,771
UnitedHealth Group, Inc.	9,300	4,582,996	Procter & Gamble Co.	37,400	6,032,806
Exxon Mobil Corp.	40,600	4,531,035	Chevron Corp.	38,400	5,937,528

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

Financial Statements

Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.52% (31 December 2023: 99.61%)				Equities 99.52% (31 December 2023: 99.61%)			
Communication Services 9.30% (31 December 2023: 8.55%)				Marriott International, Inc. Class A			
Alphabet, Inc. Class A	1,613,385	293,878,078	2.32%	65,992	15,954,886	0.13%	
Alphabet, Inc. Class C	1,345,083	246,715,124	1.95%	McDonald's Corp.	198,219	50,514,130	0.40%
AT&T, Inc.	1,971,462	37,674,639	0.30%	MGM Resorts International	68,444	3,041,651	0.02%
Charter Communications, Inc. Class A	26,971	8,063,250	0.06%	Mohawk Industries, Inc.	14,614	1,660,004	0.01%
Comcast Corp. Class A	1,076,559	42,158,050	0.33%	NIKE, Inc. Class B	333,162	25,110,420	0.20%
Electronic Arts, Inc.	66,959	9,329,397	0.07%	Norwegian Cruise Line Holdings Ltd.	116,941	2,197,321	0.02%
Fox Corp. Class A	62,046	2,132,521	0.02%	NVR, Inc.	860	6,526,162	0.05%
Fox Corp. Class B	37,037	1,185,925	0.01%	O'Reilly Automotive, Inc.	16,161	17,066,986	0.13%
Interpublic Group of Cos, Inc.	103,370	3,007,033	0.02%	Pool Corp.	10,500	3,226,965	0.03%
Live Nation Entertainment, Inc.	39,000	3,655,860	0.03%	PulteGroup, Inc.	57,818	6,365,762	0.05%
Match Group, Inc.	72,200	2,193,436	0.02%	Ralph Lauren Corp. Class A	10,843	1,898,176	0.01%
Meta Platforms, Inc. Class A	602,530	303,807,676	2.40%	Ross Stores, Inc.	92,210	13,399,957	0.11%
Netflix, Inc.	118,463	79,948,309	0.63%	Royal Caribbean Cruises Ltd.	64,939	10,353,225	0.08%
News Corp. Class A	105,647	2,912,688	0.02%	Starbucks Corp.	311,556	24,254,635	0.19%
News Corp. Class B	30,582	868,223	0.01%	Tapestry, Inc.	62,714	2,683,532	0.02%
Omnicom Group, Inc.	54,031	4,846,581	0.04%	Tesla, Inc.	762,814	150,945,634	1.19%
Paramount Global Class B	133,784	1,390,016	0.01%	TJX Cos, Inc.	311,356	34,280,296	0.27%
Take-Two Interactive Software, Inc.	43,622	6,782,785	0.05%	Tractor Supply Co.	29,698	8,018,460	0.06%
T-Mobile US, Inc.	141,748	24,973,163	0.20%	Ulta Beauty, Inc.	13,184	5,087,310	0.04%
Verizon Communications, Inc.	1,157,361	47,729,568	0.38%	Wynn Resorts Ltd.	26,084	2,334,518	0.02%
Walt Disney Co.	501,302	49,774,275	0.39%	Yum! Brands, Inc.	77,248	10,232,270	0.08%
Warner Bros Discovery, Inc.	611,288	4,547,983	0.04%			1,254,605,353	9.91%
		1,177,574,580	9.30%	Consumer Staples 5.74% (31 December 2023: 6.13%)			
Consumer Discretionary 9.91% (31 December 2023: 10.81%)				Altria Group, Inc.			
Airbnb, Inc. Class A	121,416	18,410,308	0.15%	472,433	21,519,323	0.17%	
Amazon.com, Inc.	2,517,780	486,560,985	3.84%	Archer-Daniels-Midland Co.	135,985	8,220,293	0.06%
Aptiv plc	74,470	5,244,177	0.04%	Brown-Forman Corp. Class B	49,627	2,143,390	0.02%
AutoZone, Inc.	4,791	14,201,003	0.11%	Bunge Global SA	39,000	4,164,030	0.03%
Bath & Body Works, Inc.	62,122	2,425,864	0.02%	Campbell Soup Co.	54,142	2,446,677	0.02%
Best Buy Co., Inc.	52,606	4,434,160	0.04%	Church & Dwight Co., Inc.	67,271	6,974,657	0.05%
Booking Holdings, Inc.	9,310	36,881,565	0.29%	Clorox Co.	34,170	4,663,180	0.04%
BorgWarner, Inc.	62,623	2,018,965	0.02%	Coca-Cola Co.	1,065,869	67,842,562	0.54%
Caesars Entertainment, Inc.	59,200	2,352,608	0.02%	Colgate-Palmolive Co.	225,543	21,886,693	0.17%
CarMax, Inc.	43,496	3,189,997	0.03%	Conagra Brands, Inc.	131,393	3,734,189	0.03%
Carnival Corp.	277,073	5,186,807	0.04%	Constellation Brands, Inc. Class A	44,280	11,392,358	0.09%
Chipotle Mexican Grill, Inc. Class A	377,800	23,669,170	0.19%	Costco Wholesale Corp.	121,949	103,655,431	0.82%
Darden Restaurants, Inc.	32,915	4,980,698	0.04%	Dollar General Corp.	60,221	7,963,023	0.06%
Deckers Outdoor Corp.	7,046	6,820,176	0.05%	Dollar Tree, Inc.	56,905	6,075,747	0.05%
Domino's Pizza, Inc.	9,600	4,956,768	0.04%	Estee Lauder Cos, Inc. Class A	63,943	6,803,535	0.05%
DR Horton, Inc.	81,355	11,465,360	0.09%	General Mills, Inc.	154,939	9,801,441	0.08%
eBay, Inc.	138,874	7,460,311	0.06%	Hershey Co.	40,580	7,459,821	0.06%
Etsy, Inc.	32,716	1,929,590	0.02%	Hormel Foods Corp.	79,651	2,428,559	0.02%
Expedia Group, Inc.	34,686	4,370,089	0.03%	J M Smucker Co.	29,220	3,186,149	0.02%
Ford Motor Co.	1,078,512	13,524,540	0.11%	Kellanova	72,301	4,170,322	0.03%
Garmin Ltd.	42,113	6,861,050	0.05%	Kenvue, Inc.	526,339	9,568,843	0.08%
General Motors Co.	313,747	14,576,686	0.12%	Keurig Dr Pepper, Inc.	286,362	9,564,491	0.08%
Genuine Parts Co.	38,418	5,313,978	0.04%	Kimberly-Clark Corp.	92,611	12,798,840	0.10%
Hasbro, Inc.	35,967	2,104,069	0.02%	Kraft Heinz Co.	217,639	7,012,329	0.05%
Hilton Worldwide Holdings, Inc.	68,863	15,025,907	0.12%	Kroger Co.	184,151	9,194,659	0.07%
Home Depot, Inc.	272,499	93,805,056	0.74%	Lamb Weston Holdings, Inc.	39,749	3,342,096	0.03%
Las Vegas Sands Corp.	100,266	4,436,770	0.04%	McCormick & Co., Inc.	69,185	4,907,984	0.04%
Lennar Corp. Class A	67,309	10,087,600	0.08%	Molson Coors Beverage Co. Class B	49,727	2,527,623	0.02%
LKQ Corp.	73,775	3,068,302	0.02%	Mondelez International, Inc. Class A	368,821	24,135,646	0.19%
Lowe's Cos, Inc.	157,314	34,681,444	0.27%	Monster Beverage Corp.	195,183	9,749,391	0.08%
Lululemon Athletica, Inc.	31,500	9,409,050	0.07%	PepsiCo, Inc.	377,977	62,339,747	0.49%
				Philip Morris International, Inc.	427,451	43,313,610	0.34%
				Procter & Gamble Co.	648,745	106,991,025	0.84%
				Sysco Corp.	136,884	9,772,149	0.08%
				Target Corp.	127,276	18,841,939	0.15%
				Tyson Foods, Inc. Class A	78,503	4,485,661	0.04%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Walgreens Boots Alliance, Inc.	197,001	2,382,727	0.02%	Huntington Bancshares, Inc.	398,641	5,254,088	0.04%
Walmart, Inc.	1,174,280	79,510,499	0.63%	Intercontinental Exchange, Inc.	157,690	21,586,184	0.17%
		726,970,639	5.74%	Invesco Ltd.	123,357	1,845,421	0.01%
Energy 3.63% (31 December 2023: 3.87%)				Jack Henry & Associates, Inc.	20,113	3,339,160	0.03%
APA Corp.	99,707	2,935,374	0.02%	JPMorgan Chase & Co.	789,496	159,683,461	1.26%
Baker Hughes Co. Class A	274,322	9,647,905	0.08%	KeyCorp	257,606	3,660,581	0.03%
Chevron Corp.	471,160	73,698,847	0.58%	KKR & Co., Inc.	182,978	19,256,605	0.15%
CotocoPhillips	321,572	36,781,405	0.29%	Loews Corp.	50,133	3,746,940	0.03%
Coterra Energy, Inc.	205,174	5,471,991	0.04%	M&T Bank Corp.	46,113	6,979,664	0.06%
Devon Energy Corp.	173,598	8,228,545	0.07%	MarketAxess Holdings, Inc.	10,511	2,107,771	0.02%
Diamondback Energy, Inc.	49,032	9,815,716	0.08%	Marsh & McLennan Cos, Inc.	135,387	28,528,749	0.23%
EOG Resources, Inc.	158,055	19,894,383	0.16%	Mastercard, Inc. Class A	225,657	99,550,842	0.79%
EQT Corp.	120,700	4,463,486	0.04%	MetLife, Inc.	164,272	11,530,252	0.09%
Exxon Mobil Corp.	1,233,285	141,975,769	1.12%	Moody's Corp.	43,194	18,181,650	0.14%
Halliburton Co.	243,477	8,224,653	0.06%	Morgan Stanley	344,077	33,440,844	0.26%
Hess Corp.	75,975	11,207,832	0.09%	MSCI, Inc. Class A	21,777	10,491,070	0.08%
Kinder Morgan, Inc.	531,028	10,551,526	0.08%	Nasdaq, Inc.	104,417	6,292,168	0.05%
Marathon Oil Corp.	156,366	4,483,013	0.04%	Northern Trust Corp.	56,079	4,709,514	0.04%
Marathon Petroleum Corp.	96,871	16,805,181	0.13%	PayPal Holdings, Inc.	287,758	16,698,597	0.13%
Occidental Petroleum Corp.	182,902	11,528,313	0.09%	PNC Financial Services Group, Inc.	109,312	16,995,830	0.13%
ONEOK, Inc.	160,169	13,061,782	0.10%	Principal Financial Group, Inc.	59,470	4,665,422	0.04%
Phillips 66	116,598	16,460,140	0.13%	Progressive Corp.	160,981	33,437,364	0.26%
Schlumberger NV	393,028	18,543,061	0.15%	Prudential Financial, Inc.	98,550	11,549,075	0.09%
Targa Resources Corp.	60,928	7,846,308	0.06%	Raymond James Financial, Inc.	51,322	6,343,912	0.05%
Valero Energy Corp.	89,939	14,098,838	0.11%	Regions Financial Corp.	252,051	5,051,102	0.04%
Williams Cos, Inc.	334,396	14,211,830	0.11%	S&P Global, Inc.	88,032	39,262,272	0.31%
		459,935,898	3.63%	State Street Corp.	82,914	6,135,636	0.05%
Financials 12.36% (31 December 2023: 12.92%)				Synchrony Financial	110,458	5,212,513	0.04%
Aflac, Inc.	142,184	12,698,453	0.10%	T Rowe Price Group, Inc.	61,443	7,084,992	0.06%
Allstate Corp.	72,525	11,579,341	0.09%	Travelers Cos, Inc.	62,870	12,783,986	0.10%
American Express Co.	156,165	36,160,006	0.29%	Truist Financial Corp.	367,951	14,294,896	0.11%
American International Group, Inc.	182,673	13,561,644	0.11%	US Bancorp	429,040	17,032,888	0.13%
Ameriprise Financial, Inc.	27,295	11,660,151	0.09%	Visa, Inc. Class A	432,823	113,603,053	0.90%
Aon plc Class A	59,811	17,559,313	0.14%	Wells Fargo & Co.	958,378	56,918,069	0.45%
Arch Capital Group Ltd.	102,805	10,371,996	0.08%	Willis Towers Watson plc	28,073	7,359,056	0.06%
Arthur J Gallagher & Co.	60,082	15,579,863	0.12%	WR Berkley Corp.	55,535	4,363,940	0.03%
Assurant, Inc.	14,288	2,375,380	0.02%			1,564,791,078	12.36%
Bank of America Corp.	1,870,298	74,381,751	0.59%	Health Care 11.66% (31 December 2023: 12.57%)			
Bank of New York Mellon Corp.	205,555	12,310,689	0.10%	Abbott Laboratories	478,273	49,697,347	0.39%
Berkshire Hathaway, Inc. Class A	18	11,020,338	0.09%	AbbVie, Inc.	485,506	83,273,989	0.66%
Berkshire Hathaway, Inc. Class B	470,525	191,409,570	1.51%	Agilent Technologies, Inc.	80,647	10,454,271	0.08%
BlackRock, Inc. Class A	38,380	30,217,342	0.24%	Align Technology, Inc.	19,219	4,640,043	0.04%
Blackstone, Inc.	196,540	24,331,652	0.19%	Amgen, Inc.	147,440	46,067,628	0.36%
Brown & Brown, Inc.	64,900	5,802,709	0.05%	Baxter International, Inc.	139,672	4,672,028	0.04%
Capital One Financial Corp.	105,316	14,581,000	0.12%	Becton Dickinson & Co.	79,514	18,583,217	0.15%
Cboe Global Markets, Inc.	29,020	4,935,141	0.04%	Biogen, Inc.	40,132	9,303,400	0.07%
Charles Schwab Corp.	410,459	30,246,724	0.24%	Bio-Rad Laboratories, Inc. Class A	5,600	1,529,416	0.01%
Chubb Ltd.	111,660	28,482,233	0.23%	Bio-Techne Corp.	43,200	3,095,280	0.02%
Cincinnati Financial Corp.	43,127	5,093,299	0.04%	Boston Scientific Corp.	404,167	31,124,901	0.25%
Citigroup, Inc.	524,419	33,279,630	0.26%	Bristol-Myers Squibb Co.	557,375	23,147,784	0.18%
Citizens Financial Group, Inc.	125,059	4,505,876	0.04%	Cardinal Health, Inc.	66,863	6,573,970	0.05%
CME Group, Inc. Class A	98,935	19,450,621	0.15%	Catalent, Inc.	49,900	2,805,877	0.02%
Corpay, Inc.	19,256	5,129,991	0.04%	Cencora, Inc.	45,564	10,265,569	0.08%
Discover Financial Services	68,814	9,001,559	0.07%	Centene Corp.	146,850	9,736,155	0.08%
Everest Group Ltd.	11,925	4,543,664	0.04%	Charles River Laboratories International, Inc.	14,200	2,933,436	0.02%
FactSet Research Systems, Inc.	10,500	4,286,835	0.03%	Cigna Group	78,105	25,819,170	0.20%
Fidelity National Information Services, Inc.	153,030	11,532,341	0.09%	Cooper Cos, Inc.	54,484	4,756,453	0.04%
Fifth Third Bancorp	188,987	6,896,136	0.05%	CVS Health Corp.	345,303	20,393,595	0.16%
Fiserv, Inc.	160,959	23,989,329	0.19%	Danaher Corp.	181,206	45,274,319	0.36%
Franklin Resources, Inc.	82,802	1,850,625	0.01%	DaVita, Inc.	14,033	1,944,553	0.02%
Global Payments, Inc.	70,110	6,779,637	0.05%	Dexcom, Inc.	109,341	12,397,083	0.10%
Globe Life, Inc.	22,811	1,876,889	0.02%	Edwards Lifesciences Corp.	165,775	15,312,637	0.12%
Goldman Sachs Group, Inc.	88,714	40,127,116	0.32%	Elevance Health, Inc.	63,927	34,639,484	0.27%
Hartford Financial Services Group, Inc.	81,606	8,204,667	0.06%	Eli Lilly & Co.	219,507	198,737,248	1.57%
				GE HealthCare Technologies, Inc.	116,376	9,068,018	0.07%

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Gilead Sciences, Inc.	342,547	23,502,150	0.19%	Expeditors International of Washington, Inc.	39,115	4,881,161	0.04%
HCA Healthcare, Inc.	53,308	17,126,794	0.13%	Fastenal Co.	157,467	9,895,226	0.08%
Henry Schein, Inc.	34,922	2,238,500	0.02%	FedEx Corp.	62,268	18,670,437	0.15%
Hologic, Inc.	64,650	4,800,263	0.04%	Fortive Corp.	97,277	7,208,226	0.06%
Humana, Inc.	33,176	12,396,212	0.10%	GE Vernova, Inc.	75,396	12,931,168	0.10%
IDEXX Laboratories, Inc.	22,768	11,092,570	0.09%	Generac Holdings, Inc.	16,800	2,221,296	0.02%
Incyte Corp.	44,025	2,668,796	0.02%	General Dynamics Corp.	62,531	18,142,744	0.14%
Insulet Corp.	19,300	3,894,740	0.03%	General Electric Co.	300,987	47,847,903	0.38%
Intuitive Surgical, Inc.	97,561	43,400,011	0.34%	Honeywell International, Inc.	179,049	38,234,123	0.30%
IQVIA Holdings, Inc.	50,083	10,589,550	0.08%	Howmet Aerospace, Inc.	106,962	8,303,460	0.07%
Johnson & Johnson	660,890	96,595,682	0.76%	Hubbell, Inc. Class B	14,700	5,372,556	0.04%
Labcorp Holdings, Inc.	23,127	4,706,576	0.04%	Huntington Ingalls Industries, Inc.	10,749	2,647,801	0.02%
McKesson Corp.	35,752	20,880,598	0.16%	IDEX Corp.	20,800	4,184,960	0.03%
Medtronic plc	365,134	28,739,697	0.23%	Illinois Tool Works, Inc.	74,655	17,690,249	0.14%
Merck & Co., Inc.	696,281	86,199,588	0.68%	Ingersoll Rand, Inc.	110,932	10,077,063	0.08%
Mettler-Toledo International, Inc.	5,921	8,275,130	0.07%	Jacobs Solutions, Inc.	34,599	4,833,826	0.04%
Moderna, Inc.	91,470	10,862,063	0.09%	JB Hunt Transport Services, Inc.	22,316	3,570,560	0.03%
Molina Healthcare, Inc.	16,100	4,786,530	0.04%	Johnson Controls International plc	185,314	12,317,822	0.10%
Pfizer, Inc.	1,558,045	43,594,099	0.34%	L3Harris Technologies, Inc.	52,086	11,697,474	0.09%
Quest Diagnostics, Inc.	30,371	4,157,183	0.03%	Leidos Holdings, Inc.	37,400	5,455,912	0.04%
Regeneron Pharmaceuticals, Inc.	29,161	30,649,086	0.24%	Lockheed Martin Corp.	58,679	27,408,961	0.22%
ResMed, Inc.	40,451	7,743,130	0.06%	Masco Corp.	60,149	4,010,134	0.03%
Revvity, Inc.	33,954	3,560,416	0.03%	Nordson Corp.	14,900	3,455,906	0.03%
Solventum Corp.	37,988	2,008,805	0.02%	Norfolk Southern Corp.	62,137	13,340,193	0.11%
STERIS plc	27,200	5,971,488	0.05%	Northrop Grumman Corp.	38,261	16,679,883	0.13%
Stryker Corp.	93,268	31,734,437	0.25%	Old Dominion Freight Line, Inc.	49,060	8,663,996	0.07%
Teleflex, Inc.	12,859	2,704,633	0.02%	Otis Worldwide Corp.	111,284	10,712,198	0.08%
Thermo Fisher Scientific, Inc.	104,905	58,012,465	0.46%	PACCAR, Inc.	144,135	14,837,257	0.12%
UnitedHealth Group, Inc.	253,084	128,885,558	1.02%	Parker-Hannifin Corp.	35,306	17,858,128	0.14%
Universal Health Services, Inc. Class B	16,303	3,014,914	0.02%	Paychex, Inc.	88,149	10,450,945	0.08%
Vertex Pharmaceuticals, Inc.	70,907	33,235,529	0.26%	Paycom Software, Inc.	13,183	1,885,696	0.01%
Viatis, Inc.	329,969	3,507,570	0.03%	Pentair plc	45,410	3,481,585	0.03%
Waters Corp.	16,266	4,719,092	0.04%	Quanta Services, Inc.	40,246	10,226,106	0.08%
West Pharmaceutical Services, Inc.	20,000	6,587,800	0.05%	Republic Services, Inc. Class A	56,277	10,936,872	0.09%
Zimmer Biomet Holdings, Inc.	56,427	6,124,022	0.05%	Rockwell Automation, Inc.	31,345	8,628,652	0.07%
Zoetis, Inc. Class A	125,507	21,757,894	0.17%	Rollins, Inc.	77,214	3,767,271	0.03%
		1,476,970,442	11.66%	RTX Corp.	365,560	36,698,568	0.29%
Industrials 8.09% (31 December 2023: 8.77%)				Snap-on, Inc.	14,462	3,780,222	0.03%
3M Co.	152,154	15,548,617	0.12%	Southwest Airlines Co.	165,007	4,720,850	0.04%
A O Smith Corp.	33,121	2,708,635	0.02%	Stanley Black & Decker, Inc.	42,175	3,369,361	0.03%
Allegion plc	24,096	2,846,942	0.02%	Textron, Inc.	52,207	4,482,493	0.04%
American Airlines Group, Inc.	179,522	2,033,984	0.02%	Trane Technologies plc	62,261	20,479,511	0.16%
AMETEK, Inc.	63,507	10,587,252	0.08%	TransDigm Group, Inc.	15,403	19,679,027	0.16%
Automatic Data Processing, Inc.	112,481	26,848,090	0.21%	Uber Technologies, Inc.	574,524	41,756,404	0.33%
Axon Enterprise, Inc.	19,500	5,737,680	0.04%	Union Pacific Corp.	167,768	37,959,188	0.30%
Boeing Co.	158,673	28,880,073	0.23%	United Airlines Holdings, Inc.	89,872	4,373,172	0.03%
Broadridge Financial Solutions, Inc.	32,384	6,379,648	0.05%	United Parcel Service, Inc. Class B	200,530	27,442,530	0.22%
Builders FirstSource, Inc.	33,435	4,627,738	0.04%	United Rentals, Inc.	18,297	11,833,219	0.09%
Carrier Global Corp.	230,496	14,539,688	0.11%	Veralto Corp.	60,302	5,757,032	0.05%
Caterpillar, Inc.	134,486	44,797,287	0.35%	Verisk Analytics, Inc. Class A	39,277	10,587,115	0.08%
CH Robinson Worldwide, Inc.	32,101	2,828,740	0.02%	Waste Management, Inc.	100,393	21,417,843	0.17%
Cintas Corp.	23,747	16,629,074	0.13%	Westinghouse Air Brake Technologies Corp.	48,482	7,662,580	0.06%
Copart, Inc.	240,060	13,001,650	0.10%	WW Grainger, Inc.	12,012	10,837,707	0.09%
CSX Corp.	537,489	17,979,007	0.14%	Xylem, Inc.	66,791	9,058,863	0.07%
Cummins, Inc.	37,645	10,425,030	0.08%			1,024,802,952	8.09%
Dayforce, Inc.	43,052	2,135,379	0.02%	Information Technology 32.29% (31 December 2023: 28.75%)			
Deere & Co.	71,180	26,594,983	0.21%	Accenture plc Class A	172,925	52,467,174	0.41%
Delta Air Lines, Inc.	177,639	8,427,194	0.07%	Adobe, Inc.	123,138	68,408,085	0.54%
Dover Corp.	37,713	6,805,311	0.05%	Advanced Micro Devices, Inc.	444,394	72,085,151	0.57%
Eaton Corp. plc	109,963	34,478,899	0.27%	Akamai Technologies, Inc.	41,828	3,767,866	0.03%
Emerson Electric Co.	157,254	17,323,101	0.14%	Amphenol Corp. Class A	330,282	22,251,098	0.18%
Equifax, Inc.	33,884	8,215,515	0.06%	Analog Devices, Inc.	136,326	31,117,773	0.25%

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ANSYS, Inc.	24,074	7,739,791	0.06%	Materials 2.15% (31 December 2023: 2.40%)			
Apple, Inc.	3,962,878	834,661,364	6.59%	Air Products & Chemicals, Inc.	61,165	15,783,628	0.13%
Applied Materials, Inc.	228,484	53,919,939	0.43%	Albemarle Corp.	32,327	3,087,875	0.02%
Arista Networks, Inc.	69,740	24,442,475	0.19%	Amcor plc	398,248	3,894,865	0.03%
Autodesk, Inc.	58,774	14,543,626	0.11%	Avery Dennison Corp.	22,129	4,838,506	0.04%
Broadcom, Inc.	119,741	192,247,768	1.52%	Ball Corp.	85,073	5,106,082	0.04%
Cadence Design Systems, Inc.	74,865	23,039,704	0.18%	Celanese Corp. Class A	27,571	3,719,052	0.03%
CDW Corp.	36,844	8,247,161	0.07%	CF Industries Holdings, Inc.	49,949	3,702,220	0.03%
Cisco Systems, Inc.	1,113,235	52,889,795	0.42%	Corteva, Inc.	191,951	10,353,837	0.08%
Cognizant Technology Solutions Corp. Class A	136,904	9,309,472	0.07%	Dow, Inc.	192,969	10,237,006	0.08%
Corning, Inc.	212,774	8,266,270	0.07%	DuPont de Nemours, Inc.	115,068	9,261,823	0.07%
CrowdStrike Holdings, Inc. Class A	63,470	24,321,069	0.19%	Eastman Chemical Co.	32,220	3,156,593	0.03%
Enphase Energy, Inc.	37,710	3,760,064	0.03%	Ecolab, Inc.	69,919	16,640,722	0.13%
EPAM Systems, Inc.	15,900	2,990,949	0.02%	FMC Corp.	34,306	1,974,310	0.02%
F5, Inc.	16,088	2,770,836	0.02%	Freeport-McMoRan, Inc.	395,041	19,198,993	0.15%
Fair Isaac Corp.	6,775	10,085,672	0.08%	International Flavors & Fragrances, Inc.	70,106	6,674,792	0.05%
First Solar, Inc.	29,300	6,605,978	0.05%	International Paper Co.	95,213	4,108,441	0.03%
Fortinet, Inc.	173,792	10,474,444	0.08%	Linde plc	132,132	57,980,843	0.46%
Gartner, Inc.	21,375	9,598,658	0.08%	LyondellBasell Industries NV Class A	70,965	6,788,512	0.05%
Gen Digital, Inc.	151,540	3,785,469	0.03%	Martin Marietta Materials, Inc.	16,958	9,187,844	0.07%
GoDaddy, Inc. Class A	38,500	5,378,835	0.04%	Mosaic Co.	87,887	2,539,934	0.02%
Hewlett Packard Enterprise Co.	357,391	7,565,968	0.06%	Newmont Corp.	317,181	13,280,369	0.11%
HP, Inc.	236,861	8,294,872	0.07%	Nucor Corp.	65,918	10,420,318	0.08%
Intel Corp.	1,170,475	36,249,611	0.29%	Packaging Corp. of America	24,428	4,459,576	0.04%
International Business Machines Corp.	252,572	43,682,327	0.34%	PPG Industries, Inc.	64,796	8,157,168	0.07%
Intuit, Inc.	77,013	50,613,714	0.40%	Sherwin-Williams Co.	64,172	19,150,850	0.15%
Jabil, Inc.	33,400	3,633,586	0.03%	Steel Dynamics, Inc.	40,500	5,244,750	0.04%
Juniper Networks, Inc.	88,852	3,239,544	0.03%	Vulcan Materials Co.	36,415	9,055,682	0.07%
Keysight Technologies, Inc.	48,044	6,570,017	0.05%	Westrock Co.	70,795	3,558,157	0.03%
KLA Corp.	37,000	30,506,870	0.24%			271,562,748	2.15%
Lam Research Corp.	35,944	38,274,968	0.30%	Real Estate 2.14% (31 December 2023: 2.51%)			
Microchip Technology, Inc.	148,678	13,604,037	0.11%	Alexandria Real Estate Equities, Inc. REIT	43,392	5,075,562	0.04%
Micron Technology, Inc.	304,510	40,052,200	0.32%	American Tower Corp. REIT	128,410	24,960,336	0.20%
Microsoft Corp.	2,043,397	913,296,289	7.21%	AvalonBay Communities, Inc. REIT	38,969	8,062,297	0.06%
Monolithic Power Systems, Inc.	13,400	11,010,512	0.09%	Boston Properties, Inc. REIT	39,836	2,452,304	0.02%
Motorola Solutions, Inc.	45,824	17,690,355	0.14%	Camden Property Trust REIT	29,300	3,196,923	0.02%
NetApp, Inc.	56,583	7,287,890	0.06%	CBRE Group, Inc. Class A	82,952	7,391,853	0.06%
NVIDIA Corp.	6,762,850	835,482,489	6.60%	CoStar Group, Inc.	112,200	8,318,508	0.07%
NXP Semiconductors NV	70,263	18,907,071	0.15%	Crown Castle, Inc. REIT	119,497	11,674,857	0.09%
ON Semiconductor Corp.	118,373	8,114,469	0.06%	Digital Realty Trust, Inc. REIT	89,118	13,550,392	0.11%
Oracle Corp.	438,263	61,882,736	0.49%	Equinix, Inc. REIT	26,054	19,712,456	0.15%
Palo Alto Networks, Inc.	88,843	30,118,665	0.24%	Equity Residential REIT	94,898	6,580,227	0.05%
PTC, Inc.	32,900	5,976,943	0.05%	Essex Property Trust, Inc. REIT	17,667	4,808,957	0.04%
Qorvo, Inc.	26,456	3,069,954	0.02%	Extra Space Storage, Inc. REIT	58,110	9,030,875	0.07%
QUALCOMM, Inc.	307,337	61,215,384	0.48%	Federal Realty Investment Trust REIT	20,646	2,084,627	0.02%
Roper Technologies, Inc.	29,401	16,572,168	0.13%	Healthpeak Properties, Inc. REIT	194,793	3,817,943	0.03%
Salesforce, Inc.	267,066	68,662,669	0.54%	Host Hotels & Resorts, Inc. REIT	194,293	3,493,388	0.03%
Seagate Technology Holdings plc	53,661	5,541,572	0.04%	Invitation Homes, Inc. REIT	158,300	5,681,387	0.04%
ServiceNow, Inc.	56,372	44,346,161	0.35%	Iron Mountain, Inc. REIT	80,948	7,254,560	0.06%
Skyworks Solutions, Inc.	43,912	4,680,141	0.04%	Kimco Realty Corp. REIT	182,969	3,560,577	0.03%
Super Micro Computer, Inc.	13,869	11,363,565	0.09%	Mid-America Apartment Communities, Inc. REIT	31,994	4,562,664	0.04%
Synopsys, Inc.	41,931	24,951,461	0.20%	Prologis, Inc. REIT	254,551	28,588,623	0.23%
TE Connectivity Ltd.	84,200	12,666,206	0.10%	Public Storage REIT	43,532	12,521,980	0.10%
Teledyne Technologies, Inc.	13,000	5,043,740	0.04%	Realty Income Corp. REIT	239,424	12,646,376	0.10%
Teradyne, Inc.	42,912	6,363,421	0.05%	Regency Centers Corp. REIT	45,306	2,818,033	0.02%
Texas Instruments, Inc.	250,325	48,695,722	0.38%	SBA Communications Corp. REIT Class A	29,601	5,810,676	0.05%
Trimble, Inc.	67,309	3,763,919	0.03%	Simon Property Group, Inc. REIT	89,607	13,602,343	0.11%
Tyler Technologies, Inc.	11,700	5,882,526	0.05%	UDR, Inc. REIT	83,073	3,418,454	0.03%
VeriSign, Inc.	23,658	4,206,392	0.03%	Ventas, Inc. REIT	110,905	5,684,990	0.04%
Western Digital Corp.	89,931	6,814,072	0.05%				
Zebra Technologies Corp. Class A	14,095	4,354,368	0.03%				
		4,089,425,060	32.29%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
VICI Properties, Inc. REIT Class A	286,844	8,215,212	0.06%	Edison International	105,352	7,565,327	0.06%
Welltower, Inc. REIT	164,369	17,135,468	0.13%	Entergy Corp.	58,761	6,287,427	0.05%
Weyerhaeuser Co. REIT	200,389	5,689,044	0.04%	Evergy, Inc.	63,381	3,357,292	0.03%
		271,401,892	2.14%	Eversource Energy	97,151	5,509,433	0.04%
Utilities 2.25% (31 December 2023: 2.33%)				Exelon Corp.	275,038	9,519,065	0.08%
AES Corp.	197,010	3,461,466	0.03%	FirstEnergy Corp.	142,333	5,447,084	0.04%
Alliant Energy Corp.	70,118	3,569,006	0.03%	NextEra Energy, Inc.	564,817	39,994,692	0.32%
Ameren Corp.	73,777	5,246,282	0.04%	NiSource, Inc.	124,150	3,576,761	0.03%
American Electric Power Co., Inc.	144,855	12,709,578	0.10%	NRG Energy, Inc.	57,708	4,493,145	0.04%
American Water Works Co., Inc.	53,532	6,914,193	0.05%	PG&E Corp.	586,934	10,247,868	0.08%
Atmos Energy Corp.	41,437	4,833,626	0.04%	Pinnacle West Capital Corp.	31,271	2,388,479	0.02%
CenterPoint Energy, Inc.	176,769	5,476,304	0.04%	PPL Corp.	202,720	5,605,208	0.04%
CMS Energy Corp.	82,207	4,893,783	0.04%	Public Service Enterprise Group, Inc.	136,900	10,089,530	0.08%
Consolidated Edison, Inc.	94,969	8,492,128	0.07%	Sempra	173,930	13,229,116	0.10%
Constellation Energy Corp.	86,702	17,363,809	0.14%	Southern Co.	300,433	23,304,588	0.18%
Dominion Energy, Inc.	229,932	11,266,668	0.09%	Vistra Corp.	89,700	7,712,406	0.06%
DTE Energy Co.	56,626	6,286,052	0.05%	WEC Energy Group, Inc.	86,685	6,801,305	0.05%
Duke Energy Corp.	212,045	21,253,270	0.17%	Xcel Energy, Inc.	152,860	8,164,253	0.06%
						285,059,144	2.25%
				Total Equities		12,603,099,786	99.52%
				Total Transferable Securities		12,603,099,786	99.52%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (31 December 2023: 0.01%)				
Futures (0.00%) (31 December 2023: 0.01%)				
S&P 500 E-mini September 2024	199	\$54,960,650	(21,725)	(0.00%)
			(21,725)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market				
			(21,725)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.15%) (31 December 2023: 0.14%)							
Hedge Share Class Level Forward Currency Exchange Contracts (0.15%) (31 December 2023: 0.14%)							
USD	30,339,131	EUR	(27,913,940)	State Street Bank & Trust Co.	1/7/2024	422,352	0.00%
EUR	1,193,150,561	USD	(1,280,570,316)	UBS AG	1/8/2024	51,862	0.00%
EUR	17,526,340	USD	(18,783,854)	Brown Brothers Harriman & Co.	2/7/2024	9	0.00%
USD	79,057,798	EUR	(73,662,121)	Toronto-Dominion Bank	1/8/2024	(4,601)	(0.00%)
USD	1,280,570,316	EUR	(1,194,894,025)	UBS AG	1/7/2024	(57,928)	(0.00%)
USD	60,377,886	EUR	(56,517,091)	UBS AG	1/7/2024	(194,333)	(0.00%)
EUR	30,801,021	USD	(33,333,173)	Toronto-Dominion Bank	1/7/2024	(322,164)	(0.00%)
EUR	45,979,159	USD	(49,974,105)	UBS AG	1/7/2024	(695,919)	(0.01%)
EUR	1,185,018,535	USD	(1,287,980,055)	UBS AG	1/7/2024	(17,935,872)	(0.14%)
						(18,736,594)	(0.15%)

Currency	Notional Amount	Termination Date	Counterparty	Reference Entity	Floating Interest Rate Received (Paid)	Unrealised Gain/Loss US Dollars (\$)	% of Total Net Assets
Total Return Swap Contracts (0.00%) (31 December 2023: 0.00%)							
USD	102,669	29/8/2025	Bank of America	Johnson & Johnson	USD-Overnight Bank Founding Rate + 0.65%	(357)	0.00%
						(357)	0.00%
Total OTC Financial Derivative Instruments						(18,736,951)	(0.15%)
Total Investments						12,584,341,110	99.37%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	79,211,590	0.63%
Net Assets	12,663,552,700	100.00%

	US Dollars (\$)	% of Total Assets
Analysis of Total Assets		
(a) Transferable securities admitted to an official stock exchange listing	12,603,099,786	98.62%
(b) Transferable securities dealt in on another regulated market	—	0.00%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	474,223	0.00%
(f) Other assets	175,728,975	1.38%
Total Assets	12,779,302,984	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	12,603,099,786	11,243,045,712
Financial Derivative Instruments	17	474,223	17,683,143
Cash		33,861,740	35,898,286
Unrealised Appreciation on Spot Currency Contracts		1,386	12,138
Receivables:			
Interest and Dividends		4,979,836	7,698,074
Capital Shares Issued		30,886,106	36,666,992
Investments Sold		83,051,457	—
Margin Cash Due from Broker		2,128,450	1,845,245
Cash Collateral		20,820,000	1,600,000
Total Current Assets		12,779,302,984	11,344,449,590
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	19,232,899	1,202,162
Payables and Other Liabilities:			
Investments Purchased		—	42,207,393
Interest		494	—
Capital Shares Redeemed		95,647,120	13,350,171
Management Fees Payable	12	869,771	850,381
Total Current Liabilities		115,750,284	57,610,107
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		12,663,552,700	11,286,839,483

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
US (\$) Equivalent	\$3,561,197,009	\$2,969,302,798	\$2,167,758,825
Net Assets	€3,322,952,929	€2,688,003,314	€2,031,163,139
Number of Shares Outstanding	54,334,046	52,097,601	47,755,825
Net Asset Value Per Share¹	€61.16	€51.60	€42.53
Investor EUR			
US (\$) Equivalent	\$623,081,598	\$507,648,328	\$410,644,997
Net Assets	€581,397,439	€459,555,822	€384,769,270
Number of Shares Outstanding	9,702,433	9,090,461	9,232,974
Net Asset Value Per Share¹	€59.92	€50.55	€41.67
Institutional Plus EUR Acc			
US (\$) Equivalent	\$1,147,533,548	\$724,086,546	\$529,180,082
Net Assets	€1,070,763,554	€655,489,577	€495,835,175
Number of Shares Outstanding	2,425,276	1,760,187	1,615,836
Net Asset Value Per Share¹	€441.50	€372.40	€306.86
EUR Hedged Acc			
US (\$) Equivalent	\$1,197,263,755	\$1,537,504,454	\$1,409,126,726
Net Assets	€1,117,166,810	€1,391,847,632	€1,320,334,269
Number of Shares Outstanding	29,033,974	41,286,956	47,888,900
Net Asset Value Per Share¹	€38.48	€33.71	€27.57
USD Acc			
Net Assets	\$3,251,882,436	\$2,930,855,385	\$2,514,628,405
Number of Shares Outstanding	49,626,104	51,434,787	55,410,050
Net Asset Value Per Share¹	\$65.53	\$56.98	\$45.38
Investor USD			
Net Assets	\$863,689,476	\$756,391,288	\$597,440,725
Number of Shares Outstanding	13,450,942	13,546,553	13,434,739
Net Asset Value Per Share¹	\$64.21	\$55.84	\$44.47
Institutional Plus USD Acc			
Net Assets	\$2,018,904,878	\$1,861,050,684	\$1,648,647,315
Number of Shares Outstanding	5,856,019	6,208,938	6,908,958
Net Asset Value Per Share¹	\$344.76	\$299.74	\$238.62

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		1,583,607	878,118
Dividend Income		84,491,942	83,554,033
Securities Lending Income		18,803	1,194
Net Gain on Financial Instruments		1,569,795,502	1,495,321,486
Total Investment Income		1,655,889,854	1,579,754,831
Expenses			
Management Fees	12	5,321,781	4,464,378
Transaction Fees and Commissions		48,746	34,064
Total Expenses		5,370,527	4,498,442
Finance Costs			
Interest Expense		709	18,741
Total Finance Costs		709	18,741
Net Investment Income		1,650,518,618	1,575,237,648
Taxation	5	(23,649,136)	(23,220,801)
Net Increase in Net Assets		1,626,869,482	1,552,016,847

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	1,626,869,482	1,552,016,847
Capital Transactions		
Subscriptions	2,139,116,403	1,522,854,317
Redemptions	(2,389,272,668)	(1,534,968,070)
Total Capital Transactions	(250,156,265)	(12,113,753)
Total Increase for the Period	1,376,713,217	1,539,903,094
Net Assets		
Beginning of Period	11,286,839,483	9,277,427,075
End of Period	12,663,552,700	10,817,330,169

Vanguard U.S. Opportunities Fund

Sub-managed by PRIMECAP Management Company.

Investment Objective

The fund seeks to provide long-term growth of capital by investing in stocks with above-average earnings growth potential that is not reflected in their current market prices.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- The global stock rally that began in late 2023 continued into the first quarter of 2024, with a number of major market indices reaching record highs. Labour markets and consumer spending continued on solid footing, and investors remained enthusiastic about the potential for AI-driven economic growth.
- Market sentiment soured mid-period amid slow or stalled progress on inflation and strong economic data from some markets, including the US. This dampened expectations that central banks might soon begin cutting rates. Stocks resumed their upward trajectory, however, with support from the tech sector.
- Global stocks finished the six months up 10.43%, as measured by the FTSE Global All Cap Index in US dollars. By region, the US outperformed. Outside the US, emerging markets fared better than Europe and Asia-Pacific.
- Powered by surging technology share prices, the fund's benchmark returned 13.32% for the six months ended 30 June 2024. Ten of the index's 11 sectors recorded positive results. Share prices declined modestly in the real estate sector.
- The fund lagged its benchmark badly for the six months. A below-benchmark allocation to technology companies cramped performance, as did below-benchmark results in the sector. The fund's holdings in consumer discretionary, industrial and communication services companies also underperformed. The brightest spot at the sector level was the fund's avoidance of real estate.
- The fund invested about 9% of its net assets outside the United States during the period. Because its benchmark holds only US stocks, which recorded higher returns than stocks of most non-US markets, this modest stake detracted from the fund's relative performance. A cash stake equal to more than 5% of fund assets also detracted.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Russell 3000 Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception
Investor EUR	8.64%	11.60%	14.23%
Benchmark	16.80	15.00	14.34
Investor GBP Dist	6.30%	10.40%	14.88%
Benchmark	14.28	13.77	14.99
Institutional USD	5.46%	10.36%	11.58%
Benchmark	13.32	13.61	11.57
Investor USD	5.41%	10.25%	11.46%
Benchmark	13.32	13.61	11.57

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Ibotta, Inc. Class A	83,350	7,312,568	Tesla, Inc.	86,000	14,336,096
Dollar Tree, Inc.	59,200	7,138,905	NEXTracker, Inc. Class A	302,404	14,195,206
indie Semiconductor, Inc. Class A	937,870	5,662,390	Marriott International, Inc. Class A	51,900	12,124,132
Raymond James Financial, Inc.	45,800	5,631,039	Eli Lilly & Co.	14,970	11,491,243
Alibaba Group Holding Ltd. ADR	72,300	5,404,178	Jacobs Solutions, Inc.	71,350	10,323,413
Immunocore Holdings plc ADR	95,680	5,056,602	Restaurant Brands International, Inc.	132,900	10,116,965
Alphabet, Inc. Class A	30,500	5,011,938	Curtiss-Wright Corp.	32,770	8,294,604
Microsoft Corp.	12,250	4,909,404	AECOM	85,220	7,981,580
Boston Scientific Corp.	63,000	4,624,326	Wells Fargo & Co.	128,570	7,687,944
Performance Food Group Co.	65,250	4,529,890	Hilton Worldwide Holdings, Inc.	39,666	7,421,316
Meta Platforms, Inc. Class A	10,100	4,385,162	Siemens AG	37,750	7,069,927
Hess Corp.	27,800	4,381,748	Trimble, Inc.	104,650	6,229,156
GRAIL, Inc.	257,000	4,278,974	McDonald's Corp.	20,000	5,960,322
Flex Ltd.	160,000	4,149,584	Otis Worldwide Corp.	55,000	5,232,470
New Fortress Energy, Inc. Class A	146,500	4,016,164	AMETEK, Inc.	25,000	4,465,426
Micron Technology, Inc.	32,000	3,670,914	General Dynamics Corp.	14,750	4,275,659
Intel Corp.	108,770	3,531,523	Carrier Global Corp.	74,000	4,187,472
Visa, Inc. Class A	13,000	3,525,936	Royal Caribbean Cruises Ltd.	28,520	3,599,527
Illumina, Inc.	31,100	3,448,705	Esab Corp.	33,333	3,566,304
AstraZeneca plc ADR	45,000	3,401,822	Textron, Inc.	35,100	3,174,164
BioMarin Pharmaceutical, Inc.	35,740	2,963,178	Moog, Inc. Class A	17,500	2,738,804
Ross Stores, Inc.	22,000	2,880,306	Thermo Fisher Scientific, Inc.	4,460	2,528,681
American Airlines Group, Inc.	206,400	2,770,731	CSX Corp.	71,900	2,517,142
Salesforce, Inc.	10,100	2,597,075	Masonite International Corp.	17,700	2,322,225
Glaukos Corp.	25,700	2,556,775	Autodesk, Inc.	10,500	2,274,808
Teradyne, Inc.	21,000	2,458,422	IDEX Corp.	10,000	2,253,386
BioNTech SE ADR	24,800	2,291,919			
Tapestry, Inc.	51,400	2,218,675			
Flywire Corp.	122,350	2,213,598			
Elanco Animal Health, Inc.	125,000	2,183,837			
Sony Group Corp. ADR	26,000	2,155,724			
Oracle Corp.	18,500	2,138,561			
Wolfspeed, Inc.	81,500	2,129,702			
Norfolk Southern Corp.	8,400	2,062,472			
MarketAxess Holdings, Inc.	9,040	1,844,202			
Albemarle Corp.	14,000	1,692,769			
Tradeweb Markets, Inc. Class A	16,000	1,625,602			

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

Financial Statements

Statement of Investments

30 June 2024

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 96.27% (31 December 2023: 96.11%)				Energy 2.98% (31 December 2023: 2.58%)			
Equities 96.27% (31 December 2023: 96.11%)							
Communication Services 6.28% (31 December 2023: 4.34%)							
Alphabet, Inc. Class A	162,000	29,508,300	2.28%	Cameco Corp.	94,200	4,634,640	0.36%
Alphabet, Inc. Class C	82,300	15,095,466	1.17%	ConocoPhillips	4,300	491,834	0.04%
Baidu, Inc. ADR	48,755	4,216,332	0.33%	Coterra Energy, Inc.	50,700	1,352,169	0.10%
Ibotta, Inc. Class A	76,500	5,749,740	0.44%	EOG Resources, Inc.	15,900	2,001,333	0.15%
IMAX Corp.	78,900	1,323,153	0.10%	Exxon Mobil Corp.	48,791	5,616,820	0.43%
Meta Platforms, Inc. Class A	14,700	7,412,034	0.57%	Hess Corp.	72,070	10,631,766	0.82%
Netflix, Inc.	3,700	2,497,056	0.19%	New Fortress Energy, Inc. Class A	311,800	6,853,364	0.53%
Pinterest, Inc. Class A	201,150	8,864,681	0.69%	TechnipFMC plc	63,800	1,668,370	0.13%
Shutterstock, Inc.	13,900	537,930	0.04%	Transocean Ltd.	888,100	4,751,335	0.37%
Snap, Inc. Class A	8,250	137,033	0.01%	Valero Energy Corp.	3,950	619,202	0.05%
Sphere Entertainment Co.	52,500	1,840,650	0.14%			38,620,833	2.98%
T-Mobile US, Inc.	6,900	1,215,642	0.09%	Financials 10.43% (31 December 2023: 9.65%)			
Trade Desk, Inc. Class A	14,500	1,416,215	0.11%	Charles Schwab Corp.	7,900	582,151	0.04%
Walt Disney Co.	14,877	1,477,137	0.12%	CME Group, Inc. Class A	51,100	10,046,260	0.78%
		81,291,369	6.28%	Discover Financial Services	16,600	2,171,446	0.17%
Consumer Discretionary 7.33% (31 December 2023: 11.85%)				Flywire Corp.	142,650	2,338,033	0.18%
Alibaba Group Holding Ltd. ADR	191,300	13,773,600	1.06%	Galaxy Digital Holdings Ltd.	4,000	46,713	0.00%
Amazon.com, Inc.	11,000	2,125,750	0.17%	LPL Financial Holdings, Inc.	20,900	5,837,370	0.45%
Bath & Body Works, Inc.	60,046	2,344,796	0.18%	MarketAxess Holdings, Inc.	59,060	11,843,302	0.91%
Bowlero Corp. Class A	44,800	649,152	0.05%	Marqeta, Inc. Class A	36,700	201,116	0.01%
Burlington Stores, Inc.	4,500	1,080,000	0.08%	Mastercard, Inc. Class A	16,500	7,279,140	0.56%
Capri Holdings Ltd.	41,263	1,364,980	0.11%	Morgan Stanley	51,900	5,044,161	0.39%
CarMax, Inc.	58,400	4,283,056	0.33%	Northern Trust Corp.	136,606	11,472,172	0.89%
Carnival Corp.	153,200	2,867,904	0.22%	PayPal Holdings, Inc.	3,800	220,514	0.02%
Deckers Outdoor Corp.	614	594,321	0.05%	Raymond James Financial, Inc.	222,780	27,537,836	2.13%
Duolingo, Inc. Class A	1,350	281,705	0.02%	Tradeweb Markets, Inc. Class A	184,000	19,504,000	1.51%
Entain plc	877,864	6,991,159	0.54%	Visa, Inc. Class A	69,000	18,110,430	1.40%
Five Below, Inc.	1,900	207,043	0.02%	Wells Fargo & Co.	199,620	11,855,432	0.92%
Flutter Entertainment plc	17,709	3,238,127	0.25%	WEX, Inc.	5,120	906,957	0.07%
GrowGeneration Corp.	313,800	674,670	0.05%			134,997,033	10.43%
iRobot Corp.	21,600	196,776	0.02%	Health Care 27.91% (31 December 2023: 25.44%)			
Marriott International, Inc. Class A	4,100	991,257	0.08%	10X Genomics, Inc. Class A	5,000	97,250	0.01%
MGM Resorts International	12,200	542,168	0.04%	ABIOMED, Inc.	56,352	57,479	0.00%
Newell Brands, Inc.	270,000	1,730,700	0.13%	Accuray, Inc.	36,900	67,158	0.01%
Norwegian Cruise Line Holdings Ltd.	76,840	1,443,824	0.11%	Adaptive Biotechnologies Corp.	13,860	50,173	0.00%
Ollie's Bargain Outlet Holdings, Inc.	10,200	1,001,334	0.08%	Agilent Technologies, Inc.	5,990	776,484	0.06%
Ross Stores, Inc.	54,700	7,949,004	0.61%	Alcon, Inc.	12,510	1,114,391	0.09%
Royal Caribbean Cruises Ltd.	63,000	10,044,090	0.78%	Alkermes plc	42,150	1,015,815	0.08%
Sony Group Corp. ADR	52,450	4,455,628	0.34%	Allogene Therapeutics, Inc.	166,936	388,961	0.03%
Tapestry, Inc.	52,000	2,225,080	0.17%	Amgen, Inc.	57,967	18,111,789	1.40%
Tesla, Inc.	66,810	13,220,363	1.02%	AstraZeneca plc ADR	237,900	18,553,821	1.43%
TJX Cos, Inc.	46,300	5,097,630	0.39%	BeiGene Ltd. ADR	60,569	8,641,379	0.67%
Victoria's Secret & Co.	19,981	353,064	0.03%	Biogen, Inc.	89,423	20,730,040	1.60%
Whirlpool Corp.	8,500	868,700	0.07%	BioMarin Pharmaceutical, Inc.	300,580	24,746,751	1.91%
XPeng, Inc. ADR	585,578	4,292,287	0.33%	BioNTech SE ADR	62,070	4,987,945	0.39%
		94,888,168	7.33%	Boston Scientific Corp.	179,100	13,792,491	1.07%
Consumer Staples 1.21% (31 December 2023: 0.37%)				Bridgebio Pharma, Inc.	21,800	552,194	0.04%
BJ's Wholesale Club Holdings, Inc.	8,800	772,992	0.06%	Bristol-Myers Squibb Co.	75,110	3,119,318	0.24%
Calavo Growers, Inc.	2,600	59,020	0.00%	Charles River Laboratories International, Inc.	5,080	1,049,426	0.08%
Dollar General Corp.	2,000	264,460	0.02%	CVS Health Corp.	43,020	2,540,761	0.20%
Dollar Tree, Inc.	77,000	8,221,290	0.64%	Elanco Animal Health, Inc.	708,831	10,228,431	0.79%
Mission Produce, Inc.	2,000	19,760	0.00%	Eli Lilly & Co.	119,332	108,040,806	8.34%
Performance Food Group Co.	73,350	4,849,168	0.37%	Enovis Corp.	41,967	1,896,908	0.15%
Tyson Foods, Inc. Class A	16,100	919,954	0.07%	Epizyme, Inc.	832,078	16,642	0.00%
US Foods Holding Corp.	11,000	582,780	0.05%	Exact Sciences Corp.	49,700	2,099,825	0.16%
		15,689,424	1.21%	FibroGen, Inc.	620,081	553,298	0.04%
				Galapagos NV ADR	115,540	2,863,081	0.22%
				Glaukos Corp.	128,680	15,229,278	1.18%
				Globus Medical, Inc. Class A	6,475	443,473	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
GRAIL, Inc.	262,636	4,036,715	0.31%	Lyft, Inc. Class A	52,420	739,122	0.06%
GSK plc ADR	22,850	879,725	0.07%	Matson, Inc.	10,000	1,309,700	0.10%
Health Catalyst, Inc.	271,056	1,732,048	0.13%	Moog, Inc. Class A	28,400	4,751,320	0.37%
Illumina, Inc.	33,820	3,530,132	0.27%	NEXTracker, Inc. Class A	660,249	30,952,473	2.39%
Immunocore Holdings plc ADR	95,680	3,242,595	0.25%	Norfolk Southern Corp.	13,100	2,812,439	0.22%
Immunome, Inc.	40,200	486,420	0.04%	Old Dominion Freight Line, Inc.	2,100	370,860	0.03%
Insulet Corp.	25,945	5,235,701	0.40%	Rockwell Automation, Inc.	2,490	685,447	0.05%
IQVIA Holdings, Inc.	4,214	891,008	0.07%	RXO, Inc.	33,000	862,950	0.07%
LivaNova plc	163,650	8,971,293	0.69%	Siemens AG	31,680	5,898,322	0.46%
Mereo Biopharma Group plc ADR	44,000	158,400	0.01%	Southwest Airlines Co.	322,562	9,228,499	0.71%
Mural Oncology plc	3,000	9,420	0.00%	Spirit Airlines, Inc.	8,300	30,378	0.00%
Nektar Therapeutics Class A	521,011	646,054	0.05%	Stratasys Ltd.	43,600	365,804	0.03%
Novartis AG ADR	13,680	1,456,373	0.11%	Sun Country Airlines Holdings, Inc.	49,490	621,594	0.05%
Nurix Therapeutics, Inc.	72,000	1,502,640	0.12%	Textron, Inc.	39,700	3,408,642	0.26%
Omnicell, Inc.	2,207	59,743	0.00%	TransDigm Group, Inc.	7,659	9,785,215	0.76%
Omthera Pharmaceuticals, Inc.	1,665,100	17	0.00%	Uber Technologies, Inc.	78,050	5,672,674	0.44%
OraSure Technologies, Inc.	54,200	230,892	0.02%	United Airlines Holdings, Inc.	117,180	5,701,979	0.44%
Penumbra, Inc.	20,710	3,727,179	0.29%	United Parcel Service, Inc. Class B	16,300	2,230,655	0.17%
PolyPeptide Group AG	109,225	3,476,335	0.27%	WillScot Mobile Mini Holdings Corp.	36,200	1,362,568	0.11%
Prothena Corp. plc	11,300	233,232	0.02%	Xometry, Inc. Class A	653,200	7,550,992	0.58%
Pulmonx Corp.	818,330	5,188,212	0.40%	XPO, Inc.	15,900	1,687,785	0.13%
QIAGEN NV	16,722	690,886	0.05%			180,165,513	13.91%
Repligen Corp.	2,885	363,683	0.03%				
Revvity, Inc.	11,460	1,201,696	0.09%				
Rhythm Pharmaceuticals, Inc.	346,079	14,210,004	1.10%				
Roche Holding AG	17,313	4,807,026	0.37%				
Standard BioTools, Inc.	855,374	1,514,012	0.12%				
Thermo Fisher Scientific, Inc.	11,120	6,149,360	0.48%				
UnitedHealth Group, Inc.	3,660	1,863,892	0.14%				
Waters Corp.	3,007	872,391	0.07%				
WaVe Life Sciences Ltd.	72,150	360,029	0.03%				
Xencor, Inc.	687,645	13,017,120	1.01%				
Zentaris Pharmaceuticals, Inc.	293,860	1,201,887	0.09%				
Zimmer Biomet Holdings, Inc.	70,750	7,678,498	0.59%				
		361,389,986	27.91%				
Industrials 13.91% (31 December 2023: 19.08%)							
AECOM	117,680	10,372,315	0.80%	908 Devices, Inc.	24,830	127,874	0.01%
Airbus SE	14,421	1,982,349	0.15%	Adobe, Inc.	20,150	11,194,131	0.86%
Allegiant Travel Co.	7,650	384,259	0.03%	Altair Engineering, Inc. Class A	72,240	7,085,299	0.55%
American Airlines Group, Inc.	540,880	6,128,170	0.47%	Analog Devices, Inc.	12,510	2,855,533	0.22%
Array Technologies, Inc.	64,800	664,848	0.05%	Apple, Inc.	23,000	4,844,260	0.37%
Axon Enterprise, Inc.	5,000	1,471,200	0.11%	Applied Materials, Inc.	16,900	3,988,231	0.31%
Carrier Global Corp.	3,000	189,240	0.01%	Arlo Technologies, Inc.	815,000	10,627,600	0.82%
Controladora Vuela Cia de Aviacion SAB de CV ADR	11,700	74,412	0.01%	Autodesk, Inc.	11,500	2,845,675	0.22%
CSX Corp.	41,200	1,378,140	0.11%	Axcelis Technologies, Inc.	70,340	10,001,645	0.77%
Curtiss-Wright Corp.	27,810	7,535,954	0.58%	BlackBerry Ltd.	751,100	1,862,728	0.14%
Delta Air Lines, Inc.	195,000	9,250,800	0.71%	Ciena Corp.	42,500	2,047,650	0.16%
Esab Corp.	11,967	1,130,044	0.09%	Credo Technology Group Holding Ltd.	197,400	6,304,956	0.49%
FedEx Corp.	52,700	15,801,568	1.22%	Crowdstrike Holdings, Inc. Class A	16,986	6,508,865	0.50%
Frontier Group Holdings, Inc.	73,600	362,848	0.03%	CyberArk Software Ltd.	2,350	642,537	0.05%
General Dynamics Corp.	12,300	3,568,722	0.28%	DocuSign, Inc. Class A	21,200	1,134,200	0.09%
GFL Environmental, Inc.	64,800	2,522,664	0.20%	Flex Ltd.	1,101,095	32,471,291	2.51%
Gibraltar Industries, Inc.	6,700	459,285	0.04%	FormFactor, Inc.	126,700	7,669,151	0.59%
Griffon Corp.	53,500	3,416,510	0.26%	Hewlett Packard Enterprise Co.	233,053	4,933,732	0.38%
GXO Logistics, Inc.	3,500	176,750	0.01%	HP, Inc.	65,700	2,300,814	0.18%
Hertz Global Holdings, Inc.	53,600	189,208	0.01%	HubSpot, Inc.	300	176,937	0.01%
Jacobs Solutions, Inc.	77,950	10,890,395	0.84%	indie Semiconductor, Inc. Class A	1,570,870	9,692,268	0.75%
JELD-WEN Holding, Inc.	62,300	839,181	0.06%	Intel Corp.	445,840	13,807,665	1.07%
JetBlue Airways Corp.	154,500	940,905	0.07%	Intuit, Inc.	3,300	2,168,793	0.17%
Kirby Corp.	19,900	2,382,627	0.18%	Jabil, Inc.	97,000	10,552,630	0.81%
L3Harris Technologies, Inc.	5,000	1,122,900	0.09%	Jamf Holding Corp.	9,000	148,500	0.01%
Li-Cycle Holdings Corp.	19,350	126,356	0.01%	Keysight Technologies, Inc.	3,800	519,650	0.04%
Loar Holdings, Inc.	14,500	774,445	0.06%	KLA Corp.	29,720	24,504,437	1.89%
				MaxLinear, Inc. Class A	104,800	2,110,672	0.16%
				Micron Technology, Inc.	229,500	30,186,135	2.33%
				Microsoft Corp.	16,000	7,151,200	0.55%
				MongoDB, Inc. Class A	3,950	987,342	0.08%
				NetApp, Inc.	87,260	11,239,088	0.87%
				nLight, Inc.	70,396	769,428	0.06%
				Nutanix, Inc. Class A	370,868	21,083,846	1.63%
				NVIDIA Corp.	16,000	1,976,640	0.15%
				Okta, Inc. Class A	12,000	1,123,320	0.09%
				Oracle Corp.	89,500	12,637,400	0.97%
				OSI Systems, Inc.	33,500	4,606,920	0.35%
				Palo Alto Networks, Inc.	6,870	2,328,999	0.18%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
PROS Holdings, Inc.	18,840	539,766	0.04%				
QUALCOMM, Inc.	31,544	6,282,934	0.48%				
RingCentral, Inc. Class A	3,000	84,600	0.01%				
Salesforce, Inc.	10,900	2,802,390	0.22%				
Telefonaktiebolaget LM Ericsson ADR	481,000	2,967,770	0.23%				
Teradyne, Inc.	46,800	6,939,972	0.54%				
Texas Instruments, Inc.	18,404	3,580,130	0.28%				
Trimble, Inc.	36,400	2,035,488	0.16%				
Unity Software, Inc.	6,000	97,560	0.01%				
Universal Display Corp.	75,660	15,907,515	1.23%				
Wolfspeed, Inc.	129,442	2,946,100	0.23%				
Zoom Video Communications, Inc. Class A	35,700	2,113,083	0.16%				
		323,515,350	24.98%				
				Materials 1.24% (31 December 2023: 1.01%)			
				Albemarle Corp.	34,380	3,283,978	0.25%
				Bioceres Crop Solutions Corp.	9,700	108,737	0.01%
				Corteva, Inc.	19,190	1,035,109	0.08%
				Dow, Inc.	20,390	1,081,689	0.08%
				DuPont de Nemours, Inc.	21,300	1,714,437	0.13%
				Ingevity Corp.	14,500	633,795	0.05%
				Ivanhoe Electric, Inc.	92,700	869,526	0.07%
				Ivanhoe Mines Ltd. Class A	158,800	2,048,321	0.16%
				Perimeter Solutions SA	673,459	5,273,184	0.41%
				Perimeter Solutions SA - Warrants 8/11/2024	1,085,900	977	0.00%
						16,049,753	1.24%
				Total Equities		1,246,607,429	96.27%
				Total Transferable Securities		1,246,607,429	96.27%
				Total Investments		1,246,607,429	96.27%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	48,305,924	3.73%
Net Assets	1,294,913,353	100.00%
Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	1,244,483,993	95.36%
(b) Transferable securities dealt in on another regulated market	2,049,298	0.16%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	74,138	0.01%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	—	0.00%
(f) Other assets	58,456,462	4.47%
Total Assets	1,305,063,891	100.00%

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	1,246,607,429	1,254,121,562
Cash		56,881,051	51,470,087
Receivables:			
Interest and Dividends		552,288	727,164
Capital Shares Issued		303,229	114,739
Investments Sold		719,894	43,345
Total Current Assets		1,305,063,891	1,306,476,897
Current Liabilities			
Unrealised Depreciation on Spot Currency Contracts		—	304
Payables and Other Liabilities:			
Investments Purchased		431,886	425,880
Capital Shares Redeemed		8,837,021	239,356
Management Fees Payable	12	881,631	949,304
Total Current Liabilities		10,150,538	1,614,844
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,294,913,353	1,304,862,053

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
Investor EUR			
US (\$) Equivalent	\$56,441,447	\$65,825,474	\$52,098,794
Net Assets	€52,665,514	€59,589,440	€48,815,924
Number of Shares Outstanding	32,003	39,345	39,225
Net Asset Value Per Share¹	€1,645.64	€1,514.54	€1,244.51
Investor GBP Dist			
US (\$) Equivalent	\$23,410,190	\$23,436,932	\$22,281,446
Net Assets	£18,519,801	£18,384,792	£18,523,108
Number of Shares Outstanding	13,282	14,017	16,786
Net Asset Value Per Share¹	£1,394.35	£1,311.61	£1,103.49
Institutional USD			
Net Assets	\$975,557,894	\$964,523,949	\$801,354,787
Number of Shares Outstanding	651,735	679,587	711,929
Net Asset Value Per Share¹	\$1,496.86	\$1,419.28	\$1,125.61
Investor USD			
Net Assets	\$239,503,822	\$251,075,698	\$227,011,596
Number of Shares Outstanding	135,788	150,056	170,900
Net Asset Value Per Share¹	\$1,763.81	\$1,673.21	\$1,328.33

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		1,879,775	1,515,951
Dividend Income		5,189,664	5,269,032
Securities Lending Income		100,714	249,457
Net Gain on Financial Instruments		69,695,433	177,822,044
Total Investment Income		76,865,586	184,856,484
Expenses			
Management Fees	12	5,643,721	5,163,667
Transaction Fees and Commissions		221,209	108,284
Other Expenses		18,315	10,348
Total Expenses		5,883,245	5,282,299
Net Investment Income		70,982,341	179,574,185
Taxation	5	(1,286,004)	(1,441,909)
Net Increase in Net Assets		69,696,337	178,132,276

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	69,696,337	178,132,276
Capital Transactions		
Subscriptions	40,499,048	52,396,849
Redemptions	(120,144,085)	(67,703,745)
Total Capital Transactions	(79,645,037)	(15,306,896)
Total (Decrease)/Increase for the Period	(9,948,700)	162,825,380
Net Assets		
Beginning of Period	1,304,862,053	1,102,746,623
End of Period	1,294,913,353	1,265,572,003

Vanguard 20+ Year Euro Treasury Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The fund seeks to provide returns consistent with the performance of the Bloomberg Euro Treasury 20+ Year Bond Index, a market-weighted index designed to reflect the total universe of euro-denominated euro zone treasury securities with maturities of at least 20 years and a minimum credit rating of AA-.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds finished the period in negative territory.
- The fund's benchmark index returned -8.06% for the six months ended 30 June 2024.
- All countries in the index posted negative returns, with France recording a double-digit decline.
- Bonds maturing in more than 30 years saw a bigger decline than those maturing in 20 to 30 years. And bonds rated AA fared worse than those rated AAA.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg Euro Treasury 20+ Year Bond Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Acc	-8.10%	-9.29%	-0.57%
Benchmark	-8.06	-9.17	-0.39
Tracking Difference*	-0.04		
Institutional Plus EUR Acc	-8.07%	-9.24%	-3.53%
Benchmark	-8.06	-9.17	-3.43
Tracking Difference*	-0.01		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: Institutional Plus EUR Acc, 10 March 2015.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
Purchases			Sales		
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/8/2054	17,530,000	17,494,114	French Republic Government Bond OAT 0.50% 25/6/2044	26,081,301	14,843,054
French Republic Government Bond OAT 3.25% 25/5/2055	16,880,816	16,209,006	Republic of Austria Government Bond 3.15% 20/6/2044	10,725,000	10,523,887
French Republic Government Bond OAT 3.00% 25/6/2049	10,269,000	9,948,135	Netherlands Government Bond 3.25% 15/1/2045	5,500,000	5,985,910
Bundesrepublik Deutschland Bundesanleihe 1.80% 15/8/2053	10,980,000	9,243,733	French Republic Government Bond OAT 2.00% 25/5/2048	5,008,103	3,959,764
Kingdom of Belgium Government Bond 3.50% 22/6/2055	8,740,000	8,776,656	Bundesrepublik Deutschland Bundesanleihe 1.25% 15/8/2048	4,652,905	3,632,982
Netherlands Government Bond 2.00% 15/1/2054	6,927,249	5,737,405	French Republic Government Bond OAT 4.00% 25/4/2055	2,480,000	2,794,521
Finland Government Bond 2.95% 15/4/2055	5,223,000	5,144,142	Bundesrepublik Deutschland Bundesanleihe 2.50% 4/7/2044	2,507,004	2,495,251
French Republic Government Bond OAT 3.00% 25/5/2054	5,410,000	5,036,032	Bundesrepublik Deutschland Bundesanleihe 2.50% 15/8/2046	2,481,775	2,465,131
Bundesrepublik Deutschland Bundesanleihe 2.50% 4/7/2044	4,820,000	4,731,276	French Republic Government Bond OAT 3.25% 25/5/2045	2,269,952	2,298,985
French Republic Government Bond OAT 2.00% 25/5/2048	5,960,000	4,633,406	Kingdom of Belgium Government Bond 1.40% 22/6/2053	3,487,000	2,236,617
Bundesrepublik Deutschland Bundesanleihe 1.25% 15/8/2048	5,880,000	4,495,064	French Republic Government Bond OAT 0.75% 25/5/2053	4,220,000	2,232,952
Bundesrepublik Deutschland Bundesanleihe 2.50% 15/8/2046	4,550,000	4,448,297	Bundesrepublik Deutschland Bundesanleihe 1.80% 15/8/2053	2,418,390	2,092,020
French Republic Government Bond OAT 3.25% 25/5/2045	4,500,000	4,406,529	French Republic Government Bond OAT 4.00% 25/4/2060	1,794,547	2,077,127
French Republic Government Bond OAT 4.00% 25/4/2060	3,990,000	4,376,510	Netherlands Government Bond 2.75% 15/1/2047	2,020,000	2,040,899
French Republic Government Bond OAT 4.00% 25/4/2055	3,370,000	3,706,115	Republic of Austria Government Bond 1.50% 2/11/2086	3,356,000	1,972,165
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2050	6,540,396	3,284,144	French Republic Government Bond OAT 1.50% 25/5/2050	2,700,000	1,885,058
French Republic Government Bond OAT 0.75% 25/5/2053	5,532,131	2,878,254	Netherlands Government Bond 0.00% 15/1/2052	2,960,000	1,446,223
Netherlands Government Bond 2.75% 15/1/2047	2,785,000	2,762,631	Kingdom of Belgium Government Bond 1.60% 22/6/2047	1,950,000	1,400,867
Kingdom of Belgium Government Bond 1.40% 22/6/2053	3,997,806	2,523,699	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2050	2,570,000	1,365,135
French Republic Government Bond OAT 1.50% 25/5/2050	3,400,000	2,282,746	French Republic Government Bond OAT 3.25% 25/5/2055	1,280,000	1,252,506
Republic of Austria Government Bond 0.70% 20/4/2071	5,059,000	2,248,111	French Republic Government Bond OAT 3.00% 25/6/2049	1,210,000	1,139,739
Bundesrepublik Deutschland Bundesanleihe 0.00% 15/8/2052	4,370,000	2,108,172	Kingdom of Belgium Government Bond 1.70% 22/6/2050	1,530,000	1,098,414
Republic of Austria Government Bond 1.85% 23/5/2049	2,215,000	1,741,836	French Republic Government Bond OAT 1.75% 25/5/2066	1,550,000	1,038,767
Netherlands Government Bond 0.00% 15/1/2052	3,480,000	1,653,213	Ireland Government Bond 2.00% 18/2/2045	1,150,000	972,705
Kingdom of Belgium Government Bond 1.60% 22/6/2047	2,250,000	1,581,096	French Republic Government Bond OAT 0.75% 25/5/2052	1,690,000	921,004
French Republic Government Bond OAT 0.75% 25/5/2052	3,070,000	1,559,951	Netherlands Government Bond 2.00% 15/1/2054	1,040,000	886,650

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

Financial Statements

Statement of Investments

30 June 2024

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.14% (31 December 2023: 98.74%)					
Fixed Income 99.14% (31 December 2023: 98.74%)					
Austria 6.71% (31 December 2023: 8.17%)					
Republic of Austria Government Bond	11,594,000	1.50%	20/2/2047	8,331,346	1.32%
Republic of Austria Government Bond	7,642,000	1.85%	23/5/2049	5,800,423	0.92%
Republic of Austria Government Bond	11,073,000	0.75%	20/3/2051	6,200,198	0.99%
Republic of Austria Government Bond	4,959,000	3.15%	20/10/2053	4,798,985	0.76%
Republic of Austria Government Bond	4,627,000	3.80%	26/1/2062	5,117,739	0.81%
Republic of Austria Government Bond	8,240,000	0.70%	20/4/2071	3,540,142	0.56%
Republic of Austria Government Bond	1,600,000	1.50%	2/11/2086	919,494	0.15%
Republic of Austria Government Bond	7,143,000	2.10%	20/9/2117	5,142,963	0.82%
Republic of Austria Government Bond	5,645,000	0.85%	30/6/2120	2,395,340	0.38%
				42,246,630	6.71%
Belgium 11.52% (31 December 2023: 10.91%)					
Kingdom of Belgium Government Bond	11,160,071	3.75%	22/6/2045	11,580,870	1.84%
Kingdom of Belgium Government Bond	12,528,218	1.60%	22/6/2047	8,792,387	1.39%
Kingdom of Belgium Government Bond	12,431,230	1.70%	22/6/2050	8,557,950	1.36%
Kingdom of Belgium Government Bond	11,965,858	1.40%	22/6/2053	7,328,441	1.16%
Kingdom of Belgium Government Bond	12,379,000	3.30%	22/6/2054	11,652,722	1.85%
Kingdom of Belgium Government Bond	8,420,000	3.50%	22/6/2055	8,187,504	1.30%
Kingdom of Belgium Government Bond	8,247,057	2.25%	22/6/2057	6,151,611	0.98%
Kingdom of Belgium Government Bond	9,935,945	2.15%	22/6/2066	7,131,239	1.13%
Kingdom of Belgium Government Bond	7,952,718	0.65%	22/6/2071	3,209,796	0.51%
				72,592,520	11.52%
Finland 1.88% (31 December 2023: 1.22%)					
Finland Government Bond	6,957,000	1.38%	15/4/2047	4,893,715	0.77%
Finland Government Bond	5,309,000	0.13%	15/4/2052	2,375,686	0.38%
Finland Government Bond	4,887,000	2.95%	15/4/2055	4,581,124	0.73%
				11,850,525	1.88%
France 37.27% (31 December 2023: 38.58%)					
French Republic Government Bond OAT	35,843,286	3.25%	25/5/2045	33,991,861	5.40%
French Republic Government Bond OAT	34,701,963	2.00%	25/5/2048	25,702,456	4.08%
French Republic Government Bond OAT	9,059,000	3.00%	25/6/2049	8,124,680	1.29%
French Republic Government Bond OAT	37,595,656	1.50%	25/5/2050	24,196,524	3.84%
French Republic Government Bond OAT ¹	38,079,877	0.75%	25/5/2052	19,050,071	3.02%
French Republic Government Bond OAT	35,300,022	0.75%	25/5/2053	17,219,096	2.73%
French Republic Government Bond OAT	29,413,000	3.00%	25/5/2054	25,604,385	4.07%
French Republic Government Bond OAT	22,786,475	4.00%	25/4/2055	23,953,993	3.80%
French Republic Government Bond OAT	15,600,816	3.25%	25/5/2055	14,192,472	2.25%
French Republic Government Bond OAT	24,328,487	4.00%	25/4/2060	25,791,311	4.10%
French Republic Government Bond OAT	19,049,522	1.75%	25/5/2066	11,703,736	1.86%
French Republic Government Bond OAT	15,030,537	0.50%	25/5/2072	5,250,987	0.83%
				234,781,572	37.27%
Germany 31.87% (31 December 2023: 29.20%)					
Bundesrepublik Deutschland Bundesanleihe	35,652,149	2.50%	4/7/2044	34,520,234	5.48%
Bundesrepublik Deutschland Bundesanleihe	36,666,313	2.50%	15/8/2046	35,452,677	5.63%
Bundesrepublik Deutschland Bundesanleihe	41,763,969	1.25%	15/8/2048	31,264,487	4.96%
Bundesrepublik Deutschland Bundesanleihe	58,304,123	0.00%	15/8/2050	29,521,063	4.68%
Bundesrepublik Deutschland Bundesanleihe	35,684,026	0.00%	15/8/2052	17,195,819	2.73%
Bundesrepublik Deutschland Bundesanleihe	43,601,610	1.80%	15/8/2053	35,959,126	5.71%
Bundesrepublik Deutschland Bundesanleihe	17,530,000	2.50%	15/8/2054	16,869,022	2.68%
				200,782,428	31.87%
Ireland 2.78% (31 December 2023: 2.90%)					
Ireland Government Bond	12,549,852	2.00%	18/2/2045	10,290,581	1.63%
Ireland Government Bond	10,382,129	1.50%	15/5/2050	7,239,703	1.15%
				17,530,284	2.78%
Netherlands 7.11% (31 December 2023: 7.76%)					
Netherlands Government Bond	23,226,407	2.75%	15/1/2047	22,612,966	3.59%
Netherlands Government Bond	19,966,670	0.00%	15/1/2052	9,289,497	1.47%
Netherlands Government Bond	15,702,249	2.00%	15/1/2054	12,912,269	2.05%
				44,814,732	7.11%
Total Fixed Income				624,598,691	99.14%
Total Transferable Securities				624,598,691	99.14%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: 0.01%)				
Futures 0.00% (31 December 2023: 0.01%)				
Euro-Buxl 30 Year Bond September 2024	4	€515,280	5,680	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market				
			5,680	0.00%
Total Investments			624,604,371	99.14%
Other Assets and Liabilities				
			5,393,684	0.86%
Net Assets			629,998,055	100.00%
Analysis of Total Assets				
			EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing		536,280,402	81.37%
(b)	Transferable securities dealt in on another regulated market		88,318,289	13.40%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market		—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market		5,680	0.00%
(e)	Total OTC Financial Derivative Instruments		—	0.00%
(f)	Other assets		34,455,339	5.23%
Total Assets			659,059,710	100.00%

Statement of Assets and Liabilities

	Notes	Euro (€) As at 30 June 2024	Euro (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	624,598,691	617,213,978
Financial Derivative Instruments	17	5,680	39,360
Cash		2,380,732	284,885
Receivables:			
Interest and Dividends		4,889,831	7,721,653
Capital Shares Issued		3,709,667	2,603,366
Investments Sold		23,475,109	—
Total Current Assets		659,059,710	627,863,242
Current Liabilities			
Payables and Other Liabilities:			
Investments Purchased		28,580,665	1,580,325
Capital Shares Redeemed		403,547	1,075,433
Margin Cash Due to Broker		11,040	55,120
Management Fees Payable	12	66,403	72,295
Total Current Liabilities		29,061,655	2,783,173
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		629,998,055	625,080,069

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
Net Assets	€384,510,961	€367,606,023	€255,763,345
Number of Shares Outstanding	2,605,768	2,289,081	1,732,815
Net Asset Value Per Share¹	€147.56	€160.59	€147.60
Institutional Plus EUR Acc			
Net Assets	€245,487,094	€257,474,046	€171,911,328
Number of Shares Outstanding	3,429,442	3,306,040	2,403,118
Net Asset Value Per Share¹	€71.58	€77.88	€71.54

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

Statement of Operations

	Notes	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		7,377,593	4,771,445
Other Income		91	—
Net (Loss)/Gain on Financial Instruments		(59,186,690)	12,559,914
Total Investment (Loss)/Income		(51,809,006)	17,331,359
Expenses			
Management Fees	12	414,301	331,242
Transaction Fees and Commissions		16	10
Total Expenses		414,317	331,252
Finance Costs			
Interest Expense		77	4
Total Finance Costs		77	4
Net Investment (Loss)/Income		(52,223,400)	17,000,103
Net (Decrease)/Increase in Net Assets		(52,223,400)	17,000,103

Statement of Changes in Net Assets

	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(52,223,400)	17,000,103
Capital Transactions		
Subscriptions	98,627,944	92,615,463
Redemptions	(41,486,558)	(39,128,260)
Total Capital Transactions	57,141,386	53,487,203
Total Increase for the Period	4,917,986	70,487,306
Net Assets		
Beginning of Period	625,080,069	427,674,673
End of Period	629,998,055	498,161,979

Vanguard Emerging Markets Bond Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The Fund seeks to provide total return while generating a moderate level of income by investing primarily in bonds of issuers in emerging-market countries.

Performance Summary

The Performance Summary does not form part of the Financial Statements. The fund is actively managed and seeks to invest as described in the prospectus. The following performance information shows how the fund's returns compare with those of the J.P. Morgan EMBI Global Diversified Index, a market index that has investment characteristics similar to those of the fund.

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the US Federal Reserve and the Bank of England, decided to wait.
- Global bonds returned -3.16% for the period, as measured by the Bloomberg Global Aggregate Bond Index in US dollars.
- For the six months, the fund outpaced its benchmark index, which returned 2.34%.
- The fund's positioning in Ecuador, Colombia and El Salvador contributed the most to relative performance, while its underweight allocation to Argentina was the largest detractor. Rates and FX positioning also detracted.

Benchmark returns in the commentary above are in US dollars.

Benchmark: J.P. Morgan EMBI Global Diversified Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
Investor CHF Hedged Dist	—	0.53%
Benchmark	—	0.21
Institutional CHF Hedged Acc	0.80%	-1.91%
Benchmark	0.31	-5.11
Institutional Plus CHF Hedged Acc	0.85%	-2.38%
Benchmark	0.31	-5.06
Investor EUR Hedged Acc	1.97%	2.14%
Benchmark	1.52	-2.21
Investor EUR Hedged Dist	1.98%	9.55%
Benchmark	1.52	7.38
Institutional Plus EUR Hedged Acc	2.05%	-1.23%
Benchmark	1.52	-3.95
Investor GBP Hedged Acc	2.63%	3.17%
Benchmark	2.20	-1.27
Investor GBP Hedged Dist	—	0.75%
Benchmark	—	0.42
Institutional Plus GBP Hedged Acc	2.70%	0.99%
Benchmark	2.20	-2.43
Investor USD Acc	2.75%	4.24%
Benchmark	2.34	-0.24
Investor USD Dist	—	0.76%
Benchmark	—	0.43

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
Institutional Plus USD Acc	2.83%	4.40%
Benchmark	2.34	-0.24

Each benchmark is in its respective currency.
Sources: Vanguard Global Advisers, LLC, and J.P. Morgan.
Performance is based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost

¹ Since-inception returns: Investor CHF Hedged Dist, Investor GBP Hedge Dist and Investor USD Dist, 10 June 2024; Institutional CHF Hedged Acc and Institutional Plus GBP Hedged Acc, 8 February 2022; Institutional Plus CHF Hedged Acc and Institutional Plus EUR Hedged Acc, 27 April 2021; Investor EUR Hedged Acc, Investor GBP Hedged Acc, Investor USD Acc and Institutional Plus USD Acc, 3 December 2019; Investor Euro Hedged Dist, 21 June 2023.

	Principal	Proceeds US Dollars (\$)
Sales (continued)		
Hungary Government International Bond 5.50% 26/3/2036	\$9,990,000	9,487,895
Brazilian Government International Bond 4.50% 30/5/2029	\$9,910,000	9,470,525
Turkiye Government International Bond 7.63% 15/5/2034	\$9,600,000	9,458,400
Philippine Government International Bond 2.46% 5/5/2030	\$10,800,000	9,295,128

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

Financial Statements

Statement of Investments

30 June 2024

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 97.38% (31 December 2023: 92.85%)					
Fixed Income 96.79% (31 December 2023: 92.85%)					
Angola 1.31% (31 December 2023: 1.35%)					
Angolan Government International Bond	\$4,510,000	8.25%	9/5/2028	4,226,030	0.29%
Angolan Government International Bond	\$8,803,000	8.75%	14/4/2032	7,766,477	0.54%
Angolan Government International Bond	\$8,408,000	9.13%	26/11/2049	6,872,402	0.48%
				18,864,909	1.31%
Argentina 2.39% (31 December 2023: 1.20%)					
Argentine Republic Government International Bond	\$205,919	1.00%	9/7/2029	117,527	0.01%
Argentine Republic Government International Bond	\$19,114,000	3.63%	9/7/2035	8,007,466	0.56%
Argentine Republic Government International Bond	\$24,890,818	4.25%	9/1/2038	11,446,702	0.80%
Argentine Republic Government International Bond	\$16,660,000	3.50%	9/7/2041	6,531,022	0.45%
Argentine Republic Government International Bond	\$1,470,000	3.63%	9/7/2046	640,218	0.04%
Ciudad Autonoma De Buenos Aires/Government Bonds	\$2,318,000	7.50%	1/6/2027	2,250,140	0.16%
Pan American Energy LLC	\$5,045,000	8.50%	30/4/2032	5,286,999	0.37%
				34,280,074	2.39%
Azerbaijan 1.02% (31 December 2023: 1.18%)					
Republic of Azerbaijan International Bond	\$4,450,000	3.50%	1/9/2032	3,789,037	0.26%
Southern Gas Corridor CJSC	\$10,785,000	6.88%	24/3/2026	10,838,637	0.76%
				14,627,674	1.02%
Bahrain 2.05% (31 December 2023: 0.09%)					
Bahrain Government International Bond	\$8,470,000	5.25%	25/1/2033	7,531,305	0.53%
Bahrain Government International Bond	\$12,817,000	7.50%	12/2/2036	13,059,597	0.91%
Bahrain Government International Bond	\$1,500,000	6.00%	19/9/2044	1,228,216	0.09%
Bahrain Government International Bond	\$5,411,000	6.25%	25/1/2051	4,483,247	0.31%
Bapco Energies BSC Closed	\$3,025,000	7.50%	25/10/2027	3,077,012	0.21%
				29,379,377	2.05%
Brazil 4.69% (31 December 2023: 3.66%)					
Braskem Netherlands Finance BV	\$860,000	4.50%	31/1/2030	728,034	0.05%
Braskem Netherlands Finance BV	\$5,000,000	8.50%	12/1/2031	5,102,248	0.35%
Braskem Netherlands Finance BV	\$5,000,000	5.88%	31/1/2050	3,673,466	0.26%
Brazilian Government International Bond	\$13,630,000	6.13%	22/1/2032	13,258,882	0.92%
Brazilian Government International Bond	\$4,135,000	6.13%	15/3/2034	3,972,616	0.28%
Brazilian Government International Bond	\$19,196,000	7.13%	13/5/2054	18,540,394	1.29%
Embraer Netherlands Finance BV	\$2,545,000	7.00%	28/7/2030	2,654,592	0.18%
FS Luxembourg Sarl	\$5,400,000	8.88%	12/2/2031	5,177,607	0.36%
Petrobras Global Finance BV	\$9,608,000	7.38%	17/1/2027	9,901,603	0.69%
Petrobras Global Finance BV	\$850,000	5.09%	15/1/2030	805,931	0.06%
Yinson Boronia Production BV	\$3,540,000	8.95%	31/7/2042	3,580,762	0.25%
				67,396,135	4.69%
Cameroon 0.06% (31 December 2023: 0.07%)					
Republic of Cameroon International Bond	€1,093,000	5.95%	7/7/2032	907,682	0.06%
				907,682	0.06%
Chile 4.06% (31 December 2023: 3.95%)					
Antofagasta plc	\$8,800,000	6.25%	2/5/2034	9,097,751	0.63%
Cencosud SA	\$7,335,000	5.95%	28/5/2031	7,349,437	0.51%
Chile Electricity Lux MPC Sarl	\$3,307,000	6.01%	20/1/2033	3,343,372	0.23%
Corp. Nacional del Cobre de Chile	\$4,000,000	5.13%	2/2/2033	3,783,161	0.26%
Corp. Nacional del Cobre de Chile	\$19,910,000	5.95%	8/1/2034	19,822,615	1.38%
Empresa Nacional del Petroleo	\$7,798,000	3.75%	5/8/2026	7,451,716	0.52%
Empresa Nacional del Petroleo	\$5,582,000	5.25%	6/11/2029	5,440,336	0.38%
Sociedad Quimica y Minera de Chile SA	\$2,000,000	6.50%	7/11/2033	2,080,881	0.15%
				58,369,269	4.06%
Colombia 5.27% (31 December 2023: 4.22%)					
Colombia Government International Bond	\$1,645,000	4.50%	15/3/2029	1,499,289	0.11%
Colombia Government International Bond	\$17,600,000	3.00%	30/1/2030	14,390,318	1.00%
Colombia Government International Bond	\$16,255,000	3.13%	15/4/2031	12,810,124	0.89%
Colombia Government International Bond	\$5,000,000	8.00%	20/4/2033	5,177,343	0.36%
Colombia Government International Bond	\$13,213,000	4.13%	15/5/2051	7,881,108	0.55%
Colombia Government International Bond	\$7,230,000	8.75%	14/11/2053	7,594,104	0.53%
Colombian TES	COP70,139,100,000	6.00%	28/4/2028	14,820,958	1.03%
Ecopetrol SA	\$10,901,000	8.63%	19/1/2029	11,451,721	0.80%
				75,624,965	5.27%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Costa Rica 1.23% (31 December 2023: 1.64%)					
Costa Rica Government International Bond	\$16,915,000	7.30%	13/11/2054	17,623,106	1.23%
				17,623,106	1.23%
Czech Republic 1.26% (31 December 2023: 0.22%)					
Czech Republic Government Bond	CZK332,730,000	5.75%	29/3/2029	15,260,856	1.06%
EPH Financing International A.S.	€2,500,000	6.65%	13/11/2028	2,774,906	0.20%
				18,035,762	1.26%
Dominican Republic 3.30% (31 December 2023: 3.83%)					
Aeropuertos Dominicanos Siglo XXI SA	\$2,093,000	7.00%	30/6/2034	2,112,813	0.15%
Dominican Republic International Bond	\$16,590,000	6.88%	29/1/2026	16,797,500	1.17%
Dominican Republic International Bond	\$2,000,000	5.95%	25/1/2027	1,990,170	0.14%
Dominican Republic International Bond	\$10,558,000	6.00%	19/7/2028	10,480,749	0.73%
Dominican Republic International Bond	\$10,444,000	5.50%	22/2/2029	10,096,468	0.70%
Dominican Republic International Bond	\$2,333,000	7.05%	3/2/2031	2,397,635	0.16%
Dominican Republic International Bond	\$3,589,000	6.60%	1/6/2036	3,576,052	0.25%
				47,451,387	3.30%
Ecuador 0.75% (31 December 2023: 1.48%)					
Ecuador Government International Bond	\$1,330,000	0.00%	31/7/2030	635,301	0.05%
Ecuador Government International Bond	\$941,721	6.00%	31/7/2030	595,628	0.04%
Ecuador Government International Bond	\$16,246,488	3.50%	31/7/2035	8,083,011	0.56%
Ecuador Government International Bond	\$3,217,000	2.50%	31/7/2040	1,451,724	0.10%
				10,765,664	0.75%
Egypt 3.10% (31 December 2023: 3.01%)					
Egypt Government International Bond	\$2,000,000	5.88%	16/2/2031	1,546,534	0.11%
Egypt Government International Bond	\$6,534,000	7.30%	30/9/2033	5,135,273	0.36%
Egypt Government International Bond	\$7,244,000	8.50%	31/1/2047	5,343,350	0.37%
Egypt Government International Bond	\$13,909,000	7.90%	21/2/2048	9,702,887	0.67%
Egypt Government International Bond	\$10,557,000	8.70%	1/3/2049	7,854,137	0.55%
Egypt Government International Bond	\$10,417,000	8.88%	29/5/2050	7,890,959	0.55%
Egypt Government International Bond	\$4,603,000	8.75%	30/9/2051	3,446,637	0.24%
Egypt Government International Bond	\$3,496,000	8.15%	20/11/2059	2,473,545	0.17%
Egypt Government International Bond	\$1,700,000	7.50%	16/2/2061	1,132,739	0.08%
				44,526,061	3.10%
El Salvador 0.98% (31 December 2023: 0.64%)					
El Salvador Government International Bond	\$6,120,000	6.38%	18/1/2027	5,441,432	0.38%
El Salvador Government International Bond	\$9,700,000	9.25%	17/4/2030	8,567,385	0.60%
				14,008,817	0.98%
Georgia 0.09% (31 December 2023: 0.11%)					
Georgia Government International Bond	\$1,420,000	2.75%	22/4/2026	1,295,727	0.09%
				1,295,727	0.09%
Ghana 0.44% (31 December 2023: 0.72%)					
Ghana Government International Bond	\$9,368,000	10.75%	14/10/2030	6,299,354	0.44%
				6,299,354	0.44%
Guatemala 1.57% (31 December 2023: 2.12%)					
Guatemala Government Bond	\$4,000,000	4.38%	5/6/2027	3,815,196	0.27%
Guatemala Government Bond	\$2,220,000	4.88%	13/2/2028	2,131,687	0.15%
Guatemala Government Bond	\$7,741,000	5.25%	10/8/2029	7,444,760	0.52%
Guatemala Government Bond	\$5,350,000	4.90%	1/6/2030	5,058,908	0.35%
Guatemala Government Bond	\$4,500,000	6.13%	1/6/2050	4,072,855	0.28%
				22,523,406	1.57%
Honduras 0.10% (31 December 2023: 0.35%)					
Honduras Government International Bond	\$1,631,000	5.63%	24/6/2030	1,390,509	0.10%
				1,390,509	0.10%
Hungary 1.07% (31 December 2023: 1.05%)					
Hungary Government International Bond	€7,350,000	5.00%	22/2/2027	8,109,627	0.56%
Hungary Government International Bond	€2,665,000	5.38%	12/9/2033	2,964,750	0.21%
Hungary Government International Bond	\$4,510,000	5.50%	26/3/2036	4,328,640	0.30%
				15,403,017	1.07%
India 0.21% (31 December 2023: 0.00%)					
Sammaan Capital Ltd.	\$3,050,000	9.70%	3/7/2027	2,980,501	0.21%
				2,980,501	0.21%
Indonesia 3.85% (31 December 2023: 2.86%)					
Freeport Indonesia PT	\$3,200,000	4.76%	14/4/2027	3,133,922	0.22%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	\$655,000	4.75%	15/5/2025	648,513	0.05%
Indonesia Government International Bond	€1,000,000	0.90%	14/2/2027	990,760	0.07%
Indonesia Government International Bond	\$858,000	4.15%	20/9/2027	832,362	0.06%
Indonesia Treasury Bond	IDR400,467,000,000	7.00%	15/2/2033	24,441,945	1.70%
Indonesia Treasury Bond	IDR138,825,000,000	6.63%	15/2/2034	8,222,114	0.57%
Perusahaan Penerbit SBSN Indonesia III	\$15,125,000	5.10%	2/7/2029	15,057,007	1.05%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$1,214,000	5.45%	21/5/2028	1,211,515	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$800,000	3.88%	17/7/2029	741,622	0.05%
				55,279,760	3.85%
Israel 1.28% (31 December 2023: 1.57%)					
Israel Government International Bond	€7,090,000	1.50%	16/1/2029	6,727,358	0.47%
Israel Government International Bond	\$965,000	5.50%	12/3/2034	917,168	0.06%
Israel Government International Bond	\$12,034,000	5.75%	12/3/2054	10,782,308	0.75%
				18,426,834	1.28%
Ivory Coast 1.87% (31 December 2023: 1.01%)					
Ivory Coast Government International Bond	€2,340,000	5.25%	22/3/2030	2,281,153	0.16%
Ivory Coast Government International Bond	€1,500,000	5.88%	17/10/2031	1,448,102	0.10%
Ivory Coast Government International Bond	€1,020,000	4.88%	30/1/2032	914,438	0.06%
Ivory Coast Government International Bond	\$3,028,370	5.75%	31/12/2032	2,816,843	0.20%
Ivory Coast Government International Bond	\$18,800,000	8.25%	30/1/2037	18,170,136	1.27%
Ivory Coast Government International Bond	€1,401,000	6.63%	22/3/2048	1,166,097	0.08%
				26,796,769	1.87%
Jordan 0.51% (31 December 2023: 0.57%)					
Jordan Government International Bond	\$4,350,000	7.50%	13/1/2029	4,249,906	0.30%
Jordan Government International Bond	\$2,000,000	5.85%	7/7/2030	1,787,536	0.12%
Jordan Government International Bond	\$1,535,000	7.38%	10/10/2047	1,302,444	0.09%
				7,339,886	0.51%
Kazakhstan 1.02% (31 December 2023: 0.57%)					
Development Bank of Kazakhstan JSC	KZT550,000,000	10.95%	6/5/2026	1,098,908	0.08%
Development Bank of Kazakhstan JSC	\$8,770,000	5.50%	15/4/2027	8,719,530	0.61%
KazMunayGas National Co. JSC	\$160,000	5.75%	19/4/2047	138,069	0.01%
KazMunayGas National Co. JSC	\$4,991,000	6.38%	24/10/2048	4,654,717	0.32%
				14,611,224	1.02%
Kenya 0.33% (31 December 2023: 0.65%)					
Republic of Kenya Government International Bond	\$300,000	7.00%	22/5/2027	284,989	0.02%
Republic of Kenya Government International Bond	\$5,920,000	6.30%	23/1/2034	4,412,234	0.31%
				4,697,223	0.33%
Latvia 0.91% (31 December 2023: 0.00%)					
Latvia Government International Bond	\$13,280,000	5.13%	30/7/2034	13,070,599	0.91%
				13,070,599	0.91%
Lebanon 0.02% (31 December 2023: 0.02%)					
Lebanon Government International Bond	\$70,000	8.25%	12/4/2021	4,813	0.00%
Lebanon Government International Bond	\$1,200,000	6.25%	27/5/2022	82,304	0.01%
Lebanon Government International Bond	\$100,000	6.10%	4/10/2022	6,871	0.00%
Lebanon Government International Bond	\$2,085,000	6.65%	22/4/2024	140,920	0.01%
Lebanon Government International Bond	\$190,000	7.00%	20/3/2028	12,959	0.00%
Lebanon Government International Bond	\$100,000	6.65%	26/2/2030	6,880	0.00%
Lebanon Government International Bond	\$55,000	7.15%	20/11/2031	3,767	0.00%
Lebanon Government International Bond	\$55,000	8.20%	17/5/2033	3,748	0.00%
Lebanon Government International Bond	\$355,000	8.25%	17/5/2034	24,286	0.00%
				286,548	0.02%
Lithuania 0.44% (31 December 2023: 0.00%)					
Lithuania Government International Bond	€6,006,000	3.50%	3/7/2031	6,387,115	0.44%
				6,387,115	0.44%
Malaysia 1.38% (31 December 2023: 1.61%)					
Petronas Capital Ltd.	\$21,637,000	3.50%	21/4/2030	19,839,854	1.38%
				19,839,854	1.38%
Mexico 7.38% (31 December 2023: 8.53%)					
BBVA Bancomer SA^	\$5,100,000	8.45%	29/6/2038	5,265,667	0.37%
Comision Federal de Electricidad	\$1,906,200	5.00%	29/9/2036	1,673,436	0.12%
Mexican Bonos	MXN60,000,000	8.50%	31/5/2029	3,093,612	0.21%
Mexican Bonos	MXN150,840,000	7.75%	23/11/2034	7,122,914	0.50%
Mexico Government International Bond	\$1,200,000	5.00%	7/5/2029	1,171,002	0.08%
Mexico Government International Bond	\$2,200,000	4.75%	27/4/2032	2,031,080	0.14%
Mexico Government International Bond	\$2,650,000	7.50%	8/4/2033	2,952,044	0.21%
Mexico Government International Bond	\$4,000,000	6.75%	27/9/2034	4,164,287	0.29%
Mexico Government International Bond	\$15,773,000	6.35%	9/2/2035	15,868,972	1.10%
Mexico Government International Bond	\$17,888,000	4.40%	12/2/2052	13,007,326	0.91%
Mexico Government International Bond	\$3,891,000	3.77%	24/5/2061	2,377,651	0.17%
Petroleos Mexicanos	\$1,810,000	6.88%	16/10/2025	1,802,117	0.12%
Petroleos Mexicanos	\$6,460,000	4.50%	23/1/2026	6,144,367	0.43%
Petroleos Mexicanos	\$9,780,000	6.88%	4/8/2026	9,580,155	0.67%
Petroleos Mexicanos	\$12,310,000	6.50%	13/3/2027	11,709,924	0.81%
Petroleos Mexicanos	\$3,125,000	8.75%	2/6/2029	3,068,624	0.21%
Petroleos Mexicanos	\$1,955,000	6.50%	2/6/2041	1,325,309	0.09%
Petroleos Mexicanos	\$2,955,000	6.38%	23/1/2045	1,904,067	0.13%
Petroleos Mexicanos	\$11,318,000	6.75%	21/9/2047	7,435,382	0.52%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Petroleos Mexicanos	\$6,477,000	6.95%	28/1/2060	4,269,043	0.30%
				105,966,979	7.38%
Morocco 0.87% (31 December 2023: 2.35%)					
Morocco Government International Bond	€1,250,000	1.50%	27/11/2031	1,081,278	0.07%
Morocco Government International Bond	\$4,000,000	6.50%	8/9/2033	4,110,984	0.29%
Morocco Government International Bond	\$10,634,000	4.00%	15/12/2050	7,265,316	0.51%
				12,457,578	0.87%
Mozambique 0.12% (31 December 2023: 0.14%)					
Mozambique International Bond	\$2,150,000	9.00%	15/9/2031	1,780,417	0.12%
				1,780,417	0.12%
Nigeria 0.83% (31 December 2023: 2.17%)					
Nigeria Government International Bond	\$1,000,000	7.38%	28/9/2033	815,630	0.06%
Nigeria Government International Bond	\$4,000,000	7.63%	28/11/2047	2,886,189	0.20%
Nigeria Government International Bond	\$10,718,000	8.25%	28/9/2051	8,174,586	0.57%
				11,876,405	0.83%
Oman 2.79% (31 December 2023: 3.69%)					
Oman Government International Bond	\$19,150,000	4.75%	15/6/2026	18,763,888	1.30%
Oman Government International Bond	\$1,920,000	6.75%	28/10/2027	1,981,106	0.14%
Oman Government International Bond	\$18,138,000	6.75%	17/1/2048	18,406,732	1.28%
Oryx Funding Ltd.	\$1,000,000	5.80%	3/2/2031	987,044	0.07%
				40,138,770	2.79%
Pakistan 0.33% (31 December 2023: 0.57%)					
Pakistan Government International Bond	\$6,241,000	8.88%	8/4/2051	4,676,457	0.33%
				4,676,457	0.33%
Panama 1.57% (31 December 2023: 2.13%)					
Panama Government International Bond	\$6,242,000	4.30%	29/4/2053	3,993,031	0.28%
Panama Government International Bond	\$32,498,000	3.87%	23/7/2060	18,497,422	1.29%
				22,490,453	1.57%
Paraguay 2.22% (31 December 2023: 1.70%)					
Paraguay Government International Bond	\$2,796,000	5.00%	15/4/2026	2,758,152	0.19%
Paraguay Government International Bond	\$7,455,000	4.70%	27/3/2027	7,253,679	0.51%
Paraguay Government International Bond	\$22,893,000	4.95%	28/4/2031	21,898,689	1.52%
				31,910,520	2.22%
Peru 3.26% (31 December 2023: 4.27%)					
Corp. Financiera de Desarrollo SA	\$2,236,000	2.40%	28/9/2027	2,005,017	0.14%
Peruvian Government International Bond	\$5,000,000	2.84%	20/6/2030	4,381,753	0.30%
Peruvian Government International Bond	\$44,178,000	2.78%	23/1/2031	37,893,238	2.64%
Petroleos del Peru SA	\$4,105,000	5.63%	19/6/2047	2,596,236	0.18%
				46,876,244	3.26%
Poland 1.48% (31 December 2023: 0.78%)					
Republic of Poland Government International Bond	€9,000,000	3.63%	29/11/2030	9,753,252	0.68%
Republic of Poland Government International Bond	€5,900,000	2.75%	25/5/2032	6,027,897	0.42%
Republic of Poland Government International Bond	€2,100,000	4.25%	14/2/2043	2,291,784	0.16%
Republic of Poland Government International Bond	€3,000,000	4.13%	11/1/2044	3,192,186	0.22%
				21,265,119	1.48%
Romania 3.76% (31 December 2023: 3.20%)					
Romanian Government International Bond	€4,500,000	2.13%	7/3/2028	4,447,753	0.31%
Romanian Government International Bond	€6,905,000	6.63%	27/9/2029	7,930,472	0.55%
Romanian Government International Bond	€5,597,000	1.38%	2/12/2029	4,947,439	0.35%
Romanian Government International Bond	€4,000,000	3.62%	26/5/2030	3,932,608	0.27%
Romanian Government International Bond	€30,844,000	1.75%	13/7/2030	26,941,501	1.88%
Romanian Government International Bond	€4,480,000	5.38%	22/3/2031	4,756,953	0.33%
Romanian Government International Bond	€1,192,000	2.00%	28/1/2032	996,778	0.07%
				53,953,504	3.76%
Russia 0.05% (31 December 2023: 0.13%)					
Russian Federal Bond - OFZ	RUB260,623,000	6.90%	23/7/2031	785,646	0.05%
				785,646	0.05%
Saudi Arabia 1.82% (31 December 2023: 2.24%)					
Saudi Government International Bond	\$26,998,000	5.75%	16/1/2054	26,096,387	1.82%
				26,096,387	1.82%
Senegal 0.57% (31 December 2023: 0.92%)					
Senegal Government International Bond	€1,054,000	5.38%	8/6/2037	821,066	0.05%
Senegal Government International Bond	\$10,346,000	6.75%	13/3/2048	7,435,051	0.52%
				8,256,117	0.57%
Serbia 0.71% (31 December 2023: 1.10%)					
Serbia International Bond	\$4,800,000	6.25%	26/5/2028	4,849,136	0.34%
Serbia International Bond	\$5,435,000	6.00%	12/6/2034	5,344,268	0.37%
				10,193,404	0.71%
South Africa 3.39% (31 December 2023: 4.65%)					
Eskom Holdings SOC Ltd.	\$9,318,000	7.13%	11/2/2025	9,274,556	0.65%
Republic of South Africa Government Bond	ZAR196,177,997	11.63%	31/3/2053	10,400,249	0.72%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Republic of South Africa Government International Bond	\$890,000	4.30%	12/10/2028	816,655	0.06%
Republic of South Africa Government International Bond	\$3,798,000	4.85%	30/9/2029	3,480,711	0.24%
Republic of South Africa Government International Bond	\$32,825,000	5.75%	30/9/2049	24,710,208	1.72%
				48,682,379	3.39%
Sri Lanka 0.94% (31 December 2023: 0.68%)					
Sri Lanka Government International Bond	\$1,496,000	6.13%	3/6/2025	878,636	0.06%
Sri Lanka Government International Bond	\$1,424,000	6.85%	3/11/2025	841,803	0.06%
Sri Lanka Government International Bond	\$4,321,000	6.83%	18/7/2026	2,533,092	0.18%
Sri Lanka Government International Bond	\$1,482,000	6.20%	11/5/2027	867,962	0.06%
Sri Lanka Government International Bond	\$3,681,000	6.75%	18/4/2028	2,170,934	0.15%
Sri Lanka Government International Bond	\$9,095,000	7.85%	14/3/2029	5,329,767	0.37%
Sri Lanka Government International Bond	\$1,508,000	7.55%	28/3/2030	870,321	0.06%
				13,492,515	0.94%
Supranational 0.50% (31 December 2023: 0.22%)					
Banque Ouest Africaine de Developpement	\$8,200,000	4.70%	22/10/2031	7,134,061	0.50%
				7,134,061	0.50%
Thailand 0.33% (31 December 2023: 0.00%)					
Bangkok Bank PCL	\$4,750,000	5.65%	5/7/2034	4,737,197	0.33%
				4,737,197	0.33%
Trinidad & Tobago 0.19% (31 December 2023: 0.23%)					
Trinidad & Tobago Government International Bond	\$2,795,000	5.95%	14/1/2031	2,758,924	0.19%
				2,758,924	0.19%
Tunisia 0.16% (31 December 2023: 0.33%)					
Tunisian Republic	\$823,000	5.75%	30/1/2025	781,894	0.05%
Tunisian Republic	€1,642,000	6.38%	15/7/2026	1,516,710	0.11%
				2,298,604	0.16%
Turkey 3.46% (31 December 2023: 1.59%)					
Sisecam UK plc	\$6,730,000	8.63%	2/5/2032	6,841,324	0.48%
Turkiye Government International Bond	\$2,200,000	9.38%	14/3/2029	2,387,622	0.17%
Turkiye Government International Bond	€12,290,000	5.88%	21/5/2030	13,181,928	0.92%
Turkiye Government International Bond	\$23,356,000	4.88%	16/4/2043	16,452,617	1.14%
Turkiye Government International Bond	\$10,499,000	5.75%	11/5/2047	8,026,789	0.56%
WE Soda Investments Holding plc	\$2,690,000	9.50%	6/10/2028	2,752,848	0.19%
				49,643,128	3.46%
Ukraine 0.59% (31 December 2023: 0.71%)					
Ukraine Government International Bond	\$1,850,000	7.75%	1/9/2025	585,706	0.04%
Ukraine Government International Bond	\$6,660,000	7.75%	1/9/2026	2,051,969	0.14%
Ukraine Government International Bond	\$2,323,000	7.75%	1/9/2027	708,003	0.05%
Ukraine Government International Bond	\$2,538,000	7.75%	1/9/2028	777,464	0.05%
Ukraine Government International Bond	\$2,222,000	7.75%	1/9/2029	680,128	0.05%
Ukraine Government International Bond	\$4,841,000	9.75%	1/11/2030	1,550,815	0.11%
Ukraine Government International Bond	\$6,330,000	6.88%	21/5/2031	1,814,815	0.13%
Ukraine Government International Bond	\$1,104,000	7.38%	25/9/2034	316,293	0.02%
				8,485,193	0.59%
United Arab Emirates 2.09% (31 December 2023: 1.96%)					
Abu Dhabi Government International Bond	\$26,215,000	5.50%	30/4/2054	26,503,444	1.84%
Galaxy Pipeline Assets Bidco Ltd.	\$4,400,000	2.63%	31/3/2036	3,582,399	0.25%
				30,085,843	2.09%
United States 7.40% (31 December 2023: 4.31%)					
US Treasury Bond ¹	\$6,145,500	3.13%	15/2/2043	4,974,974	0.35%
US Treasury Bond ¹	\$1,240,000	3.00%	15/8/2052	932,906	0.06%
US Treasury Note ¹	\$2,705,600	5.00%	31/8/2025	2,703,275	0.19%
US Treasury Note ¹	\$2,500,000	4.63%	30/9/2028	2,521,094	0.18%
US Treasury Note ¹	\$9,561,700	1.38%	31/10/2028	8,431,477	0.59%
US Treasury Note	\$76,406,000	4.13%	31/8/2030	75,444,956	5.25%
US Treasury Note ¹	\$5,140,000	4.13%	15/11/2032	5,054,066	0.35%
US Treasury Note ¹	\$6,495,000	3.88%	15/8/2033	6,249,408	0.43%
				106,312,156	7.40%
Uruguay 0.42% (31 December 2023: 0.16%)					
Uruguay Government International Bond	UYU241,996,233	3.40%	16/5/2045	6,086,946	0.42%
				6,086,946	0.42%
Uzbekistan 3.00% (31 December 2023: 1.51%)					
Republic of Uzbekistan International Bond	\$25,347,000	7.85%	12/10/2028	26,130,028	1.82%
Republic of Uzbekistan International Bond	\$13,466,000	5.38%	20/2/2029	12,538,165	0.87%
Republic of Uzbekistan International Bond	\$660,000	3.70%	25/11/2030	541,705	0.04%
Uzbekneftegaz JSC	\$4,550,000	4.75%	16/11/2028	3,819,553	0.27%
				43,029,451	3.00%
Total Fixed Income					
				1,389,959,605	96.79%
Treasury Bonds 0.59% (31 December 2023: 0.00%)					
Egypt 0.59% (31 December 2023: 0.00%)					
Egypt Treasury Bills	EGP165,000,000	0.00%	2/7/2024	3,435,353	0.24%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Egypt Treasury Bills	EGP150,000,000	0.00%	4/3/2025	2,656,777	0.19%
Egypt Treasury Bills	EGP132,000,000	0.00%	11/3/2025	2,326,668	0.16%
				8,418,798	0.59%
Total Treasury Bonds				8,418,798	0.59%
Total Transferable Securities				1,398,378,403	97.38%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.12%) (31 December 2023: 0.45%)				
Futures (0.05%) (31 December 2023: 0.53%)				
US Treasury Note 10 Year September 2024	570	\$62,291,886	399,207	0.03%
Euro-Buxl 30 Year Bond September 2024	(6)	€(770,840)	(11,361)	(0.00%)
US Treasury Note 5 Year September 2024	(70)	\$(7,400,954)	(59,514)	(0.00%)
US Treasury Ultra Bond September 2024	49	\$6,201,469	(59,625)	(0.01%)
US Treasury Note 2 Year September 2024	1,483	\$302,969,484	(113,078)	(0.01%)
Euro-Bobl September 2024	(164)	€(18,923,960)	(184,555)	(0.01%)
Euro-Bund September 2024	(167)	€(21,783,377)	(211,310)	(0.02%)
US Treasury Ultra 10 Year September 2024	(530)	\$(59,721,146)	(450,417)	(0.03%)
			(690,653)	(0.05%)

Currency	Notional Amount	Expiration Date	Counterparty	Pay/Receive	Floating Rate Index	Fixed Rate	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets	
Interest Rate Swap Contracts (0.07%) (31 December 2023: (0.08%))									
CLP	10,554,758,293	23/9/2034	Morgan Stanley	Receive	Sinacofi Chile Interbank Rate Average	5.25%	113,824	0.01%	
CLP	18,108,022,162	23/9/2029	Morgan Stanley	Pay	Sinacofi Chile Interbank Rate Average	5.22%	(32,932)	(0.00%)	
HUF	21,744,060,000	24/7/2025	Morgan Stanley	Receive	6-Month HUF-BUBOR	7.27%	(240,000)	(0.02%)	
BRL	152,559,623	3/1/2028	Morgan Stanley	Pay	Sinacofi Chile Interbank Rate Average	11.11%	(864,236)	(0.06%)	
							(1,023,344)	(0.07%)	
Total Financial Derivative Instruments Dealt in on a Regulated Market								(1,713,997)	(0.12%)

	Number of Contracts	Expiration Date	Cost US Dollars (\$)	Fair Value US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.32%) (31 December 2023: 0.31%)					
Purchased Option 0.00% (31 December 2023: 0.00%)					
Call Option on EUR/USD, Strike Price 1.0600	301,800	4/7/2024	122,688	98,371	0.00%
Call Option on USD/MEX, Strike Price 19.8491	(15,285,713)	11/7/2024	(131,763)	(5,709)	(0.00%)
Call Option on USD/MEX, Strike Price 20.2210	(15,285,713)	12/8/2024	(161,616)	(41,691)	(0.00%)
				50,971	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Forward Currency Exchange Contracts 0.06% (31 December 2023: (0.18%))							
USD	126,218,471	EUR	(116,521,612)	Standard Chartered Bank	18/9/2024	856,724	0.06%
USD	22,816,937	COP	(93,522,061,171)	State Street Bank & Trust Co.	18/9/2024	528,924	0.04%
USD	27,876,647	IDR	(452,328,697,377)	BNP Paribas	18/9/2024	290,078	0.02%
USD	7,260,701	JPY	(1,123,801,449)	Standard Chartered Bank	18/9/2024	189,127	0.01%
USD	15,632,666	CZK	(361,618,582)	Standard Chartered Bank	18/9/2024	130,924	0.01%
USD	6,777,862	EUR	(6,215,802)	State Street Bank & Trust Co.	2/7/2024	116,073	0.01%
MXN	104,928,644	USD	(5,572,311)	State Street Bank & Trust Co.	18/9/2024	95,439	0.01%
USD	14,350,638	CNH	(103,539,855)	HSBC Bank	19/9/2024	80,494	0.01%
MXN	154,588,500	USD	(8,273,022)	State Street Bank & Trust Co.	18/9/2024	77,119	0.01%
USD	7,275,000	MXN	(132,274,050)	HSBC Bank	15/7/2024	55,661	0.00%
USD	10,619,009	EUR	(9,843,526)	Standard Chartered Bank	18/9/2024	28,685	0.00%
USD	6,261,019	IDR	(102,192,351,983)	Standard Chartered Bank	18/9/2024	28,524	0.00%
USD	8,158,941	EUR	(7,589,718)	State Street Bank & Trust Co.	2/7/2024	24,657	0.00%
MXN	133,351,680	USD	(7,260,000)	HSBC Bank	15/7/2024	18,155	0.00%
EUR	10,088,674	USD	(10,841,854)	Citibank NA	18/9/2024	12,216	0.00%
HUF	329,653,018	USD	(882,901)	Barclays Bank plc	18/9/2024	9,250	0.00%
USD	7,617,438	JPY	(1,210,216,933)	JPMorgan Chase Bank	18/9/2024	2,091	0.00%
USD	359,240	EUR	(332,237)	State Street Bank & Trust Co.	18/9/2024	1,798	0.00%
USD	33,699	JPY	(5,223,897)	Royal Bank of Canada	18/9/2024	827	0.00%
USD	29,982	CZK	(686,068)	Morgan Stanley	18/9/2024	572	0.00%
USD	56,507	CHF	(49,971)	Standard Chartered Bank	18/9/2024	360	0.00%
USD	428,818	EUR	(398,460)	Morgan Stanley	18/9/2024	129	0.00%
USD	32,972	EUR	(30,639)	State Street Bank & Trust Co.	18/9/2024	9	0.00%
USD	14,947	CZK	(349,542)	State Street Bank & Trust Co.	18/9/2024	(37)	(0.00%)
HUF	90,108,167	USD	(244,480)	UBS AG	18/9/2024	(617)	(0.00%)
COP	26,826,841,283	USD	(6,398,007)	BNP Paribas	18/9/2024	(4,681)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	13,075,921	THB	(476,944,213)	Bank of America	18/9/2024	(4,841)	(0.00%)
USD	11,852,813	EUR	(11,026,501)	JPMorgan Chase Bank	18/9/2024	(10,235)	(0.00%)
USD	4,979,833	THB	(182,039,588)	BNP Paribas	18/9/2024	(12,819)	(0.00%)
USD	11,825,371	EUR	(11,004,354)	State Street Bank & Trust Co.	18/9/2024	(13,849)	(0.00%)
USD	3,207,907	ZAR	(59,550,742)	State Street Bank & Trust Co.	18/9/2024	(33,775)	(0.00%)
USD	7,143,852	MXN	(133,039,642)	JPMorgan Chase Bank	18/9/2024	(42,321)	(0.00%)
HUF	3,955,712,727	USD	(10,750,478)	Morgan Stanley	18/9/2024	(44,994)	(0.00%)
CHF	14,852,344	USD	(16,746,897)	JPMorgan Chase Bank	18/9/2024	(58,964)	(0.00%)
JPY	1,141,662,340	USD	(7,280,000)	BNP Paribas	18/9/2024	(96,036)	(0.01%)
USD	2,745,135	MXN	(52,185,840)	HSBC Bank	15/7/2024	(103,098)	(0.01%)
USD	2,745,135	MXN	(52,554,237)	Bank of America	14/8/2024	(109,270)	(0.01%)
ZAR	360,468,329	USD	(19,771,159)	HSBC Bank	18/9/2024	(148,838)	(0.01%)
USD	26,141,848	ZAR	(484,418,897)	UBS AG	18/9/2024	(227,801)	(0.02%)
USD	3,753,189	EGP	(217,684,980)	JPMorgan Chase Bank	12/3/2025	(337,352)	(0.02%)
USD	21,733,221	MXN	(412,206,719)	State Street Bank & Trust Co.	18/9/2024	(532,241)	(0.04%)
						766,067	0.06%

Hedge Share Class Level Forward Currency Exchange Contracts (0.44%) (31 December 2023: 0.43%)

CHF	55,734,192	USD	(61,976,323)	UBS AG	2/7/2024	47,037	0.00%
USD	896,376	EUR	(824,674)	State Street Bank & Trust Co.	2/7/2024	12,531	0.00%
USD	762,910	EUR	(701,287)	State Street Bank & Trust Co.	2/7/2024	11,306	0.00%
EUR	196,591,702	USD	(211,003,840)	State Street Bank & Trust Co.	2/8/2024	11,160	0.00%
EUR	196,591,701	USD	(211,004,232)	UBS AG	2/8/2024	10,766	0.00%
CHF	56,871,251	USD	(63,547,770)	UBS AG	5/8/2024	9,588	0.00%
EUR	9,631,318	USD	(10,330,488)	Barclays Bank plc	2/8/2024	7,449	0.00%
USD	2,591,907	EUR	(2,412,337)	UBS AG	2/7/2024	6,483	0.00%
USD	2,519,273	EUR	(2,347,333)	UBS AG	2/7/2024	3,518	0.00%
EUR	4,639,072	USD	(4,976,834)	UBS AG	2/8/2024	2,592	0.00%
USD	140,766	EUR	(129,346)	UBS AG	2/7/2024	2,140	0.00%
USD	116,539	EUR	(107,019)	State Street Bank & Trust Co.	2/7/2024	1,841	0.00%
CHF	546,067	USD	(606,447)	State Street Bank & Trust Co.	2/7/2024	1,239	0.00%
USD	87,409	GBP	(68,383)	State Street Bank & Trust Co.	2/7/2024	966	0.00%
CHF	376,447	USD	(418,204)	UBS AG	2/7/2024	722	0.00%
USD	41,830	CHF	(37,226)	UBS AG	2/7/2024	404	0.00%
USD	63,049	CHF	(56,314)	UBS AG	2/7/2024	380	0.00%
EUR	255,451	USD	(273,426)	State Street Bank & Trust Co.	2/7/2024	354	0.00%
USD	37,128	GBP	(29,097)	State Street Bank & Trust Co.	2/7/2024	346	0.00%
GBP	30,166,419	USD	(38,140,339)	UBS AG	2/8/2024	343	0.00%
USD	580,390	EUR	(541,283)	UBS AG	2/7/2024	269	0.00%
USD	47,636	CHF	(42,582)	UBS AG	2/7/2024	249	0.00%
USD	59,842	CHF	(53,567)	UBS AG	2/7/2024	230	0.00%
CHF	869,010	USD	(970,986)	Barclays Bank plc	5/8/2024	190	0.00%
GBP	657,364	USD	(831,048)	UBS AG	2/8/2024	85	0.00%
GBP	50,582	USD	(63,875)	UBS AG	2/7/2024	65	0.00%
GBP	30,037	USD	(37,918)	UBS AG	2/7/2024	51	0.00%
USD	459,992	GBP	(363,793)	State Street Bank & Trust Co.	2/8/2024	33	0.00%
USD	38,133,370	GBP	(30,166,419)	UBS AG	2/7/2024	17	0.00%
USD	3,431	CHF	(3,069)	State Street Bank & Trust Co.	2/7/2024	16	0.00%
USD	1,625	CHF	(1,446)	State Street Bank & Trust Co.	2/7/2024	16	0.00%
USD	2,188	CHF	(1,953)	UBS AG	2/7/2024	14	0.00%
USD	1,721	CHF	(1,536)	UBS AG	2/7/2024	11	0.00%
EUR	64,603	USD	(69,338)	UBS AG	2/8/2024	5	0.00%
USD	63,288,728	CHF	(56,871,251)	UBS AG	2/7/2024	—	0.00%
GBP	31,498	USD	(39,825)	UBS AG	2/8/2024	—	0.00%
GBP	1,367	USD	(1,729)	UBS AG	2/8/2024	(1)	(0.00%)
USD	733	EUR	(686)	UBS AG	2/7/2024	(2)	(0.00%)
CHF	5,000	USD	(5,572)	UBS AG	2/7/2024	(8)	(0.00%)
USD	103,838	CHF	(92,931)	UBS AG	5/8/2024	(18)	(0.00%)
GBP	5,639	USD	(7,174)	State Street Bank & Trust Co.	2/7/2024	(46)	(0.00%)
GBP	18,759	USD	(23,771)	State Street Bank & Trust Co.	2/7/2024	(58)	(0.00%)
CHF	33,429	USD	(37,424)	UBS AG	5/8/2024	(65)	(0.00%)
GBP	14,287	USD	(18,127)	UBS AG	2/7/2024	(67)	(0.00%)
CHF	36,044	USD	(40,196)	UBS AG	2/7/2024	(84)	(0.00%)
GBP	18,804	USD	(23,854)	UBS AG	2/7/2024	(84)	(0.00%)
EUR	55,210	USD	(59,258)	UBS AG	2/7/2024	(87)	(0.00%)
EUR	5,016	USD	(5,464)	State Street Bank & Trust Co.	2/7/2024	(88)	(0.00%)
USD	210,697,157	EUR	(196,591,702)	State Street Bank & Trust Co.	2/7/2024	(94)	(0.00%)
USD	210,697,156	EUR	(196,591,701)	UBS AG	2/7/2024	(94)	(0.00%)
GBP	35,925	USD	(45,508)	State Street Bank & Trust Co.	2/7/2024	(96)	(0.00%)
GBP	30,645	USD	(38,862)	UBS AG	2/7/2024	(124)	(0.00%)
GBP	11,428	USD	(14,591)	UBS AG	2/7/2024	(144)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
CHF	11,908	USD	(13,414)	State Street Bank & Trust Co.	2/7/2024	(163)	(0.00%)
GBP	29,073	USD	(36,978)	UBS AG	2/7/2024	(227)	(0.00%)
GBP	48,809	USD	(61,945)	UBS AG	2/7/2024	(246)	(0.00%)
CHF	23,023	USD	(25,896)	State Street Bank & Trust Co.	2/7/2024	(275)	(0.00%)
USD	983,711	CHF	(880,842)	State Street Bank & Trust Co.	2/8/2024	(312)	(0.00%)
CHF	57,842	USD	(64,701)	UBS AG	2/7/2024	(332)	(0.00%)
GBP	41,477	USD	(52,816)	State Street Bank & Trust Co.	2/7/2024	(385)	(0.00%)
EUR	163,617	USD	(175,809)	UBS AG	2/7/2024	(452)	(0.00%)
CHF	57,461	USD	(64,418)	State Street Bank & Trust Co.	2/7/2024	(473)	(0.00%)
CHF	59,913	USD	(67,251)	UBS AG	2/7/2024	(578)	(0.00%)
GBP	66,600	USD	(84,818)	Barclays Bank plc	2/7/2024	(629)	(0.00%)
CHF	59,647	USD	(67,097)	State Street Bank & Trust Co.	2/7/2024	(719)	(0.00%)
USD	229,627	EUR	(214,934)	UBS AG	2/7/2024	(729)	(0.00%)
GBP	55,478	USD	(70,867)	State Street Bank & Trust Co.	2/7/2024	(738)	(0.00%)
GBP	59,942	USD	(76,576)	UBS AG	2/7/2024	(804)	(0.00%)
EUR	982,370	USD	(1,053,708)	UBS AG	2/7/2024	(852)	(0.00%)
GBP	122,542	USD	(155,786)	UBS AG	2/7/2024	(881)	(0.00%)
CHF	101,400	USD	(114,000)	UBS AG	2/7/2024	(1,158)	(0.00%)
EUR	84,047	USD	(91,247)	State Street Bank & Trust Co.	2/7/2024	(1,169)	(0.00%)
EUR	242,153	USD	(260,730)	State Street Bank & Trust Co.	2/7/2024	(1,202)	(0.00%)
GBP	63,764	USD	(81,885)	State Street Bank & Trust Co.	2/7/2024	(1,281)	(0.00%)
USD	7,272,029	EUR	(6,776,365)	UBS AG	2/8/2024	(1,496)	(0.00%)
GBP	328,605	USD	(418,383)	Barclays Bank plc	2/7/2024	(2,993)	(0.00%)
EUR	317,718	USD	(343,854)	State Street Bank & Trust Co.	2/7/2024	(3,340)	(0.00%)
EUR	1,425,936	USD	(1,537,045)	UBS AG	2/7/2024	(8,797)	(0.00%)
USD	5,782,640	EUR	(5,406,929)	State Street Bank & Trust Co.	2/7/2024	(12,238)	(0.00%)
EUR	6,290,744	USD	(6,833,932)	Barclays Bank plc	2/7/2024	(91,824)	(0.00%)
GBP	29,231,503	USD	(37,222,767)	UBS AG	2/7/2024	(271,241)	(0.02%)
EUR	134,655,969	USD	(146,362,286)	UBS AG	2/7/2024	(2,044,686)	(0.14%)
EUR	261,391,000	USD	(284,115,549)	State Street Bank & Trust Co.	2/7/2024	(3,969,620)	(0.28%)
						(6,288,584)	(0.44%)

Currency	Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Premium paid/received	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Credit Default Swap Contracts 0.06% (31 December 2023: 0.06%)							
USD	6,340,000	20/6/2029	Barclays Bank plc	Buying default protection on Turkiye Government International, 11.88% 15/1/2030	1.00%	491,986	0.03%
USD	7,070,000	20/6/2029	Barclays Bank plc	Buying default protection on Brazilian Government International, 4.25% 7/1/2025	1.00%	213,634	0.01%
USD	4,200,000	20/6/2029	Morgan Stanley	Buying default protection on Colombia Government International, 10.38% 28/1/2033	1.00%	171,572	0.01%
USD	2,700,000	20/12/2026	Barclays Bank plc	Buying default protection on Petroleos Mexicanos, 6.63% 15/6/2035	1.00%	157,439	0.01%
USD	11,480,000	20/6/2029	Morgan Stanley	Selling default protection on Indonesia Government International, 2.15% 28/7/2031	1.00%	109,576	0.01%
USD	1,950,000	20/6/2029	Bank of America	Selling default protection on Mexico Government International, 4.15% 28/3/2027	1.00%	(8,762)	(0.00%)
USD	7,625,000	20/6/2029	Barclays Bank plc	Selling default protection on Mexico Government International, 4.15% 28/3/2027	1.00%	(34,262)	(0.00%)
USD	7,625,000	20/6/2029	Bank of America	Selling default protection on Mexico Government International, 4.15% 28/3/2027	1.00%	(34,262)	(0.00%)
USD	2,900,000	20/6/2029	Goldman Sachs	Buying default protection on Federation of Malaysia, 1.00% 20/6/2029	1.00%	(70,713)	(0.00%)
USD	5,850,000	20/6/2029	Barclays Bank plc	Selling default protection on Panama Government International, 8.88% 30/9/2027	1.00%	(204,210)	(0.01%)
						791,998	0.06%
Total OTC Financial Derivative Instruments						(4,679,548)	(0.32%)
Total Investments						1,391,984,858	96.94%
Other Assets and Liabilities						44,010,660	3.06%
Net Assets						1,435,995,518	100.00%

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	1,070,305,301	70.83%
(b) Transferable securities dealt in on another regulated market	328,073,102	21.71%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	513,031	0.03%
(e) Total OTC Financial Derivative Instruments	3,922,830	0.26%
(f) Other assets	108,322,888	7.17%
Total Assets	1,511,137,152	100.00%

[^] Floating Rate Note (FRN). The effective interest rate is at 30 June 2024.

¹ Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	1,398,378,403	1,167,062,204
Financial Derivative Instruments	17	4,435,861	15,837,311
Cash		69,030,905	77,145,854
Unrealised Appreciation on Spot Currency Contracts		54,494	—
Receivables:			
Interest and Dividends		25,161,400	22,546,706
Capital Shares Issued		6,401,395	19,859,413
Investments Sold		5,895,399	337,017
Margin Cash Due from Broker		1,779,295	—
Total Current Assets		1,511,137,152	1,302,788,505
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	10,829,406	6,270,719
Bank Overdraft		885	10,509,166
Unrealised Depreciation on Spot Currency Contracts		—	779
Payables and Other Liabilities:			
Investments Purchased		62,929,596	22,079,646
Income Distribution Payable		101,864	80
Interest		5,803	380,373
Capital Shares Redeemed		688,970	625,856
Margin Cash Due to Broker		—	5,498,302
Management Fees Payable	12	585,110	522,506
Total Current Liabilities		75,141,634	45,887,427
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,435,995,518	1,256,901,078

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
Investor CHF Hedged Dist¹			
US (\$) Equivalent	\$5,552	—	—
Net Assets	CHF4,989	—	—
Number of Shares Outstanding	50	—	—
Net Asset Value Per Share²	CHF99.78	—	—
Institutional CHF Hedged Acc³			
US (\$) Equivalent	\$61,834,488	\$44,216,978	\$396,243
Net Assets	CHF55,564,471	CHF37,215,220	CHF366,604
Number of Shares Outstanding	584,506	393,791	4,220
Net Asset Value Per Share²	CHF95.06	CHF94.51	CHF86.87
Institutional Plus CHF Hedged Acc			
US (\$) Equivalent	\$1,288,423	\$1,358,688	\$1,097,965
Net Assets	CHF1,157,777	CHF1,143,540	CHF1,015,837
Number of Shares Outstanding	11,215	11,215	12,073
Net Asset Value Per Share²	CHF103.23	CHF101.97	CHF84.14
Investor EUR Hedged Acc			
US (\$) Equivalent	\$261,708,835	\$253,248,094	\$124,443,605
Net Assets	€244,200,514	€229,256,415	€116,602,115
Number of Shares Outstanding	2,220,073	2,122,739	1,197,317
Net Asset Value Per Share²	€110.00	€108.00	€97.39
Investor EUR Hedged Dist⁴			
US (\$) Equivalent	\$5,924,537	\$5,827	—
Net Assets	€5,528,185	€5,275	—
Number of Shares Outstanding	53,450	51	—
Net Asset Value Per Share²	€103.43	€103.43	—
Institutional Plus EUR Hedged Acc			
US (\$) Equivalent	\$157,804,891	\$137,996,014	\$99,410,332
Net Assets	€147,247,744	€124,922,842	€93,146,248
Number of Shares Outstanding	1,539,081	1,334,282	1,102,560
Net Asset Value Per Share²	€95.67	€93.63	€84.48
Investor GBP Hedged Acc			
US (\$) Equivalent	\$37,969,099	\$27,794,524	\$25,454,313
Net Assets	£30,037,354	£21,803,047	£21,160,789
Number of Shares Outstanding	262,121	195,442	211,853
Net Asset Value Per Share²	£114.59	£111.56	£99.88
Investor GBP Hedged Dist¹			
US (\$) Equivalent	\$6,954	—	—
Net Assets	£5,501	—	—
Number of Shares Outstanding	55	—	—
Net Asset Value Per Share²	£100.02	—	—
Institutional Plus GBP Hedged Acc³			
US (\$) Equivalent	\$6,394	\$6,289	\$5,302
Net Assets	£5,058	£4,933	£4,408
Number of Shares Outstanding	50	50	50
Net Asset Value Per Share²	£101.16	£98.66	£88.16
Investor USD Acc			
Net Assets	\$429,507,366	\$339,042,900	\$119,840,578
Number of Shares Outstanding	3,553,266	2,883,503	1,157,785
Net Asset Value Per Share²	\$120.88	\$117.58	\$103.51
Investor USD Dist¹			
Net Assets	\$5,000	—	—
Number of Shares Outstanding	50	—	—
Net Asset Value Per Share²	\$100.00	—	—

Net Asset Value Per Share (continued)

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
Institutional Plus USD Acc			
Net Assets	\$479,933,979	\$453,231,764	\$171,608,644
Number of Shares Outstanding	3,957,208	3,837,786	1,650,283
Net Asset Value Per Share²	\$121.28	\$118.10	\$103.99

1 The share class launched on 10 June 2024.

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

3 The share class launched on 8 February 2022.

4 The share class launched on 21 June 2023.

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		49,319,459	26,351,438
Other Income		—	396,576
Net (Loss)/Gain on Financial Instruments		(29,856,702)	11,383,757
Total Investment Income		19,462,757	38,131,771
Expenses			
Management Fees	12	3,581,163	1,800,262
Transaction Fees and Commissions		93,276	22,188
Total Expenses		3,674,439	1,822,450
Finance Costs			
Interest Expense		1,425,558	723,950
Distribution	6	115,762	5
Total Finance Costs		1,541,320	723,955
Net Investment Income		14,246,998	35,585,366
Taxation	5	(28,703)	—
Net Increase in Net Assets		14,218,295	35,585,366

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	14,218,295	35,585,366
Capital Transactions		
Subscriptions	615,916,428	435,391,411
Redemptions	(451,040,283)	(137,515,957)
Total Capital Transactions	164,876,145	297,875,454
Total Increase for the Period	179,094,440	333,460,820
Net Assets		
Beginning of Period	1,256,901,078	542,256,982
End of Period	1,435,995,518	875,717,802

Vanguard ESG Global Corporate Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The fund seeks to provide returns consistent with the performance of the Bloomberg MSCI Corporate Float-Adjusted Bond Screened Index, a multi-currency benchmark that includes investment grade corporate fixed-rate bonds from both developed and emerging markets issuers.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds returned -3.16% for the period, as measured by the Bloomberg Global Aggregate Bond Index in US dollars.
- The fund's benchmark returned 0.32% for the six months ended 30 June 2024.
- By country, the United States, which has the largest weighting in the index, underperformed the index as a whole. Other index heavyweights including Sweden, Australia, Italy and Spain outperformed.
- By sector, bonds issued by financial institutions fared better than those issued by industrial companies and utilities.
- From a credit-quality perspective, bonds on the bottom rung of the investment-grade ladder performed better than their higher-rated counterparts. By maturity, shorter-dated bonds produced the strongest returns.

Benchmark returns in the commentary above are in US dollars.

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

	Total Returns	
	Periods Ended 30 June 2024 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
CHF Hedged Acc	-1.74%	3.02%
Benchmark	-1.71	3.28
Tracking Difference*	-0.03	
EUR Hedged Acc	-0.47%	5.29%
Benchmark	-0.46	5.59
Tracking Difference*	-0.01	
Institutional Plus EUR Hedged Acc	-0.44%	4.06%
Benchmark	-0.46	4.12
Tracking Difference*	0.02	
GBP Hedged Acc	0.16%	6.80%
Benchmark	0.17	7.08
Tracking Difference*	-0.01	
GBP Hedged Dist	0.16%	6.83%
Benchmark	0.17	7.08
Tracking Difference*	-0.01	
Institutional Plus GBP Hedged Acc	0.19%	6.83%
Benchmark	0.17	7.08
Tracking Difference*	0.02	

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
USD Hedged Acc	0.31%	7.72%
Benchmark	0.32	8.01
Tracking Difference*	-0.01	

Each benchmark is in its respective currency.
Sources: Vanguard Global Advisers, LLC, and Bloomberg.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

¹ Since-inception returns: CHF Hedged Acc, EUR Hedged Acc, GBP Hedged Acc, GBP Hedged Dist, Institutional Plus GBP Hedged Acc, USD Hedged Acc, 25 October 2022; Institutional Plus EUR Hedged Acc 21 June 2023.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
Purchases			Sales		
US Treasury Note 4.00% 15/2/2034	\$1,954,000	1,896,038	US Treasury Note 4.00% 15/2/2034	\$1,954,000	1,894,713
US Treasury Note 4.13% 15/2/2027	\$1,745,000	1,732,938	US Treasury Note 4.13% 15/2/2027	\$1,745,000	1,732,962
US Treasury Note 4.50% 15/11/2033	\$1,530,000	1,575,457	US Treasury Note 4.50% 15/11/2033	\$1,530,000	1,567,130
US Treasury Note 4.63% 28/2/2026	\$1,560,000	1,559,534	US Treasury Note 4.63% 28/2/2026	\$1,560,000	1,559,099
US Treasury Note 4.88% 31/5/2026	\$1,259,500	1,259,826	US Treasury Bond 4.75% 15/11/2053	\$1,381,000	1,474,411
US Treasury Note 4.50% 31/3/2026	\$1,126,000	1,122,502	US Treasury Note 4.50% 31/3/2026	\$1,126,000	1,121,550
US Treasury Bond 4.75% 15/11/2053	\$1,060,000	1,111,215	US Treasury Note 4.25% 28/2/2029	\$1,058,000	1,062,148
US Treasury Note 4.25% 28/2/2029	\$1,058,000	1,062,695	US Treasury Note 3.75% 31/12/2028	\$1,065,000	1,055,289
US Treasury Note 3.75% 31/12/2028	\$1,065,000	1,053,707	US Treasury Note 4.88% 31/5/2026	\$997,500	998,170
US Treasury Note 4.00% 15/1/2027	\$980,000	976,902	US Treasury Note 4.00% 15/1/2027	\$980,000	978,225
US Treasury Note 4.63% 30/4/2029	\$968,000	973,034	US Treasury Note 4.63% 30/4/2029	\$968,000	972,558
US Treasury Bond 4.50% 15/2/2044	\$980,000	971,066	US Treasury Bond 4.50% 15/2/2044	\$978,000	965,686
US Treasury Bond 4.25% 15/2/2054	\$930,000	894,157	US Treasury Bond 4.25% 15/2/2054	\$908,000	866,230
US Treasury Note 4.00% 31/1/2029	\$871,000	862,563	US Treasury Note 4.00% 31/1/2029	\$871,000	863,152
US Treasury Note 4.38% 15/5/2034	\$703,000	703,913	US Treasury Note 3.75% 31/12/2030	\$865,000	847,683
Mitsubishi UFJ Financial Group, Inc. 0.00% 5/3/2027	¥100,000,000	661,368	Fast Retailing Co., Ltd. 0.75% 18/12/2025	¥100,000,000	664,109
US Treasury Note 4.25% 31/1/2026	\$665,000	660,594	US Treasury Note 4.25% 31/1/2026	\$665,000	660,123
US Treasury Note 4.50% 15/5/2027	\$641,000	638,898	Mitsubishi UFJ Financial Group, Inc. 0.00% 5/3/2027	¥100,000,000	655,039
Boston Scientific Corp. 0.63% 1/12/2027	€500,000	491,464	US Treasury Note 4.50% 15/5/2027	\$637,000	634,992
US Treasury Note 4.63% 30/4/2031	\$460,000	461,285	Mercedes-Benz Finance Canada, Inc. 3.00% 23/2/2027	€500,000	539,384

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

Financial Statements

Statement of Investments

30 June 2024

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.69% (31 December 2023: 98.64%)					
Fixed Income 98.69% (31 December 2023: 98.64%)					
Australia 1.61% (31 December 2023: 1.34%)					
Aurizon Network Pty Ltd.	100,000	3.13%	1/6/2026	105,930	0.03%
Australia & New Zealand Banking Group Ltd.	50,000	5.38%	3/7/2025	50,035	0.01%
Australia & New Zealand Banking Group Ltd.	500,000	4.95%	4/11/2025	334,052	0.09%
Australia & New Zealand Banking Group Ltd.	75,000	3.70%	16/11/2025	73,512	0.02%
Australia & New Zealand Banking Group Ltd.	45,000	5.09%	8/12/2025	44,931	0.01%
Australia & New Zealand Banking Group Ltd.	150,000	5.00%	18/3/2026	149,594	0.04%
Australia & New Zealand Banking Group Ltd.	100,000	0.75%	29/9/2026	101,103	0.03%
Australia & New Zealand Banking Group Ltd.^	100,000	0.67%	5/5/2031	100,003	0.03%
Australia & New Zealand Banking Group Ltd.^	200,000	5.91%	12/8/2032	134,749	0.04%
Australia Pacific Airports Melbourne Pty Ltd.	100,000	4.00%	7/6/2034	107,158	0.03%
Charter Hall LWR Pty Ltd.	150,000	2.09%	3/3/2028	87,715	0.02%
Coles Group Treasury Pty Ltd.	200,000	5.80%	15/7/2031	135,947	0.04%
Commonwealth Bank of Australia	50,000	5.32%	13/3/2026	50,177	0.01%
Commonwealth Bank of Australia	100,000	1.13%	18/1/2028	99,724	0.03%
Commonwealth Bank of Australia	200,000	4.90%	17/8/2028	133,252	0.04%
Commonwealth Bank of Australia^	200,000	6.70%	15/3/2038	139,971	0.04%
National Australia Bank Ltd.	250,000	3.38%	14/1/2026	243,404	0.06%
National Australia Bank Ltd.	60,000	1.25%	18/5/2026	61,985	0.02%
National Australia Bank Ltd.	250,000	5.09%	11/6/2027	250,498	0.07%
National Australia Bank Ltd.	250,000	4.94%	12/1/2028	249,993	0.07%
National Australia Bank Ltd.	200,000	4.40%	12/5/2028	130,895	0.03%
National Australia Bank Ltd.	200,000	2.13%	24/5/2028	204,979	0.05%
National Australia Bank Ltd.	300,000	4.85%	22/3/2029	198,987	0.05%
Nationwide Building Society	200,000	5.35%	15/3/2028	132,849	0.03%
Pacific National Finance Pty Ltd.	80,000	3.80%	8/9/2031	44,701	0.01%
Qantas Airways Ltd.	70,000	5.25%	9/9/2030	44,946	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	100,000	1.45%	28/3/2029	96,773	0.03%
Sydney Airport Finance Co. Pty Ltd.	100,000	1.75%	26/4/2028	99,986	0.03%
Telstra Corp Ltd.	100,000	1.13%	14/4/2026	102,858	0.03%
Telstra Group Ltd.	200,000	4.90%	8/3/2028	133,014	0.04%
Telstra Group Ltd.	100,000	3.75%	4/5/2031	108,806	0.03%
Transurban Finance Co. Pty Ltd.	20,000	4.56%	14/11/2028	14,371	0.00%
Transurban Finance Co. Pty Ltd.	100,000	4.23%	26/4/2033	109,642	0.03%
Westpac Banking Corp.	10,000	3.74%	26/8/2025	9,828	0.00%
Westpac Banking Corp.	20,000	5.51%	17/11/2025	20,091	0.00%
Westpac Banking Corp.	25,000	5.20%	16/4/2026	25,011	0.01%
Westpac Banking Corp.	50,000	2.85%	13/5/2026	47,947	0.01%
Westpac Banking Corp.	45,000	1.15%	3/6/2026	41,800	0.01%
Westpac Banking Corp.	100,000	4.80%	10/8/2026	66,569	0.02%
Westpac Banking Corp.	115,000	4.04%	26/8/2027	112,175	0.03%
Westpac Banking Corp.	45,000	5.46%	18/11/2027	45,662	0.01%
Westpac Banking Corp.	95,000	3.40%	25/1/2028	90,327	0.02%
Westpac Banking Corp.	400,000	4.80%	16/2/2028	265,604	0.07%
Westpac Banking Corp.	90,000	5.54%	17/11/2028	92,068	0.02%
Westpac Banking Corp.	120,000	1.95%	20/11/2028	106,022	0.03%
Westpac Banking Corp.	400,000	5.10%	14/5/2029	267,709	0.07%
Westpac Banking Corp.	40,000	2.65%	16/1/2030	35,622	0.01%
Westpac Banking Corp.	100,000	3.80%	17/1/2030	109,733	0.03%
Westpac Banking Corp.	55,000	2.15%	3/6/2031	46,008	0.01%
Westpac Banking Corp.^	120,000	4.32%	23/11/2031	115,803	0.03%
Westpac Banking Corp.^	60,000	5.41%	10/8/2033	58,610	0.02%
Westpac Banking Corp.^	75,000	4.11%	24/7/2034	69,316	0.02%
Westpac Banking Corp.^	80,000	2.67%	15/11/2035	66,076	0.02%
Westpac Banking Corp.^	50,000	3.02%	18/11/2036	41,055	0.01%
Westpac Banking Corp.	80,000	4.42%	24/7/2039	70,571	0.02%
Westpac Banking Corp.	25,000	2.96%	16/11/2040	17,406	0.00%
Westpac Banking Corp.	50,000	3.13%	18/11/2041	35,077	0.01%
Woolworths Group Ltd.	200,000	2.80%	20/5/2030	115,736	0.03%
				6,048,366	1.61%
Austria 0.30% (31 December 2023: 0.25%)					
Erste Group Bank AG	100,000	1.50%	7/4/2026	103,630	0.03%
Erste Group Bank AG^	100,000	0.10%	16/11/2028	95,730	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Erste Group Bank AG [^]	100,000	4.00%	16/1/2031	109,528	0.03%
JAB Holdings BV	100,000	2.25%	19/12/2039	80,326	0.02%
Mondi Finance Europe GmbH	100,000	2.38%	1/4/2028	102,604	0.02%
Raiffeisen Bank International AG [^]	200,000	4.75%	26/1/2027	216,152	0.06%
Raiffeisen Bank International AG	100,000	5.75%	27/1/2028	113,119	0.03%
Raiffeisen Bank International AG [^]	100,000	6.00%	15/9/2028	111,335	0.03%
Raiffeisen Bank International AG [^]	100,000	4.63%	21/8/2029	106,744	0.03%
UNIQA Insurance Group AG [^]	100,000	6.00%	27/7/2046	109,854	0.03%
				1,149,022	0.30%
Belgium 0.44% (31 December 2023: 0.36%)					
AG Insurance SA [^]	100,000	3.50%	30/6/2047	104,495	0.03%
Argenta Spaarbank NV [^]	200,000	1.38%	8/2/2029	194,362	0.05%
Cofinimmo SA	100,000	1.00%	24/1/2028	96,499	0.02%
Elia Transmission Belgium SA	100,000	3.63%	18/1/2033	106,935	0.03%
Elia Transmission Belgium SA	100,000	3.75%	16/1/2036	105,588	0.03%
Groupe Bruxelles Lambert NV	100,000	0.13%	28/1/2031	85,709	0.02%
KBC Group NV [^]	100,000	0.38%	16/6/2027	100,647	0.03%
KBC Group NV [^]	100,000	1.25%	21/9/2027	115,658	0.03%
KBC Group NV [^]	100,000	4.38%	23/11/2027	108,493	0.03%
KBC Group NV [^]	100,000	4.25%	28/11/2029	109,076	0.03%
KBC Group NV [^]	100,000	4.38%	19/4/2030	109,838	0.03%
KBC Group NV	100,000	4.38%	6/12/2031	111,431	0.03%
KBC Group NV [^]	100,000	0.63%	7/12/2031	98,697	0.02%
Solvay SA	100,000	3.88%	3/4/2028	107,122	0.03%
VGP NV	100,000	1.63%	17/1/2027	98,988	0.03%
				1,653,538	0.44%
Bermuda 0.01% (31 December 2023: 0.01%)					
Triton Container International Ltd./TAL International Container Corp.	35,000	3.25%	15/3/2032	28,706	0.01%
				28,706	0.01%
Brazil 0.10% (31 December 2023: 0.07%)					
Suzano Austria GmbH	170,000	2.50%	15/9/2028	149,070	0.04%
Suzano Austria GmbH	100,000	3.75%	15/1/2031	86,883	0.02%
Suzano Austria GmbH	20,000	3.13%	15/1/2032	16,327	0.00%
Suzano International Finance BV	135,000	5.50%	17/1/2027	134,052	0.04%
				386,332	0.10%
Canada 4.51% (31 December 2023: 4.82%)					
Aeroports de Montreal	41,691	6.95%	16/4/2032	32,719	0.01%
Aeroports de Montreal	50,000	6.55%	11/10/2033	41,283	0.01%
Aeroports de Montreal	40,000	5.17%	17/9/2035	30,030	0.01%
Aeroports de Montreal	15,000	5.47%	16/4/2040	11,716	0.00%
Aeroports de Montreal	25,000	3.03%	21/4/2050	13,578	0.00%
Alectra, Inc.	10,000	2.49%	17/5/2027	6,939	0.00%
Alectra, Inc.	25,000	1.75%	11/2/2031	15,521	0.00%
Alectra, Inc.	15,000	3.96%	30/7/2042	9,772	0.00%
Alectra, Inc.	20,000	3.46%	12/4/2049	11,722	0.00%
Alectra, Inc.	10,000	5.23%	14/11/2052	7,742	0.00%
AltaLink LP	40,000	4.69%	28/11/2032	29,515	0.01%
AltaLink LP	35,000	4.87%	15/11/2040	25,664	0.01%
AltaLink LP	30,000	3.99%	30/6/2042	19,701	0.01%
AltaLink LP	20,000	4.92%	17/9/2043	14,767	0.00%
AltaLink LP	20,000	4.09%	30/6/2045	13,187	0.00%
AltaLink LP	20,000	3.72%	3/12/2046	12,406	0.00%
AltaLink LP	30,000	4.45%	11/7/2053	20,675	0.01%
AltaLink LP	20,000	4.74%	22/5/2054	14,454	0.00%
Athene Global Funding	40,000	2.47%	9/6/2028	26,748	0.01%
Bank of Montreal	25,000	4.61%	10/9/2025	18,258	0.01%
Bank of Montreal	85,000	5.92%	25/9/2025	85,408	0.02%
Bank of Montreal	40,000	1.76%	10/3/2026	27,953	0.01%
Bank of Montreal	35,000	1.55%	28/5/2026	24,219	0.01%
Bank of Montreal	65,000	5.30%	5/6/2026	64,946	0.02%
Bank of Montreal	100,000	1.25%	15/9/2026	91,613	0.02%
Bank of Montreal	50,000	2.70%	9/12/2026	35,190	0.01%
Bank of Montreal	30,000	2.65%	8/3/2027	28,128	0.01%
Bank of Montreal	90,000	3.65%	1/4/2027	64,285	0.02%
Bank of Montreal	110,000	4.31%	1/6/2027	79,866	0.02%
Bank of Montreal	60,000	4.70%	14/9/2027	59,216	0.02%
Bank of Montreal	110,000	4.71%	7/12/2027	80,770	0.02%
Bank of Montreal	45,000	5.20%	1/2/2028	45,062	0.01%
Bank of Montreal	95,000	3.19%	1/3/2028	66,963	0.02%
Bank of Montreal	105,000	5.04%	29/5/2028	78,000	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Montreal	60,000	5.72%	25/9/2028	61,216	0.02%
Bank of Montreal	120,000	4.54%	18/12/2028	87,467	0.02%
Bank of Montreal	35,000	5.51%	4/6/2031	35,371	0.01%
Bank of Montreal [^]	65,000	1.93%	22/7/2031	44,776	0.01%
Bank of Montreal [^]	30,000	6.53%	27/10/2032	23,006	0.01%
Bank of Montreal [^]	80,000	3.80%	15/12/2032	75,253	0.02%
Bank of Montreal [^]	60,000	6.03%	7/9/2033	45,579	0.01%
Bank of Montreal [^]	50,000	3.09%	10/1/2037	40,853	0.01%
Bank of Nova Scotia	55,000	4.50%	16/12/2025	54,138	0.01%
Bank of Nova Scotia	85,000	5.50%	29/12/2025	62,747	0.02%
Bank of Nova Scotia	75,000	1.05%	2/3/2026	69,827	0.02%
Bank of Nova Scotia	45,000	5.50%	8/5/2026	33,330	0.01%
Bank of Nova Scotia	60,000	2.70%	3/8/2026	56,840	0.02%
Bank of Nova Scotia	30,000	1.30%	15/9/2026	27,499	0.01%
Bank of Nova Scotia	160,000	1.85%	2/11/2026	109,958	0.03%
Bank of Nova Scotia	20,000	2.62%	2/12/2026	14,053	0.00%
Bank of Nova Scotia	200,000	2.95%	8/3/2027	140,256	0.04%
Bank of Nova Scotia	35,000	2.95%	11/3/2027	33,023	0.01%
Bank of Nova Scotia	20,000	5.40%	4/6/2027	20,098	0.01%
Bank of Nova Scotia	90,000	1.40%	1/11/2027	59,942	0.02%
Bank of Nova Scotia	80,000	3.10%	2/2/2028	56,270	0.02%
Bank of Nova Scotia	50,000	5.25%	12/6/2028	50,212	0.01%
Bank of Nova Scotia	80,000	4.68%	1/2/2029	58,628	0.02%
Bank of Nova Scotia	20,000	5.45%	1/8/2029	20,192	0.01%
Bank of Nova Scotia	60,000	4.85%	1/2/2030	58,989	0.02%
Bank of Nova Scotia	25,000	2.15%	1/8/2031	20,489	0.01%
Bank of Nova Scotia	45,000	2.45%	2/2/2032	37,115	0.01%
Bank of Nova Scotia [^]	95,000	3.93%	3/5/2032	67,652	0.02%
Bank of Nova Scotia [^]	30,000	5.68%	2/8/2033	22,489	0.01%
Bank of Nova Scotia	60,000	5.65%	1/2/2034	60,957	0.02%
Bank of Nova Scotia [^]	80,000	4.59%	4/5/2037	72,102	0.02%
Bell Telephone Co. of Canada or Bell Canada	30,000	3.55%	2/3/2026	21,519	0.01%
Bell Telephone Co. of Canada or Bell Canada	50,000	2.90%	12/8/2026	35,307	0.01%
Bell Telephone Co. of Canada or Bell Canada	30,000	3.60%	29/9/2027	21,275	0.01%
Bell Telephone Co. of Canada or Bell Canada	15,000	2.20%	29/5/2028	10,056	0.00%
Bell Telephone Co. of Canada or Bell Canada	40,000	3.80%	21/8/2028	28,315	0.01%
Bell Telephone Co. of Canada or Bell Canada	20,000	5.15%	14/11/2028	14,884	0.00%
Bell Telephone Co. of Canada or Bell Canada	25,000	2.90%	10/9/2029	16,783	0.00%
Bell Telephone Co. of Canada or Bell Canada	45,000	4.55%	9/2/2030	32,561	0.01%
Bell Telephone Co. of Canada or Bell Canada	40,000	2.50%	14/5/2030	25,941	0.01%
Bell Telephone Co. of Canada or Bell Canada	40,000	3.00%	17/3/2031	26,277	0.01%
Bell Telephone Co. of Canada or Bell Canada	20,000	7.85%	2/4/2031	16,735	0.00%
Bell Telephone Co. of Canada or Bell Canada	15,000	7.65%	30/12/2031	12,486	0.00%
Bell Telephone Co. of Canada or Bell Canada	30,000	2.15%	15/2/2032	23,996	0.01%
Bell Telephone Co. of Canada or Bell Canada	15,000	7.30%	23/2/2032	12,336	0.00%
Bell Telephone Co. of Canada or Bell Canada	75,000	5.85%	10/11/2032	57,960	0.02%
Bell Telephone Co. of Canada or Bell Canada	70,000	5.10%	11/5/2033	68,633	0.02%
Bell Telephone Co. of Canada or Bell Canada	40,000	5.20%	15/2/2034	39,122	0.01%
Bell Telephone Co. of Canada or Bell Canada	30,000	5.15%	24/8/2034	21,975	0.01%
Bell Telephone Co. of Canada or Bell Canada	10,000	6.10%	16/3/2035	7,813	0.00%
Bell Telephone Co. of Canada or Bell Canada	40,000	6.17%	26/2/2037	31,423	0.01%
Bell Telephone Co. of Canada or Bell Canada	25,000	4.75%	29/9/2044	16,629	0.00%
Bell Telephone Co. of Canada or Bell Canada	30,000	4.35%	18/12/2045	18,811	0.01%
Bell Telephone Co. of Canada or Bell Canada	30,000	4.45%	27/2/2047	19,046	0.01%
Bell Telephone Co. of Canada or Bell Canada	55,000	4.46%	1/4/2048	45,941	0.01%
Bell Telephone Co. of Canada or Bell Canada	40,000	4.30%	29/7/2049	32,427	0.01%
Bell Telephone Co. of Canada or Bell Canada	70,000	3.50%	30/9/2050	37,304	0.01%
Bell Telephone Co. of Canada or Bell Canada	25,000	4.05%	17/3/2051	14,714	0.00%
Bell Telephone Co. of Canada or Bell Canada	25,000	3.20%	15/2/2052	16,444	0.00%
Bell Telephone Co. of Canada or Bell Canada	25,000	3.65%	15/8/2052	18,041	0.01%
Bell Telephone Co. of Canada or Bell Canada	30,000	5.15%	9/2/2053	20,945	0.01%
Bell Telephone Co. of Canada or Bell Canada	45,000	5.60%	11/8/2053	33,564	0.01%
Bell Telephone Co. of Canada or Bell Canada	40,000	5.55%	15/2/2054	38,751	0.01%
BMW Canada, Inc.	50,000	4.66%	5/4/2028	36,752	0.01%
British Columbia Ferry Services, Inc.	40,000	5.02%	20/3/2037	29,898	0.01%
British Columbia Ferry Services, Inc.	25,000	5.58%	11/1/2038	19,724	0.01%
British Columbia Ferry Services, Inc.	10,000	4.70%	23/10/2043	7,247	0.00%
British Columbia Ferry Services, Inc.	10,000	4.29%	28/4/2044	6,859	0.00%
Canadian Government Bond	160,000	4.00%	1/5/2026	116,966	0.03%
Canadian Imperial Bank of Commerce	55,000	3.95%	4/8/2025	54,077	0.01%
Canadian Imperial Bank of Commerce	110,000	0.95%	23/10/2025	103,832	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Imperial Bank of Commerce	65,000	1.10%	19/1/2026	45,106	0.01%
Canadian Imperial Bank of Commerce	55,000	1.25%	22/6/2026	50,922	0.01%
Canadian Imperial Bank of Commerce	65,000	1.70%	15/7/2026	44,994	0.01%
Canadian Imperial Bank of Commerce	15,000	5.62%	17/7/2026	15,076	0.00%
Canadian Imperial Bank of Commerce	60,000	5.00%	7/12/2026	44,228	0.01%
Canadian Imperial Bank of Commerce	110,000	2.25%	7/1/2027	76,011	0.02%
Canadian Imperial Bank of Commerce	35,000	3.45%	7/4/2027	33,491	0.01%
Canadian Imperial Bank of Commerce	30,000	5.24%	28/6/2027	29,955	0.01%
Canadian Imperial Bank of Commerce	155,000	4.95%	29/6/2027	114,481	0.03%
Canadian Imperial Bank of Commerce	65,000	5.05%	7/10/2027	48,157	0.01%
Canadian Imperial Bank of Commerce	70,000	5.50%	14/1/2028	52,648	0.01%
Canadian Imperial Bank of Commerce	45,000	5.00%	28/4/2028	44,659	0.01%
Canadian Imperial Bank of Commerce	20,000	5.99%	3/10/2028	20,555	0.01%
Canadian Imperial Bank of Commerce	20,000	5.26%	8/4/2029	19,960	0.01%
Canadian Imperial Bank of Commerce^	40,000	2.01%	21/7/2030	28,335	0.01%
Canadian Imperial Bank of Commerce^	55,000	1.96%	21/4/2031	38,100	0.01%
Canadian Imperial Bank of Commerce	85,000	3.60%	7/4/2032	75,207	0.02%
Canadian Imperial Bank of Commerce^	90,000	4.20%	7/4/2032	64,570	0.02%
Canadian Imperial Bank of Commerce^	45,000	5.33%	20/1/2033	33,279	0.01%
Canadian Imperial Bank of Commerce^	30,000	5.35%	20/4/2033	22,224	0.01%
Canadian Imperial Bank of Commerce	50,000	6.09%	3/10/2033	51,781	0.01%
Canadian Imperial Bank of Commerce^	70,000	5.30%	16/1/2034	51,788	0.01%
Canadian Western Bank	15,000	1.93%	16/4/2026	10,457	0.00%
Canadian Western Bank	35,000	5.15%	2/9/2027	26,071	0.01%
Canadian Western Bank^	10,000	5.94%	22/12/2032	7,485	0.00%
Canadian Western Bank^	20,000	5.95%	29/1/2034	15,056	0.00%
CCL Industries, Inc.	10,000	3.86%	13/4/2028	7,047	0.00%
CGI, Inc.	40,000	2.10%	18/9/2028	26,585	0.01%
Choice Properties	10,000	2.46%	30/11/2026	6,947	0.00%
Choice Properties	40,000	4.18%	8/3/2028	28,729	0.01%
Choice Properties	35,000	3.53%	11/6/2029	24,139	0.01%
Choice Properties	15,000	2.98%	4/3/2030	9,960	0.00%
Choice Properties	15,000	5.03%	28/2/2031	11,027	0.00%
Choice Properties	20,000	6.00%	24/6/2032	15,409	0.00%
Choice Properties	25,000	5.40%	1/3/2033	18,479	0.01%
Choice Properties	30,000	5.70%	28/2/2034	22,518	0.01%
CI Financial Corp.	45,000	3.20%	17/12/2030	35,486	0.01%
Cogeco Communications, Inc.	35,000	2.99%	22/9/2031	22,371	0.01%
Cogeco Communications, Inc.	15,000	5.30%	16/2/2033	10,993	0.00%
Crombie	5,000	3.68%	26/8/2026	3,565	0.00%
Crombie	5,000	2.69%	31/3/2028	3,375	0.00%
Crombie	20,000	5.24%	28/9/2029	14,753	0.00%
Crombie	5,000	3.21%	9/10/2030	3,279	0.00%
Crombie	5,000	3.13%	12/8/2031	3,192	0.00%
CT	10,000	3.47%	16/6/2027	7,028	0.00%
CT	10,000	3.87%	7/12/2027	7,062	0.00%
CT	20,000	3.03%	5/2/2029	13,446	0.00%
CT	15,000	2.37%	6/1/2031	9,258	0.00%
Dollarama, Inc.	20,000	1.87%	8/7/2026	13,873	0.00%
Dollarama, Inc.	15,000	1.51%	20/9/2027	10,019	0.00%
Dollarama, Inc.	20,000	5.53%	26/9/2028	15,172	0.00%
Dollarama, Inc.	25,000	2.44%	9/7/2029	16,602	0.00%
Dollarama, Inc.	35,000	5.17%	26/4/2030	26,287	0.01%
Dream Industrial	5,000	1.66%	22/12/2025	3,489	0.00%
Dream Industrial	50,000	3.97%	13/4/2026	35,937	0.01%
Dream Industrial	15,000	2.54%	7/12/2026	10,368	0.00%
Dream Industrial	5,000	2.06%	17/6/2027	3,368	0.00%
Dream Industrial	25,000	5.38%	22/3/2028	18,507	0.01%
Equitable Bank	15,000	1.88%	26/11/2025	10,489	0.00%
Equitable Bank	85,000	3.36%	2/3/2026	60,432	0.02%
Fairfax Financial Holdings Ltd.	5,000	4.70%	16/12/2026	3,650	0.00%
Fairfax Financial Holdings Ltd.	30,000	4.25%	6/12/2027	21,557	0.01%
Fairfax Financial Holdings Ltd.	55,000	4.23%	14/6/2029	39,152	0.01%
Fairfax Financial Holdings Ltd.	60,000	4.63%	29/4/2030	57,194	0.02%
Fairfax Financial Holdings Ltd.	35,000	3.95%	3/3/2031	24,119	0.01%
Fairfax Financial Holdings Ltd.	35,000	5.63%	16/8/2032	34,581	0.01%
Fairfax Financial Holdings Ltd.	35,000	6.00%	7/12/2033	35,548	0.01%
Fairfax Financial Holdings Ltd.	60,000	6.35%	22/3/2054	60,067	0.02%
Fairfax Financial Holdings Ltd.	20,000	6.10%	15/3/2055	19,328	0.01%
Federation des Caisses Desjardins du Quebec	90,000	5.20%	1/10/2025	66,022	0.02%
Federation des Caisses Desjardins du Quebec	20,000	1.09%	21/1/2026	13,873	0.00%

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Federation des Caisses Desjardins du Quebec	30,000	1.59%	10/9/2026	20,643	0.01%
Federation des Caisses Desjardins du Quebec	40,000	4.41%	19/5/2027	29,100	0.01%
Federation des Caisses Desjardins du Quebec	20,000	5.48%	16/8/2028	15,107	0.00%
Federation des Caisses Desjardins du Quebec	90,000	5.47%	17/11/2028	67,976	0.02%
Federation des Caisses Desjardins du Quebec^	50,000	1.99%	28/5/2031	34,603	0.01%
Federation des Caisses Desjardins du Quebec^	80,000	5.04%	23/8/2032	58,637	0.02%
Finning International, Inc.	10,000	2.63%	14/8/2026	7,010	0.00%
Finning International, Inc.	15,000	5.08%	13/6/2042	10,419	0.00%
First Capital	5,000	3.46%	22/1/2027	3,518	0.00%
First Capital	35,000	3.75%	12/7/2027	24,665	0.01%
First Capital	15,000	3.45%	1/3/2028	10,369	0.00%
First Capital	20,000	5.57%	1/3/2031	14,828	0.00%
Ford Credit Canada Co.	25,000	6.78%	15/9/2025	18,602	0.01%
Ford Credit Canada Co.	20,000	2.96%	16/9/2026	13,985	0.00%
Ford Credit Canada Co.	30,000	6.38%	10/11/2028	22,948	0.01%
Ford Credit Canada Co.	30,000	5.44%	9/2/2029	22,160	0.01%
FortisAlberta, Inc.	5,000	4.85%	11/9/2043	3,627	0.00%
FortisAlberta, Inc.	10,000	3.67%	9/9/2047	6,089	0.00%
FortisAlberta, Inc.	5,000	3.73%	18/9/2048	3,073	0.00%
FortisAlberta, Inc.	25,000	2.63%	8/6/2051	12,236	0.00%
FortisAlberta, Inc.	15,000	4.86%	26/5/2053	10,945	0.00%
FortisAlberta, Inc.	15,000	4.90%	27/5/2054	11,020	0.00%
General Motors Financial of Canada Ltd.	55,000	5.20%	9/2/2028	40,663	0.01%
Greater Toronto Airports Authority	73,986	6.45%	30/7/2029	56,146	0.02%
Greater Toronto Airports Authority	25,000	7.05%	12/6/2030	20,573	0.01%
Greater Toronto Airports Authority	10,000	6.98%	15/10/2032	8,431	0.00%
Greater Toronto Airports Authority	10,000	3.26%	1/6/2037	6,264	0.00%
Greater Toronto Airports Authority	35,000	2.75%	17/10/2039	20,033	0.01%
Greater Toronto Airports Authority	65,000	5.30%	25/2/2041	50,276	0.01%
Greater Toronto Airports Authority	25,000	3.15%	5/10/2051	13,941	0.00%
Great-West Lifeco, Inc.	10,000	3.34%	28/2/2028	7,072	0.00%
Great-West Lifeco, Inc.	30,000	2.38%	14/5/2030	19,828	0.01%
Great-West Lifeco, Inc.	10,000	6.74%	24/11/2031	8,199	0.00%
Great-West Lifeco, Inc.	10,000	6.67%	21/3/2033	8,257	0.00%
Great-West Lifeco, Inc.	20,000	6.00%	16/11/2039	16,257	0.00%
Great-West Lifeco, Inc.	30,000	2.98%	8/7/2050	15,902	0.00%
H&R	10,000	2.91%	2/6/2026	6,997	0.00%
H&R	30,000	2.63%	19/2/2027	20,563	0.01%
Honda Canada Finance, Inc.	20,000	1.34%	17/3/2026	13,838	0.00%
Honda Canada Finance, Inc.	30,000	1.71%	28/9/2026	20,650	0.01%
Honda Canada Finance, Inc.	20,000	4.87%	23/9/2027	14,751	0.00%
Honda Canada Finance, Inc.	25,000	1.65%	25/2/2028	16,550	0.00%
Honda Canada Finance, Inc.	30,000	5.73%	28/9/2028	22,886	0.01%
Honda Canada Finance, Inc.	10,000	4.90%	21/2/2029	7,397	0.00%
Honda Canada Finance, Inc.	30,000	4.90%	4/6/2029	22,202	0.01%
Hydro One Ltd.	30,000	1.41%	15/10/2027	20,067	0.01%
Hydro One, Inc.	10,000	2.77%	24/2/2026	7,110	0.00%
Hydro One, Inc.	20,000	4.91%	27/1/2028	14,904	0.00%
Hydro One, Inc.	30,000	3.02%	5/4/2029	20,779	0.01%
Hydro One, Inc.	45,000	3.93%	30/11/2029	32,325	0.01%
Hydro One, Inc.	15,000	2.16%	28/2/2030	9,789	0.00%
Hydro One, Inc.	10,000	7.35%	3/6/2030	8,350	0.00%
Hydro One, Inc.	40,000	1.69%	16/1/2031	24,940	0.01%
Hydro One, Inc.	10,000	2.23%	17/9/2031	6,346	0.00%
Hydro One, Inc.	30,000	6.93%	1/6/2032	25,137	0.01%
Hydro One, Inc.	45,000	4.16%	27/1/2033	32,114	0.01%
Hydro One, Inc.	15,000	6.35%	31/1/2034	12,313	0.00%
Hydro One, Inc.	10,000	4.39%	1/3/2034	7,190	0.00%
Hydro One, Inc.	30,000	5.36%	20/5/2036	22,954	0.01%
Hydro One, Inc.	20,000	4.89%	13/3/2037	14,693	0.00%
Hydro One, Inc.	20,000	6.03%	3/3/2039	16,329	0.00%
Hydro One, Inc.	20,000	5.49%	16/7/2040	15,603	0.00%
Hydro One, Inc.	10,000	4.39%	26/9/2041	6,884	0.00%
Hydro One, Inc.	15,000	6.59%	22/4/2043	13,223	0.00%
Hydro One, Inc.	20,000	4.59%	9/10/2043	14,182	0.00%
Hydro One, Inc.	10,000	4.17%	6/6/2044	6,672	0.00%
Hydro One, Inc.	15,000	3.91%	23/2/2046	9,574	0.00%
Hydro One, Inc.	15,000	5.00%	19/10/2046	11,183	0.00%
Hydro One, Inc.	20,000	3.72%	18/11/2047	12,310	0.00%
Hydro One, Inc.	45,000	3.63%	25/6/2049	27,135	0.01%
Hydro One, Inc.	20,000	2.71%	28/2/2050	10,076	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hydro One, Inc.	20,000	3.10%	15/9/2051	10,802	0.00%
Hydro One, Inc.	20,000	4.00%	22/12/2051	12,810	0.00%
Hydro One, Inc.	15,000	4.46%	27/1/2053	10,311	0.00%
Hydro One, Inc.	30,000	4.85%	30/11/2054	21,961	0.01%
Hydro One, Inc.	15,000	3.79%	31/7/2062	8,915	0.00%
Hyundai Capital Canada, Inc.	65,000	2.01%	12/5/2026	45,165	0.01%
Hyundai Capital Canada, Inc.	25,000	3.20%	16/2/2027	17,616	0.01%
Hyundai Capital Canada, Inc.	10,000	5.57%	8/3/2028	7,511	0.00%
Hyundai Capital Canada, Inc.	30,000	4.90%	31/1/2029	22,088	0.01%
iA Financial Corp., Inc.^	45,000	3.07%	24/9/2031	31,660	0.01%
iA Financial Corp., Inc.^	15,000	3.19%	25/2/2032	10,503	0.00%
iA Financial Corp., Inc.^	20,000	5.69%	20/6/2033	15,017	0.00%
IGM Financial, Inc.	15,000	3.44%	26/1/2027	10,649	0.00%
IGM Financial, Inc.	5,000	7.00%	31/12/2032	4,158	0.00%
IGM Financial, Inc.	25,000	7.11%	7/3/2033	20,883	0.01%
IGM Financial, Inc.	10,000	6.00%	10/12/2040	8,065	0.00%
IGM Financial, Inc.	10,000	4.56%	25/1/2047	6,830	0.00%
IGM Financial, Inc.	10,000	4.12%	9/12/2047	6,378	0.00%
IGM Financial, Inc.	5,000	4.17%	13/7/2048	3,207	0.00%
IGM Financial, Inc.	20,000	4.21%	21/3/2050	12,823	0.00%
IGM Financial, Inc.	15,000	5.43%	26/5/2053	11,579	0.00%
Intact Financial Corp.	10,000	3.77%	2/3/2026	7,215	0.00%
Intact Financial Corp.	5,000	2.85%	7/6/2027	3,506	0.00%
Intact Financial Corp.	10,000	2.18%	18/5/2028	6,766	0.00%
Intact Financial Corp.	50,000	1.93%	16/12/2030	31,718	0.01%
Intact Financial Corp.	15,000	6.40%	23/11/2039	12,751	0.00%
Intact Financial Corp.	15,000	5.16%	16/6/2042	11,340	0.00%
Intact Financial Corp.	30,000	2.95%	16/12/2050	15,816	0.00%
Intact Financial Corp.	10,000	3.77%	20/5/2053	6,098	0.00%
John Deere Financial, Inc.	40,000	4.36%	20/1/2027	29,148	0.01%
John Deere Financial, Inc.	60,000	5.17%	15/9/2028	45,100	0.01%
John Deere Financial, Inc.	40,000	2.81%	19/1/2029	27,322	0.01%
Kinross Gold Corp.	35,000	4.50%	15/7/2027	33,994	0.01%
Kinross Gold Corp.	25,000	6.25%	15/7/2033	26,086	0.01%
Laurentian Bank of Canada	35,000	4.60%	2/9/2025	25,428	0.01%
Loblaw Cos Ltd.	70,000	4.49%	11/12/2028	51,147	0.01%
Loblaw Cos Ltd.	5,000	2.28%	7/5/2030	3,253	0.00%
Loblaw Cos Ltd.	5,000	5.01%	13/9/2032	3,723	0.00%
Loblaw Cos Ltd.	10,000	5.90%	18/1/2036	7,729	0.00%
Loblaw Cos Ltd.	5,000	7.00%	7/6/2040	4,230	0.00%
Loblaw Cos Ltd.	35,000	5.34%	13/9/2052	26,224	0.01%
Loblaw Cos Ltd.	20,000	5.12%	4/3/2054	14,533	0.00%
Magna International, Inc.	50,000	5.05%	14/3/2029	49,926	0.01%
Magna International, Inc.	20,000	4.80%	30/5/2029	14,710	0.00%
Magna International, Inc.	25,000	2.45%	15/6/2030	21,565	0.01%
Magna International, Inc.	25,000	4.95%	31/1/2031	18,463	0.01%
Mercedes-Benz Finance Canada, Inc.	10,000	5.12%	27/6/2028	7,468	0.00%
Metro, Inc.	110,000	3.39%	6/12/2027	77,681	0.02%
Metro, Inc.	10,000	5.97%	15/10/2035	7,887	0.00%
Metro, Inc.	15,000	5.03%	1/12/2044	10,773	0.00%
Metro, Inc.	25,000	4.27%	4/12/2047	16,123	0.00%
Metro, Inc.	15,000	3.41%	28/2/2050	8,276	0.00%
Metropolitan Life Global Funding I	75,000	5.18%	15/6/2026	55,332	0.02%
National Bank of Canada	30,000	1.53%	15/6/2026	20,740	0.01%
National Bank of Canada^	100,000	1.57%	18/8/2026	70,485	0.02%
National Bank of Canada	45,000	2.24%	4/11/2026	31,200	0.01%
National Bank of Canada	65,000	5.22%	14/6/2028	48,592	0.01%
National Bank of Canada	70,000	5.02%	1/2/2029	52,017	0.01%
National Bank of Canada^	55,000	5.43%	16/8/2032	40,758	0.01%
National Bank of Canada^	35,000	5.28%	15/2/2034	25,857	0.01%
NAV Canada	20,000	0.94%	9/2/2026	13,839	0.00%
NAV Canada	28,000	7.40%	1/6/2027	22,139	0.01%
NAV Canada	40,000	2.06%	29/5/2030	25,910	0.01%
NAV Canada	35,000	3.53%	23/2/2046	21,826	0.01%
NAV Canada	15,000	3.29%	30/3/2048	8,904	0.00%
NAV Canada	15,000	3.21%	29/9/2050	8,660	0.00%
NAV Canada	5,000	2.92%	29/9/2051	2,709	0.00%
Nissan Canada, Inc.	50,000	2.10%	22/9/2025	35,219	0.01%
Nutrien Ltd.	35,000	5.95%	7/11/2025	35,201	0.01%
Nutrien Ltd.	60,000	4.00%	15/12/2026	58,043	0.02%
Nutrien Ltd.	25,000	5.20%	21/6/2027	24,974	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nutrien Ltd.	75,000	4.90%	27/3/2028	74,127	0.02%
Nutrien Ltd.	15,000	4.20%	1/4/2029	14,349	0.00%
Nutrien Ltd.	130,000	2.95%	13/5/2030	114,998	0.03%
Nutrien Ltd.	25,000	5.40%	21/6/2034	24,626	0.01%
Nutrien Ltd.	55,000	4.13%	15/3/2035	49,082	0.01%
Nutrien Ltd.	45,000	5.88%	1/12/2036	46,127	0.01%
Nutrien Ltd.	55,000	4.90%	1/6/2043	48,981	0.01%
Nutrien Ltd.	25,000	5.25%	15/1/2045	22,994	0.01%
Nutrien Ltd.	65,000	5.00%	1/4/2049	57,223	0.02%
Nutrien Ltd.	50,000	3.95%	13/5/2050	37,553	0.01%
Nutrien Ltd.	50,000	5.80%	27/3/2053	49,306	0.01%
Power Corp. of Canada	10,000	4.81%	31/1/2047	7,147	0.00%
Power Corp. of Canada	10,000	4.46%	27/7/2048	6,839	0.00%
Power Financial Corp.	15,000	6.90%	11/3/2033	12,331	0.00%
Primaris	15,000	4.73%	30/3/2027	10,841	0.00%
Primaris	25,000	5.93%	29/3/2028	18,688	0.01%
Primaris	10,000	6.37%	30/6/2029	7,649	0.00%
RioCan	5,000	1.97%	15/6/2026	3,458	0.00%
RioCan	25,000	2.36%	10/3/2027	17,115	0.00%
RioCan	5,000	5.61%	6/10/2027	3,712	0.00%
RioCan	25,000	2.83%	8/11/2028	16,661	0.00%
RioCan	10,000	4.63%	1/5/2029	7,133	0.00%
RioCan	10,000	5.96%	1/10/2029	7,552	0.00%
RioCan	30,000	5.47%	1/3/2030	22,111	0.01%
RioCan	15,000	5.46%	1/3/2031	11,034	0.00%
Rogers Communications, Inc.	20,000	3.63%	15/12/2025	19,454	0.01%
Rogers Communications, Inc.	20,000	5.65%	21/9/2026	14,886	0.00%
Rogers Communications, Inc.	10,000	3.80%	1/3/2027	7,144	0.00%
Rogers Communications, Inc.	100,000	3.20%	15/3/2027	94,882	0.03%
Rogers Communications, Inc.	75,000	3.65%	31/3/2027	53,369	0.01%
Rogers Communications, Inc.	55,000	5.70%	21/9/2028	41,683	0.01%
Rogers Communications, Inc.	75,000	4.40%	2/11/2028	54,162	0.01%
Rogers Communications, Inc.	45,000	3.75%	15/4/2029	31,515	0.01%
Rogers Communications, Inc.	30,000	3.25%	1/5/2029	20,517	0.01%
Rogers Communications, Inc.	10,000	3.30%	10/12/2029	6,802	0.00%
Rogers Communications, Inc.	20,000	5.80%	21/9/2030	15,344	0.00%
Rogers Communications, Inc.	30,000	2.90%	9/12/2030	19,594	0.01%
Rogers Communications, Inc.	50,000	3.80%	15/3/2032	44,684	0.01%
Rogers Communications, Inc.	45,000	4.25%	15/4/2032	31,227	0.01%
Rogers Communications, Inc.	50,000	5.90%	21/9/2033	38,595	0.01%
Rogers Communications, Inc.	50,000	5.30%	15/2/2034	49,053	0.01%
Rogers Communications, Inc.	25,000	7.50%	15/8/2038	29,098	0.01%
Rogers Communications, Inc.	15,000	6.68%	4/11/2039	12,213	0.00%
Rogers Communications, Inc.	55,000	6.75%	9/11/2039	45,063	0.01%
Rogers Communications, Inc.	35,000	6.11%	25/8/2040	27,020	0.01%
Rogers Communications, Inc.	20,000	6.56%	22/3/2041	16,145	0.00%
Rogers Communications, Inc.	30,000	4.50%	15/3/2042	25,384	0.01%
Rogers Communications, Inc.	30,000	5.45%	1/10/2043	28,406	0.01%
Rogers Communications, Inc.	60,000	5.00%	15/3/2044	53,590	0.01%
Rogers Communications, Inc.	65,000	4.30%	15/2/2048	51,427	0.01%
Rogers Communications, Inc.	80,000	4.35%	1/5/2049	63,637	0.02%
Rogers Communications, Inc.	65,000	3.70%	15/11/2049	45,930	0.01%
Rogers Communications, Inc.	15,000	4.25%	9/12/2049	9,067	0.00%
Rogers Communications, Inc.	82,000	4.55%	15/3/2052	66,862	0.02%
Rogers Communications, Inc.	65,000	5.25%	15/4/2052	45,903	0.01%
Royal Bank of Canada	45,000	4.93%	16/7/2025	32,964	0.01%
Royal Bank of Canada	125,000	3.37%	29/9/2025	89,743	0.02%
Royal Bank of Canada	55,000	4.88%	12/1/2026	54,604	0.01%
Royal Bank of Canada	100,000	4.65%	27/1/2026	98,629	0.03%
Royal Bank of Canada	105,000	1.20%	27/4/2026	97,565	0.03%
Royal Bank of Canada	70,000	1.78%	20/5/2026	48,715	0.01%
Royal Bank of Canada	90,000	5.34%	23/6/2026	66,593	0.02%
Royal Bank of Canada	35,000	1.15%	14/7/2026	32,264	0.01%
Royal Bank of Canada	50,000	5.20%	20/7/2026	49,926	0.01%
Royal Bank of Canada	55,000	5.24%	2/11/2026	40,755	0.01%
Royal Bank of Canada	100,000	2.33%	28/1/2027	69,265	0.02%
Royal Bank of Canada	45,000	3.63%	4/5/2027	43,192	0.01%
Royal Bank of Canada	140,000	4.61%	26/7/2027	102,686	0.03%
Royal Bank of Canada	145,000	4.24%	3/8/2027	141,138	0.04%
Royal Bank of Canada	50,000	6.00%	1/11/2027	51,249	0.01%
Royal Bank of Canada	40,000	4.90%	12/1/2028	39,706	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royal Bank of Canada	70,000	4.64%	17/1/2028	51,405	0.01%
Royal Bank of Canada	100,000	5.00%	24/1/2028	125,845	0.03%
Royal Bank of Canada	100,000	4.63%	1/5/2028	73,351	0.02%
Royal Bank of Canada	100,000	4.13%	5/7/2028	109,444	0.03%
Royal Bank of Canada	40,000	1.83%	31/7/2028	26,638	0.01%
Royal Bank of Canada	35,000	5.20%	1/8/2028	35,233	0.01%
Royal Bank of Canada	40,000	4.95%	1/2/2029	39,830	0.01%
Royal Bank of Canada	75,000	5.23%	24/6/2030	56,738	0.02%
Royal Bank of Canada	100,000	4.38%	2/10/2030	111,336	0.03%
Royal Bank of Canada	100,000	2.30%	3/11/2031	82,788	0.02%
Royal Bank of Canada^	110,000	2.14%	3/11/2031	75,617	0.02%
Royal Bank of Canada^	55,000	2.94%	3/5/2032	38,194	0.01%
Royal Bank of Canada	95,000	3.88%	4/5/2032	86,972	0.02%
Royal Bank of Canada^	60,000	1.67%	28/1/2033	39,563	0.01%
Royal Bank of Canada	60,000	5.00%	1/2/2033	59,134	0.02%
Royal Bank of Canada^	45,000	5.01%	1/2/2033	33,037	0.01%
Royal Bank of Canada	50,000	5.00%	2/5/2033	49,299	0.01%
Royal Bank of Canada	50,000	5.15%	1/2/2034	49,652	0.01%
Royal Bank of Canada^	90,000	5.10%	3/4/2034	66,147	0.02%
Sagen MI Canada, Inc.	35,000	2.96%	1/3/2027	23,950	0.01%
Sagen MI Canada, Inc.	25,000	5.91%	19/5/2028	18,420	0.01%
Saputo, Inc.	40,000	1.42%	19/6/2026	27,479	0.01%
Saputo, Inc.	30,000	2.24%	16/6/2027	20,541	0.01%
Saputo, Inc.	25,000	5.25%	29/11/2029	18,753	0.01%
Saputo, Inc.	35,000	5.49%	20/11/2030	26,503	0.01%
Sienna Senior Living, Inc.	5,000	3.45%	27/2/2026	3,540	0.00%
SmartCentres	5,000	3.19%	11/6/2027	3,468	0.00%
SmartCentres	20,000	3.83%	21/12/2027	14,026	0.00%
SmartCentres	15,000	5.35%	29/5/2028	11,035	0.00%
SmartCentres	15,000	2.31%	18/12/2028	9,718	0.00%
SmartCentres	40,000	3.53%	20/12/2029	26,851	0.01%
SmartCentres	5,000	3.65%	11/12/2030	3,313	0.00%
Sobeys, Inc.	10,000	6.06%	29/10/2035	7,513	0.00%
Stantec, Inc.	60,000	2.05%	8/10/2027	40,349	0.01%
Stantec, Inc.	10,000	5.39%	27/6/2030	7,456	0.00%
Sun Life Capital Trust	15,000	7.09%	30/6/2052	12,085	0.00%
Sun Life Financial, Inc.^	20,000	2.46%	18/11/2031	13,894	0.00%
Sun Life Financial, Inc.^	60,000	2.58%	10/5/2032	41,425	0.01%
Sun Life Financial, Inc.^	45,000	2.80%	21/11/2033	30,412	0.01%
Sun Life Financial, Inc.^	15,000	4.78%	10/8/2034	10,975	0.00%
Sun Life Financial, Inc.^	20,000	5.50%	4/7/2035	15,135	0.00%
Sun Life Financial, Inc.^	45,000	2.06%	1/10/2035	28,040	0.01%
Sun Life Financial, Inc.^	30,000	3.15%	18/11/2036	19,496	0.01%
Sun Life Financial, Inc.^	35,000	5.40%	29/5/2042	26,137	0.01%
TELUS Corp.	80,000	3.75%	10/3/2026	57,543	0.02%
TELUS Corp.	20,000	2.75%	8/7/2026	14,085	0.00%
TELUS Corp.	15,000	3.70%	15/9/2027	14,324	0.00%
TELUS Corp.	10,000	2.35%	27/1/2028	6,771	0.00%
TELUS Corp.	40,000	3.63%	1/3/2028	28,247	0.01%
TELUS Corp.	20,000	4.80%	15/12/2028	14,700	0.00%
TELUS Corp.	50,000	3.30%	2/5/2029	34,411	0.01%
TELUS Corp.	10,000	5.00%	13/9/2029	7,407	0.00%
TELUS Corp.	35,000	2.05%	7/10/2030	21,894	0.01%
TELUS Corp.	20,000	4.95%	18/2/2031	14,689	0.00%
TELUS Corp.	35,000	2.85%	13/11/2031	22,332	0.01%
TELUS Corp.	60,000	3.40%	13/5/2032	52,091	0.01%
TELUS Corp.	50,000	5.25%	15/11/2032	37,096	0.01%
TELUS Corp.	20,000	4.95%	28/3/2033	14,519	0.00%
TELUS Corp.	35,000	5.75%	8/9/2033	26,798	0.01%
TELUS Corp.	25,000	5.10%	15/2/2034	18,245	0.01%
TELUS Corp.	30,000	4.40%	1/4/2043	19,016	0.01%
TELUS Corp.	35,000	5.15%	26/11/2043	24,319	0.01%
TELUS Corp.	40,000	4.85%	5/4/2044	26,707	0.01%
TELUS Corp.	30,000	4.75%	17/1/2045	19,736	0.01%
TELUS Corp.	25,000	4.40%	29/1/2046	15,660	0.00%
TELUS Corp.	20,000	4.70%	6/3/2048	13,002	0.00%
TELUS Corp.	25,000	4.60%	16/11/2048	20,889	0.01%
TELUS Corp.	35,000	4.30%	15/6/2049	27,610	0.01%
TELUS Corp.	40,000	3.95%	16/2/2050	23,065	0.01%
TELUS Corp.	25,000	4.10%	5/4/2051	14,635	0.00%
TELUS Corp.	30,000	5.65%	13/9/2052	22,244	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TELUS Corp.	20,000	5.95%	8/9/2053	15,485	0.00%
Thomson Reuters Corp.	125,000	3.35%	15/5/2026	120,511	0.03%
Thomson Reuters Corp.	30,000	5.50%	15/8/2035	30,168	0.01%
Thomson Reuters Corp.	10,000	5.85%	15/4/2040	10,256	0.00%
Thomson Reuters Corp.	5,000	5.65%	23/11/2043	4,914	0.00%
TMX Group Ltd.	5,000	3.78%	5/6/2028	3,573	0.00%
TMX Group Ltd.	20,000	2.02%	12/2/2031	12,570	0.00%
TMX Group Ltd.	35,000	4.84%	18/2/2032	25,830	0.01%
TMX Group Ltd.	10,000	4.97%	16/2/2034	7,436	0.00%
Toromont Industries Ltd.	30,000	3.71%	30/9/2025	21,569	0.01%
Toronto-Dominion Bank	200,000	2.67%	9/9/2025	142,470	0.04%
Toronto-Dominion Bank	60,000	0.75%	11/9/2025	56,785	0.02%
Toronto-Dominion Bank	100,000	1.13%	9/12/2025	69,648	0.02%
Toronto-Dominion Bank	75,000	0.75%	6/1/2026	70,106	0.02%
Toronto-Dominion Bank	70,000	4.34%	27/1/2026	50,811	0.01%
Toronto-Dominion Bank	60,000	1.20%	3/6/2026	55,574	0.02%
Toronto-Dominion Bank	55,000	5.42%	10/7/2026	40,764	0.01%
Toronto-Dominion Bank	100,000	5.53%	17/7/2026	100,301	0.03%
Toronto-Dominion Bank	90,000	1.25%	10/9/2026	82,553	0.02%
Toronto-Dominion Bank	25,000	5.26%	11/12/2026	24,973	0.01%
Toronto-Dominion Bank	55,000	2.26%	7/1/2027	38,035	0.01%
Toronto-Dominion Bank	65,000	2.80%	10/3/2027	61,052	0.02%
Toronto-Dominion Bank	40,000	4.98%	5/4/2027	39,797	0.01%
Toronto-Dominion Bank	95,000	4.21%	1/6/2027	68,778	0.02%
Toronto-Dominion Bank	55,000	4.11%	8/6/2027	53,370	0.01%
Toronto-Dominion Bank	200,000	2.55%	3/8/2027	207,797	0.06%
Toronto-Dominion Bank	40,000	4.69%	15/9/2027	39,412	0.01%
Toronto-Dominion Bank	100,000	5.38%	21/10/2027	74,845	0.02%
Toronto-Dominion Bank	85,000	5.16%	10/1/2028	84,921	0.02%
Toronto-Dominion Bank	105,000	4.48%	18/1/2028	76,597	0.02%
Toronto-Dominion Bank	55,000	1.89%	8/3/2028	36,927	0.01%
Toronto-Dominion Bank	55,000	5.52%	17/7/2028	55,653	0.02%
Toronto-Dominion Bank	85,000	5.49%	8/9/2028	64,283	0.02%
Toronto-Dominion Bank	55,000	1.90%	11/9/2028	36,502	0.01%
Toronto-Dominion Bank	195,000	4.68%	8/1/2029	143,076	0.04%
Toronto-Dominion Bank	40,000	4.99%	5/4/2029	39,639	0.01%
Toronto-Dominion Bank	100,000	3.63%	13/12/2029	106,705	0.03%
Toronto-Dominion Bank	100,000	1.95%	8/4/2030	97,191	0.03%
Toronto-Dominion Bank [^]	40,000	4.86%	4/3/2031	29,173	0.01%
Toronto-Dominion Bank	100,000	3.56%	16/4/2031	105,755	0.03%
Toronto-Dominion Bank	55,000	2.00%	10/9/2031	44,774	0.01%
Toronto-Dominion Bank [^]	60,000	3.63%	15/9/2031	57,104	0.02%
Toronto-Dominion Bank	45,000	2.45%	12/1/2032	37,042	0.01%
Toronto-Dominion Bank [^]	45,000	3.06%	26/1/2032	31,444	0.01%
Toronto-Dominion Bank	55,000	3.20%	10/3/2032	47,598	0.01%
Toronto-Dominion Bank	90,000	4.46%	8/6/2032	84,813	0.02%
Toronto-Dominion Bank [^]	90,000	5.18%	9/4/2034	66,289	0.02%
Transcontinental, Inc.	5,000	2.28%	13/7/2026	3,454	0.00%
Ventas Canada Finance Ltd.	40,000	5.10%	5/3/2029	29,450	0.01%
Videotron Ltd.	50,000	4.50%	15/1/2030	35,834	0.01%
Videotron Ltd.	40,000	3.13%	15/1/2031	26,264	0.01%
VW Credit Canada, Inc.	20,000	5.75%	21/9/2026	14,913	0.00%
VW Credit Canada, Inc.	20,000	5.86%	15/11/2027	15,122	0.00%
VW Credit Canada, Inc.	10,000	5.73%	20/9/2028	7,578	0.00%
Waste Connections, Inc.	95,000	3.20%	1/6/2032	82,517	0.02%
Waste Connections, Inc.	35,000	5.00%	1/3/2034	34,216	0.01%
Waste Connections, Inc.	30,000	2.95%	15/1/2052	19,185	0.01%
Yamana Gold, Inc.	10,000	2.63%	15/8/2031	8,319	0.00%
				16,947,123	4.51%
China 0.26% (31 December 2023: 0.26%)					
Alibaba Group Holding Ltd.	200,000	3.40%	6/12/2027	188,851	0.05%
Alibaba Group Holding Ltd.	200,000	4.50%	28/11/2034	184,336	0.05%
Alibaba Group Holding Ltd.	250,000	3.15%	9/2/2051	159,153	0.04%
Alibaba Group Holding Ltd.	50,000	3.25%	9/2/2061	30,423	0.01%
Baidu, Inc.	200,000	3.43%	7/4/2030	182,512	0.05%
Cromwell EREIT Lux Finco Sarl	125,000	2.13%	19/11/2025	128,308	0.03%
Prosus NV	100,000	1.29%	13/7/2029	91,924	0.03%
				965,507	0.26%
Czech Republic 0.03% (31 December 2023: 0.05%)					
Ceska sporitelna A.S. [^]	100,000	5.94%	29/6/2027	110,331	0.03%
				110,331	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Denmark 0.57% (31 December 2023: 0.43%)					
AP Moller-Maersk A/S	100,000	1.75%	16/3/2026	103,852	0.03%
AP Moller-Maersk A/S	100,000	3.75%	5/3/2032	107,229	0.03%
Danske Bank A/S [^]	100,000	4.00%	12/1/2027	107,622	0.03%
Danske Bank A/S [^]	200,000	2.25%	14/1/2028	233,384	0.06%
Danske Bank A/S [^]	100,000	4.75%	21/6/2030	111,482	0.03%
Danske Bank A/S [^]	100,000	1.00%	15/5/2031	101,447	0.02%
Danske Bank A/S [^]	100,000	3.88%	9/1/2032	106,513	0.03%
Danske Bank A/S [^]	100,000	4.63%	14/5/2034	108,305	0.03%
Heidelberg Materials Finance Luxembourg SA	100,000	4.88%	21/11/2033	113,543	0.03%
ISS Global A/S	100,000	3.88%	5/6/2029	107,557	0.03%
Jyske Bank A/S [^]	100,000	0.05%	2/9/2026	102,425	0.03%
Jyske Bank A/S [^]	100,000	4.13%	6/9/2030	107,696	0.03%
Novo Nordisk Finance Netherlands BV	100,000	3.13%	21/1/2029	106,875	0.03%
Novo Nordisk Finance Netherlands BV	100,000	3.25%	21/1/2031	106,993	0.03%
Novo Nordisk Finance Netherlands BV	100,000	3.38%	21/5/2034	106,845	0.03%
Nykredit Realkredit A/S	100,000	0.25%	13/1/2026	101,688	0.02%
Nykredit Realkredit A/S	100,000	4.00%	17/7/2028	107,700	0.03%
Nykredit Realkredit A/S [^]	100,000	0.88%	28/7/2031	100,335	0.02%
TDC Net A/S	100,000	5.06%	31/5/2028	109,153	0.03%
				2,150,644	0.57%
Finland 0.51% (31 December 2023: 0.53%)					
Balder Finland OYJ	100,000	1.00%	18/1/2027	97,279	0.02%
Metso OYJ	100,000	4.88%	7/12/2027	110,672	0.03%
Nokia OYJ	30,000	6.63%	15/5/2039	29,931	0.01%
Nordea Bank Abp	100,000	0.50%	14/5/2027	99,341	0.02%
Nordea Bank Abp	200,000	2.49%	26/5/2028	230,523	0.06%
Nordea Bank Abp	100,000	2.50%	23/5/2029	102,180	0.03%
Nordea Bank Abp	100,000	0.50%	19/3/2031	88,479	0.02%
Nordea Bank Abp [^]	100,000	0.63%	18/8/2031	100,203	0.03%
Nordea Bank Abp [^]	100,000	1.63%	9/12/2032	110,464	0.03%
Nordea Bank Abp	100,000	3.63%	15/3/2034	106,000	0.03%
Nordea Bank Abp [^]	100,000	4.13%	29/5/2035	107,249	0.03%
OP Corporate Bank plc	200,000	2.88%	15/12/2025	212,151	0.06%
OP Corporate Bank plc	100,000	0.25%	24/3/2026	101,091	0.03%
OP Corporate Bank plc	108,000	0.63%	27/7/2027	105,935	0.03%
OP Corporate Bank plc	100,000	0.10%	16/11/2027	96,313	0.02%
Sampo OYJ [^]	100,000	3.38%	23/5/2049	101,644	0.03%
Stora Enso OYJ	100,000	4.25%	1/9/2029	108,927	0.03%
				1,908,382	0.51%
France 5.99% (31 December 2023: 6.52%)					
Accor SA	200,000	1.75%	4/2/2026	207,655	0.05%
Alstom SA	100,000	0.25%	14/10/2026	99,190	0.03%
Alstom SA	100,000	0.13%	27/7/2027	96,229	0.02%
APRR SA	200,000	1.50%	17/1/2033	182,465	0.05%
Arkema SA	100,000	1.50%	20/4/2027	101,589	0.03%
Arkema SA	100,000	4.25%	20/5/2030	109,945	0.03%
Arval Service Lease SA	100,000	4.25%	11/11/2025	107,522	0.03%
Arval Service Lease SA	100,000	4.00%	22/9/2026	107,443	0.03%
Autoroutes du Sud de la France SA	200,000	1.00%	13/5/2026	204,934	0.05%
Autoroutes du Sud de la France SA	100,000	1.25%	18/1/2027	101,597	0.03%
Autoroutes du Sud de la France SA	100,000	2.75%	2/9/2032	100,715	0.03%
AXA SA	30,000	8.60%	15/12/2030	35,287	0.01%
AXA SA	100,000	3.63%	10/1/2033	108,467	0.03%
AXA SA	100,000	3.38%	31/5/2034	105,386	0.03%
AXA SA [^]	100,000	1.88%	10/7/2042	88,636	0.02%
AXA SA [^]	100,000	5.50%	11/7/2043	113,002	0.03%
AXA SA [^]	100,000	3.25%	28/5/2049	102,013	0.03%
Ayvens SA	100,000	4.88%	6/10/2028	111,455	0.03%
Banque Federative du Credit Mutuel SA	100,000	0.75%	17/7/2025	104,027	0.03%
Banque Federative du Credit Mutuel SA	200,000	1.63%	19/1/2026	208,045	0.05%
Banque Federative du Credit Mutuel SA	100,000	5.00%	19/1/2026	125,939	0.03%
Banque Federative du Credit Mutuel SA	100,000	0.75%	8/6/2026	101,477	0.03%
Banque Federative du Credit Mutuel SA	200,000	1.63%	15/11/2027	198,894	0.05%
Banque Federative du Credit Mutuel SA	100,000	0.63%	3/11/2028	93,570	0.02%
Banque Federative du Credit Mutuel SA	100,000	4.13%	13/3/2029	109,269	0.03%
Banque Federative du Credit Mutuel SA	300,000	1.75%	15/3/2029	293,077	0.08%
Banque Federative du Credit Mutuel SA	100,000	4.00%	21/11/2029	108,784	0.03%
Banque Federative du Credit Mutuel SA	100,000	0.75%	17/1/2030	90,722	0.02%
Banque Federative du Credit Mutuel SA	100,000	4.38%	2/5/2030	109,480	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.13%	18/9/2030	109,994	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banque Federative du Credit Mutuel SA	100,000	0.63%	21/2/2031	86,721	0.02%
Banque Federative du Credit Mutuel SA	100,000	3.50%	15/5/2031	105,879	0.03%
Banque Federative du Credit Mutuel SA	100,000	3.63%	14/9/2032	106,703	0.03%
Banque Federative du Credit Mutuel SA	100,000	5.13%	13/1/2033	111,594	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.00%	26/1/2033	107,346	0.03%
Banque Federative du Credit Mutuel SA	100,000	3.75%	1/2/2033	106,957	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.38%	11/1/2034	104,778	0.03%
Banque Stellantis France SACA	100,000	3.50%	19/7/2027	106,659	0.03%
BNP Paribas SA	100,000	0.13%	4/9/2026	99,656	0.03%
BNP Paribas SA	100,000	2.25%	11/1/2027	103,311	0.03%
BNP Paribas SA	200,000	1.88%	14/12/2027	226,727	0.06%
BNP Paribas SA	200,000	2.41%	13/1/2028	228,612	0.06%
BNP Paribas SA	100,000	1.50%	23/5/2028	98,754	0.03%
BNP Paribas SA	100,000	1.50%	25/5/2028	99,415	0.03%
BNP Paribas SA^	200,000	2.75%	25/7/2028	207,671	0.05%
BNP Paribas SA^	100,000	4.38%	13/1/2029	109,026	0.03%
BNP Paribas SA^	25,000	2.54%	13/7/2029	16,651	0.00%
BNP Paribas SA^	100,000	6.00%	18/8/2029	130,358	0.03%
BNP Paribas SA	200,000	3.63%	1/9/2029	212,443	0.06%
BNP Paribas SA^	100,000	0.88%	11/7/2030	92,115	0.02%
BNP Paribas SA^	100,000	4.25%	13/4/2031	109,192	0.03%
BNP Paribas SA^	100,000	2.00%	24/5/2031	117,362	0.03%
BNP Paribas SA^	200,000	1.13%	15/1/2032	197,162	0.05%
BNP Paribas SA^	100,000	2.50%	31/3/2032	101,830	0.03%
BNP Paribas SA^	100,000	4.13%	26/9/2032	109,596	0.03%
BNP Paribas SA^	100,000	4.75%	13/11/2032	111,827	0.03%
BNP Paribas SA	100,000	0.63%	3/12/2032	82,214	0.02%
BNP Paribas SA	100,000	4.13%	24/5/2033	110,859	0.03%
BNP Paribas SA	100,000	4.10%	13/2/2034	107,861	0.03%
BPCE SA	100,000	1.38%	23/3/2026	102,909	0.03%
BPCE SA	200,000	3.63%	17/4/2026	214,468	0.06%
BPCE SA	200,000	0.01%	14/1/2027	196,004	0.05%
BPCE SA	100,000	3.50%	25/1/2028	106,713	0.03%
BPCE SA^	100,000	1.63%	2/3/2029	98,791	0.03%
BPCE SA	100,000	0.75%	3/3/2031	87,689	0.02%
BPCE SA	100,000	2.38%	26/4/2032	97,267	0.02%
BPCE SA	100,000	4.00%	29/11/2032	108,797	0.03%
BPCE SA^	100,000	2.50%	30/11/2032	111,742	0.03%
BPCE SA	100,000	4.50%	13/1/2033	110,808	0.03%
BPCE SA^	100,000	4.13%	8/3/2033	107,243	0.03%
BPCE SA^	100,000	1.75%	2/2/2034	95,655	0.02%
BPCE SA^	100,000	4.25%	11/1/2035	108,333	0.03%
BPCE SA^	100,000	5.13%	25/1/2035	109,343	0.03%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	100,000	0.75%	7/7/2028	94,282	0.02%
Capgemini SE	100,000	1.75%	18/4/2028	100,896	0.03%
Capgemini SE	100,000	2.38%	15/4/2032	98,543	0.03%
Carmila SA	100,000	1.63%	1/4/2029	95,065	0.02%
Carrefour SA	100,000	4.13%	12/10/2028	109,138	0.03%
Carrefour SA	100,000	4.38%	14/11/2031	110,151	0.03%
Cie de Saint-Gobain SA	100,000	1.63%	10/8/2025	104,803	0.03%
Cie de Saint-Gobain SA	100,000	2.13%	10/6/2028	102,049	0.03%
Cie de Saint-Gobain SA	100,000	3.88%	29/11/2030	108,139	0.03%
Cie de Saint-Gobain SA	100,000	1.88%	15/3/2031	95,832	0.02%
Cie de Saint-Gobain SA	100,000	3.63%	8/4/2034	105,347	0.03%
Cie Generale des Etablissements Michelin SCA	200,000	0.88%	3/9/2025	207,765	0.05%
Cie Generale des Etablissements Michelin SCA	100,000	1.75%	3/9/2030	97,707	0.02%
Cie Generale des Etablissements Michelin SCA	100,000	3.13%	16/5/2031	105,133	0.03%
Cofiroute SA	100,000	1.00%	19/5/2031	90,584	0.02%
Covivio SA	100,000	1.88%	20/5/2026	103,320	0.03%
Covivio SA	100,000	1.13%	17/9/2031	88,056	0.02%
Credit Agricole Assurances SA^	100,000	4.50%	Perpetual	106,226	0.03%
Credit Agricole Assurances SA	100,000	2.00%	17/7/2030	92,927	0.02%
Credit Agricole Assurances SA^	100,000	4.75%	27/9/2048	107,493	0.03%
Credit Agricole SA	100,000	0.38%	21/10/2025	102,694	0.03%
Credit Agricole SA^	200,000	4.00%	12/10/2026	214,694	0.06%
Credit Agricole SA^	100,000	1.88%	22/4/2027	103,541	0.03%
Credit Agricole SA	100,000	1.38%	3/5/2027	101,009	0.03%
Credit Agricole SA	100,000	3.38%	28/7/2027	106,435	0.03%
Credit Agricole SA^	100,000	5.75%	29/11/2027	126,865	0.03%
Credit Agricole SA	100,000	1.75%	5/3/2029	97,909	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Credit Agricole SA	100,000	2.50%	29/8/2029	101,559	0.03%
Credit Agricole SA	100,000	4.88%	23/10/2029	125,704	0.03%
Credit Agricole SA	100,000	3.88%	20/4/2031	108,308	0.03%
Credit Agricole SA	100,000	0.88%	14/1/2032	86,340	0.02%
Credit Agricole SA^	200,000	5.50%	28/8/2033	223,240	0.06%
Credit Agricole SA	100,000	4.38%	27/11/2033	110,720	0.03%
Credit Agricole SA	200,000	3.75%	22/1/2034	214,071	0.06%
Credit Agricole SA	100,000	4.13%	26/2/2036	107,651	0.03%
Credit Mutuel Arkea SA	200,000	0.01%	28/1/2026	202,530	0.05%
Credit Mutuel Arkea SA	100,000	0.75%	18/1/2030	91,358	0.02%
Credit Mutuel Arkea SA	100,000	4.25%	1/12/2032	110,368	0.03%
Credit Mutuel Arkea SA	100,000	3.63%	3/10/2033	105,566	0.03%
Credit Mutuel Arkea SA^	100,000	4.81%	15/5/2035	107,339	0.03%
Danone SA	200,000	3.71%	13/11/2029	217,105	0.06%
Danone SA	100,000	3.48%	3/5/2030	107,214	0.03%
Dassault Systemes SE	100,000	0.38%	16/9/2029	91,919	0.02%
Edenred SE	100,000	3.63%	13/6/2031	105,846	0.03%
EssilorLuxottica SA	100,000	0.38%	27/11/2027	97,387	0.02%
Gecina SA	100,000	1.38%	30/6/2027	100,378	0.03%
Gecina SA	100,000	0.88%	30/6/2036	74,415	0.02%
Groupe des Assurances du Credit Mutuel SADIR	100,000	3.75%	30/4/2029	107,297	0.03%
Groupe des Assurances du Credit Mutuel SADIR^	100,000	1.85%	21/4/2042	86,526	0.02%
Groupe des Assurances du Credit Mutuel SADIR^	100,000	5.00%	30/10/2044	105,733	0.03%
Holding d'Infrastructures de Transport SASU	100,000	2.50%	4/5/2027	103,590	0.03%
Holding d'Infrastructures de Transport SASU	100,000	1.48%	18/1/2031	91,563	0.02%
ICADE	100,000	0.63%	18/1/2031	84,746	0.02%
Imerys SA	100,000	1.50%	15/1/2027	101,319	0.03%
JCDecaux SE	100,000	1.63%	7/2/2030	94,368	0.02%
Kering SA	100,000	1.50%	5/4/2027	101,763	0.03%
Kering SA	100,000	3.88%	5/9/2035	107,333	0.03%
Kering SA	100,000	3.63%	11/3/2036	104,588	0.03%
Klepierre SA	100,000	1.38%	16/2/2027	101,427	0.03%
Klepierre SA	100,000	2.00%	12/5/2029	99,067	0.03%
Klepierre SA	100,000	3.88%	23/9/2033	104,830	0.03%
Lafarge SA	25,000	7.13%	15/7/2036	27,715	0.01%
Legrand SA	100,000	1.00%	6/3/2026	103,125	0.03%
Legrand SA	100,000	3.50%	29/5/2029	107,875	0.03%
L'Oreal SA	100,000	2.88%	19/5/2028	105,754	0.03%
Mercialys SA	100,000	1.80%	27/2/2026	102,892	0.03%
MMS USA Holdings, Inc.	100,000	1.25%	13/6/2028	98,198	0.03%
Nerval SAS	100,000	3.63%	20/7/2028	105,047	0.03%
Orange SA^	200,000	1.75%	Perpetual	190,802	0.05%
Orange SA	200,000	2.00%	15/1/2029	202,167	0.05%
Orange SA	200,000	1.38%	16/1/2030	192,652	0.05%
Orange SA	155,000	9.00%	1/3/2031	184,904	0.05%
Orange SA	100,000	3.63%	16/11/2031	107,968	0.03%
Orange SA	100,000	3.25%	15/1/2032	112,335	0.03%
Orange SA	200,000	2.38%	18/5/2032	197,953	0.05%
Orange SA	100,000	0.63%	16/12/2033	82,218	0.02%
Orange SA	100,000	3.88%	11/9/2035	109,515	0.03%
Orange SA	30,000	5.38%	13/1/2042	28,650	0.01%
Orange SA	30,000	5.50%	6/2/2044	28,959	0.01%
Orange SA	50,000	5.38%	22/11/2050	62,146	0.02%
PSA Tresorerie GIE	20,000	6.00%	19/9/2033	24,510	0.01%
RCI Banque SA	100,000	0.50%	14/7/2025	103,610	0.03%
RCI Banque SA	100,000	1.63%	26/5/2026	102,984	0.03%
RCI Banque SA	105,000	4.63%	2/10/2026	114,242	0.03%
RCI Banque SA	89,000	4.50%	6/4/2027	96,959	0.02%
RCI Banque SA	50,000	4.88%	14/6/2028	55,277	0.01%
RCI Banque SA	100,000	3.88%	12/1/2029	106,571	0.03%
RCI Banque SA	50,000	4.88%	2/10/2029	55,520	0.01%
Sanofi SA	300,000	1.75%	10/9/2026	310,663	0.08%
Sanofi SA	100,000	1.13%	5/4/2028	99,252	0.03%
Sanofi SA	50,000	3.63%	19/6/2028	47,898	0.01%
Sanofi SA	100,000	1.25%	6/4/2029	97,757	0.02%
Sanofi SA	100,000	1.88%	21/3/2038	88,183	0.02%
SCOR SE^	100,000	3.00%	8/6/2046	104,121	0.03%
Societe Generale SA	100,000	0.13%	24/2/2026	101,394	0.03%
Societe Generale SA	200,000	4.25%	28/9/2026	216,875	0.06%
Societe Generale SA	100,000	0.75%	25/1/2027	99,083	0.03%
Societe Generale SA	100,000	1.38%	13/1/2028	98,871	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Societe Generale SA^	100,000	0.88%	22/9/2028	97,196	0.02%
Societe Generale SA	100,000	4.13%	21/11/2028	109,069	0.03%
Societe Generale SA^	200,000	0.50%	12/6/2029	186,937	0.05%
Societe Generale SA^	100,000	4.25%	6/12/2030	107,090	0.03%
Societe Generale SA^	100,000	1.13%	30/6/2031	100,099	0.03%
Societe Generale SA^	100,000	4.88%	21/11/2031	110,662	0.03%
Societe Generale SA^	100,000	5.75%	22/1/2032	125,456	0.03%
Societe Generale SA	100,000	4.25%	16/11/2032	110,675	0.03%
Sodexo SA	100,000	0.75%	14/4/2027	100,552	0.03%
Sodexo SA	100,000	1.00%	17/7/2028	97,843	0.02%
Sogecap SA^	200,000	4.13%	Perpetual	210,906	0.06%
Suez SACA	100,000	2.38%	24/5/2030	98,666	0.03%
Suez SACA	100,000	4.50%	13/11/2033	109,584	0.03%
Suez SACA	100,000	6.63%	5/10/2043	135,635	0.03%
Teleperformance SE	100,000	5.25%	22/11/2028	109,629	0.03%
Unibail-Rodamco-Westfield SE^	100,000	2.88%	Perpetual	101,581	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.38%	15/4/2030	93,659	0.02%
Unibail-Rodamco-Westfield SE	100,000	1.88%	15/1/2031	94,338	0.02%
Unibail-Rodamco-Westfield SE	100,000	0.88%	29/3/2032	84,973	0.02%
Unibail-Rodamco-Westfield SE	200,000	1.75%	27/2/2034	176,339	0.05%
Vivendi SE	100,000	1.13%	11/12/2028	99,683	0.03%
Wendel SE	200,000	2.50%	9/2/2027	207,719	0.05%
				22,504,556	5.99%
Germany 4.11% (31 December 2023: 4.14%)					
Aareal Bank AG	100,000	4.50%	25/7/2025	107,681	0.03%
Aareal Bank AG	100,000	5.88%	29/5/2026	108,376	0.03%
adidas AG	100,000	3.13%	21/11/2029	106,584	0.03%
Allianz Finance II BV	100,000	0.88%	15/1/2026	103,216	0.03%
Allianz Finance II BV	100,000	3.25%	4/12/2029	107,048	0.03%
Allianz Finance II BV	100,000	0.50%	22/11/2033	83,180	0.02%
Allianz Finance II BV	100,000	4.50%	13/3/2043	116,947	0.03%
Allianz SE^	200,000	4.60%	7/9/2038	216,908	0.06%
Allianz SE^	100,000	1.30%	25/9/2049	92,381	0.02%
Allianz SE^	100,000	4.25%	5/7/2052	105,812	0.03%
Aroundtown SA	100,000	0.63%	9/7/2025	102,370	0.03%
Aroundtown SA	5,000	4.63%	18/9/2025	3,556	0.00%
Aroundtown SA	100,000	0.38%	15/4/2027	92,939	0.02%
Aroundtown SA	100,000	1.45%	9/7/2028	91,285	0.02%
Aroundtown SA	100,000	3.00%	16/10/2029	100,500	0.03%
Bayer AG	200,000	0.63%	12/7/2031	168,937	0.04%
Bayer AG	100,000	1.38%	6/7/2032	86,652	0.02%
Bayer AG	65,000	4.63%	26/5/2033	71,379	0.02%
Bayer Capital Corp. BV	300,000	1.50%	26/6/2026	307,661	0.08%
Berlin Hyp AG	100,000	1.00%	5/2/2026	102,085	0.03%
Berlin Hyp AG	100,000	0.38%	25/1/2027	98,327	0.03%
BMW Finance NV	50,000	3.25%	22/11/2026	53,543	0.01%
BMW Finance NV	30,000	0.38%	24/9/2027	29,440	0.01%
BMW Finance NV	25,000	1.13%	10/1/2028	24,956	0.01%
BMW Finance NV	150,000	1.00%	22/5/2028	147,320	0.04%
BMW Finance NV	135,000	1.50%	6/2/2029	133,968	0.04%
BMW Finance NV	20,000	0.20%	11/1/2033	16,495	0.00%
BMW Finance NV	45,000	3.63%	22/5/2035	48,236	0.01%
BMW International Investment BV	100,000	3.25%	17/11/2028	106,749	0.03%
BMW US Capital LLC	100,000	1.00%	20/4/2027	100,505	0.03%
BMW US Capital LLC	65,000	3.38%	2/2/2034	68,058	0.02%
Brenntag Finance BV	100,000	3.88%	24/4/2032	105,336	0.03%
Bundesrepublik Deutschland Bundesanleihe	15,000	2.50%	4/7/2044	15,566	0.00%
Commerzbank AG	200,000	1.00%	4/3/2026	205,944	0.05%
Commerzbank AG^	100,000	4.63%	21/3/2028	108,925	0.03%
Commerzbank AG	70,000	1.50%	28/8/2028	69,494	0.02%
Commerzbank AG^	100,000	5.25%	25/3/2029	111,517	0.03%
Commerzbank AG^	100,000	5.13%	18/1/2030	111,449	0.03%
Continental AG	100,000	3.63%	30/11/2027	107,589	0.03%
Covestro AG	100,000	4.75%	15/11/2028	112,255	0.03%
Deutsche Bank AG	50,000	4.10%	13/1/2026	48,920	0.01%
Deutsche Bank AG^	50,000	6.12%	14/7/2026	50,061	0.01%
Deutsche Bank AG^	90,000	2.13%	24/11/2026	85,418	0.02%
Deutsche Bank AG	100,000	1.63%	20/1/2027	101,398	0.03%
Deutsche Bank AG^	75,000	7.15%	13/7/2027	76,820	0.02%
Deutsche Bank AG	100,000	4.00%	29/11/2027	108,785	0.03%
Deutsche Bank AG^	180,000	2.55%	7/1/2028	166,376	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Deutsche Bank AG	100,000	1.75%	17/1/2028	100,232	0.03%
Deutsche Bank AG^	100,000	1.88%	23/2/2028	101,528	0.03%
Deutsche Bank AG^	100,000	3.25%	24/5/2028	105,133	0.03%
Deutsche Bank AG^	100,000	1.88%	22/12/2028	111,520	0.03%
Deutsche Bank AG^	100,000	5.38%	11/1/2029	111,489	0.03%
Deutsche Bank AG^	50,000	6.72%	18/1/2029	51,584	0.01%
Deutsche Bank AG^	150,000	6.82%	20/11/2029	155,950	0.04%
Deutsche Bank AG^	100,000	1.75%	19/11/2030	94,174	0.02%
Deutsche Bank AG^	100,000	5.63%	19/5/2031	108,556	0.03%
Deutsche Bank AG^	10,000	5.88%	8/7/2031	9,798	0.00%
Deutsche Bank AG^	80,000	3.55%	18/9/2031	70,349	0.02%
Deutsche Bank AG^	60,000	3.73%	14/1/2032	50,695	0.01%
Deutsche Bank AG^	100,000	1.38%	17/2/2032	89,284	0.02%
Deutsche Bank AG^	25,000	3.04%	28/5/2032	20,980	0.00%
Deutsche Bank AG^	100,000	4.00%	24/6/2032	104,521	0.03%
Deutsche Bank AG^	45,000	4.88%	1/12/2032	42,286	0.01%
Deutsche Bank AG^	75,000	3.74%	7/1/2033	61,769	0.02%
Deutsche Bank AG^	65,000	7.08%	10/2/2034	66,163	0.02%
Deutsche Boerse AG	100,000	0.00%	22/2/2026	101,322	0.03%
Deutsche Boerse AG^	100,000	2.00%	23/6/2048	98,480	0.03%
Deutsche Lufthansa AG	100,000	2.88%	16/5/2027	104,188	0.03%
Deutsche Lufthansa AG	100,000	3.75%	11/2/2028	106,554	0.03%
Deutsche Lufthansa AG	100,000	4.00%	21/5/2030	107,008	0.03%
Deutsche Pfandbriefbank AG	100,000	0.25%	27/10/2025	99,129	0.03%
Deutsche Post AG	100,000	3.38%	3/7/2033	107,785	0.03%
Deutsche Telekom AG	100,000	3.25%	20/3/2036	103,096	0.03%
Deutsche Telekom AG	45,000	1.75%	9/12/2049	32,950	0.01%
Deutsche Telekom International Finance BV	200,000	1.38%	30/1/2027	204,882	0.05%
Deutsche Telekom International Finance BV	15,000	8.88%	27/11/2028	21,905	0.01%
Deutsche Telekom International Finance BV	170,000	8.75%	15/6/2030	198,147	0.05%
Deutsche Telekom International Finance BV	100,000	4.50%	28/10/2030	114,397	0.03%
Deutsche Telekom International Finance BV	25,000	9.25%	1/6/2032	30,987	0.01%
Deutsche Telekom International Finance BV	30,000	7.50%	24/1/2033	41,322	0.01%
Deutsche Wohnen SE	100,000	1.50%	30/4/2030	92,849	0.02%
Eurogrid GmbH	100,000	3.72%	27/4/2030	106,932	0.03%
Eurogrid GmbH	100,000	0.74%	21/4/2033	83,085	0.02%
Eurogrid GmbH	100,000	3.92%	1/2/2034	106,768	0.03%
Evonik Industries AG	100,000	2.25%	25/9/2027	102,850	0.03%
Fresenius Finance Ireland plc	80,000	0.00%	1/10/2025	81,953	0.02%
Fresenius Finance Ireland plc	100,000	2.13%	1/2/2027	103,657	0.03%
Fresenius Finance Ireland plc	100,000	0.50%	1/10/2028	94,605	0.02%
Fresenius Medical Care AG	100,000	1.00%	29/5/2026	102,182	0.03%
Fresenius SE & Co. KGaA	200,000	4.25%	28/5/2026	216,425	0.06%
Fresenius SE & Co. KGaA	100,000	5.00%	28/11/2029	112,826	0.03%
Fresenius SE & Co. KGaA	100,000	2.88%	24/5/2030	102,330	0.03%
Grand City Properties SA	100,000	1.38%	3/8/2026	100,141	0.03%
Grand City Properties SA	100,000	0.13%	11/1/2028	91,663	0.02%
Hannover Rueck SE^	100,000	1.13%	9/10/2039	92,134	0.02%
Hannover Rueck SE^	100,000	5.88%	26/8/2043	118,874	0.03%
Heidelberg Materials Finance Luxembourg SA	100,000	1.63%	7/4/2026	103,783	0.03%
Henkel AG & Co. KGaA	100,000	2.63%	13/9/2027	105,166	0.03%
Infineon Technologies AG	100,000	1.13%	24/6/2026	102,347	0.03%
LANXESS AG	120,000	0.00%	8/9/2027	114,116	0.03%
LEG Immobilien SE	100,000	0.88%	17/1/2029	94,056	0.02%
Mercedes-Benz Finance Canada, Inc.	5,000	1.65%	22/9/2025	3,521	0.00%
Mercedes-Benz Finance Canada, Inc.	20,000	5.14%	29/6/2026	14,753	0.00%
Mercedes-Benz Finance Canada, Inc.	130,000	3.00%	23/2/2027	138,051	0.04%
Mercedes-Benz Finance North America LLC	85,000	8.50%	18/1/2031	101,070	0.03%
Mercedes-Benz Group AG	100,000	2.00%	27/2/2031	99,112	0.03%
Mercedes-Benz Group AG	100,000	1.13%	6/11/2031	91,173	0.02%
Mercedes-Benz Group AG	135,000	0.75%	11/3/2033	115,402	0.03%
Mercedes-Benz Group AG	40,000	2.13%	3/7/2037	36,488	0.01%
Mercedes-Benz International Finance BV	150,000	2.00%	22/8/2026	156,031	0.04%
Mercedes-Benz International Finance BV	100,000	0.63%	6/5/2027	99,858	0.03%
Merck Financial Services GmbH	200,000	1.88%	15/6/2026	207,954	0.05%
Merck Financial Services GmbH	100,000	0.50%	16/7/2028	95,921	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	100,000	1.25%	26/5/2041	89,363	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	100,000	1.00%	26/5/2042	84,992	0.02%

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Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	100,000	4.25%	26/5/2044	105,510	0.03%
Robert Bosch GmbH	100,000	3.63%	2/6/2030	107,447	0.03%
Robert Bosch GmbH	100,000	4.38%	2/6/2043	108,983	0.03%
Santander Consumer Bank AG	100,000	4.50%	30/6/2026	108,628	0.03%
SAP SE	100,000	0.38%	18/5/2029	93,881	0.02%
Siemens Financieringsmaatschappij NV	200,000	0.25%	20/2/2029	188,523	0.05%
Siemens Financieringsmaatschappij NV	100,000	1.38%	6/9/2030	96,786	0.03%
Siemens Financieringsmaatschappij NV	100,000	2.75%	9/9/2030	104,464	0.03%
Siemens Financieringsmaatschappij NV	100,000	3.38%	22/2/2037	104,515	0.03%
Siemens Financieringsmaatschappij NV	120,000	1.75%	28/2/2039	100,678	0.03%
Siemens Financieringsmaatschappij NV	100,000	3.75%	10/9/2042	106,058	0.03%
Siemens Financieringsmaatschappij NV	100,000	3.63%	22/2/2044	103,694	0.03%
Talanx AG	200,000	4.00%	25/10/2029	218,628	0.06%
Volkswagen Bank GmbH	100,000	4.38%	3/5/2028	109,258	0.03%
Volkswagen Financial Services AG	100,000	0.13%	12/2/2027	98,023	0.03%
Volkswagen Financial Services AG	200,000	0.88%	31/1/2028	194,939	0.05%
Volkswagen Financial Services Australia Pty Ltd.	200,000	5.30%	9/2/2027	132,340	0.03%
Volkswagen Financial Services NV	200,000	1.13%	5/7/2026	232,473	0.06%
Volkswagen Financial Services NV	100,000	1.38%	14/9/2028	107,186	0.03%
Volkswagen Financial Services Overseas AG	200,000	3.75%	10/9/2026	214,676	0.06%
Volkswagen Leasing GmbH	450,000	0.25%	12/1/2026	457,476	0.12%
Volkswagen Leasing GmbH	100,000	3.63%	11/10/2026	107,064	0.03%
Volkswagen Leasing GmbH	75,000	3.88%	11/10/2028	80,619	0.02%
Volkswagen Leasing GmbH	67,000	4.00%	11/4/2031	72,139	0.02%
Vonovia SE	100,000	0.38%	16/6/2027	97,238	0.03%
Vonovia SE	100,000	1.88%	28/6/2028	99,374	0.03%
Vonovia SE	100,000	0.25%	1/9/2028	92,122	0.02%
Vonovia SE	100,000	5.00%	23/11/2030	111,869	0.03%
Vonovia SE	200,000	0.75%	1/9/2032	164,933	0.04%
Vonovia SE	100,000	5.50%	18/1/2036	120,824	0.03%
Vonovia SE	100,000	1.63%	7/10/2039	71,980	0.02%
Vonovia SE	100,000	1.50%	14/6/2041	68,521	0.02%
VW Credit Canada, Inc.	60,000	2.45%	10/12/2026	41,555	0.01%
Wurth Finance International BV	46,000	0.75%	22/11/2027	45,244	0.01%
				15,447,189	4.11%
Hong Kong 0.02% (31 December 2023: 0.02%)					
AIA Group Ltd.^	100,000	0.88%	9/9/2033	92,730	0.02%
				92,730	0.02%
Ireland 0.94% (31 December 2023: 0.82%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	5,000	6.50%	15/7/2025	5,043	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	15,000	4.45%	1/10/2025	14,793	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	325,000	2.45%	29/10/2026	303,214	0.08%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	150,000	6.45%	15/4/2027	153,529	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	100,000	3.65%	21/7/2027	94,988	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	150,000	4.63%	15/10/2027	146,242	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	30,000	5.75%	6/6/2028	30,336	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	160,000	3.00%	29/10/2028	145,416	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	30,000	6.15%	30/9/2030	31,021	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	130,000	3.30%	30/1/2032	111,714	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	125,000	3.40%	29/10/2033	104,935	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	50,000	3.85%	29/10/2041	39,195	0.01%
AIB Group plc^	100,000	3.63%	4/7/2026	106,899	0.03%
AIB Group plc^	100,000	4.63%	23/7/2029	110,345	0.03%
AIB Group plc^	100,000	5.25%	23/10/2031	114,489	0.03%
Bank of Ireland Group plc^	100,000	5.00%	4/7/2031	113,418	0.03%
Bank of Ireland Group plc^	100,000	6.75%	1/3/2033	114,919	0.03%
CRH Finance DAC	100,000	1.38%	18/10/2028	98,233	0.03%
CRH Funding BV	100,000	1.63%	5/5/2030	96,101	0.02%
CRH SMW Finance DAC	100,000	1.25%	5/11/2026	101,745	0.03%

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Dell Bank International DAC	105,000	0.50%	27/10/2026	104,863	0.03%
Experian Europe DAC	100,000	1.56%	16/5/2031	94,351	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	95,000	4.90%	1/12/2032	92,668	0.02%
Kerry Group Financial Services Unltd Co.	100,000	2.38%	10/9/2025	105,554	0.03%
Linde plc	100,000	0.00%	30/9/2026	99,270	0.03%
Linde plc	100,000	3.38%	12/6/2029	107,451	0.03%
Linde plc	100,000	0.38%	30/9/2033	82,141	0.02%
Linde plc	100,000	3.50%	4/6/2034	106,556	0.03%
Linde plc	100,000	3.63%	12/6/2034	107,669	0.03%
Ryanair DAC	100,000	0.88%	25/5/2026	101,656	0.03%
Smurfit Kappa Acquisitions ULC	100,000	2.88%	15/1/2026	105,748	0.03%
Smurfit Kappa Treasury ULC	100,000	1.50%	15/9/2027	100,484	0.03%
Smurfit Kappa Treasury ULC	50,000	5.20%	15/1/2030	49,736	0.01%
Smurfit Kappa Treasury ULC	50,000	5.44%	3/4/2034	49,536	0.01%
Smurfit Kappa Treasury ULC	25,000	5.78%	3/4/2054	24,826	0.01%
Vodafone International Financing DAC	150,000	3.25%	2/3/2029	159,495	0.04%
				3,528,579	0.94%
Italy 1.10% (31 December 2023: 0.83%)					
Assicurazioni Generali SpA^	50,000	6.27%	Perpetual	63,321	0.02%
Assicurazioni Generali SpA	100,000	3.21%	15/1/2029	105,618	0.03%
Assicurazioni Generali SpA	100,000	2.12%	1/10/2030	94,832	0.02%
Assicurazioni Generali SpA	100,000	2.43%	14/7/2031	94,014	0.02%
Assicurazioni Generali SpA	100,000	1.71%	30/6/2032	88,566	0.02%
ASTM SpA	100,000	1.00%	25/11/2026	100,430	0.03%
ASTM SpA	100,000	2.38%	25/11/2033	90,604	0.02%
Autostrade per l'Italia SpA	200,000	1.75%	26/6/2026	206,056	0.05%
Autostrade per l'Italia SpA	100,000	4.75%	24/1/2031	109,489	0.03%
Autostrade per l'Italia SpA	100,000	4.63%	28/2/2036	105,002	0.03%
Banca Popolare di Sondrio SpA^	200,000	1.25%	13/7/2027	202,940	0.05%
Banco BPM SpA	100,000	4.88%	18/1/2027	109,827	0.03%
Banco BPM SpA^	150,000	6.00%	14/6/2028	168,706	0.04%
BPER Banca SpA^	100,000	4.25%	20/2/2030	107,949	0.03%
Intesa Sanpaolo SpA	100,000	4.00%	19/5/2026	107,751	0.03%
Intesa Sanpaolo SpA	150,000	4.75%	6/9/2027	165,266	0.04%
Intesa Sanpaolo SpA^	150,000	5.00%	8/3/2028	165,394	0.04%
Intesa Sanpaolo SpA	100,000	1.75%	20/3/2028	100,116	0.03%
Intesa Sanpaolo SpA	100,000	1.75%	4/7/2029	97,682	0.03%
Intesa Sanpaolo SpA	100,000	2.50%	15/1/2030	107,650	0.03%
Intesa Sanpaolo SpA	100,000	4.88%	19/5/2030	112,954	0.03%
Intesa Sanpaolo SpA	200,000	3.63%	16/10/2030	211,636	0.06%
Mediobanca Banca di Credito Finanziario SpA	100,000	1.13%	15/7/2025	104,244	0.03%
Mediobanca Banca di Credito Finanziario SpA^	100,000	1.00%	17/7/2029	95,875	0.03%
Mediobanca Banca di Credito Finanziario SpA^	100,000	4.38%	1/2/2030	109,274	0.03%
Pirelli & C SpA	100,000	3.88%	2/7/2029	106,933	0.03%
Terna - Rete Elettrica Nazionale	100,000	1.00%	11/10/2028	96,764	0.03%
Terna - Rete Elettrica Nazionale	100,000	0.38%	25/9/2030	87,677	0.02%
UniCredit SpA	100,000	2.13%	24/10/2026	103,857	0.03%
UniCredit SpA^	150,000	3.88%	11/6/2028	160,511	0.04%
UniCredit SpA^	100,000	4.80%	17/1/2029	110,750	0.03%
UniCredit SpA^	300,000	4.45%	16/2/2029	326,192	0.09%
UniCredit SpA	100,000	4.00%	5/3/2034	105,839	0.03%
				4,123,719	1.10%
Japan 2.61% (31 December 2023: 3.03%)					
Bridgestone Corp.	100,000,000	0.30%	21/4/2027	615,342	0.16%
East Japan Railway Co.	100,000	2.61%	8/9/2025	105,905	0.03%
East Japan Railway Co.	100,000	4.50%	25/1/2036	118,443	0.03%
East Japan Railway Co.	100,000	4.39%	5/9/2043	110,881	0.03%
Honda Motor Co., Ltd.	35,000	2.53%	10/3/2027	32,793	0.01%
Honda Motor Co., Ltd.	65,000	2.97%	10/3/2032	57,008	0.01%
Japan Government Bond	25,000,000	0.80%	20/3/2034	151,993	0.04%
Japan Government Bond	4,200,000	1.90%	20/9/2042	26,722	0.01%
Japan Government Bond	5,000,000	1.30%	20/3/2063	23,041	0.01%
Mitsubishi UFJ Financial Group, Inc.	200,000	1.41%	17/7/2025	191,632	0.05%
Mitsubishi UFJ Financial Group, Inc.	75,000	2.76%	13/9/2026	71,062	0.02%
Mitsubishi UFJ Financial Group, Inc.	20,000	3.68%	22/2/2027	19,298	0.00%
Mitsubishi UFJ Financial Group, Inc.	220,000	3.29%	25/7/2027	208,532	0.06%
Mitsubishi UFJ Financial Group, Inc.^	30,000	2.34%	19/1/2028	27,877	0.01%
Mitsubishi UFJ Financial Group, Inc.	55,000	3.96%	2/3/2028	52,917	0.01%
Mitsubishi UFJ Financial Group, Inc.^	100,000	5.35%	13/9/2028	100,146	0.03%
Mitsubishi UFJ Financial Group, Inc.	50,000	3.74%	7/3/2029	47,230	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsubishi UFJ Financial Group, Inc.^	200,000	5.24%	19/4/2029	200,099	0.05%
Mitsubishi UFJ Financial Group, Inc.	200,000	3.20%	18/7/2029	182,292	0.05%
Mitsubishi UFJ Financial Group, Inc.	20,000	2.56%	25/2/2030	17,422	0.00%
Mitsubishi UFJ Financial Group, Inc.	250,000	2.05%	17/7/2030	208,712	0.06%
Mitsubishi UFJ Financial Group, Inc.^	150,000	5.48%	22/2/2031	151,261	0.04%
Mitsubishi UFJ Financial Group, Inc.^	80,000	2.31%	20/7/2032	65,775	0.02%
Mitsubishi UFJ Financial Group, Inc.^	30,000	2.85%	19/1/2033	25,347	0.01%
Mitsubishi UFJ Financial Group, Inc.^	70,000	5.13%	20/7/2033	68,961	0.02%
Mitsubishi UFJ Financial Group, Inc.^	30,000	5.47%	13/9/2033	30,285	0.01%
Mitsubishi UFJ Financial Group, Inc.^	25,000	5.44%	22/2/2034	25,152	0.01%
Mitsubishi UFJ Financial Group, Inc.^	20,000	5.41%	19/4/2034	20,089	0.00%
Mitsubishi UFJ Financial Group, Inc.^	25,000	5.43%	17/4/2035	24,896	0.01%
Mitsubishi UFJ Financial Group, Inc.	50,000	4.29%	26/7/2038	45,081	0.01%
Mitsubishi UFJ Financial Group, Inc.	55,000	4.15%	7/3/2039	48,575	0.01%
Mizuho Financial Group, Inc.	200,000	1.63%	8/4/2027	203,758	0.05%
Mizuho Financial Group, Inc.^	200,000	1.23%	22/5/2027	184,837	0.05%
Mizuho Financial Group, Inc.^	15,000	1.55%	9/7/2027	13,879	0.00%
Mizuho Financial Group, Inc.	100,000	3.49%	5/9/2027	107,106	0.03%
Mizuho Financial Group, Inc.	20,000	3.17%	11/9/2027	18,765	0.00%
Mizuho Financial Group, Inc.	75,000	4.02%	5/3/2028	72,101	0.02%
Mizuho Financial Group, Inc.^	50,000	5.67%	27/5/2029	50,514	0.01%
Mizuho Financial Group, Inc.^	250,000	5.78%	6/7/2029	253,404	0.07%
Mizuho Financial Group, Inc.^	100,000	0.47%	6/9/2029	94,083	0.02%
Mizuho Financial Group, Inc.^	35,000	4.25%	11/9/2029	33,516	0.01%
Mizuho Financial Group, Inc.^	35,000	3.15%	16/7/2030	31,521	0.01%
Mizuho Financial Group, Inc.^	180,000	2.20%	10/7/2031	149,943	0.04%
Mizuho Financial Group, Inc.	50,000	2.56%	13/9/2031	40,645	0.01%
Mizuho Financial Group, Inc.	100,000	2.10%	8/4/2032	95,629	0.02%
Mizuho Financial Group, Inc.	43,000,000	0.98%	28/10/2032	250,662	0.07%
Mizuho Financial Group, Inc.^	50,000,000	1.02%	13/7/2033	307,025	0.08%
Mizuho Financial Group, Inc.^	20,000	5.67%	13/9/2033	20,152	0.00%
Mizuho Financial Group, Inc.	100,000	3.98%	21/5/2034	106,957	0.03%
Mizuho Financial Group, Inc.^	35,000	5.75%	27/5/2034	35,483	0.01%
Mizuho Financial Group, Inc.^	50,000	5.75%	6/7/2034	50,694	0.01%
Mizuho Financial Group, Inc.^	50,000	5.58%	26/5/2035	49,749	0.01%
Nissan Motor Co., Ltd.	100,000	2.65%	17/3/2026	104,850	0.03%
Nomura Holdings, Inc.	50,000	1.85%	16/7/2025	48,045	0.01%
Nomura Holdings, Inc.	30,000	5.71%	9/1/2026	30,015	0.01%
Nomura Holdings, Inc.	200,000	1.65%	14/7/2026	184,909	0.05%
Nomura Holdings, Inc.	30,000	6.07%	12/7/2028	30,691	0.01%
Nomura Holdings, Inc.	50,000	2.17%	14/7/2028	44,144	0.01%
Nomura Holdings, Inc.	130,000	5.61%	6/7/2029	130,584	0.03%
Nomura Holdings, Inc.	50,000	3.10%	16/1/2030	44,155	0.01%
Nomura Holdings, Inc.	40,000	2.68%	16/7/2030	33,985	0.01%
Nomura Holdings, Inc.	30,000	2.61%	14/7/2031	24,681	0.01%
Nomura Holdings, Inc.	25,000	3.00%	22/1/2032	20,875	0.01%
Nomura Holdings, Inc.	25,000	6.18%	18/1/2033	25,976	0.01%
Nomura Holdings, Inc.	30,000	6.09%	12/7/2033	31,182	0.01%
NTT Finance Corp.	300,000	0.08%	13/12/2025	305,879	0.08%
NTT Finance Corp.	100,000	0.40%	13/12/2028	94,150	0.02%
NTT Finance Corp.	100,000,000	0.38%	20/9/2030	597,998	0.16%
Sumitomo Mitsui Financial Group, Inc.	120,000	1.47%	8/7/2025	115,216	0.03%
Sumitomo Mitsui Financial Group, Inc.	90,000	0.95%	12/1/2026	84,114	0.02%
Sumitomo Mitsui Financial Group, Inc.	100,000	5.46%	13/1/2026	99,989	0.03%
Sumitomo Mitsui Financial Group, Inc.	60,000	3.78%	9/3/2026	58,424	0.02%
Sumitomo Mitsui Financial Group, Inc.	70,000	2.63%	14/7/2026	66,317	0.02%
Sumitomo Mitsui Financial Group, Inc.	235,000	1.40%	17/9/2026	215,778	0.06%
Sumitomo Mitsui Financial Group, Inc.	55,000	3.01%	19/10/2026	52,227	0.01%
Sumitomo Mitsui Financial Group, Inc.	70,000	3.45%	11/1/2027	67,075	0.02%
Sumitomo Mitsui Financial Group, Inc.	100,000	1.41%	14/6/2027	100,867	0.03%
Sumitomo Mitsui Financial Group, Inc.	65,000	3.36%	12/7/2027	61,661	0.02%
Sumitomo Mitsui Financial Group, Inc.	45,000	3.35%	18/10/2027	42,456	0.01%
Sumitomo Mitsui Financial Group, Inc.	100,000	5.52%	13/1/2028	101,047	0.03%
Sumitomo Mitsui Financial Group, Inc.	25,000	5.80%	13/7/2028	25,515	0.01%
Sumitomo Mitsui Financial Group, Inc.	40,000	5.72%	14/9/2028	40,766	0.01%
Sumitomo Mitsui Financial Group, Inc.	170,000	1.90%	17/9/2028	148,923	0.04%
Sumitomo Mitsui Financial Group, Inc.	140,000	3.04%	16/7/2029	126,222	0.03%
Sumitomo Mitsui Financial Group, Inc.	100,000	0.63%	23/10/2029	91,961	0.02%
Sumitomo Mitsui Financial Group, Inc.	25,000	2.75%	15/1/2030	21,932	0.01%
Sumitomo Mitsui Financial Group, Inc.	250,000	2.13%	8/7/2030	208,983	0.06%
Sumitomo Mitsui Financial Group, Inc.	25,000	5.85%	13/7/2030	25,648	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sumitomo Mitsui Financial Group, Inc.	55,000	2.14%	23/9/2030	45,750	0.01%
Sumitomo Mitsui Financial Group, Inc.	50,000	1.71%	12/1/2031	40,062	0.01%
Sumitomo Mitsui Financial Group, Inc.	50,000	2.22%	17/9/2031	40,673	0.01%
Sumitomo Mitsui Financial Group, Inc.	100,000	5.77%	13/1/2033	102,760	0.03%
Sumitomo Mitsui Financial Group, Inc.	25,000	5.78%	13/7/2033	25,719	0.01%
Sumitomo Mitsui Financial Group, Inc.	30,000	5.81%	14/9/2033	31,107	0.01%
Sumitomo Mitsui Financial Group, Inc.	40,000	2.93%	17/9/2041	29,237	0.01%
Sumitomo Mitsui Financial Group, Inc.	55,000	6.18%	13/7/2043	60,009	0.02%
Takeda Pharmaceutical Co., Ltd.	100,000	2.25%	21/11/2026	104,129	0.03%
Takeda Pharmaceutical Co., Ltd.	100,000	1.00%	9/7/2029	94,719	0.02%
Takeda Pharmaceutical Co., Ltd.	200,000	2.05%	31/3/2030	168,756	0.04%
Takeda Pharmaceutical Co., Ltd.	100,000	3.00%	21/11/2030	103,169	0.03%
Takeda Pharmaceutical Co., Ltd.	100,000	1.38%	9/7/2032	89,897	0.02%
Takeda Pharmaceutical Co., Ltd.	200,000	3.18%	9/7/2050	132,348	0.03%
				9,820,767	2.61%
Jersey 0.03% (31 December 2023: 0.00%)					
Aptiv plc/Aptiv Global Financing Ltd.	100,000	4.25%	11/6/2036	106,035	0.03%
				106,035	0.03%
Luxembourg 0.25% (31 December 2023: 0.19%)					
Acef Holding SCA	100,000	0.75%	14/6/2028	94,287	0.02%
ArcelorMittal SA	20,000	4.55%	11/3/2026	19,636	0.00%
ArcelorMittal SA	55,000	6.80%	29/11/2032	58,024	0.01%
ArcelorMittal SA	25,000	6.00%	17/6/2034	24,985	0.01%
ArcelorMittal SA	10,000	7.00%	15/10/2039	10,746	0.00%
ArcelorMittal SA	50,000	6.75%	1/3/2041	51,146	0.01%
ArcelorMittal SA	25,000	6.35%	17/6/2054	24,303	0.01%
Aroundtown Finance Sarl^	100,000	5.00%	Perpetual	62,026	0.02%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.63%	20/4/2030	91,263	0.02%
Eurofins Scientific SE	100,000	4.00%	6/7/2029	104,018	0.03%
JAB Holdings BV	100,000	5.00%	12/6/2033	113,255	0.03%
Prologis International Funding II SA	125,000	0.75%	23/3/2033	101,029	0.03%
Segro Capital Sarl	100,000	1.88%	23/3/2030	96,815	0.03%
SES SA	100,000	0.88%	4/11/2027	96,854	0.03%
				948,387	0.25%
Mexico 0.29% (31 December 2023: 0.32%)					
America Movil SAB de CV	100,000	0.75%	26/6/2027	98,928	0.02%
America Movil SAB de CV	50,000	5.75%	28/6/2030	65,401	0.02%
America Movil SAB de CV	100,000	6.38%	1/3/2035	107,035	0.03%
America Movil SAB de CV	200,000	6.13%	30/3/2040	207,319	0.05%
America Movil SAB de CV	100,000	4.38%	7/8/2041	109,574	0.03%
Coca-Cola Femsa SAB de CV	140,000	1.85%	1/9/2032	108,453	0.03%
Grupo Televisa SAB	55,000	8.50%	11/3/2032	62,555	0.02%
Grupo Televisa SAB	115,000	6.63%	15/1/2040	113,426	0.03%
Southern Copper Corp.	200,000	6.75%	16/4/2040	217,467	0.06%
				1,090,158	0.29%
Netherlands 2.68% (31 December 2023: 2.68%)					
ABN AMRO Bank NV	100,000	3.63%	10/1/2026	107,230	0.03%
ABN AMRO Bank NV	100,000	5.25%	26/5/2026	126,672	0.03%
ABN AMRO Bank NV	100,000	3.88%	21/12/2026	108,389	0.03%
ABN AMRO Bank NV	100,000	0.60%	15/1/2027	99,390	0.03%
ABN AMRO Bank NV	100,000	4.00%	16/1/2028	108,404	0.03%
ABN AMRO Bank NV	100,000	4.38%	20/10/2028	109,893	0.03%
ABN AMRO Bank NV	100,000	4.25%	21/2/2030	109,788	0.03%
ABN AMRO Bank NV	200,000	3.88%	15/1/2032	214,763	0.06%
ABN AMRO Bank NV^	100,000	5.13%	22/2/2033	109,335	0.03%
Achmea BV	100,000	3.63%	29/11/2025	106,815	0.03%
Achmea BV	100,000	1.50%	26/5/2027	101,209	0.03%
Aegon Ltd.	21,000	6.13%	15/12/2031	27,935	0.01%
Aegon Ltd.^	25,000	5.50%	11/4/2048	24,070	0.01%
Akzo Nobel NV	100,000	2.00%	28/3/2032	95,272	0.02%
ASR Nederland NV^	100,000	3.38%	2/5/2049	100,555	0.03%
BMW Finance NV	50,000	3.25%	22/7/2030	53,681	0.01%
Cooperatieve Rabobank UA	100,000	4.13%	14/7/2025	107,779	0.03%
Cooperatieve Rabobank UA	250,000	3.75%	21/7/2026	240,703	0.06%
Cooperatieve Rabobank UA	50,000	1.38%	3/2/2027	51,433	0.01%
Cooperatieve Rabobank UA	50,000	5.04%	5/3/2027	49,919	0.01%
Cooperatieve Rabobank UA	100,000	5.25%	14/9/2027	125,459	0.03%
Cooperatieve Rabobank UA^	100,000	4.63%	27/1/2028	109,734	0.03%
Cooperatieve Rabobank UA^	100,000	1.88%	12/7/2028	114,740	0.03%
Cooperatieve Rabobank UA^	100,000	4.23%	25/4/2029	109,408	0.03%
Cooperatieve Rabobank UA	100,000	4.00%	10/1/2030	109,453	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cooperatieve Rabobank UA	100,000	1.13%	7/5/2031	91,331	0.02%
Cooperatieve Rabobank UA	100,000	0.63%	25/2/2033	83,376	0.02%
Cooperatieve Rabobank UA	100,000	3.82%	26/7/2034	107,175	0.03%
Cooperatieve Rabobank UA	50,000	5.25%	23/5/2041	64,155	0.02%
Cooperatieve Rabobank UA	65,000	5.25%	24/5/2041	64,237	0.02%
Cooperatieve Rabobank UA	60,000	5.75%	1/12/2043	59,134	0.02%
Cooperatieve Rabobank UA	50,000	5.25%	4/8/2045	47,370	0.01%
CTP NV	100,000	2.13%	1/10/2025	104,570	0.03%
CTP NV	100,000	0.75%	18/2/2027	98,469	0.03%
Digital Intrepid Holding BV	100,000	1.38%	18/7/2032	86,956	0.02%
DSM BV	100,000	0.25%	23/6/2028	94,909	0.02%
DSM BV	100,000	3.63%	2/7/2034	106,192	0.03%
DSV Finance BV	200,000	1.38%	16/3/2030	190,444	0.05%
Essity Capital BV	100,000	0.25%	15/9/2029	93,219	0.02%
Euronext NV	100,000	0.75%	17/5/2031	89,169	0.02%
EXOR NV	100,000	0.88%	19/1/2031	89,980	0.02%
GSK Capital BV	150,000	3.13%	28/11/2032	155,617	0.04%
ING Groep NV	100,000	3.00%	18/2/2026	122,202	0.03%
ING Groep NV	75,000	3.95%	29/3/2027	72,461	0.02%
ING Groep NV^	15,000	1.73%	1/4/2027	14,031	0.00%
ING Groep NV^	50,000	6.08%	11/9/2027	50,537	0.01%
ING Groep NV^	200,000	4.88%	14/11/2027	219,575	0.06%
ING Groep NV^	5,000	4.02%	28/3/2028	4,821	0.00%
ING Groep NV^	100,000	0.38%	29/9/2028	96,400	0.03%
ING Groep NV	110,000	4.55%	2/10/2028	107,107	0.03%
ING Groep NV^	200,000	4.50%	23/5/2029	219,432	0.06%
ING Groep NV^	200,000	5.34%	19/3/2030	199,239	0.05%
ING Groep NV^	200,000	1.75%	16/2/2031	191,602	0.05%
ING Groep NV^	25,000	2.73%	1/4/2032	21,099	0.01%
ING Groep NV^	100,000	1.00%	16/11/2032	96,454	0.03%
ING Groep NV^	80,000	4.25%	28/3/2033	73,864	0.02%
ING Groep NV^	100,000	4.13%	24/8/2033	106,322	0.03%
ING Groep NV^	200,000	4.75%	23/5/2034	226,657	0.06%
ING Groep NV^	50,000	6.11%	11/9/2034	51,527	0.01%
JDE Peet's NV	200,000	0.63%	9/2/2028	191,974	0.05%
JDE Peet's NV	100,000	4.13%	23/1/2030	108,238	0.03%
JDE Peet's NV	100,000	1.13%	16/6/2033	84,166	0.02%
Koninklijke KPN NV	100,000	1.13%	11/9/2028	97,859	0.03%
Koninklijke KPN NV	100,000	5.75%	17/9/2029	129,738	0.03%
Koninklijke KPN NV	35,000	8.38%	1/10/2030	40,392	0.01%
Koninklijke KPN NV	100,000	3.88%	3/7/2031	108,457	0.03%
Koninklijke KPN NV	100,000	0.88%	14/12/2032	85,778	0.02%
Koninklijke Philips NV	100,000	3.75%	31/5/2032	106,520	0.03%
Koninklijke Philips NV	45,000	5.00%	15/3/2042	40,944	0.01%
Lseg Netherlands BV	100,000	4.23%	29/9/2030	110,648	0.03%
Mercedes-Benz International Finance BV	100,000	3.25%	15/11/2030	105,583	0.03%
Mercedes-Benz International Finance BV	170,000	3.70%	30/5/2031	184,859	0.05%
MSD Netherlands Capital BV	100,000	3.50%	30/5/2037	105,538	0.03%
MSD Netherlands Capital BV	100,000	3.75%	30/5/2054	104,010	0.03%
NIBC Bank NV	100,000	0.25%	9/9/2026	99,108	0.03%
NN Group NV^	100,000	6.00%	3/11/2043	115,482	0.03%
NXP BV/NXP Funding LLC	85,000	5.55%	1/12/2028	86,091	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	20,000	4.40%	1/6/2027	19,558	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	50,000	4.30%	18/6/2029	47,981	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	110,000	3.40%	1/5/2030	99,585	0.03%
NXP BV/NXP Funding LLC/NXP USA, Inc.	20,000	2.50%	11/5/2031	16,753	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	30,000	2.65%	15/2/2032	24,942	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	20,000	5.00%	15/1/2033	19,510	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	60,000	3.25%	11/5/2041	43,778	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	25,000	3.13%	15/2/2042	17,641	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	25,000	3.25%	30/11/2051	16,461	0.00%
Prosus NV	100,000	1.21%	19/1/2026	102,498	0.03%
Prosus NV	100,000	2.78%	19/1/2034	88,983	0.02%
Rentokil Initial Finance BV	100,000	3.88%	27/6/2027	107,786	0.03%
Sagax Euro Mtn NL BV	100,000	1.63%	24/2/2026	102,941	0.03%
Sandoz Finance BV	200,000	3.97%	17/4/2027	216,420	0.06%
Sartorius Finance BV	100,000	4.25%	14/9/2026	108,429	0.03%
Sartorius Finance BV	100,000	4.50%	14/9/2032	110,115	0.03%
Siemens Financieringsmaatschappij NV	200,000	2.50%	8/9/2027	210,047	0.06%
Siemens Financieringsmaatschappij NV	100,000	3.00%	8/9/2033	103,656	0.03%
Sika Capital BV	100,000	3.75%	3/5/2030	108,205	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Stellantis NV	100,000	4.38%	14/3/2030	110,159	0.03%
Thermo Fisher Scientific Finance I BV	100,000	2.00%	18/10/2051	72,541	0.02%
Unilever Finance Netherlands BV	100,000	2.25%	16/5/2034	97,300	0.03%
Vestas Wind Systems Finance BV	100,000	1.50%	15/6/2029	97,079	0.03%
Wolters Kluwer NV	101,000	0.25%	30/3/2028	96,576	0.03%
				10,065,991	2.68%
New Zealand 0.08% (31 December 2023: 0.11%)					
ASB Bank Ltd.	70,000	1.83%	19/8/2024	42,431	0.01%
ASB Bank Ltd.	100,000	5.93%	16/11/2026	61,815	0.02%
Westpac New Zealand Ltd.	200,000	1.44%	24/2/2026	114,300	0.03%
Westpac Securities NZ Ltd.	100,000	0.43%	14/12/2026	99,310	0.02%
				317,856	0.08%
Norway 0.29% (31 December 2023: 0.26%)					
DNB Bank A.S.A [^]	100,000	3.63%	16/2/2027	106,981	0.03%
DNB Bank A.S.A [^]	100,000	4.00%	17/8/2027	123,013	0.03%
DNB Bank A.S.A [^]	100,000	3.13%	21/9/2027	106,023	0.03%
DNB Bank A.S.A [^]	200,000	4.50%	19/7/2028	219,461	0.06%
DNB Bank A.S.A [^]	100,000	4.63%	1/11/2029	111,075	0.03%
DNB Bank A.S.A [^]	100,000	4.63%	28/2/2033	108,562	0.03%
SpareBank 1 SR-Bank A.S.A	200,000	2.88%	20/9/2025	212,148	0.05%
SpareBank 1 SR-Bank A.S.A	100,000	3.63%	12/3/2029	107,409	0.03%
				1,094,672	0.29%
Portugal 0.03% (31 December 2023: 0.03%)					
Banco Comercial Portugues SA [^]	100,000	5.63%	2/10/2026	109,162	0.03%
				109,162	0.03%
Singapore 0.05% (31 December 2023: 0.05%)					
United Overseas Bank Ltd. [^]	250,000	3.58%	Perpetual	182,103	0.05%
				182,103	0.05%
Spain 2.66% (31 December 2023: 2.34%)					
Abertis Infraestructuras SA	100,000	0.63%	15/7/2025	103,803	0.03%
Abertis Infraestructuras SA	100,000	4.13%	31/1/2028	108,231	0.03%
Abertis Infraestructuras SA	100,000	1.25%	7/2/2028	98,109	0.03%
Abertis Infraestructuras SA	100,000	3.00%	27/3/2031	102,058	0.03%
Acciona Energia Financiacion Filiales SA	100,000	3.75%	25/4/2030	103,867	0.03%
Amadeus IT Group SA	100,000	2.88%	20/5/2027	105,226	0.03%
Amadeus IT Group SA	100,000	3.50%	21/3/2029	106,608	0.03%
Banco Bilbao Vizcaya Argentaria SA	55,000	1.13%	18/9/2025	52,095	0.01%
Banco Bilbao Vizcaya Argentaria SA	200,000	0.38%	15/11/2026	199,231	0.05%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.50%	10/2/2027	106,510	0.03%
Banco Bilbao Vizcaya Argentaria SA [^]	100,000	0.13%	24/3/2027	100,963	0.03%
Banco Bilbao Vizcaya Argentaria SA	200,000	3.38%	20/9/2027	214,103	0.06%
Banco Bilbao Vizcaya Argentaria SA	200,000	5.38%	13/3/2029	200,696	0.05%
Banco Bilbao Vizcaya Argentaria SA [^]	100,000	4.63%	13/1/2031	110,708	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.50%	26/3/2031	106,237	0.03%
Banco Bilbao Vizcaya Argentaria SA [^]	100,000	5.75%	15/9/2033	111,804	0.03%
Banco de Sabadell SA [^]	100,000	1.13%	11/3/2027	102,798	0.03%
Banco de Sabadell SA [^]	200,000	0.88%	16/6/2028	197,078	0.05%
Banco de Sabadell SA [^]	100,000	5.00%	7/6/2029	111,885	0.03%
Banco de Sabadell SA [^]	100,000	5.50%	8/9/2029	112,906	0.03%
Banco Santander SA	125,000	5.15%	18/8/2025	124,069	0.03%
Banco Santander SA	50,000	5.18%	19/11/2025	49,502	0.01%
Banco Santander SA	300,000	1.38%	5/1/2026	310,948	0.08%
Banco Santander SA	100,000	1.75%	17/2/2027	115,332	0.03%
Banco Santander SA	155,000	5.29%	18/8/2027	153,959	0.04%
Banco Santander SA [^]	200,000	6.53%	7/11/2027	204,617	0.05%
Banco Santander SA	100,000	3.88%	16/1/2028	108,519	0.03%
Banco Santander SA	100,000	2.13%	8/2/2028	101,024	0.03%
Banco Santander SA	200,000	0.20%	11/2/2028	190,341	0.05%
Banco Santander SA [^]	200,000	5.55%	14/3/2028	199,666	0.05%
Banco Santander SA [^]	100,000	4.18%	24/3/2028	96,362	0.02%
Banco Santander SA	55,000	5.59%	8/8/2028	55,551	0.01%
Banco Santander SA [^]	100,000	4.75%	30/8/2028	124,538	0.03%
Banco Santander SA	100,000	3.88%	22/4/2029	107,256	0.03%
Banco Santander SA [^]	100,000	0.63%	24/6/2029	94,986	0.02%
Banco Santander SA	50,000	3.31%	27/6/2029	45,749	0.01%
Banco Santander SA	35,000	3.49%	28/5/2030	31,351	0.01%
Banco Santander SA	100,000	4.25%	12/6/2030	111,136	0.03%
Banco Santander SA	65,000	2.75%	3/12/2030	54,108	0.01%
Banco Santander SA	80,000	2.96%	25/3/2031	68,320	0.02%
Banco Santander SA	100,000	4.88%	18/10/2031	113,210	0.03%
Banco Santander SA [^]	100,000	2.25%	4/10/2032	112,139	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco Santander SA^	100,000	5.75%	23/8/2033	111,701	0.03%
Banco Santander SA	60,000	6.94%	7/11/2033	65,525	0.02%
Banco Santander SA	100,000	3.75%	9/1/2034	107,056	0.03%
Banco Santander SA	200,000	6.35%	14/3/2034	200,543	0.05%
Banco Santander SA^	200,000	5.00%	22/4/2034	217,794	0.06%
CaixaBank SA	200,000	1.13%	12/11/2026	202,164	0.05%
CaixaBank SA^	100,000	0.38%	18/11/2026	102,197	0.03%
CaixaBank SA^	100,000	4.63%	16/5/2027	108,784	0.03%
CaixaBank SA^	100,000	0.63%	21/1/2028	99,724	0.03%
CaixaBank SA^	100,000	5.00%	19/7/2029	111,560	0.03%
CaixaBank SA	100,000	3.75%	7/9/2029	108,663	0.03%
CaixaBank SA^	100,000	1.25%	18/6/2031	101,072	0.03%
CaixaBank SA^	100,000	4.13%	9/2/2032	107,483	0.03%
CaixaBank SA^	100,000	6.88%	25/10/2033	128,930	0.03%
CaixaBank SA	100,000	4.38%	29/11/2033	111,618	0.03%
CaixaBank SA^	100,000	6.13%	30/5/2034	113,391	0.03%
Cellnex Finance Co., SA	300,000	1.00%	15/9/2027	295,280	0.08%
Cellnex Finance Co., SA	100,000	2.00%	15/9/2032	91,931	0.02%
Cellnex Telecom SA	100,000	1.75%	23/10/2030	93,902	0.02%
FCC Servicios Medio Ambiente Holding SAU	100,000	1.66%	4/12/2026	102,405	0.03%
Ferrovial Emisiones SA	100,000	0.54%	12/11/2028	94,538	0.02%
Inmobiliaria Colonial Socimi SA	100,000	1.35%	14/10/2028	97,347	0.03%
Mapfre SA^	100,000	4.38%	31/3/2047	106,659	0.03%
Merlin Properties Socimi SA	100,000	1.88%	2/11/2026	103,038	0.03%
Merlin Properties Socimi SA	100,000	2.38%	13/7/2027	102,780	0.03%
Merlin Properties Socimi SA	100,000	2.38%	18/9/2029	99,629	0.03%
Red Electrica Financiaciones SAU	100,000	1.25%	13/3/2027	101,686	0.03%
Red Electrica Financiaciones SAU	100,000	0.38%	24/7/2028	95,940	0.02%
Redeia Corp. SA	100,000	3.38%	9/7/2032	106,220	0.03%
Santander Consumer Finance SA	100,000	0.00%	23/2/2026	101,113	0.03%
Santander Consumer Finance SA	100,000	3.75%	17/1/2029	107,569	0.03%
Telefonica Emisiones SA	100,000	1.50%	11/9/2025	104,524	0.03%
Telefonica Emisiones SA	50,000	5.38%	2/2/2026	63,261	0.02%
Telefonica Emisiones SA	100,000	1.72%	12/1/2028	101,144	0.03%
Telefonica Emisiones SA	100,000	2.59%	25/5/2031	100,797	0.03%
Telefonica Emisiones SA	100,000	4.18%	21/11/2033	109,233	0.03%
Telefonica Emisiones SA	100,000	4.06%	24/1/2036	106,707	0.03%
Telefonica Emisiones SA	110,000	7.05%	20/6/2036	119,821	0.03%
Telefonica Emisiones SA	190,000	5.21%	8/3/2047	168,328	0.04%
Telefonica Emisiones SA	30,000	4.90%	6/3/2048	25,377	0.01%
Telefonica Europe BV	115,000	8.25%	15/9/2030	129,873	0.03%
Telefonica Europe BV	105,000	5.88%	14/2/2033	131,313	0.03%
Unicaja Banco SA^	100,000	1.00%	1/12/2026	102,748	0.03%
				9,988,967	2.66%
Supranational 0.01% (31 December 2023: 0.01%)					
Concentrix Corp.	40,000	6.65%	2/8/2026	40,421	0.01%
				40,421	0.01%
Sweden 0.99% (31 December 2023: 1.00%)					
Akelius Residential Property Financing BV	100,000	1.00%	17/1/2028	94,912	0.02%
Akelius Residential Property Financing BV	100,000	0.75%	22/2/2030	85,921	0.02%
Assa Abloy AB	100,000	3.88%	13/9/2030	109,255	0.03%
Atlas Copco Finance DAC	100,000	0.13%	3/9/2029	91,485	0.02%
Castellum AB	100,000	0.75%	4/9/2026	99,812	0.03%
EQT AB	100,000	2.38%	6/4/2028	100,926	0.03%
Fastighets AB Balder	100,000	1.25%	28/1/2028	93,521	0.02%
H&M Finance BV	100,000	0.25%	25/8/2029	89,794	0.02%
Heimstaden Bostad Treasury BV	100,000	1.00%	13/4/2028	87,366	0.02%
Heimstaden Bostad Treasury BV	100,000	1.63%	13/10/2031	75,989	0.02%
Investor AB	100,000	2.75%	10/6/2032	102,314	0.03%
Sagax AB	100,000	1.13%	30/1/2027	99,130	0.03%
Sagax AB	100,000	4.38%	29/5/2030	107,684	0.03%
Sandvik AB	100,000	3.00%	18/6/2026	105,640	0.03%
Securitas Treasury Ireland DAC	100,000	3.88%	23/2/2030	107,022	0.03%
Skandinaviska Enskilda Banken AB	200,000	3.25%	24/11/2025	213,306	0.06%
Skandinaviska Enskilda Banken AB	100,000	4.00%	9/11/2026	107,849	0.03%
Skandinaviska Enskilda Banken AB	100,000	3.88%	9/5/2028	108,881	0.03%
Skandinaviska Enskilda Banken AB	100,000	4.38%	6/11/2028	110,159	0.03%
Skandinaviska Enskilda Banken AB^	100,000	5.00%	17/8/2033	110,089	0.03%
SKF AB	100,000	0.88%	15/11/2029	93,211	0.02%
Svenska Handelsbanken AB	150,000	0.13%	3/11/2026	148,830	0.04%
Svenska Handelsbanken AB	100,000	3.88%	10/5/2027	108,511	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Svenska Handelsbanken AB	200,000	5.00%	2/3/2028	132,630	0.03%
Svenska Handelsbanken AB	100,000	1.38%	23/2/2029	97,790	0.03%
Svenska Handelsbanken AB	100,000	2.63%	5/9/2029	103,776	0.03%
Svenska Handelsbanken AB	100,000	0.50%	18/2/2030	90,892	0.02%
Swedbank AB	100,000	2.10%	25/5/2027	103,424	0.03%
Swedbank AB	200,000	4.25%	11/7/2028	219,258	0.06%
Swedbank AB	100,000	4.13%	13/11/2028	109,928	0.03%
Swedbank AB	100,000	4.38%	5/9/2030	110,587	0.03%
Swedbank AB [^]	100,000	3.63%	23/8/2032	105,211	0.03%
Telefonaktiebolaget LM Ericsson	100,000	1.00%	26/5/2029	92,518	0.02%
Telia Co. AB [^]	100,000	1.38%	11/5/2081	101,266	0.03%
				3,718,887	0.99%
Switzerland 1.64% (31 December 2023: 1.85%)					
Adecco International Financial Services BV	150,000	0.13%	21/9/2028	141,295	0.04%
Coca-Cola HBC Finance BV	100,000	1.63%	14/5/2031	94,345	0.02%
Credit Suisse USA LLC	40,000	7.13%	15/7/2032	43,956	0.01%
Firmenich Productions Participations SAS	100,000	1.75%	30/4/2030	97,415	0.03%
Givaudan Finance Europe BV	100,000	1.00%	22/4/2027	100,764	0.03%
Holcim Finance Luxembourg SA	100,000	0.50%	29/11/2026	99,747	0.03%
Holcim Finance Luxembourg SA	100,000	1.75%	29/8/2029	97,711	0.03%
Holcim Finance Luxembourg SA	100,000	0.63%	19/1/2033	82,226	0.02%
Nestle Finance International Ltd.	50,000	1.25%	2/11/2029	48,773	0.01%
Nestle Finance International Ltd.	140,000	1.50%	1/4/2030	137,169	0.04%
Nestle Finance International Ltd.	70,000	1.25%	29/3/2031	66,707	0.02%
Nestle Finance International Ltd.	50,000	0.38%	12/5/2032	43,520	0.01%
Nestle Finance International Ltd.	75,000	0.00%	3/3/2033	61,462	0.02%
Nestle Finance International Ltd.	100,000	1.50%	29/3/2035	89,101	0.02%
Nestle Finance International Ltd.	70,000	1.75%	2/11/2037	61,205	0.02%
Nestle Finance International Ltd.	60,000	0.88%	14/6/2041	43,214	0.01%
Nestle SA	100,000	2.25%	8/11/2029	117,267	0.03%
Nestle SA	100,000	2.13%	15/7/2030	117,116	0.03%
Nestle SA	125,000	2.13%	28/6/2038	151,105	0.04%
Novartis Capital Corp.	45,000	3.00%	20/11/2025	43,780	0.01%
Novartis Capital Corp.	75,000	2.00%	14/2/2027	69,856	0.02%
Novartis Capital Corp.	115,000	3.10%	17/5/2027	109,835	0.03%
Novartis Capital Corp.	90,000	2.20%	14/8/2030	77,939	0.02%
Novartis Capital Corp.	80,000	4.40%	6/5/2044	71,286	0.02%
Novartis Capital Corp.	55,000	4.00%	20/11/2045	45,953	0.01%
Novartis Capital Corp.	50,000	2.75%	14/8/2050	32,416	0.01%
Novartis Finance SA	100,000	0.63%	20/9/2028	96,853	0.03%
Novartis Finance SA	100,000	0.00%	23/9/2028	93,903	0.02%
Novartis Finance SA	200,000	1.38%	14/8/2030	192,843	0.05%
Richemont International Holding SA	100,000	1.50%	26/3/2030	97,420	0.03%
Richemont International Holding SA	100,000	1.63%	26/5/2040	82,063	0.02%
Roche Kapitalmarkt AG	100,000	0.50%	25/2/2027	109,342	0.03%
Swiss Life Finance I AG	100,000	3.25%	31/8/2029	105,651	0.03%
Swiss Re Finance UK plc [^]	100,000	2.71%	4/6/2052	94,469	0.02%
Tyco Electronics Group SA	50,000	3.70%	15/2/2026	48,815	0.01%
Tyco Electronics Group SA	25,000	3.13%	15/8/2027	23,638	0.01%
Tyco Electronics Group SA	5,000	7.13%	1/10/2037	5,771	0.00%
UBS AG	100,000	1.13%	15/12/2025	119,020	0.03%
UBS AG	45,000	1.25%	7/8/2026	41,344	0.01%
UBS AG	200,000	5.50%	20/8/2026	222,525	0.06%
UBS AG	250,000	7.50%	15/2/2028	267,482	0.07%
UBS AG	75,000	5.65%	11/9/2028	76,337	0.02%
UBS AG	200,000	0.50%	31/3/2031	174,258	0.05%
UBS Group AG	190,000	4.55%	17/4/2026	186,748	0.05%
UBS Group AG [^]	200,000	2.75%	15/6/2027	209,835	0.06%
UBS Group AG [^]	200,000	1.00%	24/6/2027	202,741	0.05%
UBS Group AG	200,000	0.25%	24/2/2028	189,927	0.05%
UBS Group AG [^]	200,000	0.25%	5/11/2028	191,267	0.05%
UBS Group AG [^]	150,000	7.75%	1/3/2029	181,575	0.05%
UBS Group AG	200,000	0.65%	10/9/2029	184,246	0.05%
UBS Group AG [^]	200,000	5.62%	13/9/2030	201,057	0.05%
UBS Group AG [^]	200,000	2.88%	2/4/2032	200,254	0.05%
UBS Group AG	100,000	0.63%	18/1/2033	81,745	0.02%
UBS Group AG [^]	100,000	7.38%	7/9/2033	141,047	0.04%
UBS Group AG	90,000	4.88%	15/5/2045	80,800	0.02%
Zurich Finance Ireland Designated Activity Co. [^]	100,000	5.13%	23/11/2052	120,317	0.03%
				6,168,456	1.64%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Taiwan 0.09% (31 December 2023: 0.07%)					
TSMC Arizona Corp.	200,000	2.50%	25/10/2031	169,270	0.05%
TSMC Arizona Corp.	200,000	3.13%	25/10/2041	155,002	0.04%
				324,272	0.09%
Tanzania 0.01% (31 December 2023: 0.01%)					
AngloGold Ashanti Holdings plc	40,000	3.75%	1/10/2030	34,962	0.01%
				34,962	0.01%
United Kingdom 7.39% (31 December 2023: 7.73%)					
3i Group plc	50,000	5.75%	3/12/2032	64,629	0.02%
Anglian Water Services Financing plc	10,000	4.53%	26/8/2032	6,933	0.00%
Aster Treasury plc	100,000	4.50%	18/12/2043	112,428	0.03%
Aviva plc	10,000	4.00%	2/10/2030	6,822	0.00%
Aviva plc^	50,000	6.88%	20/5/2058	63,925	0.02%
Barclays plc	200,000	5.20%	12/5/2026	197,677	0.05%
Barclays plc^	100,000	5.30%	9/8/2026	99,342	0.03%
Barclays plc^	50,000	7.33%	2/11/2026	50,891	0.01%
Barclays plc^	10,000	2.17%	23/6/2027	6,905	0.00%
Barclays plc	200,000	4.34%	10/1/2028	192,340	0.05%
Barclays plc^	200,000	5.67%	12/3/2028	200,270	0.05%
Barclays plc	200,000	4.84%	9/5/2028	192,992	0.05%
Barclays plc^	40,000	7.39%	2/11/2028	42,103	0.01%
Barclays plc^	150,000	4.97%	16/5/2029	146,783	0.04%
Barclays plc^	100,000	0.58%	9/8/2029	93,835	0.03%
Barclays plc^	150,000	7.09%	6/11/2029	199,782	0.05%
Barclays plc^	200,000	5.69%	12/3/2030	200,575	0.05%
Barclays plc^	65,000	5.09%	20/6/2030	62,174	0.02%
Barclays plc^	200,000	4.92%	8/8/2030	222,950	0.06%
Barclays plc^	100,000	3.75%	22/11/2030	121,987	0.03%
Barclays plc^	100,000	6.37%	31/1/2031	130,235	0.03%
Barclays plc^	35,000	2.67%	10/3/2032	29,056	0.01%
Barclays plc^	100,000	8.41%	14/11/2032	133,247	0.04%
Barclays plc^	40,000	2.89%	24/11/2032	33,102	0.01%
Barclays plc^	70,000	5.75%	9/8/2033	69,843	0.02%
Barclays plc^	95,000	7.44%	2/11/2033	104,494	0.03%
Barclays plc^	100,000	5.26%	29/1/2034	114,428	0.03%
Barclays plc^	75,000	6.22%	9/5/2034	76,870	0.02%
Barclays plc^	50,000	7.12%	27/6/2034	53,150	0.01%
Barclays plc^	75,000	6.69%	13/9/2034	79,488	0.02%
Barclays plc^	100,000	5.85%	21/3/2035	126,208	0.03%
Barclays plc^	75,000	3.56%	23/9/2035	64,447	0.02%
Barclays plc^	100,000	4.97%	31/5/2036	107,604	0.03%
Barclays plc^	45,000	3.81%	10/3/2042	34,713	0.01%
Barclays plc^	90,000	3.33%	24/11/2042	64,507	0.02%
Barclays plc	60,000	5.25%	17/8/2045	56,492	0.02%
Barclays plc	45,000	4.95%	10/1/2047	40,131	0.01%
Barclays plc^	40,000	6.04%	12/3/2055	40,536	0.01%
Bazalgette Finance plc	100,000	2.38%	29/11/2027	114,540	0.03%
Blend Funding plc	100,000	3.46%	21/9/2047	92,280	0.02%
BNI Finance BV	150,000	3.88%	1/12/2030	162,649	0.04%
British Telecommunications plc	150,000	1.75%	10/3/2026	155,991	0.04%
British Telecommunications plc	84,000	5.75%	7/12/2028	109,538	0.03%
British Telecommunications plc	200,000	1.13%	12/9/2029	189,928	0.05%
British Telecommunications plc	115,000	9.63%	15/12/2030	140,418	0.04%
BUPA Finance plc	100,000	5.00%	12/10/2030	112,229	0.03%
Circle Anglia Social Housing plc	100,000	5.20%	2/3/2044	118,166	0.03%
Clarion Funding plc	100,000	5.38%	30/5/2057	123,629	0.03%
CNH Industrial NV	30,000	3.85%	15/11/2027	28,727	0.01%
Coca-Cola Europacific Partners plc	100,000	1.75%	26/5/2028	100,657	0.03%
Compass Group plc	100,000	3.25%	6/2/2031	105,501	0.03%
CPUK Finance Ltd.	100,000	3.69%	28/8/2028	116,397	0.03%
DS Smith plc	100,000	4.50%	27/7/2030	110,742	0.03%
easyJet plc	100,000	3.75%	20/3/2031	105,329	0.03%
Gatwick Funding Ltd.	214,000	2.50%	15/4/2030	234,865	0.06%
GlaxoSmithKline Capital plc	100,000	1.25%	12/10/2028	110,551	0.03%
GlaxoSmithKline Capital plc	65,000	3.38%	1/6/2029	60,869	0.02%
GlaxoSmithKline Capital plc	36,000	5.25%	19/12/2033	47,083	0.01%
GlaxoSmithKline Capital plc	75,000	6.38%	9/3/2039	105,494	0.03%
GlaxoSmithKline Capital, Inc.	100,000	3.88%	15/5/2028	96,557	0.03%
GlaxoSmithKline Capital, Inc.	10,000	5.38%	15/4/2034	10,347	0.00%
GlaxoSmithKline Capital, Inc.	140,000	6.38%	15/5/2038	154,421	0.04%
Great Rolling Stock Co. plc	71,000	6.50%	5/4/2031	92,806	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
GSK Capital BV	100,000	3.00%	28/11/2027	105,759	0.03%
Haleon UK Capital plc	100,000	3.38%	29/3/2038	103,470	0.03%
Hammerson plc	100,000	3.50%	27/10/2025	122,335	0.03%
Heathrow Funding Ltd.	100,000	6.75%	3/12/2026	130,401	0.03%
Heathrow Funding Ltd.	5,000	2.69%	13/10/2027	3,437	0.00%
Heathrow Funding Ltd.	100,000	2.63%	16/3/2028	113,369	0.03%
Heathrow Funding Ltd.	100,000	1.50%	11/2/2030	94,890	0.03%
Heathrow Funding Ltd.	20,000	3.78%	4/9/2030	13,756	0.00%
Heathrow Funding Ltd.	100,000	1.13%	8/10/2030	90,740	0.02%
Heathrow Funding Ltd.	125,000	6.45%	10/12/2031	167,226	0.04%
Heathrow Funding Ltd.	50,000	3.73%	13/4/2033	32,846	0.01%
Heathrow Funding Ltd.	100,000	4.50%	11/7/2033	110,034	0.03%
Heathrow Funding Ltd.	100,000	5.88%	13/5/2041	127,386	0.03%
HSBC Bank Capital Funding Sterling 1 LP^	100,000	5.84%	Perpetual	130,458	0.03%
HSBC Holdings plc	55,000	4.25%	18/8/2025	54,014	0.01%
HSBC Holdings plc	125,000	4.30%	8/3/2026	122,867	0.03%
HSBC Holdings plc	100,000	3.90%	25/5/2026	97,286	0.03%
HSBC Holdings plc^	225,000	4.29%	12/9/2026	221,034	0.06%
HSBC Holdings plc^	80,000	7.34%	3/11/2026	81,729	0.02%
HSBC Holdings plc^	200,000	0.31%	13/11/2026	204,440	0.05%
HSBC Holdings plc^	213,000	1.59%	24/5/2027	198,458	0.05%
HSBC Holdings plc^	100,000	3.02%	15/6/2027	105,568	0.03%
HSBC Holdings plc^	100,000	1.75%	24/7/2027	117,446	0.03%
HSBC Holdings plc^	200,000	5.89%	14/8/2027	201,392	0.05%
HSBC Holdings plc^	155,000	4.04%	13/3/2028	149,337	0.04%
HSBC Holdings plc^	65,000	4.76%	9/6/2028	63,936	0.02%
HSBC Holdings plc^	250,000	5.21%	11/8/2028	248,252	0.07%
HSBC Holdings plc^	125,000	2.01%	22/9/2028	112,248	0.03%
HSBC Holdings plc^	75,000	7.39%	3/11/2028	79,320	0.02%
HSBC Holdings plc^	75,000	6.16%	9/3/2029	76,706	0.02%
HSBC Holdings plc^	135,000	4.58%	19/6/2029	130,485	0.03%
HSBC Holdings plc^	90,000	2.21%	17/8/2029	79,100	0.02%
HSBC Holdings plc	100,000	4.95%	31/3/2030	98,274	0.03%
HSBC Holdings plc^	130,000	3.97%	22/5/2030	121,429	0.03%
HSBC Holdings plc^	100,000	2.36%	18/8/2031	83,522	0.02%
HSBC Holdings plc^	100,000	6.80%	14/9/2031	135,099	0.04%
HSBC Holdings plc^	100,000	4.79%	10/3/2032	112,205	0.03%
HSBC Holdings plc^	140,000	2.80%	24/5/2032	117,233	0.03%
HSBC Holdings plc^	100,000	6.36%	16/11/2032	113,623	0.03%
HSBC Holdings plc^	50,000	2.87%	22/11/2032	41,599	0.01%
HSBC Holdings plc^	75,000	4.76%	29/3/2033	69,288	0.02%
HSBC Holdings plc^	100,000	4.86%	23/5/2033	112,968	0.03%
HSBC Holdings plc^	105,000	5.40%	11/8/2033	103,690	0.03%
HSBC Holdings plc^	110,000	8.11%	3/11/2033	124,344	0.03%
HSBC Holdings plc^	100,000	6.25%	9/3/2034	104,126	0.03%
HSBC Holdings plc^	200,000	6.55%	20/6/2034	206,478	0.06%
HSBC Holdings plc^	50,000	7.40%	13/11/2034	54,239	0.01%
HSBC Holdings plc^	100,000	8.20%	16/11/2034	137,099	0.04%
HSBC Holdings plc^	150,000	5.72%	4/3/2035	150,810	0.04%
HSBC Holdings plc^	100,000	4.60%	22/3/2035	107,354	0.03%
HSBC Holdings plc	150,000	6.50%	2/5/2036	156,725	0.04%
HSBC Holdings plc	200,000	6.50%	15/9/2037	206,134	0.06%
HSBC Holdings plc	50,000	7.00%	7/4/2038	67,698	0.02%
HSBC Holdings plc	50,000	6.00%	29/3/2040	61,189	0.02%
HSBC Holdings plc	40,000	6.10%	14/1/2042	42,549	0.01%
HSBC Holdings plc^	140,000	6.33%	9/3/2044	146,364	0.04%
Hyde Housing Association Ltd.	100,000	5.13%	23/7/2040	123,596	0.03%
Informa plc	100,000	2.13%	6/10/2025	104,938	0.03%
InterContinental Hotels Group plc	100,000	2.13%	15/5/2027	102,789	0.03%
InterContinental Hotels Group plc	100,000	3.38%	8/10/2028	117,686	0.03%
International Distribution Services plc	100,000	1.25%	8/10/2026	101,745	0.03%
Land Securities Capital Markets plc	100,000	4.75%	18/9/2031	124,704	0.03%
Legal & General Group plc^	100,000	5.13%	14/11/2048	122,870	0.03%
Legal & General Group plc^	100,000	4.50%	1/11/2050	114,943	0.03%
Libra Longhurst Group Treasury plc	100,000	5.13%	2/8/2038	121,444	0.03%
Lloyds Bank plc	50,000	6.50%	17/9/2040	70,788	0.02%
Lloyds Banking Group plc	100,000	4.58%	10/12/2025	98,172	0.03%
Lloyds Banking Group plc^	200,000	1.63%	11/5/2027	185,754	0.05%
Lloyds Banking Group plc^	200,000	5.46%	5/1/2028	199,622	0.05%
Lloyds Banking Group plc	105,000	4.38%	22/3/2028	101,676	0.03%
Lloyds Banking Group plc^	10,000	3.57%	7/11/2028	9,407	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lloyds Banking Group plc^	100,000	4.50%	11/1/2029	109,851	0.03%
Lloyds Banking Group plc^	100,000	4.75%	21/9/2031	111,684	0.03%
Lloyds Banking Group plc^	200,000	1.99%	15/12/2031	231,205	0.06%
Lloyds Banking Group plc^	100,000	3.88%	14/5/2032	106,889	0.03%
Lloyds Banking Group plc^	50,000	4.98%	11/8/2033	47,760	0.01%
Lloyds Banking Group plc^	50,000	7.95%	15/11/2033	56,155	0.02%
Lloyds Banking Group plc^	150,000	5.68%	5/1/2035	149,337	0.04%
Lloyds Banking Group plc	40,000	5.30%	1/12/2045	36,461	0.01%
Lloyds Banking Group plc^	50,000	3.37%	14/12/2046	34,781	0.01%
Lloyds Banking Group plc	70,000	4.34%	9/1/2048	54,631	0.01%
London Power Networks plc	100,000	5.88%	15/11/2040	130,273	0.03%
London Stock Exchange Group plc	100,000	1.75%	19/9/2029	98,365	0.03%
Lseg Netherlands BV	100,000	0.75%	6/4/2033	84,193	0.02%
M&G plc^	100,000	5.56%	20/7/2055	114,401	0.03%
Manchester Airport Group Funding plc	100,000	4.75%	31/3/2034	121,477	0.03%
Martlet Homes Ltd.	100,000	3.00%	9/5/2052	82,825	0.02%
Mead Johnson Nutrition Co.	5,000	5.90%	1/11/2039	5,105	0.00%
Mead Johnson Nutrition Co.	40,000	4.60%	1/6/2044	34,618	0.01%
Motability Operations Group plc	200,000	0.38%	3/1/2026	204,729	0.05%
Motability Operations Group plc	150,000	4.00%	17/1/2030	162,687	0.04%
Motability Operations Group plc	100,000	3.88%	24/1/2034	105,960	0.03%
Motability Operations Group plc	100,000	2.13%	18/1/2042	80,711	0.02%
Motability Operations Group plc	100,000	4.88%	17/1/2043	117,174	0.03%
National Grid Electricity Distribution East Midlands plc	100,000	3.53%	20/9/2028	106,501	0.03%
National Grid Electricity Distribution plc	100,000	3.50%	16/10/2026	121,381	0.03%
National Grid Electricity Distribution South West plc	100,000	2.38%	16/5/2029	111,876	0.03%
National Grid Electricity Distribution South West plc	100,000	5.82%	31/7/2041	126,928	0.03%
National Grid Electricity Transmission plc	100,000	1.13%	7/7/2028	108,572	0.03%
National Grid Electricity Transmission plc	53,000	2.30%	22/6/2029	36,073	0.01%
National Grid Electricity Transmission plc	10,000	5.22%	16/9/2031	7,433	0.00%
National Grid Electricity Transmission plc	100,000	0.82%	7/7/2032	85,024	0.02%
Nationwide Building Society	200,000	2.00%	28/4/2027	205,569	0.05%
Nationwide Building Society	100,000	6.13%	21/8/2028	130,758	0.04%
NatWest Group plc	90,000	4.80%	5/4/2026	88,889	0.02%
NatWest Group plc^	35,000	7.47%	10/11/2026	35,774	0.01%
NatWest Group plc^	45,000	1.64%	14/6/2027	41,667	0.01%
NatWest Group plc^	100,000	4.70%	14/3/2028	109,981	0.03%
NatWest Group plc^	200,000	4.07%	6/9/2028	216,392	0.06%
NatWest Group plc^	110,000	5.52%	30/9/2028	110,001	0.03%
NatWest Group plc^	200,000	3.62%	29/3/2029	237,122	0.06%
NatWest Group plc^	250,000	5.81%	13/9/2029	253,185	0.07%
NatWest Group plc^	75,000	5.08%	27/1/2030	73,721	0.02%
NatWest Group plc^	210,000	4.45%	8/5/2030	200,746	0.05%
NatWest Group plc^	100,000	2.11%	28/11/2031	115,950	0.03%
NatWest Group plc^	100,000	1.04%	14/9/2032	96,508	0.03%
NatWest Group plc^	40,000	6.02%	2/3/2034	40,946	0.01%
NatWest Group plc^	40,000	3.03%	28/11/2035	33,502	0.01%
NatWest Markets plc	100,000	2.00%	27/8/2025	105,096	0.03%
NatWest Markets plc	100,000	0.13%	12/11/2025	102,146	0.03%
NatWest Markets plc	100,000	4.25%	13/1/2028	109,418	0.03%
NatWest Markets plc	118,000	3.63%	9/1/2029	126,351	0.03%
Northumbrian Water Finance plc	40,000	5.63%	29/4/2033	49,888	0.01%
Notting Hill Genesis	100,000	3.25%	12/10/2048	88,053	0.02%
nVent Finance Sarl	50,000	4.55%	15/4/2028	48,600	0.01%
nVent Finance Sarl	25,000	5.65%	15/5/2033	24,918	0.01%
Optivo Finance plc	100,000	3.28%	22/3/2048	85,982	0.02%
Peabody Capital No 2 plc	100,000	2.75%	2/3/2034	101,610	0.03%
Phoenix Group Holdings plc	200,000	4.38%	24/1/2029	209,687	0.06%
Phoenix Group Holdings plc	100,000	5.87%	13/6/2029	123,612	0.03%
Places For People Treasury plc	100,000	2.50%	26/1/2036	92,511	0.02%
Prudential Funding Asia plc	80,000	3.13%	14/4/2030	71,708	0.02%
Prudential Funding Asia plc	40,000	6.13%	19/12/2031	51,524	0.01%
Reckitt Benckiser Treasury Services Nederland BV	100,000	0.38%	19/5/2026	101,111	0.03%
Reckitt Benckiser Treasury Services plc	150,000	3.63%	14/9/2028	161,608	0.04%
Reckitt Benckiser Treasury Services plc	200,000	3.63%	20/6/2029	214,909	0.06%
RELX Capital, Inc.	25,000	4.00%	18/3/2029	24,024	0.01%
RELX Capital, Inc.	50,000	3.00%	22/5/2030	44,860	0.01%
RELX Capital, Inc.	20,000	4.75%	20/5/2032	19,364	0.01%
RELX Finance BV	100,000	1.38%	12/5/2026	103,236	0.03%
RELX Finance BV	100,000	3.75%	12/6/2031	108,588	0.03%

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RELX Finance BV	100,000	3.38%	20/3/2033	105,183	0.03%
Rentokil Initial plc	100,000	5.00%	27/6/2032	123,282	0.03%
RI Finance Bonds No 3 plc	100,000	6.13%	13/11/2028	127,523	0.03%
Rothesay Life plc	100,000	7.73%	16/5/2033	133,044	0.04%
Royalty Pharma plc	30,000	3.35%	2/9/2051	19,179	0.01%
Royalty Pharma plc	25,000	5.90%	2/9/2054	24,067	0.01%
Sage Group plc	100,000	1.63%	25/2/2031	101,038	0.03%
Sanctuary Capital plc	60,000	6.70%	23/3/2039	86,700	0.02%
Santander UK Group Holdings plc^	265,000	1.53%	21/8/2026	252,221	0.07%
Santander UK Group Holdings plc^	35,000	1.67%	14/6/2027	32,348	0.01%
Santander UK Group Holdings plc^	65,000	2.47%	11/1/2028	59,989	0.02%
Santander UK Group Holdings plc^	100,000	3.53%	25/8/2028	105,941	0.03%
Santander UK Group Holdings plc^	100,000	7.48%	29/8/2029	134,335	0.04%
Santander UK Group Holdings plc^	25,000	2.90%	15/3/2032	21,028	0.01%
Schroders plc^	100,000	6.35%	18/7/2034	126,991	0.03%
Segro plc	30,000	5.75%	20/6/2035	38,747	0.01%
Severn Trent Utilities Finance plc	100,000	4.00%	5/3/2034	104,930	0.03%
Severn Trent Utilities Finance plc	100,000	4.63%	30/11/2034	117,167	0.03%
Severn Trent Utilities Finance plc	100,000	2.00%	2/6/2040	77,773	0.02%
Sky Ltd. ¹	150,000	2.50%	15/9/2026	157,405	0.04%
Smith & Nephew plc	25,000	5.15%	20/3/2027	24,914	0.01%
Smith & Nephew plc	20,000	2.03%	14/10/2030	16,521	0.00%
Smith & Nephew plc	50,000	5.40%	20/3/2034	49,241	0.01%
Southern Electric Power Distribution plc	25,000	5.50%	7/6/2032	32,427	0.01%
Southern Electric Power Distribution plc	50,000	4.63%	20/2/2037	58,430	0.02%
Southern Housing	100,000	2.38%	8/10/2036	90,719	0.02%
Southern Water Services Finance Ltd.	100,000	3.00%	28/5/2037	87,651	0.02%
Standard Chartered plc^	100,000	0.90%	2/7/2027	101,293	0.03%
Standard Chartered plc^	100,000	2.50%	9/9/2030	105,067	0.03%
Sunderland SHG Finance plc	9,352	6.38%	31/3/2042	12,523	0.00%
Thames Water Utilities Finance plc	50,000	6.75%	16/11/2028	55,341	0.01%
Thames Water Utilities Finance plc	100,000	4.38%	18/1/2031	92,204	0.02%
Thames Water Utilities Finance plc	100,000	6.50%	9/2/2032	111,129	0.03%
Thames Water Utilities Finance plc	100,000	5.13%	28/9/2037	103,741	0.03%
Unilever Capital Corp.	100,000	2.00%	28/7/2026	93,991	0.03%
Unilever Capital Corp.	105,000	2.90%	5/5/2027	99,541	0.03%
Unilever Capital Corp.	100,000	3.30%	6/6/2029	107,582	0.03%
Unilever Capital Corp.	100,000	2.13%	6/9/2029	87,857	0.02%
Unilever Capital Corp.	50,000	5.90%	15/11/2032	53,121	0.01%
Unilever Capital Corp.	85,000	2.63%	12/8/2051	54,088	0.01%
Unilever Finance Netherlands BV	100,000	1.13%	12/2/2027	101,698	0.03%
Unilever Finance Netherlands BV	100,000	3.50%	23/2/2035	107,507	0.03%
Unilever plc	100,000	1.50%	22/7/2026	118,488	0.03%
United Kingdom Gilt	180,000	1.25%	31/7/2051	110,035	0.03%
United Utilities plc	65,000	6.88%	15/8/2028	68,212	0.02%
United Utilities Water Finance plc	100,000	5.75%	28/5/2051	122,542	0.03%
Virgin Money UK plc^	100,000	4.00%	18/3/2028	107,362	0.03%
Virgin Money UK plc^	100,000	7.63%	23/8/2029	136,199	0.04%
Vodafone Group plc	100,000	1.50%	24/7/2027	101,378	0.03%
Vodafone Group plc	40,000	4.38%	30/5/2028	39,159	0.01%
Vodafone Group plc	500,000	1.88%	20/11/2029	495,936	0.13%
Vodafone Group plc	50,000	7.88%	15/2/2030	56,416	0.02%
Vodafone Group plc	45,000	5.90%	26/11/2032	59,907	0.02%
Vodafone Group plc	35,000	6.25%	30/11/2032	37,045	0.01%
Vodafone Group plc	90,000	6.15%	27/2/2037	95,436	0.03%
Vodafone Group plc	10,000	5.00%	30/5/2038	9,569	0.00%
Vodafone Group plc	65,000	4.38%	19/2/2043	56,682	0.02%
Vodafone Group plc	60,000	5.25%	30/5/2048	55,373	0.02%
Vodafone Group plc	80,000	4.88%	19/6/2049	69,234	0.02%
Vodafone Group plc	100,000	3.38%	8/8/2049	85,089	0.02%
Vodafone Group plc	85,000	4.25%	17/9/2050	66,316	0.02%
Vodafone Group plc	35,000	5.63%	10/2/2053	33,515	0.01%
Vodafone Group plc	70,000	5.75%	28/6/2054	67,778	0.02%
Vodafone Group plc	10,000	5.13%	19/6/2059	8,677	0.00%
Vodafone Group plc	30,000	5.75%	10/2/2063	28,436	0.01%
Vodafone Group plc	50,000	5.88%	28/6/2064	48,052	0.01%
Wellcome Trust Ltd.	100,000	1.50%	14/7/2071	48,117	0.01%
WPP Finance SA	100,000	4.13%	30/5/2028	108,640	0.03%
Yorkshire Building Society^	100,000	1.50%	15/9/2029	107,609	0.03%
Yorkshire Water Finance plc	100,000	5.25%	28/4/2030	120,448	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Yorkshire Water Finance plc	100,000	1.75%	27/10/2032	92,351	0.02%
				27,801,559	7.39%
United States 59.09% (31 December 2023: 58.45%)					
Abbott Ireland Financing DAC	100,000	1.50%	27/9/2026	103,012	0.03%
Abbott Laboratories	25,000	3.88%	15/9/2025	24,659	0.01%
Abbott Laboratories	100,000	3.75%	30/11/2026	97,540	0.03%
Abbott Laboratories	55,000	1.15%	30/1/2028	48,750	0.01%
Abbott Laboratories	50,000	1.40%	30/6/2030	41,548	0.01%
Abbott Laboratories	50,000	4.75%	30/11/2036	48,511	0.01%
Abbott Laboratories	10,000	6.15%	30/11/2037	10,906	0.00%
Abbott Laboratories	25,000	6.00%	1/4/2039	27,137	0.01%
Abbott Laboratories	5,000	5.30%	27/5/2040	5,035	0.00%
Abbott Laboratories	65,000	4.75%	15/4/2043	60,991	0.02%
Abbott Laboratories	150,000	4.90%	30/11/2046	141,259	0.04%
AbbVie, Inc.	140,000	3.80%	15/3/2025	138,175	0.04%
AbbVie, Inc.	125,000	3.20%	14/5/2026	120,738	0.03%
AbbVie, Inc.	100,000	4.80%	15/3/2027	99,550	0.03%
AbbVie, Inc.	100,000	0.75%	18/11/2027	98,579	0.03%
AbbVie, Inc.	70,000	4.25%	14/11/2028	68,320	0.02%
AbbVie, Inc. ¹	200,000	2.63%	15/11/2028	208,281	0.06%
AbbVie, Inc.	100,000	4.80%	15/3/2029	99,417	0.03%
AbbVie, Inc.	305,000	3.20%	21/11/2029	279,938	0.07%
AbbVie, Inc.	75,000	4.95%	15/3/2031	74,803	0.02%
AbbVie, Inc.	150,000	5.05%	15/3/2034	149,536	0.04%
AbbVie, Inc.	120,000	4.55%	15/3/2035	113,815	0.03%
AbbVie, Inc.	170,000	4.50%	14/5/2035	160,321	0.04%
AbbVie, Inc.	110,000	4.30%	14/5/2036	101,127	0.03%
AbbVie, Inc.	70,000	4.05%	21/11/2039	60,744	0.02%
AbbVie, Inc.	100,000	4.63%	1/10/2042	90,073	0.02%
AbbVie, Inc.	125,000	4.40%	6/11/2042	109,794	0.03%
AbbVie, Inc.	30,000	5.35%	15/3/2044	29,652	0.01%
AbbVie, Inc.	100,000	4.85%	15/6/2044	92,606	0.02%
AbbVie, Inc.	70,000	4.75%	15/3/2045	63,610	0.02%
AbbVie, Inc.	140,000	4.70%	14/5/2045	126,457	0.03%
AbbVie, Inc.	95,000	4.45%	14/5/2046	82,421	0.02%
AbbVie, Inc.	95,000	4.88%	14/11/2048	87,248	0.02%
AbbVie, Inc.	295,000	4.25%	21/11/2049	245,503	0.07%
AbbVie, Inc.	150,000	5.40%	15/3/2054	148,417	0.04%
AbbVie, Inc.	75,000	5.50%	15/3/2064	74,016	0.02%
Acuity Brands Lighting, Inc.	30,000	2.15%	15/12/2030	24,881	0.01%
Adobe, Inc.	25,000	2.15%	1/2/2027	23,310	0.01%
Adobe, Inc.	40,000	4.80%	4/4/2029	40,069	0.01%
Adobe, Inc.	50,000	2.30%	1/2/2030	43,804	0.01%
Adobe, Inc.	100,000	4.95%	4/4/2034	99,513	0.03%
Advanced Micro Devices, Inc.	25,000	3.92%	1/6/2032	23,172	0.01%
Advanced Micro Devices, Inc.	30,000	4.39%	1/6/2052	25,319	0.01%
AEP Texas, Inc.	45,000	3.95%	1/6/2028	42,739	0.01%
AEP Texas, Inc.	30,000	2.10%	1/7/2030	24,973	0.01%
AEP Texas, Inc.	20,000	4.70%	15/5/2032	18,858	0.00%
AEP Texas, Inc.	15,000	5.40%	1/6/2033	14,597	0.00%
AEP Texas, Inc.	25,000	5.70%	15/5/2034	24,827	0.01%
AEP Texas, Inc.	25,000	3.80%	1/10/2047	17,904	0.00%
AEP Texas, Inc.	15,000	4.15%	1/5/2049	11,220	0.00%
AEP Texas, Inc.	25,000	3.45%	15/1/2050	16,516	0.00%
AEP Texas, Inc.	20,000	3.45%	15/5/2051	13,162	0.00%
AEP Texas, Inc.	25,000	5.25%	15/5/2052	22,328	0.01%
Aetna, Inc.	30,000	6.63%	15/6/2036	31,793	0.01%
Aetna, Inc.	55,000	6.75%	15/12/2037	58,755	0.02%
Aetna, Inc.	35,000	4.50%	15/5/2042	29,238	0.01%
Aetna, Inc.	25,000	4.13%	15/11/2042	19,626	0.01%
Aetna, Inc.	10,000	4.75%	15/3/2044	8,409	0.00%
Aetna, Inc.	40,000	3.88%	15/8/2047	29,008	0.01%
Affiliated Managers Group, Inc.	25,000	3.50%	1/8/2025	24,448	0.01%
Affiliated Managers Group, Inc.	5,000	3.30%	15/6/2030	4,461	0.00%
Aflac, Inc.	70,000	1.13%	15/3/2026	65,381	0.02%
Aflac, Inc.	10,000	4.00%	15/10/2046	7,869	0.00%
Aflac, Inc.	30,000	4.75%	15/1/2049	26,610	0.01%
AGCO Corp.	30,000	5.80%	21/3/2034	29,869	0.01%
Agilent Technologies, Inc.	25,000	3.05%	22/9/2026	23,774	0.01%
Agilent Technologies, Inc.	5,000	2.75%	15/9/2029	4,461	0.00%
Agilent Technologies, Inc.	70,000	2.30%	12/3/2031	58,303	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Agree LP	5,000	2.00%	15/6/2028	4,417	0.00%
Agree LP	10,000	2.90%	1/10/2030	8,628	0.00%
Agree LP	45,000	4.80%	1/10/2032	42,196	0.01%
Agree LP	15,000	5.63%	15/6/2034	14,851	0.00%
Air Lease Corp.	200,000	3.38%	1/7/2025	195,442	0.05%
Air Lease Corp.	15,000	3.75%	1/6/2026	14,490	0.00%
Air Lease Corp.	25,000	5.30%	25/6/2026	24,919	0.01%
Air Lease Corp.	100,000	1.88%	15/8/2026	92,735	0.02%
Air Lease Corp.	25,000	2.20%	15/1/2027	23,089	0.01%
Air Lease Corp.	25,000	3.63%	1/12/2027	23,585	0.01%
Air Lease Corp.	15,000	5.85%	15/12/2027	15,185	0.00%
Air Lease Corp.	25,000	5.30%	1/2/2028	24,946	0.01%
Air Lease Corp.	50,000	5.40%	1/6/2028	37,134	0.01%
Air Lease Corp.	35,000	2.10%	1/9/2028	30,737	0.01%
Air Lease Corp.	25,000	4.63%	1/10/2028	24,246	0.01%
Air Lease Corp.	25,000	5.10%	1/3/2029	24,736	0.01%
Air Lease Corp.	40,000	3.00%	1/2/2030	35,418	0.01%
Air Lease Corp.	100,000	3.70%	15/4/2030	104,993	0.03%
Air Lease Corp.	40,000	3.13%	1/12/2030	34,964	0.01%
Air Lease Corp.	25,000	2.88%	15/1/2032	20,919	0.01%
Air Products & Chemicals, Inc.	5,000	1.50%	15/10/2025	4,763	0.00%
Air Products & Chemicals, Inc.	80,000	1.85%	15/5/2027	73,459	0.02%
Air Products & Chemicals, Inc.	100,000	0.50%	5/5/2028	96,258	0.03%
Air Products & Chemicals, Inc.	30,000	4.60%	8/2/2029	29,691	0.01%
Air Products & Chemicals, Inc.	25,000	2.05%	15/5/2030	21,419	0.01%
Air Products & Chemicals, Inc.	25,000	4.80%	3/3/2033	24,619	0.01%
Air Products & Chemicals, Inc.	80,000	4.85%	8/2/2034	78,521	0.02%
Air Products & Chemicals, Inc.	100,000	4.00%	3/3/2035	108,640	0.03%
Air Products & Chemicals, Inc.	35,000	2.70%	15/5/2040	25,000	0.01%
Air Products & Chemicals, Inc.	55,000	2.80%	15/5/2050	35,311	0.01%
Aircastle Ltd.	45,000	4.25%	15/6/2026	43,864	0.01%
Albemarle Corp.	25,000	4.65%	1/6/2027	24,591	0.01%
Albemarle Corp.	25,000	5.05%	1/6/2032	24,017	0.01%
Albemarle Corp.	35,000	5.65%	1/6/2052	31,040	0.01%
Alexandria Real Estate Equities, Inc.	145,000	3.95%	15/1/2027	140,153	0.04%
Alexandria Real Estate Equities, Inc.	5,000	2.75%	15/12/2029	4,388	0.00%
Alexandria Real Estate Equities, Inc.	65,000	4.90%	15/12/2030	63,568	0.02%
Alexandria Real Estate Equities, Inc.	25,000	3.38%	15/8/2031	22,026	0.01%
Alexandria Real Estate Equities, Inc.	55,000	2.00%	18/5/2032	43,072	0.01%
Alexandria Real Estate Equities, Inc.	45,000	1.88%	1/2/2033	33,864	0.01%
Alexandria Real Estate Equities, Inc.	60,000	4.85%	15/4/2049	50,751	0.01%
Alexandria Real Estate Equities, Inc.	5,000	4.00%	1/2/2050	3,707	0.00%
Alexandria Real Estate Equities, Inc.	50,000	3.00%	18/5/2051	30,099	0.01%
Alexandria Real Estate Equities, Inc.	70,000	3.55%	15/3/2052	46,955	0.01%
Alexandria Real Estate Equities, Inc.	15,000	5.15%	15/4/2053	13,180	0.00%
Alexandria Real Estate Equities, Inc.	30,000	5.63%	15/5/2054	28,140	0.01%
Alleghany Corp.	15,000	4.90%	15/9/2044	13,953	0.00%
Alleghany Corp.	30,000	3.25%	15/8/2051	20,222	0.01%
Allegion plc	15,000	3.50%	1/10/2029	13,832	0.00%
Allegion US Holding Co., Inc.	55,000	3.55%	1/10/2027	52,035	0.01%
Allegion US Holding Co., Inc.	15,000	5.41%	1/7/2032	14,973	0.00%
Allegion US Holding Co., Inc.	30,000	5.60%	29/5/2034	30,014	0.01%
Allied World Assurance Co. Holdings Ltd.	10,000	4.35%	29/10/2025	9,991	0.00%
Allstate Corp.	40,000	3.28%	15/12/2026	38,268	0.01%
Allstate Corp.	25,000	5.05%	24/6/2029	24,891	0.01%
Allstate Corp.	50,000	1.45%	15/12/2030	39,925	0.01%
Allstate Corp.	40,000	5.55%	9/5/2035	40,518	0.01%
Allstate Corp.	10,000	5.95%	1/4/2036	10,488	0.00%
Allstate Corp.	40,000	4.50%	15/6/2043	34,210	0.01%
Allstate Corp.	50,000	4.20%	15/12/2046	40,367	0.01%
Allstate Corp.	20,000	3.85%	10/8/2049	15,115	0.00%
Allstate Corp. ^	25,000	6.50%	15/5/2057	25,166	0.01%
Ally Financial, Inc.	15,000	4.75%	9/6/2027	14,633	0.00%
Ally Financial, Inc.	55,000	7.10%	15/11/2027	57,280	0.02%
Ally Financial, Inc.	115,000	2.20%	2/11/2028	99,603	0.03%
Ally Financial, Inc. ^	35,000	6.99%	13/6/2029	36,347	0.01%
Ally Financial, Inc. ^	25,000	6.85%	3/1/2030	25,709	0.01%
Ally Financial, Inc.	90,000	8.00%	1/11/2031	99,413	0.03%
Alphabet, Inc.	65,000	0.45%	15/8/2025	61,883	0.02%
Alphabet, Inc.	25,000	2.00%	15/8/2026	23,540	0.01%
Alphabet, Inc.	115,000	0.80%	15/8/2027	102,472	0.03%

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Alphabet, Inc.	125,000	1.10%	15/8/2030	102,085	0.03%
Alphabet, Inc.	85,000	1.90%	15/8/2040	55,364	0.01%
Alphabet, Inc.	175,000	2.05%	15/8/2050	99,367	0.03%
Alphabet, Inc.	75,000	2.25%	15/8/2060	41,457	0.01%
Amazon.com, Inc.	145,000	4.60%	1/12/2025	144,053	0.04%
Amazon.com, Inc.	140,000	5.20%	3/12/2025	140,238	0.04%
Amazon.com, Inc.	205,000	1.00%	12/5/2026	190,678	0.05%
Amazon.com, Inc.	115,000	3.30%	13/4/2027	110,295	0.03%
Amazon.com, Inc.	105,000	1.20%	3/6/2027	94,816	0.03%
Amazon.com, Inc.	140,000	3.15%	22/8/2027	132,984	0.04%
Amazon.com, Inc.	60,000	1.65%	12/5/2028	53,435	0.01%
Amazon.com, Inc.	110,000	3.45%	13/4/2029	104,358	0.03%
Amazon.com, Inc.	115,000	4.65%	1/12/2029	114,537	0.03%
Amazon.com, Inc.	175,000	1.50%	3/6/2030	145,798	0.04%
Amazon.com, Inc.	150,000	2.10%	12/5/2031	126,388	0.03%
Amazon.com, Inc.	130,000	3.60%	13/4/2032	119,443	0.03%
Amazon.com, Inc.	105,000	4.70%	1/12/2032	104,071	0.03%
Amazon.com, Inc.	140,000	3.88%	22/8/2037	123,624	0.03%
Amazon.com, Inc.	160,000	2.88%	12/5/2041	117,471	0.03%
Amazon.com, Inc.	40,000	4.95%	5/12/2044	38,657	0.01%
Amazon.com, Inc.	155,000	4.05%	22/8/2047	129,138	0.03%
Amazon.com, Inc.	145,000	2.50%	3/6/2050	88,688	0.02%
Amazon.com, Inc.	170,000	3.10%	12/5/2051	116,814	0.03%
Amazon.com, Inc.	105,000	3.95%	13/4/2052	84,528	0.02%
Amazon.com, Inc.	65,000	4.25%	22/8/2057	54,446	0.01%
Amazon.com, Inc.	90,000	2.70%	3/6/2060	52,967	0.01%
Amazon.com, Inc.	85,000	3.25%	12/5/2061	56,694	0.01%
Amazon.com, Inc.	100,000	4.10%	13/4/2062	79,962	0.02%
American Airlines 2015-1 Class A Pass Through Trust	54,993	3.38%	1/5/2027	51,745	0.01%
American Airlines 2016-2 Class AA Pass Through Trust	22,820	3.20%	15/6/2028	21,110	0.01%
American Airlines 2017-1 Class AA Pass Through Trust	9,938	3.65%	15/2/2029	9,302	0.00%
American Airlines 2019-1 Class AA Pass Through Trust	58,725	3.15%	15/2/2032	52,226	0.01%
American Airlines 2021-1 Class A Pass Through Trust	45,978	2.88%	11/7/2034	39,231	0.01%
American Assets Trust LP	10,000	3.38%	1/2/2031	8,192	0.00%
American Express Co.	85,000	3.95%	1/8/2025	83,594	0.02%
American Express Co.	50,000	4.20%	6/11/2025	49,273	0.01%
American Express Co. ^	75,000	4.99%	1/5/2026	74,553	0.02%
American Express Co.	80,000	3.13%	20/5/2026	76,981	0.02%
American Express Co. ^	115,000	6.34%	30/10/2026	116,112	0.03%
American Express Co.	70,000	1.65%	4/11/2026	64,419	0.02%
American Express Co.	35,000	2.55%	4/3/2027	32,716	0.01%
American Express Co. ^	45,000	5.65%	23/4/2027	45,170	0.01%
American Express Co.	100,000	3.30%	3/5/2027	95,156	0.03%
American Express Co. ^	160,000	5.39%	28/7/2027	160,182	0.04%
American Express Co.	40,000	5.85%	5/11/2027	40,965	0.01%
American Express Co. ^	70,000	5.10%	16/2/2028	69,697	0.02%
American Express Co.	30,000	4.05%	3/5/2029	28,950	0.01%
American Express Co. ^	70,000	5.28%	27/7/2029	70,113	0.02%
American Express Co. ^	50,000	5.53%	25/4/2030	50,571	0.01%
American Express Co. ^	85,000	6.49%	30/10/2031	90,583	0.02%
American Express Co. ^	55,000	4.99%	26/5/2033	53,093	0.01%
American Express Co. ^	55,000	4.42%	3/8/2033	51,904	0.01%
American Express Co. ^	35,000	5.04%	1/5/2034	34,226	0.01%
American Express Co. ^	15,000	5.63%	28/7/2034	15,032	0.00%
American Express Co.	65,000	4.05%	3/12/2042	54,062	0.01%
American Financial Group, Inc.	25,000	4.50%	15/6/2047	21,347	0.01%
American Homes 4 Rent LP	10,000	4.25%	15/2/2028	9,577	0.00%
American Homes 4 Rent LP	25,000	4.90%	15/2/2029	24,428	0.01%
American Homes 4 Rent LP	50,000	3.63%	15/4/2032	43,670	0.01%
American Homes 4 Rent LP	25,000	5.50%	1/2/2034	24,610	0.01%
American Homes 4 Rent LP	25,000	5.50%	15/7/2034	24,559	0.01%
American Homes 4 Rent LP	25,000	3.38%	15/7/2051	16,342	0.00%
American Honda Finance Corp.	10,000	1.20%	8/7/2025	9,582	0.00%
American Honda Finance Corp.	20,000	1.00%	10/9/2025	18,980	0.00%
American Honda Finance Corp.	100,000	5.80%	3/10/2025	100,508	0.03%
American Honda Finance Corp.	50,000	4.95%	9/1/2026	49,749	0.01%

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American Honda Finance Corp.	100,000	3.50%	24/4/2026	107,141	0.03%
American Honda Finance Corp.	25,000	5.25%	7/7/2026	25,051	0.01%
American Honda Finance Corp.	35,000	1.30%	9/9/2026	32,230	0.01%
American Honda Finance Corp.	50,000	4.90%	12/3/2027	49,821	0.01%
American Honda Finance Corp.	100,000	3.75%	25/10/2027	108,197	0.03%
American Honda Finance Corp.	40,000	4.70%	12/1/2028	39,622	0.01%
American Honda Finance Corp.	105,000	2.00%	24/3/2028	94,423	0.02%
American Honda Finance Corp.	100,000	0.30%	7/7/2028	94,740	0.03%
American Honda Finance Corp.	25,000	5.13%	7/7/2028	25,116	0.01%
American Honda Finance Corp.	50,000	5.65%	15/11/2028	51,226	0.01%
American Honda Finance Corp.	50,000	4.90%	13/3/2029	49,792	0.01%
American Honda Finance Corp.	25,000	4.60%	17/4/2030	24,496	0.01%
American Honda Finance Corp.	50,000	5.85%	4/10/2030	52,160	0.01%
American Honda Finance Corp.	25,000	1.80%	13/1/2031	20,484	0.01%
American Honda Finance Corp.	25,000	4.90%	10/1/2034	24,258	0.01%
American International Group, Inc.	25,000	3.40%	30/6/2030	22,746	0.01%
American International Group, Inc.	65,000	5.13%	27/3/2033	64,066	0.02%
American International Group, Inc.	65,000	3.88%	15/1/2035	57,824	0.02%
American International Group, Inc.	65,000	4.50%	16/7/2044	56,191	0.01%
American International Group, Inc.	25,000	4.80%	10/7/2045	22,307	0.01%
American International Group, Inc.	65,000	4.75%	1/4/2048	57,352	0.02%
American International Group, Inc. [^]	35,000	5.75%	1/4/2048	34,246	0.01%
American International Group, Inc.	50,000	4.38%	30/6/2050	41,374	0.01%
American Medical Systems Europe BV	100,000	1.88%	8/3/2034	90,908	0.02%
American National Group, Inc.	35,000	5.00%	15/6/2027	34,232	0.01%
American Tower Corp.	45,000	4.40%	15/2/2026	44,208	0.01%
American Tower Corp.	75,000	1.60%	15/4/2026	70,016	0.02%
American Tower Corp.	100,000	1.45%	15/9/2026	91,716	0.02%
American Tower Corp.	70,000	2.75%	15/1/2027	65,686	0.02%
American Tower Corp.	25,000	3.55%	15/7/2027	23,729	0.01%
American Tower Corp.	30,000	3.60%	15/1/2028	28,312	0.01%
American Tower Corp.	90,000	1.50%	31/1/2028	78,846	0.02%
American Tower Corp.	25,000	3.95%	15/3/2029	23,605	0.01%
American Tower Corp.	100,000	0.88%	21/5/2029	93,094	0.02%
American Tower Corp.	130,000	3.80%	15/8/2029	120,839	0.03%
American Tower Corp.	80,000	2.90%	15/1/2030	70,544	0.02%
American Tower Corp.	60,000	2.10%	15/6/2030	50,260	0.01%
American Tower Corp.	80,000	1.88%	15/10/2030	65,117	0.02%
American Tower Corp.	65,000	2.30%	15/9/2031	53,015	0.01%
American Tower Corp.	100,000	1.00%	15/1/2032	86,271	0.02%
American Tower Corp.	25,000	4.05%	15/3/2032	22,859	0.01%
American Tower Corp.	25,000	5.65%	15/3/2033	25,144	0.01%
American Tower Corp.	100,000	1.25%	21/5/2033	84,919	0.02%
American Tower Corp.	30,000	5.55%	15/7/2033	29,959	0.01%
American Tower Corp.	25,000	5.45%	15/2/2034	24,789	0.01%
American Tower Corp.	30,000	3.70%	15/10/2049	21,711	0.01%
American Tower Corp.	40,000	3.10%	15/6/2050	25,814	0.01%
American Tower Corp.	51,000	2.95%	15/1/2051	31,900	0.01%
American Water Capital Corp.	20,000	2.95%	1/9/2027	18,722	0.00%
American Water Capital Corp.	25,000	3.75%	1/9/2028	23,819	0.01%
American Water Capital Corp.	45,000	3.45%	1/6/2029	41,894	0.01%
American Water Capital Corp.	20,000	2.30%	1/6/2031	16,555	0.00%
American Water Capital Corp.	35,000	4.45%	1/6/2032	33,340	0.01%
American Water Capital Corp.	40,000	6.59%	15/10/2037	44,451	0.01%
American Water Capital Corp.	25,000	4.30%	1/12/2042	21,194	0.01%
American Water Capital Corp.	15,000	4.30%	1/9/2045	12,586	0.00%
American Water Capital Corp.	30,000	3.75%	1/9/2047	22,716	0.01%
American Water Capital Corp.	30,000	4.20%	1/9/2048	24,334	0.01%
American Water Capital Corp.	25,000	4.15%	1/6/2049	20,050	0.01%
American Water Capital Corp.	55,000	3.45%	1/5/2050	38,806	0.01%
American Water Capital Corp.	50,000	5.45%	1/3/2054	48,289	0.01%
Ameriprise Financial, Inc.	55,000	5.70%	15/12/2028	56,297	0.01%
Ameriprise Financial, Inc.	10,000	4.50%	13/5/2032	9,626	0.00%
Ameriprise Financial, Inc.	40,000	5.15%	15/5/2033	40,045	0.01%
Amgen, Inc.	100,000	5.50%	7/12/2026	127,511	0.03%
Amgen, Inc.	100,000	2.20%	21/2/2027	92,774	0.02%
Amgen, Inc.	25,000	3.20%	2/11/2027	23,562	0.01%
Amgen, Inc.	140,000	5.15%	2/3/2028	139,988	0.04%
Amgen, Inc.	110,000	1.65%	15/8/2028	96,225	0.03%
Amgen, Inc.	115,000	3.00%	22/2/2029	105,728	0.03%
Amgen, Inc.	100,000	4.05%	18/8/2029	95,646	0.03%

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Amgen, Inc.	100,000	4.00%	13/9/2029	120,782	0.03%
Amgen, Inc.	125,000	2.45%	21/2/2030	109,021	0.03%
Amgen, Inc.	200,000	5.25%	2/3/2030	201,472	0.05%
Amgen, Inc.	70,000	2.30%	25/2/2031	58,835	0.02%
Amgen, Inc.	60,000	2.00%	15/1/2032	48,314	0.01%
Amgen, Inc.	35,000	3.35%	22/2/2032	31,052	0.01%
Amgen, Inc.	50,000	4.20%	1/3/2033	46,315	0.01%
Amgen, Inc.	175,000	5.25%	2/3/2033	174,484	0.05%
Amgen, Inc.	65,000	6.40%	1/2/2039	69,614	0.02%
Amgen, Inc.	165,000	3.15%	21/2/2040	123,317	0.03%
Amgen, Inc.	30,000	2.80%	15/8/2041	21,064	0.01%
Amgen, Inc.	25,000	5.15%	15/11/2041	23,315	0.01%
Amgen, Inc.	175,000	5.60%	2/3/2043	172,439	0.05%
Amgen, Inc.	140,000	4.40%	1/5/2045	117,750	0.03%
Amgen, Inc.	60,000	4.56%	15/6/2048	50,733	0.01%
Amgen, Inc.	125,000	3.38%	21/2/2050	87,810	0.02%
Amgen, Inc.	225,000	4.66%	15/6/2051	191,988	0.05%
Amgen, Inc.	60,000	3.00%	15/1/2052	39,188	0.01%
Amgen, Inc.	45,000	4.20%	22/2/2052	35,557	0.01%
Amgen, Inc.	75,000	4.88%	1/3/2053	66,058	0.02%
Amgen, Inc.	130,000	5.65%	2/3/2053	128,098	0.03%
Amgen, Inc.	25,000	2.77%	1/9/2053	14,940	0.00%
Amgen, Inc.	45,000	4.40%	22/2/2062	35,762	0.01%
Amgen, Inc.	115,000	5.75%	2/3/2063	112,749	0.03%
Amphenol Corp.	100,000	4.75%	30/3/2026	99,158	0.03%
Amphenol Corp.	25,000	5.05%	5/4/2027	24,983	0.01%
Amphenol Corp.	25,000	5.05%	5/4/2029	25,076	0.01%
Amphenol Corp.	35,000	4.35%	1/6/2029	33,939	0.01%
Amphenol Corp.	35,000	2.20%	15/9/2031	28,736	0.01%
Amphenol Corp.	40,000	5.25%	5/4/2034	39,890	0.01%
Aon Corp.	50,000	4.50%	15/12/2028	48,633	0.01%
Aon Corp.	15,000	2.80%	15/5/2030	13,154	0.00%
Aon Corp./Aon Global Holdings plc	5,000	2.85%	28/5/2027	4,691	0.00%
Aon Corp./Aon Global Holdings plc	20,000	2.05%	23/8/2031	16,143	0.00%
Aon Corp./Aon Global Holdings plc	50,000	2.60%	2/12/2031	41,664	0.01%
Aon Corp./Aon Global Holdings plc	45,000	5.00%	12/9/2032	43,814	0.01%
Aon Corp./Aon Global Holdings plc	45,000	5.35%	28/2/2033	44,703	0.01%
Aon Corp./Aon Global Holdings plc	40,000	2.90%	23/8/2051	24,420	0.01%
Aon Corp./Aon Global Holdings plc	55,000	3.90%	28/2/2052	40,664	0.01%
Aon Global Ltd.	125,000	3.88%	15/12/2025	122,158	0.03%
Aon Global Ltd.	30,000	4.60%	14/6/2044	25,575	0.01%
Aon Global Ltd.	50,000	4.75%	15/5/2045	43,314	0.01%
Aon North America, Inc.	45,000	5.15%	1/3/2029	44,879	0.01%
Aon North America, Inc.	80,000	5.45%	1/3/2034	79,644	0.02%
Aon North America, Inc.	100,000	5.75%	1/3/2054	97,715	0.03%
Apollo Global Management, Inc.	15,000	6.38%	15/11/2033	15,849	0.00%
Apollo Global Management, Inc.	50,000	5.80%	21/5/2054	49,244	0.01%
Apple, Inc.	185,000	0.55%	20/8/2025	175,665	0.05%
Apple, Inc.	150,000	0.70%	8/2/2026	140,126	0.04%
Apple, Inc.	145,000	2.05%	11/9/2026	136,332	0.04%
Apple, Inc. ¹	200,000	1.63%	10/11/2026	206,198	0.05%
Apple, Inc.	100,000	3.35%	9/2/2027	96,443	0.03%
Apple, Inc.	105,000	3.20%	11/5/2027	100,649	0.03%
Apple, Inc.	20,000	3.00%	20/6/2027	19,047	0.00%
Apple, Inc.	80,000	2.90%	12/9/2027	75,576	0.02%
Apple, Inc.	85,000	3.00%	13/11/2027	80,525	0.02%
Apple, Inc.	165,000	1.20%	8/2/2028	145,924	0.04%
Apple, Inc.	180,000	1.40%	5/8/2028	158,443	0.04%
Apple, Inc.	90,000	3.25%	8/8/2029	84,264	0.02%
Apple, Inc.	95,000	2.20%	11/9/2029	84,265	0.02%
Apple, Inc.	40,000	4.15%	10/5/2030	39,257	0.01%
Apple, Inc.	55,000	1.65%	11/5/2030	46,329	0.01%
Apple, Inc.	50,000	1.25%	20/8/2030	40,944	0.01%
Apple, Inc.	100,000	1.65%	8/2/2031	82,696	0.02%
Apple, Inc.	85,000	3.35%	8/8/2032	77,105	0.02%
Apple, Inc.	65,000	4.50%	23/2/2036	63,467	0.02%
Apple, Inc.	95,000	2.38%	8/2/2041	65,672	0.02%
Apple, Inc.	160,000	3.85%	4/5/2043	133,929	0.04%
Apple, Inc.	25,000	4.45%	6/5/2044	23,098	0.01%
Apple, Inc.	65,000	3.45%	9/2/2045	50,443	0.01%
Apple, Inc. ¹	100,000	4.38%	13/5/2045	88,959	0.02%

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Apple, Inc.	160,000	4.65%	23/2/2046	147,647	0.04%
Apple, Inc.	120,000	3.85%	4/8/2046	97,938	0.03%
Apple, Inc.	50,000	4.25%	9/2/2047	43,715	0.01%
Apple, Inc.	35,000	3.75%	12/9/2047	27,924	0.01%
Apple, Inc.	105,000	3.75%	13/11/2047	83,537	0.02%
Apple, Inc.	80,000	2.95%	11/9/2049	54,639	0.01%
Apple, Inc.	225,000	2.65%	11/5/2050	143,680	0.04%
Apple, Inc.	100,000	2.40%	20/8/2050	60,506	0.02%
Apple, Inc.	100,000	2.65%	8/2/2051	63,189	0.02%
Apple, Inc.	55,000	2.70%	5/8/2051	34,902	0.01%
Apple, Inc.	55,000	3.95%	8/8/2052	44,648	0.01%
Apple, Inc.	45,000	2.55%	20/8/2060	27,345	0.01%
Apple, Inc.	155,000	2.80%	8/2/2061	94,657	0.02%
Apple, Inc.	110,000	2.85%	5/8/2061	67,640	0.02%
Apple, Inc.	30,000	4.10%	8/8/2062	24,265	0.01%
Applied Materials, Inc.	30,000	3.90%	1/10/2025	29,566	0.01%
Applied Materials, Inc.	35,000	1.75%	1/6/2030	29,469	0.01%
Applied Materials, Inc.	50,000	5.10%	1/10/2035	50,612	0.01%
Applied Materials, Inc.	25,000	5.85%	15/6/2041	26,422	0.01%
Applied Materials, Inc.	45,000	4.35%	1/4/2047	39,286	0.01%
Applied Materials, Inc.	30,000	2.75%	1/6/2050	19,614	0.01%
AptarGroup, Inc.	20,000	3.60%	15/3/2032	17,450	0.00%
Aptiv plc	35,000	4.35%	15/3/2029	33,781	0.01%
Aptiv plc	70,000	3.10%	1/12/2051	42,712	0.01%
Aptiv plc/Aptiv Corp.	85,000	3.25%	1/3/2032	73,646	0.02%
Aptiv plc/Aptiv Corp.	60,000	4.15%	1/5/2052	44,645	0.01%
Arch Capital Finance LLC	50,000	4.01%	15/12/2026	48,386	0.01%
Arch Capital Finance LLC	20,000	5.03%	15/12/2046	18,120	0.00%
Arch Capital Group Ltd.	10,000	7.35%	1/5/2034	11,301	0.00%
Arch Capital Group Ltd.	50,000	3.64%	30/6/2050	36,038	0.01%
Arch Capital Group US, Inc.	30,000	5.14%	1/11/2043	27,510	0.01%
Ares Capital Corp.	20,000	3.88%	15/1/2026	19,307	0.00%
Ares Capital Corp.	180,000	5.88%	1/3/2029	177,187	0.05%
Ares Capital Corp.	30,000	3.20%	15/11/2031	24,734	0.01%
Ares Management Corp.	10,000	6.38%	10/11/2028	10,403	0.00%
Arrow Electronics, Inc.	40,000	2.95%	15/2/2032	33,418	0.01%
Arthur J Gallagher & Co.	10,000	2.40%	9/11/2031	8,159	0.00%
Arthur J Gallagher & Co.	30,000	6.50%	15/2/2034	31,740	0.01%
Arthur J Gallagher & Co.	75,000	5.45%	15/7/2034	74,405	0.02%
Arthur J Gallagher & Co.	35,000	3.50%	20/5/2051	24,143	0.01%
Arthur J Gallagher & Co.	10,000	3.05%	9/3/2052	6,125	0.00%
Arthur J Gallagher & Co.	25,000	5.75%	2/3/2053	24,291	0.01%
Arthur J Gallagher & Co.	45,000	6.75%	15/2/2054	49,532	0.01%
Assurant, Inc.	20,000	4.90%	27/3/2028	19,689	0.01%
Assurant, Inc.	10,000	3.70%	22/2/2030	9,044	0.00%
Assurant, Inc.	20,000	2.65%	15/1/2032	16,453	0.00%
Assured Guaranty US Holdings, Inc.	15,000	6.13%	15/9/2028	15,446	0.00%
Assured Guaranty US Holdings, Inc.	50,000	3.15%	15/6/2031	43,358	0.01%
AT&T, Inc.	280,000	4.00%	25/11/2025	201,877	0.05%
AT&T, Inc.	100,000	3.50%	17/12/2025	106,843	0.03%
AT&T, Inc.	75,000	5.54%	20/2/2026	75,006	0.02%
AT&T, Inc.	100,000	0.25%	4/3/2026	101,590	0.03%
AT&T, Inc.	50,000	1.70%	25/3/2026	46,935	0.01%
AT&T, Inc.	150,000	2.95%	15/7/2026	143,070	0.04%
AT&T, Inc.	100,000	1.80%	5/9/2026	103,373	0.03%
AT&T, Inc.	90,000	4.25%	1/3/2027	87,927	0.02%
AT&T, Inc.	95,000	2.30%	1/6/2027	87,891	0.02%
AT&T, Inc.	235,000	1.65%	1/2/2028	208,708	0.06%
AT&T, Inc.	50,000	4.10%	15/2/2028	48,262	0.01%
AT&T, Inc.	130,000	4.60%	19/9/2028	84,584	0.02%
AT&T, Inc.	160,000	4.35%	1/3/2029	155,082	0.04%
AT&T, Inc.	135,000	4.30%	15/2/2030	129,337	0.03%
AT&T, Inc.	100,000	3.95%	30/4/2031	108,671	0.03%
AT&T, Inc.	230,000	2.75%	1/6/2031	196,983	0.05%
AT&T, Inc.	120,000	2.25%	1/2/2032	97,387	0.03%
AT&T, Inc.	100,000	2.05%	19/5/2032	95,148	0.03%
AT&T, Inc.	100,000	3.55%	17/12/2032	105,542	0.03%
AT&T, Inc.	185,000	2.55%	1/12/2033	147,050	0.04%
AT&T, Inc.	145,000	5.40%	15/2/2034	145,005	0.04%
AT&T, Inc.	100,000	4.30%	18/11/2034	110,771	0.03%
AT&T, Inc.	115,000	4.50%	15/5/2035	105,889	0.03%

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AT&T, Inc.	100,000	3.15%	4/9/2036	98,158	0.03%
AT&T, Inc.	65,000	5.25%	1/3/2037	63,112	0.02%
AT&T, Inc.	45,000	4.90%	15/8/2037	41,996	0.01%
AT&T, Inc.	25,000	6.30%	15/1/2038	26,463	0.01%
AT&T, Inc.	75,000	4.85%	1/3/2039	68,706	0.02%
AT&T, Inc.	100,000	1.80%	14/9/2039	80,102	0.02%
AT&T, Inc.	50,000	7.00%	30/4/2040	70,844	0.02%
AT&T, Inc.	30,000	6.00%	15/8/2040	30,635	0.01%
AT&T, Inc.	40,000	5.35%	1/9/2040	38,266	0.01%
AT&T, Inc.	25,000	6.38%	1/3/2041	26,249	0.01%
AT&T, Inc.	141,000	3.50%	1/6/2041	107,867	0.03%
AT&T, Inc.	25,000	5.15%	15/3/2042	23,187	0.01%
AT&T, Inc.	75,000	4.30%	15/12/2042	62,387	0.02%
AT&T, Inc.	100,000	4.88%	1/6/2044	111,438	0.03%
AT&T, Inc.	20,000	4.65%	1/6/2044	17,078	0.00%
AT&T, Inc.	30,000	4.80%	15/6/2044	26,053	0.01%
AT&T, Inc.	45,000	4.35%	15/6/2045	37,265	0.01%
AT&T, Inc.	85,000	4.75%	15/5/2046	73,581	0.02%
AT&T, Inc.	25,000	5.65%	15/2/2047	24,939	0.01%
AT&T, Inc.	30,000	5.45%	1/3/2047	29,001	0.01%
AT&T, Inc.	30,000	4.85%	25/5/2047	19,776	0.01%
AT&T, Inc.	110,000	4.50%	9/3/2048	90,701	0.02%
AT&T, Inc.	25,000	5.10%	25/11/2048	17,033	0.00%
AT&T, Inc.	40,000	4.55%	9/3/2049	33,149	0.01%
AT&T, Inc.	30,000	5.15%	15/2/2050	27,215	0.01%
AT&T, Inc.	150,000	3.65%	1/6/2051	105,926	0.03%
AT&T, Inc.	36,000	3.30%	1/2/2052	23,905	0.01%
AT&T, Inc.	420,000	3.50%	15/9/2053	285,066	0.08%
AT&T, Inc.	360,000	3.55%	15/9/2055	242,566	0.06%
AT&T, Inc.	300,000	3.80%	1/12/2057	209,479	0.06%
AT&T, Inc.	290,000	3.65%	15/9/2059	194,638	0.05%
AT&T, Inc.	45,000	3.85%	1/6/2060	31,399	0.01%
AT&T, Inc.	25,000	3.50%	1/2/2061	16,445	0.00%
Athene Global Funding	100,000	1.13%	2/9/2025	103,888	0.03%
Athene Global Funding	60,000	2.10%	24/9/2025	42,354	0.01%
Athene Global Funding	100,000	4.76%	21/4/2027	62,385	0.02%
Athene Global Funding	100,000	5.15%	28/7/2027	125,635	0.03%
Athene Holding Ltd.	45,000	4.13%	12/1/2028	43,383	0.01%
Athene Holding Ltd.	25,000	6.15%	3/4/2030	25,844	0.01%
Athene Holding Ltd.	30,000	3.50%	15/1/2031	26,558	0.01%
Athene Holding Ltd.	10,000	6.65%	1/2/2033	10,505	0.00%
Athene Holding Ltd.	25,000	5.88%	15/1/2034	24,736	0.01%
Athene Holding Ltd.	35,000	3.95%	25/5/2051	25,075	0.01%
Athene Holding Ltd.	45,000	3.45%	15/5/2052	28,759	0.01%
Athene Holding Ltd.	60,000	6.25%	1/4/2054	60,027	0.02%
Atlantic City Electric Co.	15,000	4.00%	15/10/2028	14,371	0.00%
Atlantic City Electric Co.	15,000	2.30%	15/3/2031	12,561	0.00%
Atlassian Corp.	25,000	5.50%	15/5/2034	24,765	0.01%
Autodesk, Inc.	50,000	2.40%	15/12/2031	41,461	0.01%
Automatic Data Processing, Inc.	100,000	3.38%	15/9/2025	97,869	0.03%
Automatic Data Processing, Inc.	40,000	1.70%	15/5/2028	35,705	0.01%
Automatic Data Processing, Inc.	35,000	1.25%	1/9/2030	28,326	0.01%
AutoNation, Inc.	15,000	4.50%	1/10/2025	14,758	0.00%
AutoNation, Inc.	40,000	1.95%	1/8/2028	34,671	0.01%
AutoNation, Inc.	30,000	4.75%	1/6/2030	28,685	0.01%
AutoNation, Inc.	10,000	2.40%	1/8/2031	8,041	0.00%
AutoNation, Inc.	25,000	3.85%	1/3/2032	22,233	0.01%
AutoZone, Inc.	100,000	4.50%	1/2/2028	97,742	0.03%
AutoZone, Inc.	15,000	6.25%	1/11/2028	15,646	0.00%
AutoZone, Inc.	75,000	3.75%	18/4/2029	70,620	0.02%
AutoZone, Inc.	65,000	4.00%	15/4/2030	61,126	0.02%
AutoZone, Inc.	50,000	4.75%	1/2/2033	47,730	0.01%
AutoZone, Inc.	20,000	6.55%	1/11/2033	21,474	0.01%
AvalonBay Communities, Inc.	5,000	2.95%	11/5/2026	4,798	0.00%
AvalonBay Communities, Inc.	65,000	2.90%	15/10/2026	61,708	0.02%
AvalonBay Communities, Inc.	10,000	3.35%	15/5/2027	9,546	0.00%
AvalonBay Communities, Inc.	35,000	1.90%	1/12/2028	30,800	0.01%
AvalonBay Communities, Inc.	130,000	3.30%	1/6/2029	119,927	0.03%
AvalonBay Communities, Inc.	65,000	2.45%	15/1/2031	55,266	0.01%
AvalonBay Communities, Inc.	25,000	2.05%	15/1/2032	20,451	0.01%
AvalonBay Communities, Inc.	10,000	5.00%	15/2/2033	9,757	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AvalonBay Communities, Inc.	20,000	5.30%	7/12/2033	19,858	0.01%
AvalonBay Communities, Inc.	20,000	5.35%	1/6/2034	20,003	0.01%
AvalonBay Communities, Inc.	10,000	3.90%	15/10/2046	7,794	0.00%
AvalonBay Communities, Inc.	10,000	4.15%	1/7/2047	8,075	0.00%
Avery Dennison Corp.	25,000	4.88%	6/12/2028	24,632	0.01%
Avery Dennison Corp.	30,000	2.25%	15/2/2032	24,310	0.01%
Avery Dennison Corp.	25,000	5.75%	15/3/2033	25,585	0.01%
Avnet, Inc.	75,000	4.63%	15/4/2026	73,633	0.02%
Avnet, Inc.	10,000	3.00%	15/5/2031	8,379	0.00%
Avnet, Inc.	10,000	5.50%	1/6/2032	9,670	0.00%
AXIS Specialty Finance LLC	25,000	3.90%	15/7/2029	23,360	0.01%
AXIS Specialty Finance plc	10,000	4.00%	6/12/2027	9,589	0.00%
Bank of America Corp.	180,000	4.45%	3/3/2026	176,950	0.05%
Bank of America Corp.	55,000	3.50%	19/4/2026	53,340	0.01%
Bank of America Corp.	100,000	0.25%	12/6/2026	108,922	0.03%
Bank of America Corp.^	155,000	1.32%	19/6/2026	148,600	0.04%
Bank of America Corp.^	100,000	4.83%	22/7/2026	99,025	0.03%
Bank of America Corp.	230,000	4.25%	22/10/2026	224,181	0.06%
Bank of America Corp.^	90,000	1.20%	24/10/2026	84,919	0.02%
Bank of America Corp.^	120,000	5.08%	20/1/2027	119,244	0.03%
Bank of America Corp.^	150,000	1.66%	11/3/2027	140,645	0.04%
Bank of America Corp.^	150,000	3.56%	23/4/2027	145,062	0.04%
Bank of America Corp.^	100,000	1.78%	4/5/2027	103,665	0.03%
Bank of America Corp.^	200,000	1.73%	22/7/2027	185,327	0.05%
Bank of America Corp.^	85,000	5.93%	15/9/2027	85,874	0.02%
Bank of America Corp.^	55,000	1.98%	15/9/2027	37,928	0.01%
Bank of America Corp.	245,000	3.25%	21/10/2027	231,764	0.06%
Bank of America Corp.	130,000	4.18%	25/11/2027	125,487	0.03%
Bank of America Corp.^	100,000	3.82%	20/1/2028	96,412	0.03%
Bank of America Corp.^	80,000	2.55%	4/2/2028	74,661	0.02%
Bank of America Corp.^	120,000	3.62%	16/3/2028	85,481	0.02%
Bank of America Corp.^	85,000	4.38%	27/4/2028	82,962	0.02%
Bank of America Corp.^	130,000	3.59%	21/7/2028	123,721	0.03%
Bank of America Corp.^	175,000	4.95%	22/7/2028	173,566	0.05%
Bank of America Corp.^	135,000	6.20%	10/11/2028	138,969	0.04%
Bank of America Corp.^	275,000	3.42%	20/12/2028	258,529	0.07%
Bank of America Corp.^	125,000	3.97%	5/3/2029	119,499	0.03%
Bank of America Corp.^	35,000	2.60%	4/4/2029	23,880	0.01%
Bank of America Corp.^	210,000	5.20%	25/4/2029	209,629	0.06%
Bank of America Corp.^	100,000	1.67%	2/6/2029	110,752	0.03%
Bank of America Corp.^	165,000	2.09%	14/6/2029	146,405	0.04%
Bank of America Corp.^	140,000	4.27%	23/7/2029	134,865	0.04%
Bank of America Corp.^	125,000	5.82%	15/9/2029	127,602	0.03%
Bank of America Corp.^	130,000	3.97%	7/2/2030	123,119	0.03%
Bank of America Corp.^	200,000	1.38%	9/5/2030	192,550	0.05%
Bank of America Corp.^	75,000	3.19%	23/7/2030	68,067	0.02%
Bank of America Corp.^	85,000	2.88%	22/10/2030	75,672	0.02%
Bank of America Corp.^	160,000	2.50%	13/2/2031	138,252	0.04%
Bank of America Corp.^	100,000	0.69%	22/3/2031	90,209	0.02%
Bank of America Corp.^	100,000	3.58%	27/4/2031	116,688	0.03%
Bank of America Corp.^	160,000	2.59%	29/4/2031	138,290	0.04%
Bank of America Corp.^	100,000	1.90%	23/7/2031	82,314	0.02%
Bank of America Corp.^	100,000	1.92%	24/10/2031	81,724	0.02%
Bank of America Corp.^	100,000	0.65%	26/10/2031	88,441	0.02%
Bank of America Corp.^	100,000	2.65%	11/3/2032	84,651	0.02%
Bank of America Corp.^	215,000	2.69%	22/4/2032	181,807	0.05%
Bank of America Corp.^	100,000	1.10%	24/5/2032	89,828	0.02%
Bank of America Corp.^	170,000	2.30%	21/7/2032	139,222	0.04%
Bank of America Corp.^	130,000	2.57%	20/10/2032	107,828	0.03%
Bank of America Corp.^	235,000	2.97%	4/2/2033	198,941	0.05%
Bank of America Corp.^	185,000	4.57%	27/4/2033	174,489	0.05%
Bank of America Corp.^	100,000	2.82%	27/4/2033	99,732	0.03%
Bank of America Corp.^	100,000	5.02%	22/7/2033	97,697	0.03%
Bank of America Corp.^	220,000	5.29%	25/4/2034	217,702	0.06%
Bank of America Corp.^	205,000	5.87%	15/9/2034	210,835	0.06%
Bank of America Corp.^	260,000	5.47%	23/1/2035	259,669	0.07%
Bank of America Corp.^	80,000	2.48%	21/9/2036	63,879	0.02%
Bank of America Corp.	165,000	6.11%	29/1/2037	171,458	0.05%
Bank of America Corp.^	125,000	3.85%	8/3/2037	109,908	0.03%
Bank of America Corp.^	115,000	4.24%	24/4/2038	101,708	0.03%
Bank of America Corp.	60,000	7.75%	14/5/2038	71,225	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.^	90,000	4.08%	23/4/2040	76,429	0.02%
Bank of America Corp.^	210,000	2.68%	19/6/2041	146,822	0.04%
Bank of America Corp.	85,000	5.88%	7/2/2042	88,412	0.02%
Bank of America Corp.^	145,000	3.31%	22/4/2042	109,004	0.03%
Bank of America Corp.	105,000	5.00%	21/1/2044	99,016	0.03%
Bank of America Corp.	115,000	4.88%	1/4/2044	105,798	0.03%
Bank of America Corp.^	135,000	4.44%	20/1/2048	115,112	0.03%
Bank of America Corp.^	50,000	3.95%	23/1/2049	39,352	0.01%
Bank of America Corp.^	130,000	4.33%	15/3/2050	108,544	0.03%
Bank of America Corp.^	260,000	4.08%	20/3/2051	207,684	0.06%
Bank of America Corp.^	50,000	2.83%	24/10/2051	31,513	0.01%
Bank of America Corp.^	50,000	3.48%	13/3/2052	35,854	0.01%
Bank of America Corp.^	145,000	2.97%	21/7/2052	94,575	0.02%
Bank of America NA	75,000	5.65%	18/8/2025	75,232	0.02%
Bank of America NA	75,000	5.53%	18/8/2026	75,514	0.02%
Bank of America NA	50,000	6.00%	15/10/2036	52,539	0.01%
Bank of New York Mellon Corp.^	105,000	4.41%	24/7/2026	103,805	0.03%
Bank of New York Mellon Corp.	10,000	2.45%	17/8/2026	9,475	0.00%
Bank of New York Mellon Corp.	50,000	1.05%	15/10/2026	45,653	0.01%
Bank of New York Mellon Corp.	95,000	2.05%	26/1/2027	88,423	0.02%
Bank of New York Mellon Corp.^	35,000	4.95%	26/4/2027	34,785	0.01%
Bank of New York Mellon Corp.	5,000	3.40%	29/1/2028	4,745	0.00%
Bank of New York Mellon Corp.^	285,000	3.44%	7/2/2028	272,600	0.07%
Bank of New York Mellon Corp.	65,000	3.85%	28/4/2028	62,650	0.02%
Bank of New York Mellon Corp.^	20,000	3.99%	13/6/2028	19,347	0.00%
Bank of New York Mellon Corp.	30,000	3.00%	30/10/2028	27,530	0.01%
Bank of New York Mellon Corp.^	25,000	4.54%	1/2/2029	24,506	0.01%
Bank of New York Mellon Corp.	20,000	3.85%	26/4/2029	19,144	0.00%
Bank of New York Mellon Corp.	40,000	3.30%	23/8/2029	36,573	0.01%
Bank of New York Mellon Corp.^	40,000	6.32%	25/10/2029	41,802	0.01%
Bank of New York Mellon Corp.^	50,000	4.98%	14/3/2030	49,685	0.01%
Bank of New York Mellon Corp.^	65,000	4.60%	26/7/2030	63,500	0.02%
Bank of New York Mellon Corp.	50,000	1.65%	28/1/2031	40,517	0.01%
Bank of New York Mellon Corp.	10,000	2.50%	26/1/2032	8,367	0.00%
Bank of New York Mellon Corp.^	30,000	4.29%	13/6/2033	28,014	0.01%
Bank of New York Mellon Corp.^	90,000	5.83%	25/10/2033	93,287	0.02%
Bank of New York Mellon Corp.^	35,000	4.71%	1/2/2034	33,484	0.01%
Bank of New York Mellon Corp.^	35,000	4.97%	26/4/2034	34,102	0.01%
Bank of New York Mellon Corp.^	40,000	6.47%	25/10/2034	43,135	0.01%
Bank of New York Mellon Corp.^	50,000	5.19%	14/3/2035	49,358	0.01%
BankUnited, Inc.	20,000	4.88%	17/11/2025	19,635	0.01%
BankUnited, Inc.	5,000	5.13%	11/6/2030	4,500	0.00%
Baxalta, Inc.	70,000	4.00%	23/6/2025	68,970	0.02%
Baxter International, Inc.	85,000	2.60%	15/8/2026	80,301	0.02%
Baxter International, Inc.	80,000	1.92%	1/2/2027	73,313	0.02%
Baxter International, Inc.	100,000	2.27%	1/12/2028	88,096	0.02%
Baxter International, Inc.	40,000	1.73%	1/4/2031	31,731	0.01%
Baxter International, Inc.	85,000	2.54%	1/2/2032	69,722	0.02%
Baxter International, Inc.	25,000	3.50%	15/8/2046	17,528	0.00%
Baxter International, Inc.	60,000	3.13%	1/12/2051	37,705	0.01%
Becton Dickinson & Co.	10,000	3.73%	15/12/2024	9,906	0.00%
Becton Dickinson & Co.	90,000	3.70%	6/6/2027	86,619	0.02%
Becton Dickinson & Co.	25,000	4.69%	13/2/2028	24,640	0.01%
Becton Dickinson & Co.	25,000	4.87%	8/2/2029	24,809	0.01%
Becton Dickinson & Co.	30,000	5.08%	7/6/2029	29,972	0.01%
Becton Dickinson & Co.	60,000	2.82%	20/5/2030	53,020	0.01%
Becton Dickinson & Co.	100,000	3.52%	8/2/2031	106,097	0.03%
Becton Dickinson & Co.	60,000	1.96%	11/2/2031	49,169	0.01%
Becton Dickinson & Co.	50,000	4.30%	22/8/2032	46,866	0.01%
Becton Dickinson & Co.	25,000	5.11%	8/2/2034	24,594	0.01%
Becton Dickinson & Co.	47,000	4.69%	15/12/2044	41,363	0.01%
Becton Dickinson & Co.	35,000	4.67%	6/6/2047	30,524	0.01%
Becton Dickinson & Co.	35,000	3.79%	20/5/2050	26,448	0.01%
Becton Dickinson Euro Finance Sarl	100,000	0.33%	13/8/2028	93,897	0.02%
Becton Dickinson Euro Finance Sarl	125,000	1.21%	12/2/2036	100,519	0.03%
Berry Global, Inc.	105,000	1.57%	15/1/2026	98,676	0.03%
Berry Global, Inc.	5,000	1.65%	15/1/2027	4,552	0.00%
Berry Global, Inc.	45,000	5.50%	15/4/2028	44,935	0.01%
Berry Global, Inc.	40,000	5.80%	15/6/2031	40,006	0.01%
Berry Global, Inc.	35,000	5.65%	15/1/2034	34,316	0.01%
Best Buy Co., Inc.	60,000	4.45%	1/10/2028	58,474	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Best Buy Co., Inc.	20,000	1.95%	1/10/2030	16,574	0.00%
Biogen, Inc.	100,000	4.05%	15/9/2025	98,250	0.03%
Biogen, Inc.	50,000	2.25%	1/5/2030	42,549	0.01%
Biogen, Inc.	65,000	5.20%	15/9/2045	59,388	0.02%
Biogen, Inc.	55,000	3.15%	1/5/2050	35,451	0.01%
Bio-Rad Laboratories, Inc.	40,000	3.70%	15/3/2032	35,386	0.01%
BlackRock, Inc.	80,000	3.25%	30/4/2029	74,577	0.02%
BlackRock, Inc.	130,000	2.40%	30/4/2030	113,481	0.03%
BlackRock, Inc.	105,000	1.90%	28/1/2031	87,048	0.02%
BlackRock, Inc.	35,000	2.10%	25/2/2032	28,510	0.01%
BlackRock, Inc.	145,000	4.75%	25/5/2033	142,096	0.04%
Blackstone Holdings Finance Co. LLC	100,000	1.50%	10/4/2029	98,119	0.03%
Block Financial LLC	45,000	2.50%	15/7/2028	40,334	0.01%
Block Financial LLC	20,000	3.88%	15/8/2030	18,338	0.00%
Blue Owl Finance LLC	50,000	6.25%	18/4/2034	50,172	0.01%
Booking Holdings, Inc.	300,000	4.00%	15/11/2026	325,773	0.09%
Booking Holdings, Inc.	20,000	3.55%	15/3/2028	19,020	0.00%
Booking Holdings, Inc.	70,000	4.63%	13/4/2030	68,870	0.02%
Booking Holdings, Inc.	100,000	4.50%	15/11/2031	112,959	0.03%
Booking Holdings, Inc.	100,000	4.13%	12/5/2033	110,155	0.03%
Booking Holdings, Inc.	100,000	4.00%	1/3/2044	104,508	0.03%
BorgWarner, Inc.	130,000	2.65%	1/7/2027	120,600	0.03%
Boston Properties LP	50,000	3.65%	1/2/2026	48,253	0.01%
Boston Properties LP	70,000	2.75%	1/10/2026	65,306	0.02%
Boston Properties LP	50,000	4.50%	1/12/2028	47,101	0.01%
Boston Properties LP	30,000	3.40%	21/6/2029	26,666	0.01%
Boston Properties LP	50,000	2.90%	15/3/2030	42,458	0.01%
Boston Properties LP	65,000	3.25%	30/1/2031	54,960	0.01%
Boston Properties LP	50,000	2.55%	1/4/2032	39,020	0.01%
Boston Properties LP	20,000	2.45%	1/10/2033	14,833	0.00%
Boston Properties LP	20,000	6.50%	15/1/2034	20,375	0.01%
Boston Scientific Corp.	150,000	0.63%	1/12/2027	146,225	0.04%
Boston Scientific Corp.	50,000	2.65%	1/6/2030	43,920	0.01%
Boston Scientific Corp.	30,000	6.50%	15/11/2035	33,210	0.01%
Boston Scientific Corp.	25,000	4.55%	1/3/2039	23,295	0.01%
Boston Scientific Corp.	5,000	7.38%	15/1/2040	5,870	0.00%
Boston Scientific Corp.	30,000	4.70%	1/3/2049	26,717	0.01%
Brighthouse Financial, Inc.	15,000	5.63%	15/5/2030	14,994	0.00%
Brighthouse Financial, Inc.	45,000	4.70%	22/6/2047	34,926	0.01%
Brighthouse Financial, Inc.	30,000	3.85%	22/12/2051	19,048	0.00%
Bristol-Myers Squibb Co.	75,000	4.95%	20/2/2026	74,773	0.02%
Bristol-Myers Squibb Co.	5,000	3.20%	15/6/2026	4,821	0.00%
Bristol-Myers Squibb Co.	75,000	4.90%	22/2/2027	74,808	0.02%
Bristol-Myers Squibb Co.	100,000	3.25%	27/2/2027	95,524	0.03%
Bristol-Myers Squibb Co.	45,000	1.13%	13/11/2027	39,718	0.01%
Bristol-Myers Squibb Co.	75,000	3.90%	20/2/2028	72,429	0.02%
Bristol-Myers Squibb Co.	75,000	4.90%	22/2/2029	74,845	0.02%
Bristol-Myers Squibb Co.	100,000	3.40%	26/7/2029	93,175	0.02%
Bristol-Myers Squibb Co.	50,000	1.45%	13/11/2030	40,545	0.01%
Bristol-Myers Squibb Co.	40,000	5.75%	1/2/2031	41,514	0.01%
Bristol-Myers Squibb Co.	75,000	5.10%	22/2/2031	75,261	0.02%
Bristol-Myers Squibb Co.	70,000	2.95%	15/3/2032	60,473	0.02%
Bristol-Myers Squibb Co.	125,000	5.20%	22/2/2034	124,764	0.03%
Bristol-Myers Squibb Co.	110,000	4.13%	15/6/2039	95,426	0.03%
Bristol-Myers Squibb Co.	50,000	2.35%	13/11/2040	33,099	0.01%
Bristol-Myers Squibb Co.	65,000	3.55%	15/3/2042	50,512	0.01%
Bristol-Myers Squibb Co.	25,000	5.50%	22/2/2044	24,680	0.01%
Bristol-Myers Squibb Co.	50,000	4.63%	15/5/2044	44,348	0.01%
Bristol-Myers Squibb Co.	25,000	5.00%	15/8/2045	23,169	0.01%
Bristol-Myers Squibb Co.	80,000	4.35%	15/11/2047	66,580	0.02%
Bristol-Myers Squibb Co.	50,000	4.55%	20/2/2048	42,891	0.01%
Bristol-Myers Squibb Co.	175,000	4.25%	26/10/2049	142,488	0.04%
Bristol-Myers Squibb Co.	95,000	2.55%	13/11/2050	55,609	0.01%
Bristol-Myers Squibb Co.	85,000	3.70%	15/3/2052	62,303	0.02%
Bristol-Myers Squibb Co.	50,000	6.25%	15/11/2053	53,708	0.01%
Bristol-Myers Squibb Co.	150,000	5.55%	22/2/2054	147,844	0.04%
Bristol-Myers Squibb Co.	30,000	3.90%	15/3/2062	21,560	0.01%
Bristol-Myers Squibb Co.	75,000	6.40%	15/11/2063	81,289	0.02%
Bristol-Myers Squibb Co.	100,000	5.65%	22/2/2064	97,711	0.03%
Brixmor Operating Partnership LP	10,000	4.13%	15/6/2026	9,746	0.00%
Brixmor Operating Partnership LP	40,000	3.90%	15/3/2027	38,428	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brixmor Operating Partnership LP	50,000	2.25%	1/4/2028	44,583	0.01%
Brixmor Operating Partnership LP	5,000	4.13%	15/5/2029	4,722	0.00%
Brixmor Operating Partnership LP	40,000	4.05%	1/7/2030	37,115	0.01%
Brixmor Operating Partnership LP	45,000	2.50%	16/8/2031	36,983	0.01%
Brixmor Operating Partnership LP	15,000	5.50%	15/2/2034	14,707	0.00%
Brixmor Operating Partnership LP	20,000	5.75%	15/2/2035	19,953	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	20,000	3.88%	15/1/2027	19,359	0.00%
Broadcom Corp./Broadcom Cayman Finance Ltd.	140,000	3.50%	15/1/2028	132,439	0.04%
Broadcom, Inc.	25,000	3.46%	15/9/2026	24,055	0.01%
Broadcom, Inc.	75,000	4.00%	15/4/2029	71,448	0.02%
Broadcom, Inc.	55,000	4.75%	15/4/2029	54,246	0.01%
Broadcom, Inc.	45,000	5.00%	15/4/2030	45,038	0.01%
Broadcom, Inc.	50,000	4.15%	15/11/2030	47,235	0.01%
Broadcom, Inc.	95,000	2.45%	15/2/2031	79,993	0.02%
Broadcom, Inc.	120,000	4.15%	15/4/2032	110,552	0.03%
Broadcom, Inc.	50,000	4.30%	15/11/2032	46,731	0.01%
Broadcom, Inc.	145,000	2.60%	15/2/2033	117,395	0.03%
Broadcom, Inc.	160,000	3.42%	15/4/2033	137,897	0.04%
Broadcom, Inc.	175,000	3.47%	15/4/2034	149,142	0.04%
Broadcom, Inc.	135,000	3.14%	15/11/2035	108,084	0.03%
Broadcom, Inc.	130,000	3.19%	15/11/2036	102,820	0.03%
Broadcom, Inc.	100,000	4.93%	15/5/2037	94,023	0.02%
Broadcom, Inc.	165,000	3.50%	15/2/2041	126,422	0.03%
Broadcom, Inc.	60,000	3.75%	15/2/2051	44,568	0.01%
Broadridge Financial Solutions, Inc.	40,000	3.40%	27/6/2026	38,447	0.01%
Broadridge Financial Solutions, Inc.	35,000	2.90%	1/12/2029	31,187	0.01%
Broadridge Financial Solutions, Inc.	35,000	2.60%	1/5/2031	29,514	0.01%
Brown & Brown, Inc.	60,000	4.50%	15/3/2029	57,854	0.02%
Brown & Brown, Inc.	35,000	2.38%	15/3/2031	28,920	0.01%
Brown & Brown, Inc.	35,000	4.20%	17/3/2032	31,961	0.01%
Brown & Brown, Inc.	25,000	5.65%	11/6/2034	24,849	0.01%
Brown & Brown, Inc.	20,000	4.95%	17/3/2052	17,008	0.00%
Brunswick Corp.	25,000	5.85%	18/3/2029	25,004	0.01%
Brunswick Corp.	50,000	4.40%	15/9/2032	44,513	0.01%
Brunswick Corp.	10,000	5.10%	1/4/2052	7,784	0.00%
Bunge Ltd. Finance Corp.	40,000	1.63%	17/8/2025	38,269	0.01%
Bunge Ltd. Finance Corp.	25,000	3.25%	15/8/2026	23,926	0.01%
Bunge Ltd. Finance Corp.	60,000	3.75%	25/9/2027	57,303	0.02%
Bunge Ltd. Finance Corp.	50,000	2.75%	14/5/2031	42,821	0.01%
Cabot Corp.	10,000	5.00%	30/6/2032	9,737	0.00%
Camden Property Trust	15,000	4.10%	15/10/2028	14,402	0.00%
Camden Property Trust	65,000	2.80%	15/5/2030	57,595	0.02%
Camden Property Trust	15,000	4.90%	15/1/2034	14,343	0.00%
Camden Property Trust	20,000	3.35%	1/11/2049	13,990	0.00%
Campbell Soup Co.	25,000	5.30%	20/3/2026	24,942	0.01%
Campbell Soup Co.	25,000	5.20%	19/3/2027	25,036	0.01%
Campbell Soup Co.	55,000	4.15%	15/3/2028	53,276	0.01%
Campbell Soup Co.	50,000	5.20%	21/3/2029	50,067	0.01%
Campbell Soup Co.	50,000	5.40%	21/3/2034	49,698	0.01%
Campbell Soup Co.	35,000	4.80%	15/3/2048	30,535	0.01%
Campbell Soup Co.	25,000	3.13%	24/4/2050	16,252	0.00%
Capital One Financial Corp.	105,000	4.20%	29/10/2025	102,775	0.03%
Capital One Financial Corp.^	185,000	2.64%	3/3/2026	181,037	0.05%
Capital One Financial Corp.^	50,000	4.99%	24/7/2026	49,563	0.01%
Capital One Financial Corp.	45,000	3.75%	28/7/2026	43,444	0.01%
Capital One Financial Corp.	95,000	3.75%	9/3/2027	91,224	0.02%
Capital One Financial Corp.	30,000	3.65%	11/5/2027	28,684	0.01%
Capital One Financial Corp.^	40,000	7.15%	29/10/2027	41,319	0.01%
Capital One Financial Corp.^	145,000	1.88%	2/11/2027	132,967	0.04%
Capital One Financial Corp.	80,000	3.80%	31/1/2028	76,038	0.02%
Capital One Financial Corp.^	40,000	4.93%	10/5/2028	39,480	0.01%
Capital One Financial Corp.^	35,000	5.47%	1/2/2029	34,854	0.01%
Capital One Financial Corp.^	100,000	6.31%	8/6/2029	102,332	0.03%
Capital One Financial Corp.^	50,000	5.70%	1/2/2030	50,202	0.01%
Capital One Financial Corp.^	45,000	3.27%	1/3/2030	40,582	0.01%
Capital One Financial Corp.^	35,000	5.25%	26/7/2030	34,340	0.01%
Capital One Financial Corp.^	110,000	7.62%	30/10/2031	120,992	0.03%
Capital One Financial Corp.^	105,000	2.36%	29/7/2032	82,139	0.02%
Capital One Financial Corp.^	20,000	2.62%	2/11/2032	16,264	0.00%
Capital One Financial Corp.^	85,000	5.27%	10/5/2033	82,079	0.02%
Capital One Financial Corp.^	50,000	5.82%	1/2/2034	49,486	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Capital One Financial Corp.^	125,000	6.38%	8/6/2034	128,355	0.03%
Cardinal Health, Inc.	20,000	3.75%	15/9/2025	19,580	0.01%
Cardinal Health, Inc.	50,000	5.13%	15/2/2029	49,886	0.01%
Cardinal Health, Inc.	25,000	5.45%	15/2/2034	24,905	0.01%
Cardinal Health, Inc.	20,000	4.50%	15/11/2044	16,641	0.00%
Cardinal Health, Inc.	25,000	4.90%	15/9/2045	21,929	0.01%
Cardinal Health, Inc.	45,000	4.37%	15/6/2047	36,283	0.01%
Carlisle Cos, Inc.	40,000	3.75%	1/12/2027	38,107	0.01%
Carlisle Cos, Inc.	40,000	2.75%	1/3/2030	35,237	0.01%
Carlisle Cos, Inc.	30,000	2.20%	1/3/2032	24,148	0.01%
Carrier Global Corp.	20,000	2.49%	15/2/2027	18,727	0.00%
Carrier Global Corp.	105,000	2.72%	15/2/2030	92,736	0.02%
Carrier Global Corp.	100,000	4.50%	29/11/2032	112,063	0.03%
Carrier Global Corp.	90,000	5.90%	15/3/2034	93,992	0.02%
Carrier Global Corp.	110,000	3.38%	5/4/2040	85,183	0.02%
Carrier Global Corp.	85,000	3.58%	5/4/2050	61,729	0.02%
Carrier Global Corp.	50,000	6.20%	15/3/2054	53,643	0.01%
Cboe Global Markets, Inc.	35,000	3.65%	12/1/2027	33,761	0.01%
Cboe Global Markets, Inc.	45,000	1.63%	15/12/2030	36,771	0.01%
CBRE Services, Inc.	25,000	4.88%	1/3/2026	24,717	0.01%
CBRE Services, Inc.	35,000	2.50%	1/4/2031	29,086	0.01%
CBRE Services, Inc.	40,000	5.95%	15/8/2034	40,482	0.01%
CDW LLC/CDW Finance Corp.	25,000	2.67%	1/12/2026	23,388	0.01%
CDW LLC/CDW Finance Corp.	25,000	3.28%	1/12/2028	22,767	0.01%
CDW LLC/CDW Finance Corp.	40,000	3.25%	15/2/2029	36,092	0.01%
CDW LLC/CDW Finance Corp.	35,000	3.57%	1/12/2031	30,502	0.01%
Celanese US Holdings LLC	25,000	1.40%	5/8/2026	22,948	0.01%
Celanese US Holdings LLC	140,000	6.17%	15/7/2027	142,088	0.04%
Celanese US Holdings LLC	100,000	0.63%	10/9/2028	92,764	0.02%
Celanese US Holdings LLC	35,000	6.33%	15/7/2029	36,007	0.01%
Celanese US Holdings LLC	50,000	6.55%	15/11/2030	52,267	0.01%
Celanese US Holdings LLC	50,000	6.38%	15/7/2032	51,412	0.01%
Celanese US Holdings LLC	50,000	6.70%	15/11/2033	52,539	0.01%
Cencora, Inc.	125,000	2.80%	15/5/2030	110,156	0.03%
Cencora, Inc.	55,000	4.30%	15/12/2047	45,420	0.01%
Centene Corp.	120,000	4.25%	15/12/2027	114,576	0.03%
Centene Corp.	115,000	2.45%	15/7/2028	102,123	0.03%
Centene Corp.	110,000	4.63%	15/12/2029	103,974	0.03%
Centene Corp.	105,000	3.38%	15/2/2030	93,171	0.02%
Centene Corp.	145,000	3.00%	15/10/2030	124,041	0.03%
Centene Corp.	75,000	2.50%	1/3/2031	61,595	0.02%
Centene Corp.	80,000	2.63%	1/8/2031	65,463	0.02%
CenterPoint Energy Houston Electric LLC	65,000	2.40%	1/9/2026	61,305	0.02%
CenterPoint Energy Houston Electric LLC	20,000	3.00%	1/2/2027	19,082	0.00%
CenterPoint Energy Houston Electric LLC	35,000	2.35%	1/4/2031	29,446	0.01%
CenterPoint Energy Houston Electric LLC	10,000	3.00%	1/3/2032	8,621	0.00%
CenterPoint Energy Houston Electric LLC	15,000	4.45%	1/10/2032	14,193	0.00%
CenterPoint Energy Houston Electric LLC	20,000	4.95%	1/4/2033	19,497	0.00%
CenterPoint Energy Houston Electric LLC	40,000	5.15%	1/3/2034	39,664	0.01%
CenterPoint Energy Houston Electric LLC	20,000	3.55%	1/8/2042	15,452	0.00%
CenterPoint Energy Houston Electric LLC	25,000	4.50%	1/4/2044	21,707	0.01%
CenterPoint Energy Houston Electric LLC	15,000	3.95%	1/3/2048	11,746	0.00%
CenterPoint Energy Houston Electric LLC	35,000	4.25%	1/2/2049	28,534	0.01%
CenterPoint Energy Houston Electric LLC	45,000	2.90%	1/7/2050	28,814	0.01%
CenterPoint Energy Houston Electric LLC	35,000	3.35%	1/4/2051	24,292	0.01%
CenterPoint Energy Houston Electric LLC	20,000	3.60%	1/3/2052	14,441	0.00%
CenterPoint Energy Houston Electric LLC	10,000	4.85%	1/10/2052	8,883	0.00%
CF Industries, Inc.	15,000	5.15%	15/3/2034	14,389	0.00%
CF Industries, Inc.	40,000	4.95%	1/6/2043	34,869	0.01%
CF Industries, Inc.	85,000	5.38%	15/3/2044	77,971	0.02%
CH Robinson Worldwide, Inc.	15,000	4.20%	15/4/2028	14,496	0.00%
Charles Schwab Corp.	55,000	1.15%	13/5/2026	50,885	0.01%
Charles Schwab Corp.	40,000	5.88%	24/8/2026	40,453	0.01%
Charles Schwab Corp.	45,000	3.20%	2/3/2027	42,827	0.01%
Charles Schwab Corp.	160,000	2.45%	3/3/2027	149,217	0.04%
Charles Schwab Corp.	50,000	3.20%	25/1/2028	46,928	0.01%
Charles Schwab Corp.	40,000	4.00%	1/2/2029	38,380	0.01%
Charles Schwab Corp.^	45,000	5.64%	19/5/2029	45,580	0.01%
Charles Schwab Corp.	35,000	3.25%	22/5/2029	32,250	0.01%
Charles Schwab Corp.	20,000	2.75%	1/10/2029	17,965	0.00%
Charles Schwab Corp.^	35,000	6.20%	17/11/2029	36,379	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charles Schwab Corp.	70,000	4.63%	22/3/2030	68,831	0.02%
Charles Schwab Corp.	40,000	1.65%	11/3/2031	32,143	0.01%
Charles Schwab Corp.	30,000	2.30%	13/5/2031	25,189	0.01%
Charles Schwab Corp.	50,000	1.95%	1/12/2031	39,975	0.01%
Charles Schwab Corp.	35,000	2.90%	3/3/2032	29,925	0.01%
Charles Schwab Corp.^	50,000	5.85%	19/5/2034	50,954	0.01%
Charles Schwab Corp.^	75,000	6.14%	24/8/2034	78,110	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	29,000	4.91%	23/7/2025	28,753	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	35,000	6.15%	10/11/2026	35,327	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	165,000	3.75%	15/2/2028	153,441	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	85,000	2.25%	15/1/2029	72,708	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	45,000	5.05%	30/3/2029	43,275	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	70,000	6.10%	1/6/2029	70,257	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	60,000	2.80%	1/4/2031	49,062	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	75,000	2.30%	1/2/2032	57,971	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	25,000	4.40%	1/4/2033	22,084	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	70,000	6.65%	1/2/2034	70,720	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	70,000	6.55%	1/6/2034	70,125	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	65,000	6.38%	23/10/2035	63,364	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	70,000	5.38%	1/4/2038	61,115	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	95,000	3.50%	1/6/2041	63,858	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	125,000	3.50%	1/3/2042	83,458	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	190,000	6.48%	23/10/2045	173,785	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	140,000	5.38%	1/5/2047	111,914	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	115,000	5.75%	1/4/2048	96,400	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	65,000	5.13%	1/7/2049	50,014	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	120,000	4.80%	1/3/2050	88,204	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	85,000	3.70%	1/4/2051	51,888	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	100,000	3.90%	1/6/2052	62,675	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	90,000	5.25%	1/4/2053	70,712	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	10,000	6.83%	23/10/2055	9,473	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	77,000	3.85%	1/4/2061	45,141	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	45,000	4.40%	1/12/2061	29,375	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	50,000	3.95%	30/6/2062	29,624	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	40,000	5.50%	1/4/2063	31,084	0.01%
Choice Hotels International, Inc.	40,000	3.70%	15/1/2031	35,297	0.01%
Choice Hotels International, Inc.	25,000	5.85%	1/8/2034	24,623	0.01%
Chubb Corp.	45,000	6.00%	11/5/2037	47,999	0.01%
Chubb Corp.	45,000	6.50%	15/5/2038	50,177	0.01%
Chubb INA Holdings LLC	15,000	3.35%	3/5/2026	14,513	0.00%
Chubb INA Holdings LLC	100,000	0.88%	15/12/2029	93,655	0.02%
Chubb INA Holdings LLC	25,000	1.38%	15/9/2030	20,382	0.01%
Chubb INA Holdings LLC	100,000	1.40%	15/6/2031	93,125	0.02%
Chubb INA Holdings LLC	50,000	5.00%	15/3/2034	49,539	0.01%
Chubb INA Holdings LLC	45,000	6.70%	15/5/2036	50,573	0.01%
Chubb INA Holdings LLC	5,000	4.15%	13/3/2043	4,274	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Chubb INA Holdings LLC	80,000	4.35%	3/11/2045	69,088	0.02%
Chubb INA Holdings LLC	55,000	2.85%	15/12/2051	35,966	0.01%
Chubb INA Holdings LLC	50,000	3.05%	15/12/2061	31,786	0.01%
Church & Dwight Co., Inc.	5,000	2.30%	15/12/2031	4,154	0.00%
Church & Dwight Co., Inc.	25,000	5.60%	15/11/2032	25,931	0.01%
Church & Dwight Co., Inc.	45,000	3.95%	1/8/2047	35,394	0.01%
Church & Dwight Co., Inc.	15,000	5.00%	15/6/2052	13,927	0.00%
Cigna Group	49,000	4.50%	25/2/2026	48,304	0.01%
Cigna Group	46,000	1.25%	15/3/2026	42,960	0.01%
Cigna Group	25,000	3.05%	15/10/2027	23,461	0.01%
Cigna Group	205,000	4.38%	15/10/2028	199,051	0.05%
Cigna Group	150,000	5.00%	15/5/2029	149,349	0.04%
Cigna Group	22,000	2.40%	15/3/2030	19,037	0.00%
Cigna Group	20,000	2.38%	15/3/2031	16,779	0.00%
Cigna Group	50,000	5.13%	15/5/2031	49,630	0.01%
Cigna Group	25,000	5.40%	15/3/2033	25,087	0.01%
Cigna Group	75,000	5.25%	15/2/2034	73,919	0.02%
Cigna Group	105,000	4.80%	15/8/2038	96,455	0.03%
Cigna Group	25,000	3.20%	15/3/2040	18,493	0.00%
Cigna Group	60,000	4.80%	15/7/2046	52,787	0.01%
Cigna Group	100,000	3.88%	15/10/2047	75,339	0.02%
Cigna Group	120,000	4.90%	15/12/2048	105,220	0.03%
Cigna Group	90,000	3.40%	15/3/2050	61,292	0.02%
Cigna Group	70,000	3.40%	15/3/2051	47,496	0.01%
Cigna Group	75,000	5.60%	15/2/2054	71,844	0.02%
Cincinnati Financial Corp.	30,000	6.92%	15/5/2028	31,747	0.01%
Cincinnati Financial Corp.	10,000	6.13%	1/11/2034	10,403	0.00%
Cintas Corp. No 2	95,000	3.70%	1/4/2027	91,462	0.02%
Cintas Corp. No 2	35,000	4.00%	1/5/2032	32,832	0.01%
Cisco Systems, Inc.	50,000	4.90%	26/2/2026	49,938	0.01%
Cisco Systems, Inc.	50,000	2.95%	28/2/2026	48,329	0.01%
Cisco Systems, Inc.	125,000	2.50%	20/9/2026	118,810	0.03%
Cisco Systems, Inc.	100,000	4.80%	26/2/2027	99,722	0.03%
Cisco Systems, Inc.	130,000	4.85%	26/2/2029	129,959	0.03%
Cisco Systems, Inc.	130,000	4.95%	26/2/2031	129,910	0.03%
Cisco Systems, Inc.	155,000	5.05%	26/2/2034	154,851	0.04%
Cisco Systems, Inc.	75,000	5.90%	15/2/2039	79,685	0.02%
Cisco Systems, Inc.	75,000	5.50%	15/1/2040	76,176	0.02%
Cisco Systems, Inc.	100,000	5.30%	26/2/2054	98,050	0.03%
Cisco Systems, Inc.	50,000	5.35%	26/2/2064	48,631	0.01%
Citibank NA	250,000	5.44%	30/4/2026	250,887	0.07%
Citibank NA	250,000	5.49%	4/12/2026	251,235	0.07%
Citibank NA	125,000	5.80%	29/9/2028	128,394	0.03%
Citibank NA	250,000	5.57%	30/4/2034	254,143	0.07%
Citigroup, Inc.	55,000	5.50%	13/9/2025	54,939	0.01%
Citigroup, Inc.	15,000,000	2.40%	31/10/2025	94,793	0.03%
Citigroup, Inc.	96,000	3.70%	12/1/2026	93,510	0.02%
Citigroup, Inc.	95,000	4.60%	9/3/2026	93,489	0.02%
Citigroup, Inc.	70,000	3.40%	1/5/2026	67,595	0.02%
Citigroup, Inc.	61,000	5.15%	21/5/2026	77,516	0.02%
Citigroup, Inc.^	200,000	1.25%	6/7/2026	208,992	0.06%
Citigroup, Inc.^	200,000	1.50%	24/7/2026	209,241	0.06%
Citigroup, Inc.^	95,000	5.61%	29/9/2026	94,964	0.03%
Citigroup, Inc.	95,000	3.20%	21/10/2026	90,550	0.02%
Citigroup, Inc.^	110,000	1.12%	28/1/2027	102,630	0.03%
Citigroup, Inc.^	135,000	1.46%	9/6/2027	125,150	0.03%
Citigroup, Inc.	59,000,000	2.80%	25/6/2027	382,133	0.10%
Citigroup, Inc.	155,000	4.45%	29/9/2027	151,100	0.04%
Citigroup, Inc.^	200,000	0.50%	8/10/2027	199,845	0.05%
Citigroup, Inc.^	100,000	3.89%	10/1/2028	96,577	0.03%
Citigroup, Inc.^	100,000	3.07%	24/2/2028	94,384	0.02%
Citigroup, Inc.^	65,000	4.66%	24/5/2028	63,949	0.02%
Citigroup, Inc.^	95,000	3.67%	24/7/2028	90,547	0.02%
Citigroup, Inc.	90,000	4.13%	25/7/2028	86,333	0.02%
Citigroup, Inc.^	95,000	3.52%	27/10/2028	89,791	0.02%
Citigroup, Inc.	100,000	1.25%	10/4/2029	96,382	0.03%
Citigroup, Inc.^	210,000	4.08%	23/4/2029	201,258	0.05%
Citigroup, Inc.^	115,000	5.17%	13/2/2030	114,303	0.03%
Citigroup, Inc.^	230,000	3.98%	20/3/2030	217,002	0.06%
Citigroup, Inc.^	100,000	2.98%	5/11/2030	89,066	0.02%
Citigroup, Inc.^	145,000	2.67%	29/1/2031	126,140	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup, Inc.^	185,000	4.41%	31/3/2031	176,317	0.05%
Citigroup, Inc.^	200,000	2.57%	3/6/2031	171,587	0.05%
Citigroup, Inc.^	125,000	2.56%	1/5/2032	104,161	0.03%
Citigroup, Inc.	40,000	6.63%	15/6/2032	42,675	0.01%
Citigroup, Inc.^	65,000	2.52%	3/11/2032	53,464	0.01%
Citigroup, Inc.^	135,000	3.06%	25/1/2033	114,481	0.03%
Citigroup, Inc.	25,000	5.88%	22/2/2033	25,485	0.01%
Citigroup, Inc.^	130,000	3.79%	17/3/2033	115,878	0.03%
Citigroup, Inc.^	125,000	4.91%	24/5/2033	120,178	0.03%
Citigroup, Inc.^	100,000	4.11%	22/9/2033	108,778	0.03%
Citigroup, Inc.	40,000	6.00%	31/10/2033	41,083	0.01%
Citigroup, Inc.^	145,000	6.17%	25/5/2034	147,487	0.04%
Citigroup, Inc.^	142,000	5.83%	13/2/2035	140,753	0.04%
Citigroup, Inc.	35,000	6.13%	25/8/2036	35,800	0.01%
Citigroup, Inc.	50,000	6.80%	25/6/2038	71,385	0.02%
Citigroup, Inc.^	15,000	3.88%	24/1/2039	12,548	0.00%
Citigroup, Inc.	75,000	8.13%	15/7/2039	93,688	0.02%
Citigroup, Inc.^	45,000	5.32%	26/3/2041	43,371	0.01%
Citigroup, Inc.	50,000	5.88%	30/1/2042	51,298	0.01%
Citigroup, Inc.^	50,000	2.90%	3/11/2042	34,843	0.01%
Citigroup, Inc.	58,000	6.68%	13/9/2043	63,109	0.02%
Citigroup, Inc.	35,000	5.30%	6/5/2044	32,552	0.01%
Citigroup, Inc.	90,000	4.65%	30/7/2045	78,562	0.02%
Citigroup, Inc.	95,000	4.75%	18/5/2046	81,447	0.02%
Citigroup, Inc.^	75,000	4.28%	24/4/2048	62,281	0.02%
Citigroup, Inc.	115,000	4.65%	23/7/2048	100,253	0.03%
Citizens Bank NA^	50,000	4.58%	9/8/2028	48,269	0.01%
Citizens Financial Group, Inc.	50,000	4.30%	3/12/2025	48,898	0.01%
Citizens Financial Group, Inc.^	70,000	5.84%	23/1/2030	69,766	0.02%
Citizens Financial Group, Inc.	45,000	2.50%	6/2/2030	38,129	0.01%
Citizens Financial Group, Inc.	30,000	3.25%	30/4/2030	26,402	0.01%
Citizens Financial Group, Inc.	50,000	2.64%	30/9/2032	38,324	0.01%
Citizens Financial Group, Inc.^	15,000	5.64%	21/5/2037	13,921	0.00%
Cleveland Electric Illuminating Co.	15,000	5.95%	15/12/2036	15,146	0.00%
Clorox Co.	50,000	3.10%	1/10/2027	47,017	0.01%
Clorox Co.	15,000	3.90%	15/5/2028	14,414	0.00%
Clorox Co.	30,000	4.40%	1/5/2029	29,202	0.01%
Clorox Co.	5,000	1.80%	15/5/2030	4,171	0.00%
Clorox Co.	25,000	4.60%	1/5/2032	24,225	0.01%
CME Group, Inc.	35,000	3.75%	15/6/2028	33,701	0.01%
CME Group, Inc.	30,000	2.65%	15/3/2032	25,721	0.01%
CME Group, Inc.	45,000	5.30%	15/9/2043	44,965	0.01%
CME Group, Inc.	40,000	4.15%	15/6/2048	33,702	0.01%
CNA Financial Corp.	70,000	3.90%	1/5/2029	66,347	0.02%
CNA Financial Corp.	15,000	2.05%	15/8/2030	12,496	0.00%
CNA Financial Corp.	20,000	5.50%	15/6/2033	19,955	0.01%
CNA Financial Corp.	50,000	5.13%	15/2/2034	48,431	0.01%
CNH Industrial Capital Canada Ltd.	35,000	4.80%	25/3/2027	25,636	0.01%
CNH Industrial Capital LLC	45,000	4.55%	10/4/2028	44,002	0.01%
CNH Industrial Capital LLC	25,000	5.50%	12/1/2029	25,256	0.01%
CNH Industrial Capital LLC	35,000	5.10%	20/4/2029	34,870	0.01%
CNO Financial Group, Inc.	20,000	5.25%	30/5/2029	19,390	0.00%
CNO Financial Group, Inc.	35,000	6.45%	15/6/2034	34,980	0.01%
Coca-Cola Co.	55,000	3.38%	25/3/2027	53,115	0.01%
Coca-Cola Co.	115,000	1.45%	1/6/2027	105,093	0.03%
Coca-Cola Co.	25,000	1.50%	5/3/2028	22,355	0.01%
Coca-Cola Co.	60,000	1.00%	15/3/2028	52,655	0.01%
Coca-Cola Co.	100,000	0.13%	15/3/2029	92,900	0.02%
Coca-Cola Co.	25,000	2.13%	6/9/2029	22,011	0.01%
Coca-Cola Co.	70,000	3.45%	25/3/2030	65,456	0.02%
Coca-Cola Co.	25,000	1.65%	1/6/2030	20,960	0.01%
Coca-Cola Co.	45,000	2.00%	5/3/2031	37,695	0.01%
Coca-Cola Co.	70,000	1.38%	15/3/2031	56,205	0.01%
Coca-Cola Co.	45,000	2.25%	5/1/2032	37,907	0.01%
Coca-Cola Co.	50,000	5.00%	13/5/2034	50,164	0.01%
Coca-Cola Co. ¹	225,000	0.95%	6/5/2036	182,227	0.05%
Coca-Cola Co.	70,000	2.50%	1/6/2040	49,106	0.01%
Coca-Cola Co.	100,000	1.00%	9/3/2041	72,900	0.02%
Coca-Cola Co.	30,000	2.88%	5/5/2041	22,038	0.01%
Coca-Cola Co.	10,000	4.20%	25/3/2050	8,554	0.00%
Coca-Cola Co.	50,000	2.60%	1/6/2050	31,071	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Coca-Cola Co.	80,000	3.00%	5/3/2051	53,989	0.01%
Coca-Cola Co.	70,000	2.50%	15/3/2051	42,448	0.01%
Coca-Cola Co.	75,000	5.30%	13/5/2054	74,495	0.02%
Coca-Cola Co.	100,000	2.75%	1/6/2060	60,559	0.02%
Coca-Cola Consolidated, Inc.	35,000	5.25%	1/6/2029	35,146	0.01%
Coca-Cola Consolidated, Inc.	20,000	5.45%	1/6/2034	20,178	0.01%
Colgate-Palmolive Co.	30,000	3.10%	15/8/2025	29,338	0.01%
Colgate-Palmolive Co.	50,000	4.80%	2/3/2026	49,882	0.01%
Colgate-Palmolive Co.	35,000	3.10%	15/8/2027	33,330	0.01%
Colgate-Palmolive Co.	25,000	3.25%	15/8/2032	22,342	0.01%
Colgate-Palmolive Co.	100,000	0.88%	12/11/2039	73,302	0.02%
Colgate-Palmolive Co.	45,000	4.00%	15/8/2045	37,653	0.01%
Colgate-Palmolive Co.	40,000	3.70%	1/8/2047	31,659	0.01%
Comcast Corp.	90,000	3.38%	15/8/2025	88,170	0.02%
Comcast Corp.	165,000	3.95%	15/10/2025	162,399	0.04%
Comcast Corp.	60,000	3.15%	1/3/2026	58,008	0.02%
Comcast Corp. ¹	200,000	0.00%	14/9/2026	198,835	0.05%
Comcast Corp.	45,000	2.35%	15/1/2027	42,141	0.01%
Comcast Corp.	35,000	3.30%	1/2/2027	33,547	0.01%
Comcast Corp.	35,000	3.30%	1/4/2027	33,472	0.01%
Comcast Corp.	70,000	5.35%	15/11/2027	70,771	0.02%
Comcast Corp.	60,000	3.15%	15/2/2028	56,368	0.01%
Comcast Corp.	100,000	3.55%	1/5/2028	94,970	0.03%
Comcast Corp.	220,000	4.15%	15/10/2028	213,042	0.06%
Comcast Corp.	65,000	4.55%	15/1/2029	63,990	0.02%
Comcast Corp.	55,000	5.10%	1/6/2029	55,348	0.01%
Comcast Corp.	100,000	0.25%	14/9/2029	90,890	0.02%
Comcast Corp.	45,000	2.65%	1/2/2030	39,837	0.01%
Comcast Corp.	120,000	3.40%	1/4/2030	110,315	0.03%
Comcast Corp.	45,000	4.25%	15/10/2030	43,150	0.01%
Comcast Corp.	80,000	1.95%	15/1/2031	66,025	0.02%
Comcast Corp.	60,000	1.50%	15/2/2031	48,176	0.01%
Comcast Corp.	45,000	5.50%	15/11/2032	46,026	0.01%
Comcast Corp.	120,000	4.25%	15/1/2033	112,157	0.03%
Comcast Corp.	25,000	4.65%	15/2/2033	24,129	0.01%
Comcast Corp.	60,000	7.05%	15/3/2033	67,027	0.02%
Comcast Corp.	75,000	4.80%	15/5/2033	72,906	0.02%
Comcast Corp.	55,000	5.30%	1/6/2034	55,112	0.01%
Comcast Corp.	65,000	4.20%	15/8/2034	59,585	0.02%
Comcast Corp.	60,000	5.65%	15/6/2035	61,578	0.02%
Comcast Corp.	45,000	4.40%	15/8/2035	41,638	0.01%
Comcast Corp.	45,000	6.50%	15/11/2035	49,144	0.01%
Comcast Corp.	100,000	1.88%	20/2/2036	90,622	0.02%
Comcast Corp.	80,000	3.20%	15/7/2036	64,641	0.02%
Comcast Corp.	25,000	6.45%	15/3/2037	27,054	0.01%
Comcast Corp.	80,000	3.90%	1/3/2038	67,720	0.02%
Comcast Corp.	55,000	4.60%	15/10/2038	50,060	0.01%
Comcast Corp.	75,000	3.25%	1/11/2039	57,709	0.02%
Comcast Corp.	91,000	3.75%	1/4/2040	73,949	0.02%
Comcast Corp.	25,000	4.65%	15/7/2042	22,386	0.01%
Comcast Corp.	25,000	4.60%	15/8/2045	21,738	0.01%
Comcast Corp.	60,000	3.40%	15/7/2046	43,335	0.01%
Comcast Corp.	40,000	4.00%	15/8/2047	31,415	0.01%
Comcast Corp.	105,000	3.97%	1/11/2047	81,847	0.02%
Comcast Corp.	55,000	4.00%	1/3/2048	43,206	0.01%
Comcast Corp.	110,000	4.70%	15/10/2048	97,386	0.03%
Comcast Corp.	70,000	4.00%	1/11/2049	54,558	0.01%
Comcast Corp.	60,000	3.45%	1/2/2050	42,380	0.01%
Comcast Corp.	85,000	2.80%	15/1/2051	52,391	0.01%
Comcast Corp.	220,000	2.89%	1/11/2051	137,361	0.04%
Comcast Corp.	70,000	2.45%	15/8/2052	39,411	0.01%
Comcast Corp.	45,000	4.05%	1/11/2052	34,872	0.01%
Comcast Corp.	80,000	5.35%	15/5/2053	76,648	0.02%
Comcast Corp.	75,000	5.65%	1/6/2054	74,891	0.02%
Comcast Corp.	270,000	2.94%	1/11/2056	162,893	0.04%
Comcast Corp.	45,000	4.95%	15/10/2058	40,188	0.01%
Comcast Corp.	70,000	2.65%	15/8/2062	38,119	0.01%
Comcast Corp.	190,000	2.99%	1/11/2063	111,461	0.03%
Comcast Corp.	65,000	5.50%	15/5/2064	62,545	0.02%
Comerica Bank	30,000	4.00%	27/7/2025	29,340	0.01%
Comerica Bank ²	10,000	5.33%	25/8/2033	8,998	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Comerica, Inc.^	85,000	5.98%	30/1/2030	83,769	0.02%
Commonwealth Edison Co.	30,000	2.55%	15/6/2026	28,572	0.01%
Commonwealth Edison Co.	15,000	2.95%	15/8/2027	14,070	0.00%
Commonwealth Edison Co.	15,000	3.70%	15/8/2028	14,254	0.00%
Commonwealth Edison Co.	10,000	2.20%	1/3/2030	8,556	0.00%
Commonwealth Edison Co.	15,000	3.15%	15/3/2032	13,097	0.00%
Commonwealth Edison Co.	15,000	4.90%	1/2/2033	14,643	0.00%
Commonwealth Edison Co.	5,000	6.45%	15/1/2038	5,410	0.00%
Commonwealth Edison Co.	30,000	3.80%	1/10/2042	23,604	0.01%
Commonwealth Edison Co.	15,000	4.60%	15/8/2043	13,093	0.00%
Commonwealth Edison Co.	10,000	3.70%	1/3/2045	7,605	0.00%
Commonwealth Edison Co.	30,000	4.35%	15/11/2045	25,156	0.01%
Commonwealth Edison Co.	20,000	3.65%	15/6/2046	14,849	0.00%
Commonwealth Edison Co.	25,000	3.75%	15/8/2047	18,806	0.00%
Commonwealth Edison Co.	40,000	4.00%	1/3/2048	31,095	0.01%
Commonwealth Edison Co.	15,000	4.00%	1/3/2049	11,602	0.00%
Commonwealth Edison Co.	90,000	3.20%	15/11/2049	59,887	0.02%
Commonwealth Edison Co.	20,000	3.00%	1/3/2050	12,799	0.00%
Commonwealth Edison Co.	20,000	3.13%	15/3/2051	13,041	0.00%
Commonwealth Edison Co.	40,000	2.75%	1/9/2051	23,865	0.01%
Commonwealth Edison Co.	20,000	3.85%	15/3/2052	14,806	0.00%
Commonwealth Edison Co.	25,000	5.30%	1/2/2053	23,627	0.01%
Commonwealth Edison Co.	25,000	5.65%	1/6/2054	24,875	0.01%
Conagra Brands, Inc.	15,000	4.60%	1/11/2025	14,820	0.00%
Conagra Brands, Inc.	25,000	5.30%	1/10/2026	24,973	0.01%
Conagra Brands, Inc.	100,000	1.38%	1/11/2027	88,088	0.02%
Conagra Brands, Inc.	20,000	7.00%	1/10/2028	21,266	0.01%
Conagra Brands, Inc.	90,000	4.85%	1/11/2028	88,470	0.02%
Conagra Brands, Inc.	30,000	8.25%	15/9/2030	34,445	0.01%
Conagra Brands, Inc.	50,000	5.30%	1/11/2038	47,067	0.01%
Conagra Brands, Inc.	30,000	5.40%	1/11/2048	27,618	0.01%
Concentrix Corp.	25,000	6.60%	2/8/2028	25,307	0.01%
Concentrix Corp.	30,000	6.85%	2/8/2033	29,700	0.01%
Conopco, Inc.	20,000	7.25%	15/12/2026	21,053	0.01%
COPT Defense Properties LP	35,000	2.75%	15/4/2031	28,944	0.01%
Corebridge Financial, Inc.	185,000	3.65%	5/4/2027	177,111	0.05%
Corebridge Financial, Inc.	115,000	3.85%	5/4/2029	107,796	0.03%
Corebridge Financial, Inc.	30,000	3.90%	5/4/2032	26,869	0.01%
Corebridge Financial, Inc.	50,000	6.05%	15/9/2033	51,185	0.01%
Corebridge Financial, Inc.	50,000	4.35%	5/4/2042	41,251	0.01%
Corebridge Financial, Inc.	70,000	4.40%	5/4/2052	55,108	0.01%
Corebridge Financial, Inc.^	40,000	6.88%	15/12/2052	40,355	0.01%
Corning, Inc.	50,000	4.70%	15/3/2037	46,208	0.01%
Corning, Inc.	20,000	5.75%	15/8/2040	19,834	0.01%
Corning, Inc.	30,000	4.75%	15/3/2042	26,777	0.01%
Corning, Inc.	40,000	3.90%	15/11/2049	29,987	0.01%
Corning, Inc.	35,000	4.38%	15/11/2057	27,440	0.01%
Corning, Inc.	15,000	5.85%	15/11/2068	14,681	0.00%
Corning, Inc.	40,000	5.45%	15/11/2079	36,798	0.01%
Crown Castle, Inc.	80,000	1.35%	15/7/2025	76,544	0.02%
Crown Castle, Inc.	20,000	3.70%	15/6/2026	19,330	0.00%
Crown Castle, Inc.	85,000	1.05%	15/7/2026	77,795	0.02%
Crown Castle, Inc.	50,000	2.90%	15/3/2027	46,933	0.01%
Crown Castle, Inc.	35,000	3.65%	1/9/2027	33,274	0.01%
Crown Castle, Inc.	35,000	5.00%	11/1/2028	34,572	0.01%
Crown Castle, Inc.	60,000	3.80%	15/2/2028	56,852	0.01%
Crown Castle, Inc.	20,000	4.80%	1/9/2028	19,583	0.01%
Crown Castle, Inc.	10,000	4.30%	15/2/2029	9,546	0.00%
Crown Castle, Inc.	25,000	3.10%	15/11/2029	22,328	0.01%
Crown Castle, Inc.	70,000	2.25%	15/1/2031	57,553	0.02%
Crown Castle, Inc.	60,000	2.10%	1/4/2031	48,585	0.01%
Crown Castle, Inc.	30,000	2.50%	15/7/2031	24,763	0.01%
Crown Castle, Inc.	25,000	5.10%	1/5/2033	24,102	0.01%
Crown Castle, Inc.	50,000	5.80%	1/3/2034	50,498	0.01%
Crown Castle, Inc.	55,000	2.90%	1/4/2041	38,038	0.01%
Crown Castle, Inc.	25,000	4.75%	15/5/2047	21,272	0.01%
Crown Castle, Inc.	25,000	4.00%	15/11/2049	18,986	0.00%
Crown Castle, Inc.	25,000	4.15%	1/7/2050	19,450	0.00%
Crown Castle, Inc.	45,000	3.25%	15/1/2051	29,789	0.01%
CubeSmart LP	55,000	2.25%	15/12/2028	48,448	0.01%
CubeSmart LP	15,000	2.00%	15/2/2031	12,130	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CubeSmart LP	30,000	2.50%	15/2/2032	24,529	0.01%
CVS Health Corp.	255,000	3.88%	20/7/2025	250,401	0.07%
CVS Health Corp.	175,000	5.00%	20/2/2026	173,675	0.05%
CVS Health Corp.	50,000	2.88%	1/6/2026	47,629	0.01%
CVS Health Corp.	25,000	3.63%	1/4/2027	23,981	0.01%
CVS Health Corp.	70,000	6.25%	1/6/2027	71,855	0.02%
CVS Health Corp.	115,000	1.30%	21/8/2027	101,871	0.03%
CVS Health Corp.	320,000	4.30%	25/3/2028	308,945	0.08%
CVS Health Corp.	25,000	5.00%	30/1/2029	24,744	0.01%
CVS Health Corp.	50,000	5.40%	1/6/2029	50,055	0.01%
CVS Health Corp.	65,000	3.25%	15/8/2029	58,989	0.02%
CVS Health Corp.	25,000	5.13%	21/2/2030	24,719	0.01%
CVS Health Corp.	85,000	3.75%	1/4/2030	78,221	0.02%
CVS Health Corp.	70,000	1.75%	21/8/2030	56,890	0.01%
CVS Health Corp.	35,000	1.88%	28/2/2031	28,059	0.01%
CVS Health Corp.	50,000	5.55%	1/6/2031	50,031	0.01%
CVS Health Corp.	75,000	2.13%	15/9/2031	60,170	0.02%
CVS Health Corp.	85,000	5.25%	21/2/2033	82,983	0.02%
CVS Health Corp.	35,000	5.30%	1/6/2033	34,174	0.01%
CVS Health Corp.	60,000	5.70%	1/6/2034	59,830	0.02%
CVS Health Corp.	70,000	4.88%	20/7/2035	65,352	0.02%
CVS Health Corp.	285,000	4.78%	25/3/2038	254,464	0.07%
CVS Health Corp.	70,000	4.13%	1/4/2040	56,494	0.01%
CVS Health Corp.	55,000	2.70%	21/8/2040	36,524	0.01%
CVS Health Corp.	35,000	5.30%	5/12/2043	31,727	0.01%
CVS Health Corp.	35,000	6.00%	1/6/2044	34,314	0.01%
CVS Health Corp.	220,000	5.13%	20/7/2045	193,452	0.05%
CVS Health Corp.	390,000	5.05%	25/3/2048	336,088	0.09%
CVS Health Corp.	45,000	4.25%	1/4/2050	34,210	0.01%
CVS Health Corp.	75,000	5.63%	21/2/2053	69,605	0.02%
CVS Health Corp.	45,000	5.88%	1/6/2053	43,100	0.01%
CVS Health Corp.	50,000	6.05%	1/6/2054	49,003	0.01%
CVS Health Corp.	40,000	6.00%	1/6/2063	38,284	0.01%
Danaher Corp.	35,000	4.38%	15/9/2045	30,514	0.01%
Danaher Corp.	30,000	2.60%	1/10/2050	18,311	0.00%
Danaher Corp.	50,000	2.80%	10/12/2051	31,543	0.01%
Deere & Co.	60,000	5.38%	16/10/2029	61,493	0.02%
Deere & Co.	75,000	7.13%	3/3/2031	84,586	0.02%
Deere & Co.	90,000	3.90%	9/6/2042	75,121	0.02%
Deere & Co.	10,000	2.88%	7/9/2049	6,702	0.00%
Deere & Co.	75,000	3.75%	15/4/2050	58,823	0.02%
Dell International LLC/EMC Corp.	45,000	5.85%	15/7/2025	45,078	0.01%
Dell International LLC/EMC Corp.	55,000	6.02%	15/6/2026	55,579	0.01%
Dell International LLC/EMC Corp.	90,000	4.90%	1/10/2026	89,120	0.02%
Dell International LLC/EMC Corp.	55,000	6.10%	15/7/2027	56,420	0.01%
Dell International LLC/EMC Corp.	90,000	5.25%	1/2/2028	90,595	0.02%
Dell International LLC/EMC Corp.	80,000	5.30%	1/10/2029	80,439	0.02%
Dell International LLC/EMC Corp.	40,000	6.20%	15/7/2030	41,971	0.01%
Dell International LLC/EMC Corp.	55,000	5.75%	1/2/2033	56,541	0.01%
Dell International LLC/EMC Corp.	25,000	5.40%	15/4/2034	24,739	0.01%
Dell International LLC/EMC Corp.	55,000	8.10%	15/7/2036	65,528	0.02%
Dell International LLC/EMC Corp.	45,000	3.38%	15/12/2041	32,931	0.01%
Dell International LLC/EMC Corp.	32,000	8.35%	15/7/2046	40,497	0.01%
Dell International LLC/EMC Corp.	50,000	3.45%	15/12/2051	33,860	0.01%
DENTSPLY SIRONA, Inc.	40,000	3.25%	1/6/2030	34,907	0.01%
DH Europe Finance II Sarl	100,000	0.20%	18/3/2026	101,305	0.03%
DH Europe Finance II Sarl	5,000	2.60%	15/11/2029	4,459	0.00%
DH Europe Finance II Sarl	100,000	0.75%	18/9/2031	88,753	0.02%
DH Europe Finance II Sarl	100,000	1.35%	18/9/2039	77,403	0.02%
DH Europe Finance II Sarl	85,000	3.25%	15/11/2039	67,168	0.02%
DH Europe Finance II Sarl	30,000	3.40%	15/11/2049	21,574	0.01%
DH Europe Finance Sarl	400,000	1.20%	30/6/2027	402,327	0.11%
Digital Dutch Finco BV	100,000	1.50%	15/3/2030	93,700	0.02%
Digital Realty Trust LP	90,000	5.55%	15/1/2028	90,806	0.02%
Digital Realty Trust LP	35,000	4.45%	15/7/2028	33,923	0.01%
Digital Realty Trust LP	50,000	3.60%	1/7/2029	46,352	0.01%
Digital Stout Holding LLC	100,000	3.30%	19/7/2029	114,056	0.03%
Discover Bank	90,000	3.45%	27/7/2026	85,960	0.02%
Discover Bank	20,000	4.65%	13/9/2028	19,177	0.00%
Discover Bank	20,000	2.70%	6/2/2030	17,173	0.00%
Discover Financial Services	90,000	4.10%	9/2/2027	86,507	0.02%

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Discover Financial Services	40,000	6.70%	29/11/2032	41,696	0.01%
Discover Financial Services^	30,000	7.96%	2/11/2034	33,737	0.01%
Discovery Communications LLC	200,000	4.90%	11/3/2026	197,097	0.05%
Discovery Communications LLC	100,000	1.90%	19/3/2027	101,834	0.03%
Discovery Communications LLC	135,000	3.95%	20/3/2028	126,208	0.03%
Discovery Communications LLC	25,000	4.13%	15/5/2029	23,082	0.01%
Discovery Communications LLC	35,000	3.63%	15/5/2030	30,797	0.01%
Discovery Communications LLC	20,000	6.35%	1/6/2040	19,088	0.00%
DOC DR LLC	25,000	3.95%	15/1/2028	23,896	0.01%
DOC DR LLC	25,000	2.63%	1/11/2031	20,653	0.01%
Dollar General Corp.	35,000	4.13%	1/5/2028	33,695	0.01%
Dollar General Corp.	25,000	5.20%	5/7/2028	24,940	0.01%
Dollar General Corp.	30,000	5.00%	1/11/2032	29,239	0.01%
Dollar General Corp.	50,000	5.45%	5/7/2033	49,718	0.01%
Dollar General Corp.	25,000	4.13%	3/4/2050	18,965	0.00%
Dollar General Corp.	25,000	5.50%	1/11/2052	23,448	0.01%
Dollar Tree, Inc.	65,000	4.20%	15/5/2028	62,411	0.02%
Dollar Tree, Inc.	35,000	2.65%	1/12/2031	29,080	0.01%
Dollar Tree, Inc.	20,000	3.38%	1/12/2051	13,018	0.00%
Dover Corp.	100,000	0.75%	4/11/2027	97,886	0.03%
Dover Corp.	10,000	2.95%	4/11/2029	9,036	0.00%
Dover Corp.	15,000	5.38%	15/10/2035	15,127	0.00%
Dover Corp.	25,000	5.38%	1/3/2041	24,396	0.01%
DR Horton, Inc.	10,000	1.30%	15/10/2026	9,146	0.00%
DR Horton, Inc.	25,000	1.40%	15/10/2027	22,239	0.01%
DuPont de Nemours, Inc.	55,000	4.49%	15/11/2025	54,261	0.01%
DuPont de Nemours, Inc.	85,000	4.73%	15/11/2028	84,655	0.02%
DuPont de Nemours, Inc.	39,000	5.32%	15/11/2038	40,085	0.01%
DuPont de Nemours, Inc.	85,000	5.42%	15/11/2048	88,052	0.02%
DXC Technology Co.	200,000	1.75%	15/1/2026	208,214	0.06%
DXC Technology Co.	50,000	1.80%	15/9/2026	45,903	0.01%
DXC Technology Co.	50,000	2.38%	15/9/2028	43,591	0.01%
Eagle Materials, Inc.	40,000	2.50%	1/7/2031	33,805	0.01%
eBay, Inc.	35,000	5.90%	22/11/2025	35,184	0.01%
eBay, Inc.	25,000	1.40%	10/5/2026	23,257	0.01%
eBay, Inc.	75,000	3.60%	5/6/2027	71,980	0.02%
eBay, Inc.	50,000	5.95%	22/11/2027	51,474	0.01%
eBay, Inc.	5,000	2.70%	11/3/2030	4,406	0.00%
eBay, Inc.	40,000	2.60%	10/5/2031	33,946	0.01%
eBay, Inc.	45,000	6.30%	22/11/2032	47,761	0.01%
eBay, Inc.	45,000	4.00%	15/7/2042	35,993	0.01%
eBay, Inc.	35,000	3.65%	10/5/2051	24,940	0.01%
Edwards Lifesciences Corp.	40,000	4.30%	15/6/2028	38,652	0.01%
EIDP, Inc.	55,000	1.70%	15/7/2025	52,928	0.01%
EIDP, Inc.	25,000	4.50%	15/5/2026	24,659	0.01%
EIDP, Inc.	25,000	4.80%	15/5/2033	24,110	0.01%
Electronic Arts, Inc.	25,000	1.85%	15/2/2031	20,416	0.01%
Electronic Arts, Inc.	55,000	2.95%	15/2/2051	35,506	0.01%
Elevance Health, Inc.	15,000	5.35%	15/10/2025	14,985	0.00%
Elevance Health, Inc.	75,000	4.90%	8/2/2026	74,405	0.02%
Elevance Health, Inc.	55,000	1.50%	15/3/2026	51,626	0.01%
Elevance Health, Inc.	70,000	3.65%	1/12/2027	66,897	0.02%
Elevance Health, Inc.	35,000	4.10%	1/3/2028	33,847	0.01%
Elevance Health, Inc.	40,000	5.15%	15/6/2029	40,108	0.01%
Elevance Health, Inc.	30,000	2.88%	15/9/2029	26,985	0.01%
Elevance Health, Inc.	60,000	2.25%	15/5/2030	51,398	0.01%
Elevance Health, Inc.	65,000	2.55%	15/3/2031	55,382	0.01%
Elevance Health, Inc.	25,000	4.10%	15/5/2032	23,194	0.01%
Elevance Health, Inc.	25,000	5.50%	15/10/2032	25,411	0.01%
Elevance Health, Inc.	75,000	4.75%	15/2/2033	72,396	0.02%
Elevance Health, Inc.	50,000	5.38%	15/6/2034	50,231	0.01%
Elevance Health, Inc.	30,000	5.85%	15/1/2036	30,937	0.01%
Elevance Health, Inc.	30,000	6.38%	15/6/2037	32,041	0.01%
Elevance Health, Inc.	35,000	4.63%	15/5/2042	30,807	0.01%
Elevance Health, Inc.	35,000	4.65%	15/1/2043	30,884	0.01%
Elevance Health, Inc.	30,000	5.10%	15/1/2044	27,817	0.01%
Elevance Health, Inc.	35,000	4.65%	15/8/2044	30,530	0.01%
Elevance Health, Inc.	60,000	4.38%	1/12/2047	49,802	0.01%
Elevance Health, Inc.	25,000	4.55%	1/3/2048	21,192	0.01%
Elevance Health, Inc.	40,000	3.70%	15/9/2049	29,531	0.01%
Elevance Health, Inc.	25,000	3.13%	15/5/2050	16,756	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Elevance Health, Inc.	110,000	3.60%	15/3/2051	79,025	0.02%
Elevance Health, Inc.	10,000	4.55%	15/5/2052	8,392	0.00%
Elevance Health, Inc.	55,000	6.10%	15/10/2052	57,708	0.02%
Elevance Health, Inc.	35,000	5.13%	15/2/2053	32,201	0.01%
Elevance Health, Inc.	55,000	5.65%	15/6/2054	54,379	0.01%
Eli Lilly & Co.	300,000	1.63%	2/6/2026	311,192	0.08%
Eli Lilly & Co. ¹	115,000	5.50%	15/3/2027	117,005	0.03%
Eli Lilly & Co.	50,000	4.50%	9/2/2029	49,566	0.01%
Eli Lilly & Co.	90,000	3.38%	15/3/2029	85,037	0.02%
Eli Lilly & Co.	30,000	4.70%	27/2/2033	29,477	0.01%
Eli Lilly & Co.	75,000	4.70%	9/2/2034	73,533	0.02%
Eli Lilly & Co.	10,000	5.55%	15/3/2037	10,385	0.00%
Eli Lilly & Co.	40,000	3.95%	15/3/2049	32,623	0.01%
Eli Lilly & Co.	50,000	2.25%	15/5/2050	29,170	0.01%
Eli Lilly & Co. ¹	100,000	4.88%	27/2/2053	93,637	0.02%
Eli Lilly & Co.	75,000	5.00%	9/2/2054	71,637	0.02%
Eli Lilly & Co.	15,000	4.15%	15/3/2059	12,227	0.00%
Eli Lilly & Co.	50,000	2.50%	15/9/2060	28,032	0.01%
Eli Lilly & Co.	100,000	1.38%	14/9/2061	58,096	0.02%
Eli Lilly & Co.	75,000	4.95%	27/2/2063	69,629	0.02%
Eli Lilly & Co.	75,000	5.10%	9/2/2064	71,462	0.02%
Enact Holdings, Inc.	35,000	6.25%	28/5/2029	35,023	0.01%
Enstar Finance LLC [^]	20,000	5.50%	15/1/2042	19,313	0.00%
Enstar Group Ltd.	35,000	3.10%	1/9/2031	28,911	0.01%
EPR Properties	30,000	4.50%	1/6/2027	28,712	0.01%
EPR Properties	5,000	4.95%	15/4/2028	4,787	0.00%
EPR Properties	45,000	3.75%	15/8/2029	40,120	0.01%
EPR Properties	25,000	3.60%	15/11/2031	20,850	0.01%
Equifax, Inc.	25,000	2.60%	1/12/2024	24,674	0.01%
Equifax, Inc.	25,000	5.10%	1/6/2028	24,895	0.01%
Equifax, Inc.	135,000	2.35%	15/9/2031	110,784	0.03%
Equinix, Inc.	25,000	1.00%	15/9/2025	23,666	0.01%
Equinix, Inc.	10,000	1.45%	15/5/2026	9,284	0.00%
Equinix, Inc.	35,000	1.80%	15/7/2027	31,621	0.01%
Equinix, Inc.	125,000	1.55%	15/3/2028	109,302	0.03%
Equinix, Inc.	35,000	2.00%	15/5/2028	30,983	0.01%
Equinix, Inc.	150,000	2.50%	15/5/2031	125,581	0.03%
Equinix, Inc.	40,000	3.90%	15/4/2032	36,384	0.01%
Equinix, Inc.	100,000	1.00%	15/3/2033	85,056	0.02%
Equinix, Inc.	20,000	3.00%	15/7/2050	12,666	0.00%
Equinix, Inc.	5,000	2.95%	15/9/2051	3,087	0.00%
Equinix, Inc.	30,000	3.40%	15/2/2052	20,534	0.01%
Equitable Holdings, Inc.	160,000	4.35%	20/4/2028	154,885	0.04%
Equitable Holdings, Inc.	25,000	5.59%	11/1/2033	25,326	0.01%
Equitable Holdings, Inc.	38,000	5.00%	20/4/2048	34,077	0.01%
ERP Operating LP	25,000	2.85%	1/11/2026	23,718	0.01%
ERP Operating LP	55,000	3.25%	1/8/2027	52,060	0.01%
ERP Operating LP	50,000	3.50%	1/3/2028	47,387	0.01%
ERP Operating LP	50,000	3.00%	1/7/2029	45,425	0.01%
ERP Operating LP	55,000	4.50%	1/7/2044	46,581	0.01%
ERP Operating LP	20,000	4.00%	1/8/2047	15,371	0.00%
Essex Portfolio LP	5,000	3.38%	15/4/2026	4,823	0.00%
Essex Portfolio LP	35,000	1.70%	1/3/2028	30,717	0.01%
Essex Portfolio LP	25,000	4.00%	1/3/2029	23,621	0.01%
Essex Portfolio LP	5,000	3.00%	15/1/2030	4,432	0.00%
Essex Portfolio LP	60,000	1.65%	15/1/2031	47,577	0.01%
Essex Portfolio LP	30,000	2.55%	15/6/2031	24,980	0.01%
Essex Portfolio LP	20,000	5.50%	1/4/2034	19,827	0.01%
Essex Portfolio LP	5,000	4.50%	15/3/2048	4,121	0.00%
Essex Portfolio LP	5,000	2.65%	1/9/2050	2,843	0.00%
Estee Lauder Cos, Inc.	55,000	4.38%	15/5/2028	53,879	0.01%
Estee Lauder Cos, Inc.	10,000	2.38%	1/12/2029	8,772	0.00%
Estee Lauder Cos, Inc.	30,000	2.60%	15/4/2030	26,307	0.01%
Estee Lauder Cos, Inc.	15,000	1.95%	15/3/2031	12,327	0.00%
Estee Lauder Cos, Inc.	30,000	4.65%	15/5/2033	28,967	0.01%
Estee Lauder Cos, Inc.	25,000	5.00%	14/2/2034	24,532	0.01%
Estee Lauder Cos, Inc.	40,000	6.00%	15/5/2037	42,457	0.01%
Estee Lauder Cos, Inc.	25,000	4.38%	15/6/2045	21,212	0.01%
Estee Lauder Cos, Inc.	10,000	3.13%	1/12/2049	6,679	0.00%
Estee Lauder Cos, Inc.	25,000	5.15%	15/5/2053	23,420	0.01%
Everest Reinsurance Holdings, Inc.	25,000	4.87%	1/6/2044	21,928	0.01%

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Everest Reinsurance Holdings, Inc.	40,000	3.50%	15/10/2050	26,914	0.01%
Everest Reinsurance Holdings, Inc.	40,000	3.13%	15/10/2052	24,717	0.01%
Expedia Group, Inc.	40,000	5.00%	15/2/2026	39,689	0.01%
Expedia Group, Inc.	60,000	4.63%	1/8/2027	58,896	0.02%
Expedia Group, Inc.	50,000	3.80%	15/2/2028	47,590	0.01%
Expedia Group, Inc.	55,000	3.25%	15/2/2030	49,593	0.01%
Expedia Group, Inc.	35,000	2.95%	15/3/2031	30,302	0.01%
Extra Space Storage LP	5,000	3.50%	1/7/2026	4,809	0.00%
Extra Space Storage LP	115,000	3.88%	15/12/2027	109,643	0.03%
Extra Space Storage LP	20,000	5.70%	1/4/2028	20,205	0.01%
Extra Space Storage LP	45,000	3.90%	1/4/2029	42,339	0.01%
Extra Space Storage LP	20,000	5.90%	15/1/2031	20,424	0.01%
Extra Space Storage LP	5,000	2.55%	1/6/2031	4,161	0.00%
Extra Space Storage LP	65,000	2.35%	15/3/2032	51,840	0.01%
Extra Space Storage LP	25,000	5.40%	1/2/2034	24,469	0.01%
F&G Annuities & Life, Inc.	25,000	7.40%	13/1/2028	25,808	0.01%
FactSet Research Systems, Inc.	20,000	2.90%	1/3/2027	18,705	0.00%
FactSet Research Systems, Inc.	5,000	3.45%	1/3/2032	4,358	0.00%
Federal Realty OP LP	35,000	3.25%	15/7/2027	33,013	0.01%
Federal Realty OP LP	15,000	5.38%	1/5/2028	15,003	0.00%
Federal Realty OP LP	50,000	3.50%	1/6/2030	45,340	0.01%
Federal Realty OP LP	20,000	4.50%	1/12/2044	16,182	0.00%
FedEx Corp.	20,000	3.40%	15/2/2028	18,929	0.00%
FedEx Corp.	15,000	4.20%	17/10/2028	14,582	0.00%
FedEx Corp.	40,000	3.10%	5/8/2029	36,614	0.01%
FedEx Corp.	60,000	2.40%	15/5/2031	50,835	0.01%
FedEx Corp.	100,000	0.95%	4/5/2033	84,489	0.02%
FedEx Corp.	60,000	4.90%	15/1/2034	58,559	0.02%
FedEx Corp.	40,000	3.25%	15/5/2041	29,305	0.01%
FedEx Corp.	70,000	3.88%	1/8/2042	54,649	0.01%
FedEx Corp.	10,000	4.10%	15/4/2043	8,028	0.00%
FedEx Corp.	25,000	5.10%	15/1/2044	22,836	0.01%
FedEx Corp.	45,000	4.10%	1/2/2045	35,374	0.01%
FedEx Corp.	25,000	4.75%	15/11/2045	21,516	0.01%
FedEx Corp.	100,000	4.55%	1/4/2046	83,372	0.02%
FedEx Corp.	45,000	4.40%	15/1/2047	36,642	0.01%
FedEx Corp.	25,000	4.05%	15/2/2048	19,442	0.00%
FedEx Corp.	55,000	4.95%	17/10/2048	48,659	0.01%
FedEx Corp.	30,000	5.25%	15/5/2050	27,977	0.01%
Fidelity National Financial, Inc.	30,000	4.50%	15/8/2028	29,078	0.01%
Fidelity National Financial, Inc.	25,000	3.40%	15/6/2030	22,186	0.01%
Fidelity National Financial, Inc.	25,000	2.45%	15/3/2031	20,393	0.01%
Fidelity National Financial, Inc.	25,000	3.20%	17/9/2051	15,379	0.00%
Fidelity National Information Services, Inc.	200,000	1.50%	21/5/2027	202,214	0.05%
Fidelity National Information Services, Inc.	30,000	1.65%	1/3/2028	26,434	0.01%
Fidelity National Information Services, Inc.	135,000	2.25%	1/3/2031	112,698	0.03%
Fidelity National Information Services, Inc.	60,000	5.10%	15/7/2032	59,234	0.02%
Fidelity National Information Services, Inc.	40,000	3.10%	1/3/2041	28,727	0.01%
Fifth Third Bancorp^	45,000	1.71%	1/11/2027	41,244	0.01%
Fifth Third Bancorp^	20,000	4.06%	25/4/2028	19,135	0.00%
Fifth Third Bancorp^	100,000	6.36%	27/10/2028	102,176	0.03%
Fifth Third Bancorp^	35,000	6.34%	27/7/2029	35,889	0.01%
Fifth Third Bancorp^	60,000	5.63%	29/1/2032	59,453	0.02%
Fifth Third Bancorp^	30,000	4.34%	25/4/2033	27,358	0.01%
Fifth Third Bancorp	60,000	8.25%	1/3/2038	70,929	0.02%
Fifth Third Bank NA	125,000	3.95%	28/7/2025	122,793	0.03%
Fifth Third Bank NA	15,000	3.85%	15/3/2026	14,555	0.00%
First American Financial Corp.	20,000	4.00%	15/5/2030	17,994	0.00%
First American Financial Corp.	20,000	2.40%	15/8/2031	15,954	0.00%
First Horizon Bank	10,000	5.75%	1/5/2030	9,528	0.00%
First-Citizens Bank & Trust Co.	45,000	6.13%	9/3/2028	45,850	0.01%
Fiserv, Inc.	215,000	3.20%	1/7/2026	206,374	0.05%
Fiserv, Inc.	25,000	5.45%	2/3/2028	25,225	0.01%
Fiserv, Inc.	25,000	5.38%	21/8/2028	25,173	0.01%
Fiserv, Inc.	75,000	4.20%	1/10/2028	72,092	0.02%
Fiserv, Inc.	145,000	3.50%	1/7/2029	134,091	0.04%
Fiserv, Inc.	110,000	2.65%	1/6/2030	95,689	0.03%
Fiserv, Inc.	200,000	1.63%	1/7/2030	189,987	0.05%
Fiserv, Inc.	25,000	5.35%	15/3/2031	25,001	0.01%
Fiserv, Inc.	100,000	3.00%	1/7/2031	109,546	0.03%
Fiserv, Inc.	35,000	5.60%	2/3/2033	35,301	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fiserv, Inc.	80,000	5.63%	21/8/2033	80,707	0.02%
Fiserv, Inc.	15,000	5.45%	15/3/2034	14,903	0.00%
Fiserv, Inc.	85,000	4.40%	1/7/2049	68,952	0.02%
Flex Ltd.	115,000	3.75%	1/2/2026	111,589	0.03%
Flex Ltd.	35,000	4.88%	15/6/2029	33,897	0.01%
Flex Ltd.	10,000	4.88%	12/5/2030	9,667	0.00%
Flowers Foods, Inc.	15,000	3.50%	1/10/2026	14,396	0.00%
Flowers Foods, Inc.	35,000	2.40%	15/3/2031	29,118	0.01%
FMC Corp.	90,000	5.15%	18/5/2026	89,399	0.02%
FMC Corp.	50,000	6.38%	18/5/2053	49,582	0.01%
FNB Corp.	30,000	5.15%	25/8/2025	29,502	0.01%
Ford Credit Canada Co.	30,000	5.67%	20/2/2030	22,348	0.01%
Ford Credit Canada Co.	25,000	5.58%	23/5/2031	18,386	0.00%
Ford Motor Co.	50,000	9.63%	22/4/2030	58,155	0.02%
Ford Motor Co.	75,000	7.45%	16/7/2031	80,605	0.02%
Ford Motor Co.	120,000	3.25%	12/2/2032	99,285	0.03%
Ford Motor Co.	80,000	6.10%	19/8/2032	79,902	0.02%
Ford Motor Co.	105,000	4.75%	15/1/2043	85,010	0.02%
Ford Motor Co.	60,000	5.29%	8/12/2046	52,453	0.01%
Ford Motor Credit Co. LLC	200,000	3.38%	13/11/2025	193,556	0.05%
Ford Motor Credit Co. LLC	150,000	2.33%	25/11/2025	157,146	0.04%
Ford Motor Credit Co. LLC	200,000	2.70%	10/8/2026	187,885	0.05%
Ford Motor Credit Co. LLC	250,000	5.85%	17/5/2027	250,231	0.07%
Ford Motor Credit Co. LLC	100,000	4.87%	3/8/2027	109,900	0.03%
Ford Motor Credit Co. LLC	200,000	7.35%	4/11/2027	208,514	0.06%
Ford Motor Credit Co. LLC	100,000	4.17%	21/11/2028	107,079	0.03%
Ford Motor Credit Co. LLC	100,000	5.13%	20/2/2029	111,292	0.03%
Ford Motor Credit Co. LLC	200,000	5.80%	8/3/2029	199,430	0.05%
Ford Motor Credit Co. LLC	200,000	5.11%	3/5/2029	193,344	0.05%
Ford Motor Credit Co. LLC	200,000	7.35%	6/3/2030	211,635	0.06%
Ford Motor Credit Co. LLC	40,000	6.05%	5/3/2031	40,028	0.01%
Ford Motor Credit Co. LLC	200,000	6.13%	8/3/2034	198,142	0.05%
Fortinet, Inc.	10,000	2.20%	15/3/2031	8,234	0.00%
Fortune Brands Innovations, Inc.	40,000	3.25%	15/9/2029	36,261	0.01%
Fortune Brands Innovations, Inc.	50,000	5.88%	1/6/2033	50,653	0.01%
Fortune Brands Innovations, Inc.	20,000	4.50%	25/3/2052	15,732	0.00%
Fox Corp.	95,000	4.71%	25/1/2029	93,301	0.02%
Fox Corp.	50,000	3.50%	8/4/2030	45,570	0.01%
Fox Corp.	65,000	6.50%	13/10/2033	68,116	0.02%
Fox Corp.	55,000	5.48%	25/1/2039	52,424	0.01%
Fox Corp.	70,000	5.58%	25/1/2049	64,235	0.02%
Franklin Resources, Inc.	35,000	1.60%	30/10/2030	28,303	0.01%
Franklin Resources, Inc.	15,000	2.95%	12/8/2051	9,327	0.00%
GATX Corp.	30,000	3.50%	15/3/2028	28,135	0.01%
GATX Corp.	25,000	4.70%	1/4/2029	24,449	0.01%
GATX Corp.	40,000	4.00%	30/6/2030	37,231	0.01%
GATX Corp.	45,000	3.50%	1/6/2032	39,110	0.01%
GATX Corp.	20,000	4.90%	15/3/2033	19,134	0.00%
GATX Corp.	15,000	5.45%	15/9/2033	14,796	0.00%
GATX Corp.	35,000	6.05%	15/3/2034	35,783	0.01%
GATX Corp.	20,000	6.90%	1/5/2034	21,770	0.01%
GATX Corp.	25,000	5.20%	15/3/2044	23,095	0.01%
GATX Corp.	25,000	3.10%	1/6/2051	15,802	0.00%
GATX Corp.	15,000	6.05%	5/6/2054	15,033	0.00%
GE HealthCare Technologies, Inc.	100,000	5.60%	15/11/2025	100,086	0.03%
GE HealthCare Technologies, Inc.	100,000	5.65%	15/11/2027	101,345	0.03%
GE HealthCare Technologies, Inc.	100,000	5.86%	15/3/2030	102,731	0.03%
GE HealthCare Technologies, Inc.	100,000	5.91%	22/11/2032	103,195	0.03%
General Mills, Inc.	25,000	4.70%	30/1/2027	24,692	0.01%
General Mills, Inc.	65,000	4.20%	17/4/2028	62,951	0.02%
General Mills, Inc.	95,000	5.50%	17/10/2028	96,323	0.03%
General Mills, Inc.	10,000	2.88%	15/4/2030	8,865	0.00%
General Mills, Inc.	95,000	2.25%	14/10/2031	78,057	0.02%
General Mills, Inc.	50,000	4.95%	29/3/2033	48,705	0.01%
General Mills, Inc.	10,000	5.40%	15/6/2040	9,793	0.00%
General Mills, Inc.	40,000	4.70%	17/4/2048	34,968	0.01%
General Motors Co.	90,000	6.13%	1/10/2025	90,458	0.02%
General Motors Co.	25,000	6.80%	1/10/2027	25,955	0.01%
General Motors Co.	150,000	5.00%	1/10/2028	148,598	0.04%
General Motors Co.	30,000	5.40%	15/10/2029	29,842	0.01%
General Motors Co.	50,000	5.60%	15/10/2032	50,010	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
General Motors Co.	35,000	5.00%	1/4/2035	32,741	0.01%
General Motors Co.	60,000	6.60%	1/4/2036	62,864	0.02%
General Motors Co.	60,000	5.15%	1/4/2038	55,173	0.01%
General Motors Co.	75,000	6.25%	2/10/2043	74,698	0.02%
General Motors Co.	100,000	5.20%	1/4/2045	87,745	0.02%
General Motors Co.	20,000	6.75%	1/4/2046	20,915	0.01%
General Motors Co.	45,000	5.40%	1/4/2048	40,305	0.01%
General Motors Co.	35,000	5.95%	1/4/2049	33,947	0.01%
General Motors Financial Co., Inc.	50,000	4.30%	13/7/2025	49,329	0.01%
General Motors Financial Co., Inc.	20,000	6.05%	10/10/2025	20,082	0.01%
General Motors Financial Co., Inc.	55,000	1.25%	8/1/2026	51,506	0.01%
General Motors Financial Co., Inc.	65,000	5.25%	1/3/2026	64,634	0.02%
General Motors Financial Co., Inc.	50,000	5.40%	6/4/2026	49,893	0.01%
General Motors Financial Co., Inc.	80,000	1.50%	10/6/2026	74,096	0.02%
General Motors Financial Co., Inc.	100,000	5.15%	15/8/2026	125,302	0.03%
General Motors Financial Co., Inc.	100,000	4.00%	6/10/2026	96,830	0.03%
General Motors Financial Co., Inc.	70,000	4.35%	17/1/2027	68,176	0.02%
General Motors Financial Co., Inc.	55,000	5.40%	8/5/2027	54,970	0.01%
General Motors Financial Co., Inc.	45,000	5.35%	15/7/2027	44,882	0.01%
General Motors Financial Co., Inc.	125,000	2.70%	20/8/2027	115,357	0.03%
General Motors Financial Co., Inc.	100,000	4.50%	22/11/2027	109,747	0.03%
General Motors Financial Co., Inc.	50,000	6.00%	9/1/2028	50,856	0.01%
General Motors Financial Co., Inc.	50,000	2.40%	10/4/2028	44,846	0.01%
General Motors Financial Co., Inc.	50,000	5.80%	23/6/2028	50,578	0.01%
General Motors Financial Co., Inc.	100,000	0.65%	7/9/2028	94,772	0.03%
General Motors Financial Co., Inc.	50,000	5.80%	7/1/2029	50,468	0.01%
General Motors Financial Co., Inc.	50,000	5.55%	15/7/2029	50,013	0.01%
General Motors Financial Co., Inc.	100,000	5.50%	12/1/2030	125,850	0.03%
General Motors Financial Co., Inc.	40,000	5.85%	6/4/2030	40,479	0.01%
General Motors Financial Co., Inc.	40,000	3.60%	21/6/2030	35,924	0.01%
General Motors Financial Co., Inc.	85,000	2.35%	8/1/2031	69,722	0.02%
General Motors Financial Co., Inc.	50,000	5.75%	8/2/2031	50,129	0.01%
General Motors Financial Co., Inc.	50,000	2.70%	10/6/2031	41,386	0.01%
General Motors Financial Co., Inc.	40,000	5.60%	18/6/2031	39,688	0.01%
General Motors Financial Co., Inc.	50,000	3.10%	12/1/2032	42,013	0.01%
General Motors Financial Co., Inc.	55,000	6.40%	9/1/2033	57,059	0.01%
General Motors Financial Co., Inc.	70,000	6.10%	7/1/2034	70,769	0.02%
General Motors Financial Co., Inc.	50,000	5.95%	4/4/2034	50,033	0.01%
General Motors Financial of Canada Ltd.	20,000	1.75%	15/4/2026	13,842	0.00%
General Motors Financial of Canada Ltd.	20,000	3.15%	8/2/2027	14,020	0.00%
General Motors Financial of Canada Ltd.	20,000	5.10%	14/7/2028	14,734	0.00%
General Motors Financial of Canada Ltd.	20,000	5.00%	9/2/2029	14,667	0.00%
Genuine Parts Co.	5,000	1.88%	1/11/2030	4,051	0.00%
Genuine Parts Co.	25,000	2.75%	1/2/2032	20,761	0.01%
Genuine Parts Co.	25,000	6.88%	1/11/2033	27,453	0.01%
Gilead Sciences, Inc.	115,000	3.65%	1/3/2026	111,844	0.03%
Gilead Sciences, Inc.	45,000	2.95%	1/3/2027	42,716	0.01%
Gilead Sciences, Inc.	50,000	1.20%	1/10/2027	44,329	0.01%
Gilead Sciences, Inc.	25,000	1.65%	1/10/2030	20,588	0.01%
Gilead Sciences, Inc.	30,000	5.25%	15/10/2033	30,200	0.01%
Gilead Sciences, Inc.	20,000	4.60%	1/9/2035	18,876	0.00%
Gilead Sciences, Inc.	75,000	2.60%	1/10/2040	51,583	0.01%
Gilead Sciences, Inc.	85,000	5.65%	1/12/2041	85,431	0.02%
Gilead Sciences, Inc.	60,000	4.80%	1/4/2044	54,053	0.01%
Gilead Sciences, Inc.	60,000	4.50%	1/2/2045	51,825	0.01%
Gilead Sciences, Inc.	105,000	4.75%	1/3/2046	93,439	0.02%
Gilead Sciences, Inc.	75,000	4.15%	1/3/2047	60,960	0.02%
Gilead Sciences, Inc.	130,000	2.80%	1/10/2050	81,432	0.02%
Gilead Sciences, Inc.	50,000	5.55%	15/10/2053	49,910	0.01%
Global Payments, Inc.	45,000	1.20%	1/3/2026	41,893	0.01%
Global Payments, Inc.	25,000	2.15%	15/1/2027	23,161	0.01%
Global Payments, Inc.	35,000	4.95%	15/8/2027	34,644	0.01%
Global Payments, Inc.	35,000	4.45%	1/6/2028	33,814	0.01%
Global Payments, Inc.	80,000	3.20%	15/8/2029	71,925	0.02%
Global Payments, Inc.	35,000	2.90%	15/5/2030	30,484	0.01%
Global Payments, Inc.	100,000	4.88%	17/3/2031	110,621	0.03%
Global Payments, Inc.	25,000	2.90%	15/11/2031	20,912	0.01%
Global Payments, Inc.	30,000	5.40%	15/8/2032	29,411	0.01%
Global Payments, Inc.	55,000	4.15%	15/8/2049	41,379	0.01%
Global Payments, Inc.	40,000	5.95%	15/8/2052	38,548	0.01%
Globe Life, Inc.	40,000	4.55%	15/9/2028	37,972	0.01%

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Globe Life, Inc.	15,000	2.15%	15/8/2030	12,021	0.00%
Goldman Sachs Bank USA ^	200,000	5.41%	21/5/2027	199,764	0.05%
Goldman Sachs Capital I	40,000	6.35%	15/2/2034	41,315	0.01%
Goldman Sachs Group, Inc.	20,000	4.25%	21/10/2025	19,651	0.01%
Goldman Sachs Group, Inc.	100,000	3.75%	25/2/2026	97,453	0.03%
Goldman Sachs Group, Inc.	100,000	2.88%	3/6/2026	106,238	0.03%
Goldman Sachs Group, Inc. ^	85,000	5.80%	10/8/2026	85,047	0.02%
Goldman Sachs Group, Inc.	100,000	3.50%	16/11/2026	95,983	0.03%
Goldman Sachs Group, Inc. ^	25,000	1.09%	9/12/2026	23,372	0.01%
Goldman Sachs Group, Inc.	140,000	3.85%	26/1/2027	135,301	0.04%
Goldman Sachs Group, Inc. ^	115,000	1.43%	9/3/2027	107,297	0.03%
Goldman Sachs Group, Inc. ^	15,000	4.39%	15/6/2027	14,706	0.00%
Goldman Sachs Group, Inc. ^	105,000	1.54%	10/9/2027	96,417	0.03%
Goldman Sachs Group, Inc. ^	160,000	1.95%	21/10/2027	147,746	0.04%
Goldman Sachs Group, Inc. ^	40,000	2.60%	30/11/2027	27,850	0.01%
Goldman Sachs Group, Inc.	200,000	0.25%	26/1/2028	191,753	0.05%
Goldman Sachs Group, Inc. ^	110,000	2.64%	24/2/2028	102,591	0.03%
Goldman Sachs Group, Inc. ^	125,000	3.62%	15/3/2028	119,497	0.03%
Goldman Sachs Group, Inc.	70,000	7.25%	10/4/2028	94,521	0.02%
Goldman Sachs Group, Inc. ^	90,000	3.69%	5/6/2028	86,083	0.02%
Goldman Sachs Group, Inc. ^	250,000	4.48%	23/8/2028	244,207	0.06%
Goldman Sachs Group, Inc. ^	45,000	2.01%	28/2/2029	30,047	0.01%
Goldman Sachs Group, Inc. ^	170,000	3.81%	23/4/2029	161,265	0.04%
Goldman Sachs Group, Inc. ^	115,000	4.22%	1/5/2029	110,699	0.03%
Goldman Sachs Group, Inc.	30,000	3.13%	25/7/2029	34,829	0.01%
Goldman Sachs Group, Inc.	100,000	4.00%	21/9/2029	109,096	0.03%
Goldman Sachs Group, Inc. ^	185,000	6.48%	24/10/2029	193,194	0.05%
Goldman Sachs Group, Inc.	190,000	0.88%	21/1/2030	175,099	0.05%
Goldman Sachs Group, Inc.	100,000	2.60%	7/2/2030	87,619	0.02%
Goldman Sachs Group, Inc.	130,000	3.80%	15/3/2030	121,532	0.03%
Goldman Sachs Group, Inc. ^	110,000	5.73%	25/4/2030	111,943	0.03%
Goldman Sachs Group, Inc. ^	125,000	1.99%	27/1/2032	101,550	0.03%
Goldman Sachs Group, Inc. ^	180,000	2.62%	22/4/2032	151,306	0.04%
Goldman Sachs Group, Inc. ^	185,000	2.38%	21/7/2032	152,034	0.04%
Goldman Sachs Group, Inc. ^	140,000	2.65%	21/10/2032	116,428	0.03%
Goldman Sachs Group, Inc.	75,000	6.13%	15/2/2033	79,432	0.02%
Goldman Sachs Group, Inc. ^	255,000	3.10%	24/2/2033	218,112	0.06%
Goldman Sachs Group, Inc.	100,000	1.00%	18/3/2033	86,034	0.02%
Goldman Sachs Group, Inc. ^	60,000	6.56%	24/10/2034	64,531	0.02%
Goldman Sachs Group, Inc. ^	120,000	5.85%	25/4/2035	122,943	0.03%
Goldman Sachs Group, Inc.	30,000	6.45%	1/5/2036	31,960	0.01%
Goldman Sachs Group, Inc.	235,000	6.75%	1/10/2037	253,746	0.07%
Goldman Sachs Group, Inc. ^	125,000	4.02%	31/10/2038	106,325	0.03%
Goldman Sachs Group, Inc. ^	30,000	4.41%	23/4/2039	26,504	0.01%
Goldman Sachs Group, Inc.	90,000	6.25%	1/2/2041	95,596	0.03%
Goldman Sachs Group, Inc. ^	150,000	3.21%	22/4/2042	111,122	0.03%
Goldman Sachs Group, Inc. ^	40,000	2.91%	21/7/2042	28,090	0.01%
Goldman Sachs Group, Inc. ^	55,000	3.44%	24/2/2043	41,489	0.01%
Goldman Sachs Group, Inc.	75,000	4.80%	8/7/2044	67,675	0.02%
Goldman Sachs Group, Inc.	145,000	5.15%	22/5/2045	135,601	0.04%
Goldman Sachs Group, Inc.	70,000	4.75%	21/10/2045	62,806	0.02%
GXO Logistics, Inc.	45,000	2.65%	15/7/2031	36,561	0.01%
GXO Logistics, Inc.	25,000	6.50%	6/5/2034	25,391	0.01%
Haleon US Capital LLC	250,000	3.63%	24/3/2032	223,818	0.06%
Hanover Insurance Group, Inc.	65,000	4.50%	15/4/2026	63,805	0.02%
Harley-Davidson Financial Services, Inc.	300,000	5.13%	5/4/2026	327,959	0.09%
Harley-Davidson, Inc.	40,000	3.50%	28/7/2025	39,070	0.01%
Hartford Financial Services Group, Inc.	60,000	2.80%	19/8/2029	53,335	0.01%
Hartford Financial Services Group, Inc.	20,000	5.95%	15/10/2036	20,816	0.01%
Hartford Financial Services Group, Inc.	25,000	6.10%	1/10/2041	25,869	0.01%
Hartford Financial Services Group, Inc.	20,000	4.40%	15/3/2048	16,637	0.00%
Hartford Financial Services Group, Inc.	30,000	3.60%	19/8/2049	21,900	0.01%
Hartford Financial Services Group, Inc.	40,000	2.90%	15/9/2051	25,106	0.01%
Hasbro, Inc.	50,000	3.55%	19/11/2026	47,735	0.01%
Hasbro, Inc.	65,000	3.90%	19/11/2029	59,964	0.02%
Hasbro, Inc.	10,000	6.35%	15/3/2040	10,220	0.00%
Hasbro, Inc.	25,000	5.10%	15/5/2044	21,462	0.01%
HCA, Inc.	120,000	5.88%	15/2/2026	120,212	0.03%
HCA, Inc.	25,000	5.38%	1/9/2026	24,937	0.01%
HCA, Inc.	135,000	4.50%	15/2/2027	131,939	0.03%
HCA, Inc.	55,000	3.13%	15/3/2027	51,964	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HCA, Inc.	20,000	5.20%	1/6/2028	19,920	0.01%
HCA, Inc.	5,000	5.88%	1/2/2029	5,091	0.00%
HCA, Inc.	30,000	3.38%	15/3/2029	27,565	0.01%
HCA, Inc.	155,000	3.50%	1/9/2030	139,820	0.04%
HCA, Inc.	50,000	5.45%	1/4/2031	49,956	0.01%
HCA, Inc.	125,000	3.63%	15/3/2032	110,083	0.03%
HCA, Inc.	90,000	5.50%	1/6/2033	89,245	0.02%
HCA, Inc.	110,000	5.60%	1/4/2034	109,288	0.03%
HCA, Inc.	75,000	4.38%	15/3/2042	61,516	0.02%
HCA, Inc.	80,000	5.50%	15/6/2047	73,842	0.02%
HCA, Inc.	95,000	5.25%	15/6/2049	84,626	0.02%
HCA, Inc.	85,000	3.50%	15/7/2051	56,828	0.01%
HCA, Inc.	125,000	4.63%	15/3/2052	100,941	0.03%
HCA, Inc.	95,000	5.90%	1/6/2053	92,483	0.02%
HCA, Inc.	50,000	6.00%	1/4/2054	49,327	0.01%
HCA, Inc.	60,000	6.10%	1/4/2064	58,664	0.02%
HCN Canadian Holdings-1 LP	5,000	2.95%	15/1/2027	3,440	0.00%
Healthcare Realty Holdings LP	40,000	3.50%	1/8/2026	38,259	0.01%
Healthcare Realty Holdings LP	100,000	2.00%	15/3/2031	78,863	0.02%
Healthpeak OP LLC	35,000	1.35%	1/2/2027	31,719	0.01%
Healthpeak OP LLC	10,000	2.13%	1/12/2028	8,814	0.00%
Healthpeak OP LLC	50,000	3.50%	15/7/2029	46,156	0.01%
Healthpeak OP LLC	35,000	3.00%	15/1/2030	31,057	0.01%
Healthpeak OP LLC	5,000	2.88%	15/1/2031	4,314	0.00%
Healthpeak OP LLC	35,000	5.25%	15/12/2032	34,372	0.01%
Healthpeak OP LLC	25,000	6.75%	1/2/2041	27,268	0.01%
HEICO Corp.	30,000	5.25%	1/8/2028	30,063	0.01%
HEICO Corp.	20,000	5.35%	1/8/2033	19,817	0.01%
Hercules Capital, Inc.	55,000	2.63%	16/9/2026	50,383	0.01%
Hercules Capital, Inc.	40,000	3.38%	20/1/2027	37,061	0.01%
Hershey Co.	55,000	3.20%	21/8/2025	53,813	0.01%
Hershey Co.	25,000	2.30%	15/8/2026	23,602	0.01%
Hershey Co.	25,000	4.25%	4/5/2028	24,591	0.01%
Hershey Co.	55,000	1.70%	1/6/2030	46,004	0.01%
Hershey Co.	25,000	4.50%	4/5/2033	24,294	0.01%
Hershey Co.	25,000	3.38%	15/8/2046	18,417	0.00%
Hershey Co.	35,000	3.13%	15/11/2049	23,958	0.01%
Hershey Co.	10,000	2.65%	1/6/2050	6,235	0.00%
Hewlett Packard Enterprise Co.	90,000	4.90%	15/10/2025	89,311	0.02%
Hewlett Packard Enterprise Co.	85,000	1.75%	1/4/2026	79,748	0.02%
Hewlett Packard Enterprise Co.	25,000	5.25%	1/7/2028	25,155	0.01%
Hewlett Packard Enterprise Co.	57,000	6.20%	15/10/2035	60,001	0.02%
Hewlett Packard Enterprise Co.	60,000	6.35%	15/10/2045	63,024	0.02%
Highland Holdings Sarl	100,000	0.32%	15/12/2026	99,051	0.03%
Highwoods Realty LP	55,000	4.20%	15/4/2029	50,346	0.01%
Highwoods Realty LP	45,000	2.60%	1/2/2031	35,971	0.01%
Highwoods Realty LP	35,000	7.65%	1/2/2034	37,579	0.01%
Home Depot, Inc.	50,000	4.00%	15/9/2025	49,270	0.01%
Home Depot, Inc.	15,000	3.35%	15/9/2025	14,663	0.00%
Home Depot, Inc.	100,000	5.10%	24/12/2025	99,919	0.03%
Home Depot, Inc.	40,000	3.00%	1/4/2026	38,560	0.01%
Home Depot, Inc.	75,000	5.15%	25/6/2026	75,071	0.02%
Home Depot, Inc.	175,000	2.13%	15/9/2026	164,417	0.04%
Home Depot, Inc.	25,000	4.95%	30/9/2026	24,960	0.01%
Home Depot, Inc.	25,000	4.88%	25/6/2027	24,955	0.01%
Home Depot, Inc.	10,000	2.80%	14/9/2027	9,367	0.00%
Home Depot, Inc.	80,000	0.90%	15/3/2028	69,609	0.02%
Home Depot, Inc.	30,000	1.50%	15/9/2028	26,321	0.01%
Home Depot, Inc.	40,000	4.90%	15/4/2029	40,073	0.01%
Home Depot, Inc.	125,000	2.95%	15/6/2029	114,568	0.03%
Home Depot, Inc.	65,000	4.75%	25/6/2029	64,629	0.02%
Home Depot, Inc.	50,000	2.70%	15/4/2030	44,540	0.01%
Home Depot, Inc.	15,000	1.38%	15/3/2031	11,952	0.00%
Home Depot, Inc.	40,000	4.85%	25/6/2031	39,679	0.01%
Home Depot, Inc.	25,000	1.88%	15/9/2031	20,362	0.01%
Home Depot, Inc.	110,000	3.25%	15/4/2032	97,570	0.03%
Home Depot, Inc.	50,000	4.50%	15/9/2032	48,484	0.01%
Home Depot, Inc.	90,000	4.95%	25/6/2034	89,085	0.02%
Home Depot, Inc.	140,000	5.88%	16/12/2036	148,371	0.04%
Home Depot, Inc.	50,000	3.30%	15/4/2040	38,921	0.01%
Home Depot, Inc.	25,000	5.40%	15/9/2040	24,956	0.01%

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Home Depot, Inc.	65,000	5.95%	1/4/2041	68,719	0.02%
Home Depot, Inc.	85,000	4.20%	1/4/2043	72,063	0.02%
Home Depot, Inc.	25,000	4.88%	15/2/2044	23,154	0.01%
Home Depot, Inc.	50,000	4.40%	15/3/2045	43,252	0.01%
Home Depot, Inc.	65,000	4.25%	1/4/2046	54,692	0.01%
Home Depot, Inc.	95,000	3.90%	15/6/2047	75,071	0.02%
Home Depot, Inc.	95,000	4.50%	6/12/2048	82,346	0.02%
Home Depot, Inc.	50,000	3.13%	15/12/2049	34,068	0.01%
Home Depot, Inc.	85,000	3.35%	15/4/2050	60,436	0.02%
Home Depot, Inc.	75,000	2.38%	15/3/2051	43,054	0.01%
Home Depot, Inc.	15,000	2.75%	15/9/2051	9,341	0.00%
Home Depot, Inc.	70,000	3.63%	15/4/2052	51,790	0.01%
Home Depot, Inc.	35,000	4.95%	15/9/2052	32,375	0.01%
Home Depot, Inc.	60,000	5.30%	25/6/2054	58,581	0.02%
Home Depot, Inc.	25,000	3.50%	15/9/2056	17,734	0.00%
Home Depot, Inc.	45,000	5.40%	25/6/2064	43,855	0.01%
Horace Mann Educators Corp.	30,000	7.25%	15/9/2028	31,816	0.01%
Hormel Foods Corp.	50,000	4.80%	30/3/2027	49,813	0.01%
Hormel Foods Corp.	30,000	1.70%	3/6/2028	26,645	0.01%
Hormel Foods Corp.	35,000	1.80%	11/6/2030	29,397	0.01%
Hormel Foods Corp.	25,000	3.05%	3/6/2051	16,493	0.00%
Host Hotels & Resorts LP	15,000	4.50%	1/2/2026	14,741	0.00%
Host Hotels & Resorts LP	80,000	3.50%	15/9/2030	70,644	0.02%
Host Hotels & Resorts LP	35,000	2.90%	15/12/2031	29,164	0.01%
Host Hotels & Resorts LP	30,000	5.70%	1/7/2034	29,489	0.01%
Howmet Aerospace, Inc.	60,000	5.90%	1/2/2027	60,768	0.02%
Howmet Aerospace, Inc.	35,000	6.75%	15/1/2028	36,464	0.01%
Howmet Aerospace, Inc.	40,000	3.00%	15/1/2029	36,349	0.01%
Howmet Aerospace, Inc.	30,000	5.95%	1/2/2037	30,802	0.01%
HP, Inc.	55,000	1.45%	17/6/2026	51,013	0.01%
HP, Inc.	75,000	3.00%	17/6/2027	70,554	0.02%
HP, Inc.	35,000	4.00%	15/4/2029	33,330	0.01%
HP, Inc.	25,000	3.40%	17/6/2030	22,752	0.01%
HP, Inc.	30,000	2.65%	17/6/2031	25,409	0.01%
HP, Inc.	24,000	4.20%	15/4/2032	22,234	0.01%
HP, Inc.	50,000	5.50%	15/1/2033	50,339	0.01%
HP, Inc.	85,000	6.00%	15/9/2041	86,825	0.02%
HSBC Bank USA NA	15,000	5.88%	1/11/2034	15,684	0.00%
HSBC Bank USA NA	45,000	7.00%	15/1/2039	50,450	0.01%
Hubbell, Inc.	25,000	3.15%	15/8/2027	23,566	0.01%
Hubbell, Inc.	45,000	3.50%	15/2/2028	42,488	0.01%
Humana, Inc.	55,000	1.35%	3/2/2027	49,845	0.01%
Humana, Inc.	25,000	3.95%	15/3/2027	24,181	0.01%
Humana, Inc.	20,000	5.75%	1/3/2028	20,347	0.01%
Humana, Inc.	70,000	3.70%	23/3/2029	65,618	0.02%
Humana, Inc.	65,000	5.38%	15/4/2031	64,643	0.02%
Humana, Inc.	50,000	2.15%	3/2/2032	39,848	0.01%
Humana, Inc.	50,000	5.88%	1/3/2033	50,893	0.01%
Humana, Inc.	15,000	5.95%	15/3/2034	15,338	0.00%
Humana, Inc.	10,000	4.63%	1/12/2042	8,410	0.00%
Humana, Inc.	30,000	4.95%	1/10/2044	26,095	0.01%
Humana, Inc.	10,000	4.80%	15/3/2047	8,468	0.00%
Humana, Inc.	30,000	3.95%	15/8/2049	22,547	0.01%
Humana, Inc.	30,000	5.50%	15/3/2053	27,886	0.01%
Humana, Inc.	65,000	5.75%	15/4/2054	62,633	0.02%
Huntington Bancshares, Inc.^	90,000	6.21%	21/8/2029	91,864	0.02%
Huntington Bancshares, Inc.^	75,000	5.71%	2/2/2035	73,851	0.02%
Huntington Bancshares, Inc.^	45,000	2.49%	15/8/2036	34,229	0.01%
Huntington National Bank	30,000	5.65%	10/1/2030	29,987	0.01%
Huntsman International LLC	50,000	4.50%	1/5/2029	47,368	0.01%
Hyatt Hotels Corp.	25,000	5.75%	30/1/2027	25,224	0.01%
Hyatt Hotels Corp.	25,000	4.38%	15/9/2028	24,147	0.01%
Hyatt Hotels Corp.	15,000	5.75%	23/4/2030	15,239	0.00%
Hyatt Hotels Corp.	25,000	5.50%	30/6/2034	24,323	0.01%
IBM International Capital Pte Ltd.	100,000	4.60%	5/2/2029	98,181	0.03%
IBM International Capital Pte Ltd.	100,000	4.75%	5/2/2031	97,945	0.03%
IBM International Capital Pte Ltd.	100,000	4.90%	5/2/2034	97,047	0.03%
IBM International Capital Pte Ltd.	100,000	5.30%	5/2/2054	93,661	0.02%
IDEX Corp.	45,000	3.00%	1/5/2030	39,723	0.01%
Illinois Tool Works, Inc.	100,000	1.00%	5/6/2031	91,461	0.02%
Illinois Tool Works, Inc.	25,000	4.88%	15/9/2041	23,699	0.01%

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Illinois Tool Works, Inc.	65,000	3.90%	1/9/2042	54,190	0.01%
Illumina, Inc.	50,000	5.80%	12/12/2025	50,050	0.01%
Illumina, Inc.	30,000	5.75%	13/12/2027	30,274	0.01%
Illumina, Inc.	10,000	2.55%	23/3/2031	8,260	0.00%
Ingersoll Rand, Inc.	35,000	5.20%	15/6/2027	35,089	0.01%
Ingersoll Rand, Inc.	25,000	5.40%	14/8/2028	25,223	0.01%
Ingersoll Rand, Inc.	35,000	5.18%	15/6/2029	34,997	0.01%
Ingersoll Rand, Inc.	25,000	5.31%	15/6/2031	25,126	0.01%
Ingersoll Rand, Inc.	50,000	5.70%	14/8/2033	51,161	0.01%
Ingersoll Rand, Inc.	35,000	5.45%	15/6/2034	35,284	0.01%
Ingersoll Rand, Inc.	30,000	5.70%	15/6/2054	30,209	0.01%
Ingredion, Inc.	50,000	2.90%	1/6/2030	44,081	0.01%
Intel Corp.	110,000	3.70%	29/7/2025	108,114	0.03%
Intel Corp.	100,000	2.60%	19/5/2026	95,302	0.03%
Intel Corp.	105,000	3.75%	25/3/2027	101,609	0.03%
Intel Corp.	50,000	3.15%	11/5/2027	47,528	0.01%
Intel Corp.	50,000	3.75%	5/8/2027	48,225	0.01%
Intel Corp.	120,000	4.88%	10/2/2028	119,546	0.03%
Intel Corp.	60,000	1.60%	12/8/2028	52,520	0.01%
Intel Corp.	95,000	4.00%	5/8/2029	90,695	0.02%
Intel Corp.	245,000	2.45%	15/11/2029	215,389	0.06%
Intel Corp.	40,000	5.13%	10/2/2030	40,162	0.01%
Intel Corp.	35,000	3.90%	25/3/2030	32,888	0.01%
Intel Corp.	50,000	2.00%	12/8/2031	40,705	0.01%
Intel Corp.	60,000	4.15%	5/8/2032	56,164	0.01%
Intel Corp.	85,000	5.20%	10/2/2033	84,856	0.02%
Intel Corp.	35,000	5.15%	21/2/2034	34,560	0.01%
Intel Corp.	30,000	4.60%	25/3/2040	27,062	0.01%
Intel Corp.	45,000	2.80%	12/8/2041	31,146	0.01%
Intel Corp.	30,000	4.80%	1/10/2041	27,266	0.01%
Intel Corp.	30,000	4.25%	15/12/2042	24,895	0.01%
Intel Corp.	55,000	5.63%	10/2/2043	54,485	0.01%
Intel Corp.	25,000	4.90%	29/7/2045	22,822	0.01%
Intel Corp.	70,000	4.10%	19/5/2046	55,881	0.01%
Intel Corp.	50,000	4.10%	11/5/2047	39,624	0.01%
Intel Corp.	90,000	3.73%	8/12/2047	66,198	0.02%
Intel Corp.	100,000	3.25%	15/11/2049	67,055	0.02%
Intel Corp.	100,000	4.75%	25/3/2050	86,138	0.02%
Intel Corp.	75,000	3.05%	12/8/2051	47,571	0.01%
Intel Corp.	85,000	4.90%	5/8/2052	74,920	0.02%
Intel Corp.	95,000	5.70%	10/2/2053	93,457	0.02%
Intel Corp.	30,000	5.60%	21/2/2054	29,096	0.01%
Intel Corp.	45,000	3.10%	15/2/2060	27,258	0.01%
Intel Corp.	55,000	4.95%	25/3/2060	48,093	0.01%
Intel Corp.	30,000	3.20%	12/8/2061	18,464	0.00%
Intel Corp.	45,000	5.05%	5/8/2062	39,746	0.01%
Intel Corp.	65,000	5.90%	10/2/2063	64,969	0.02%
Intercontinental Exchange, Inc.	130,000	3.75%	1/12/2025	127,111	0.03%
Intercontinental Exchange, Inc.	10,000	4.00%	15/9/2027	9,673	0.00%
Intercontinental Exchange, Inc.	125,000	3.75%	21/9/2028	119,070	0.03%
Intercontinental Exchange, Inc.	45,000	2.10%	15/6/2030	38,194	0.01%
Intercontinental Exchange, Inc.	65,000	1.85%	15/9/2032	50,405	0.01%
Intercontinental Exchange, Inc.	75,000	4.60%	15/3/2033	71,608	0.02%
Intercontinental Exchange, Inc.	45,000	2.65%	15/9/2040	31,222	0.01%
Intercontinental Exchange, Inc.	90,000	4.25%	21/9/2048	73,699	0.02%
Intercontinental Exchange, Inc.	65,000	3.00%	15/6/2050	42,198	0.01%
Intercontinental Exchange, Inc.	75,000	4.95%	15/6/2052	68,309	0.02%
Intercontinental Exchange, Inc.	105,000	3.00%	15/9/2060	62,798	0.02%
Intercontinental Exchange, Inc.	40,000	5.20%	15/6/2062	37,253	0.01%
International Business Machines Corp.	20,000	7.00%	30/10/2025	20,443	0.01%
International Business Machines Corp.	100,000	2.88%	7/11/2025	106,119	0.03%
International Business Machines Corp. ¹	130,000	4.50%	6/2/2026	128,731	0.03%
International Business Machines Corp.	100,000	3.45%	19/2/2026	97,188	0.03%
International Business Machines Corp. ¹	150,000	3.30%	15/5/2026	144,943	0.04%
International Business Machines Corp. ¹	200,000	1.25%	29/1/2027	203,436	0.05%
International Business Machines Corp.	100,000	3.38%	6/2/2027	107,030	0.03%
International Business Machines Corp.	100,000	2.20%	9/2/2027	93,036	0.02%
International Business Machines Corp.	15,000	1.70%	15/5/2027	13,678	0.00%
International Business Machines Corp.	100,000	4.15%	27/7/2027	97,555	0.03%
International Business Machines Corp.	10,000	6.22%	1/8/2027	10,325	0.00%
International Business Machines Corp.	25,000	6.50%	15/1/2028	26,353	0.01%

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International Business Machines Corp. ¹	200,000	3.50%	15/5/2029	186,964	0.05%
International Business Machines Corp.	100,000	1.95%	15/5/2030	84,546	0.02%
International Business Machines Corp.	100,000	1.75%	31/1/2031	96,394	0.03%
International Business Machines Corp.	100,000	0.65%	11/2/2032	86,652	0.02%
International Business Machines Corp.	75,000	4.40%	27/7/2032	71,307	0.02%
International Business Machines Corp.	50,000	5.88%	29/11/2032	52,648	0.01%
International Business Machines Corp.	100,000	4.75%	6/2/2033	97,284	0.03%
International Business Machines Corp.	100,000	3.75%	6/2/2035	107,502	0.03%
International Business Machines Corp.	100,000	1.20%	11/2/2040	74,140	0.02%
International Business Machines Corp.	65,000	2.85%	15/5/2040	46,437	0.01%
International Business Machines Corp.	75,000	4.00%	20/6/2042	61,292	0.02%
International Business Machines Corp.	125,000	4.25%	15/5/2049	101,606	0.03%
International Business Machines Corp.	5,000	2.95%	15/5/2050	3,179	0.00%
International Business Machines Corp.	35,000	3.43%	9/2/2052	24,187	0.01%
International Business Machines Corp.	25,000	7.13%	1/12/2096	31,199	0.01%
International Flavors & Fragrances, Inc.	10,000	4.45%	26/9/2028	9,647	0.00%
International Flavors & Fragrances, Inc.	25,000	5.00%	26/9/2048	21,481	0.01%
International Paper Co.	10,000	5.00%	15/9/2035	9,431	0.00%
International Paper Co.	5,000	7.30%	15/11/2039	5,623	0.00%
International Paper Co.	55,000	6.00%	15/11/2041	55,168	0.01%
International Paper Co.	60,000	4.80%	15/6/2044	52,119	0.01%
International Paper Co.	25,000	4.40%	15/8/2047	19,997	0.01%
International Paper Co.	40,000	4.35%	15/8/2048	32,395	0.01%
Interpublic Group of Cos, Inc.	20,000	4.65%	1/10/2028	19,553	0.01%
Interpublic Group of Cos, Inc.	30,000	4.75%	30/3/2030	29,268	0.01%
Interpublic Group of Cos, Inc.	25,000	2.40%	1/3/2031	20,866	0.01%
Interpublic Group of Cos, Inc.	25,000	5.38%	15/6/2033	24,657	0.01%
Interpublic Group of Cos, Inc.	35,000	3.38%	1/3/2041	25,617	0.01%
Interpublic Group of Cos, Inc.	5,000	5.40%	1/10/2048	4,623	0.00%
Intuit, Inc.	25,000	0.95%	15/7/2025	23,887	0.01%
Intuit, Inc.	50,000	1.35%	15/7/2027	45,046	0.01%
Intuit, Inc.	45,000	5.13%	15/9/2028	45,405	0.01%
Intuit, Inc.	40,000	1.65%	15/7/2030	33,194	0.01%
Intuit, Inc.	45,000	5.20%	15/9/2033	45,208	0.01%
Intuit, Inc.	55,000	5.50%	15/9/2053	55,222	0.01%
Invesco Finance plc	55,000	3.75%	15/1/2026	53,583	0.01%
Invesco Finance plc	15,000	5.38%	30/11/2043	14,241	0.00%
Invitation Homes Operating Partnership LP	15,000	2.30%	15/11/2028	13,280	0.00%
Invitation Homes Operating Partnership LP	25,000	5.45%	15/8/2030	25,030	0.01%
Invitation Homes Operating Partnership LP	45,000	2.00%	15/8/2031	35,688	0.01%
Invitation Homes Operating Partnership LP	30,000	4.15%	15/4/2032	27,383	0.01%
Invitation Homes Operating Partnership LP	15,000	5.50%	15/8/2033	14,800	0.00%
Invitation Homes Operating Partnership LP	15,000	2.70%	15/1/2034	11,826	0.00%
IQVIA, Inc.	80,000	6.25%	1/2/2029	82,228	0.02%
ITC Holdings Corp.	15,000	5.30%	1/7/2043	13,744	0.00%
Jabil, Inc.	85,000	4.25%	15/5/2027	82,294	0.02%
Jabil, Inc.	10,000	3.95%	12/1/2028	9,498	0.00%
Jabil, Inc.	25,000	3.60%	15/1/2030	22,554	0.01%
Jabil, Inc.	25,000	3.00%	15/1/2031	21,277	0.01%
Jackson Financial, Inc.	15,000	5.17%	8/6/2027	14,949	0.00%
Jackson Financial, Inc.	20,000	3.13%	23/11/2031	16,765	0.00%
Jackson Financial, Inc.	20,000	5.67%	8/6/2032	20,148	0.01%
Jackson Financial, Inc.	30,000	4.00%	23/11/2051	20,893	0.01%
JB Hunt Transport Services, Inc.	40,000	3.88%	1/3/2026	39,082	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	75,000	2.50%	15/1/2027	69,726	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	85,000	5.50%	15/1/2030	83,700	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	45,000	3.63%	15/1/2032	38,909	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	50,000	3.00%	15/5/2032	40,962	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	80,000	5.75%	1/4/2033	79,561	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	70,000	6.75%	15/3/2034	74,042	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	50,000	4.38%	2/2/2052	37,046	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	75,000	6.50%	1/12/2052	74,559	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	55,000	7.25%	15/11/2053	59,614	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JetBlue 2019-1 Class AA Pass Through Trust	7,927	2.75%	15/5/2032	6,836	0.00%
JetBlue 2020-1 Class A Pass Through Trust	19,274	4.00%	15/11/2032	17,947	0.00%
JM Smucker Co.	45,000	3.38%	15/12/2027	42,642	0.01%
JM Smucker Co.	25,000	5.90%	15/11/2028	25,750	0.01%
JM Smucker Co.	60,000	6.20%	15/11/2033	63,001	0.02%
JM Smucker Co.	25,000	2.75%	15/9/2041	16,506	0.00%
JM Smucker Co.	10,000	6.50%	15/11/2043	10,532	0.00%
JM Smucker Co.	25,000	4.38%	15/3/2045	20,889	0.01%
JM Smucker Co.	100,000	6.50%	15/11/2053	107,350	0.03%
John Deere Bank SA	100,000	3.30%	15/10/2029	106,754	0.03%
John Deere Capital Corp.	125,000	4.05%	8/9/2025	123,292	0.03%
John Deere Capital Corp.	25,000	4.80%	9/1/2026	24,844	0.01%
John Deere Capital Corp.	60,000	0.70%	15/1/2026	56,088	0.01%
John Deere Capital Corp.	100,000	5.05%	3/3/2026	100,043	0.03%
John Deere Capital Corp.	30,000	4.95%	6/3/2026	29,949	0.01%
John Deere Capital Corp.	35,000	4.75%	8/6/2026	34,783	0.01%
John Deere Capital Corp.	45,000	1.05%	17/6/2026	41,665	0.01%
John Deere Capital Corp.	25,000	5.15%	8/9/2026	25,031	0.01%
John Deere Capital Corp.	30,000	4.85%	5/3/2027	29,893	0.01%
John Deere Capital Corp.	20,000	2.35%	8/3/2027	18,705	0.00%
John Deere Capital Corp.	5,000	1.75%	9/3/2027	4,594	0.00%
John Deere Capital Corp.	30,000	4.90%	11/6/2027	29,931	0.01%
John Deere Capital Corp.	30,000	4.15%	15/9/2027	29,333	0.01%
John Deere Capital Corp.	35,000	4.75%	20/1/2028	34,851	0.01%
John Deere Capital Corp.	25,000	4.90%	3/3/2028	24,998	0.01%
John Deere Capital Corp.	15,000	1.50%	6/3/2028	13,278	0.00%
John Deere Capital Corp.	50,000	4.95%	14/7/2028	50,053	0.01%
John Deere Capital Corp.	30,000	4.50%	16/1/2029	29,483	0.01%
John Deere Capital Corp.	10,000	3.45%	7/3/2029	9,417	0.00%
John Deere Capital Corp.	24,000	4.85%	11/6/2029	23,922	0.01%
John Deere Capital Corp.	70,000	2.80%	18/7/2029	63,439	0.02%
John Deere Capital Corp.	75,000	4.70%	10/6/2030	74,277	0.02%
John Deere Capital Corp.	20,000	1.45%	15/1/2031	16,236	0.00%
John Deere Capital Corp.	30,000	4.90%	7/3/2031	29,842	0.01%
John Deere Capital Corp.	100,000	2.00%	17/6/2031	82,531	0.02%
John Deere Capital Corp.	30,000	3.90%	7/6/2032	27,765	0.01%
John Deere Capital Corp.	25,000	5.15%	8/9/2033	25,060	0.01%
John Deere Capital Corp.	30,000	5.10%	11/4/2034	29,908	0.01%
John Deere Capital Corp.	40,000	5.05%	12/6/2034	39,717	0.01%
John Deere Cash Management Sarl	100,000	2.20%	2/4/2032	98,752	0.03%
John Deere Financial, Inc.	15,000	2.58%	16/10/2026	10,516	0.00%
Johnson & Johnson	100,000	0.55%	1/9/2025	94,933	0.03%
Johnson & Johnson ¹	150,000	2.45%	1/3/2026	144,054	0.04%
Johnson & Johnson ¹	115,000	2.90%	15/1/2028	108,672	0.03%
Johnson & Johnson	90,000	1.30%	1/9/2030	74,249	0.02%
Johnson & Johnson	75,000	4.90%	1/6/2031	75,732	0.02%
Johnson & Johnson	50,000	4.38%	5/12/2033	49,094	0.01%
Johnson & Johnson	45,000	4.95%	1/6/2034	45,518	0.01%
Johnson & Johnson	55,000	3.55%	1/3/2036	48,143	0.01%
Johnson & Johnson	75,000	3.63%	3/3/2037	65,380	0.02%
Johnson & Johnson	85,000	5.95%	15/8/2037	92,545	0.02%
Johnson & Johnson	50,000	3.40%	15/1/2038	41,978	0.01%
Johnson & Johnson	70,000	5.85%	15/7/2038	75,607	0.02%
Johnson & Johnson	45,000	2.10%	1/9/2040	30,032	0.01%
Johnson & Johnson	20,000	4.50%	1/9/2040	18,798	0.00%
Johnson & Johnson	30,000	4.50%	5/12/2043	28,021	0.01%
Johnson & Johnson	100,000	3.55%	1/6/2044	106,227	0.03%
Johnson & Johnson	115,000	3.70%	1/3/2046	92,324	0.02%
Johnson & Johnson	25,000	3.75%	3/3/2047	20,084	0.01%
Johnson & Johnson	70,000	3.50%	15/1/2048	53,575	0.01%
Johnson & Johnson	65,000	2.25%	1/9/2050	38,618	0.01%
Johnson & Johnson	25,000	2.45%	1/9/2060	14,128	0.00%
Johnson Controls International plc	40,000	4.63%	2/7/2044	34,468	0.01%
Johnson Controls International plc	12,000	5.13%	14/9/2045	10,913	0.00%
Johnson Controls International plc	15,000	4.50%	15/2/2047	12,509	0.00%
Johnson Controls International plc	10,000	4.95%	2/7/2064	8,637	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	100,000	0.38%	15/9/2027	97,089	0.03%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	100,000	3.00%	15/9/2028	104,598	0.03%
JPMorgan Chase & Co.	165,000	3.90%	15/7/2025	162,480	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.	50,000	7.75%	15/7/2025	51,250	0.01%
JPMorgan Chase & Co.	100,000	3.30%	1/4/2026	96,813	0.03%
JPMorgan Chase & Co.	125,000	3.20%	15/6/2026	120,379	0.03%
JPMorgan Chase & Co.	220,000	2.95%	1/10/2026	209,585	0.06%
JPMorgan Chase & Co.	65,000	7.63%	15/10/2026	68,481	0.02%
JPMorgan Chase & Co. ^	160,000	1.05%	19/11/2026	150,339	0.04%
JPMorgan Chase & Co.	45,000	4.13%	15/12/2026	43,832	0.01%
JPMorgan Chase & Co. ^	105,000	3.96%	29/1/2027	102,576	0.03%
JPMorgan Chase & Co. ^	100,000	1.09%	11/3/2027	102,631	0.03%
JPMorgan Chase & Co. ^	110,000	1.58%	22/4/2027	102,707	0.03%
JPMorgan Chase & Co. ^	300,000	1.47%	22/9/2027	275,475	0.07%
JPMorgan Chase & Co.	65,000	4.25%	1/10/2027	63,366	0.02%
JPMorgan Chase & Co. ^	115,000	6.07%	22/10/2027	116,983	0.03%
JPMorgan Chase & Co.	75,000	3.63%	1/12/2027	71,753	0.02%
JPMorgan Chase & Co. ^	125,000	5.04%	23/1/2028	124,359	0.03%
JPMorgan Chase & Co. ^	115,000	3.78%	1/2/2028	110,799	0.03%
JPMorgan Chase & Co. ^	100,000	0.39%	24/2/2028	98,565	0.03%
JPMorgan Chase & Co. ^	55,000	1.90%	5/3/2028	37,571	0.01%
JPMorgan Chase & Co. ^	95,000	5.57%	22/4/2028	95,773	0.03%
JPMorgan Chase & Co. ^	110,000	4.32%	26/4/2028	107,268	0.03%
JPMorgan Chase & Co. ^	50,000	3.54%	1/5/2028	47,715	0.01%
JPMorgan Chase & Co. ^	400,000	1.64%	18/5/2028	406,128	0.11%
JPMorgan Chase & Co. ^	25,000	2.18%	1/6/2028	22,950	0.01%
JPMorgan Chase & Co. ^	175,000	4.85%	25/7/2028	173,121	0.05%
JPMorgan Chase & Co. ^	105,000	3.51%	23/1/2029	99,293	0.03%
JPMorgan Chase & Co. ^	105,000	4.01%	23/4/2029	100,485	0.03%
JPMorgan Chase & Co. ^	80,000	2.07%	1/6/2029	71,155	0.02%
JPMorgan Chase & Co. ^	80,000	4.20%	23/7/2029	76,994	0.02%
JPMorgan Chase & Co. ^	60,000	5.30%	24/7/2029	60,209	0.02%
JPMorgan Chase & Co. ^	95,000	6.09%	23/10/2029	98,133	0.03%
JPMorgan Chase & Co. ^	95,000	4.45%	5/12/2029	92,185	0.02%
JPMorgan Chase & Co. ^	375,000	5.01%	23/1/2030	371,943	0.10%
JPMorgan Chase & Co. ^	200,000	1.96%	23/3/2030	198,376	0.05%
JPMorgan Chase & Co. ^	95,000	5.58%	22/4/2030	96,505	0.03%
JPMorgan Chase & Co. ^	110,000	3.70%	6/5/2030	102,791	0.03%
JPMorgan Chase & Co. ^	65,000	4.57%	14/6/2030	63,098	0.02%
JPMorgan Chase & Co.	30,000	8.75%	1/9/2030	35,058	0.01%
JPMorgan Chase & Co. ^	180,000	2.74%	15/10/2030	159,244	0.04%
JPMorgan Chase & Co. ^	140,000	4.49%	24/3/2031	134,985	0.04%
JPMorgan Chase & Co. ^	120,000	2.52%	22/4/2031	103,716	0.03%
JPMorgan Chase & Co. ^	145,000	2.96%	13/5/2031	127,077	0.03%
JPMorgan Chase & Co. ^	100,000	1.00%	25/7/2031	91,807	0.02%
JPMorgan Chase & Co. ^	75,000	1.76%	19/11/2031	60,902	0.02%
JPMorgan Chase & Co. ^	175,000	1.95%	4/2/2032	142,457	0.04%
JPMorgan Chase & Co. ^	170,000	2.58%	22/4/2032	143,535	0.04%
JPMorgan Chase & Co. ^	145,000	2.55%	8/11/2032	120,896	0.03%
JPMorgan Chase & Co. ^	165,000	2.96%	25/1/2033	140,656	0.04%
JPMorgan Chase & Co. ^	115,000	4.59%	26/4/2033	109,417	0.03%
JPMorgan Chase & Co. ^	100,000	1.90%	28/4/2033	101,309	0.03%
JPMorgan Chase & Co. ^	205,000	4.91%	25/7/2033	199,144	0.05%
JPMorgan Chase & Co. ^	180,000	5.72%	14/9/2033	183,555	0.05%
JPMorgan Chase & Co. ^	148,000	3.76%	21/3/2034	157,601	0.04%
JPMorgan Chase & Co. ^	240,000	5.35%	1/6/2034	238,951	0.06%
JPMorgan Chase & Co. ^	245,000	6.25%	23/10/2034	259,839	0.07%
JPMorgan Chase & Co. ^	125,000	5.34%	23/1/2035	124,350	0.03%
JPMorgan Chase & Co. ^	95,000	5.77%	22/4/2035	97,522	0.03%
JPMorgan Chase & Co.	195,000	6.40%	15/5/2038	215,529	0.06%
JPMorgan Chase & Co. ^	90,000	3.88%	24/7/2038	77,228	0.02%
JPMorgan Chase & Co.	60,000	5.50%	15/10/2040	60,247	0.02%
JPMorgan Chase & Co. ^	75,000	3.11%	22/4/2041	56,114	0.01%
JPMorgan Chase & Co.	75,000	5.60%	15/7/2041	76,326	0.02%
JPMorgan Chase & Co. ^	40,000	2.53%	19/11/2041	27,298	0.01%
JPMorgan Chase & Co.	55,000	5.40%	6/1/2042	54,669	0.01%
JPMorgan Chase & Co. ^	85,000	3.16%	22/4/2042	63,093	0.02%
JPMorgan Chase & Co.	50,000	5.63%	16/8/2043	50,807	0.01%
JPMorgan Chase & Co.	40,000	4.85%	1/2/2044	37,324	0.01%
JPMorgan Chase & Co.	60,000	4.95%	1/6/2045	56,023	0.01%
JPMorgan Chase & Co. ^	145,000	4.26%	22/2/2048	121,515	0.03%
JPMorgan Chase & Co. ^	80,000	4.03%	24/7/2048	64,376	0.02%
JPMorgan Chase & Co. ^	180,000	3.96%	15/11/2048	143,069	0.04%
JPMorgan Chase & Co. ^	80,000	3.90%	23/1/2049	63,048	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.^	105,000	3.11%	22/4/2051	71,549	0.02%
JPMorgan Chase & Co.^	145,000	3.33%	22/4/2052	102,231	0.03%
JPMorgan Chase Bank NA	250,000	5.11%	8/12/2026	249,883	0.07%
Juniper Networks, Inc.	15,000	3.75%	15/8/2029	13,950	0.00%
Juniper Networks, Inc.	35,000	5.95%	15/3/2041	35,337	0.01%
Kellanova	15,000	3.25%	1/4/2026	14,469	0.00%
Kellanova	25,000	3.40%	15/11/2027	23,656	0.01%
Kellanova	50,000	4.30%	15/5/2028	48,676	0.01%
Kellanova	25,000	2.10%	1/6/2030	21,150	0.01%
Kellanova	10,000	7.45%	1/4/2031	11,185	0.00%
Kellanova	25,000	5.25%	1/3/2033	24,853	0.01%
Kellanova	100,000	3.75%	16/5/2034	105,856	0.03%
Kellanova	35,000	4.50%	1/4/2046	29,199	0.01%
Kellanova	25,000	5.75%	16/5/2054	24,984	0.01%
Kemper Corp.	35,000	2.40%	30/9/2030	28,627	0.01%
Kemper Corp.	25,000	3.80%	23/2/2032	21,410	0.01%
Kennametal, Inc.	25,000	4.63%	15/6/2028	24,396	0.01%
Kennametal, Inc.	10,000	2.80%	1/3/2031	8,404	0.00%
Kenvue, Inc.	125,000	5.05%	22/3/2028	125,656	0.03%
Kenvue, Inc. ¹	150,000	4.90%	22/3/2033	148,313	0.04%
Kenvue, Inc. ¹	125,000	5.05%	22/3/2053	117,843	0.03%
Kenvue, Inc.	40,000	5.20%	22/3/2063	37,781	0.01%
Keurig Dr Pepper, Inc.	70,000	3.40%	15/11/2025	68,121	0.02%
Keurig Dr Pepper, Inc.	50,000	5.10%	15/3/2027	50,014	0.01%
Keurig Dr Pepper, Inc.	100,000	4.60%	25/5/2028	97,985	0.03%
Keurig Dr Pepper, Inc.	50,000	5.05%	15/3/2029	49,930	0.01%
Keurig Dr Pepper, Inc.	35,000	3.95%	15/4/2029	33,281	0.01%
Keurig Dr Pepper, Inc.	50,000	3.20%	1/5/2030	45,072	0.01%
Keurig Dr Pepper, Inc.	50,000	5.20%	15/3/2031	49,892	0.01%
Keurig Dr Pepper, Inc.	10,000	2.25%	15/3/2031	8,320	0.00%
Keurig Dr Pepper, Inc.	25,000	4.05%	15/4/2032	23,209	0.01%
Keurig Dr Pepper, Inc.	50,000	5.30%	15/3/2034	49,749	0.01%
Keurig Dr Pepper, Inc.	60,000	4.50%	15/11/2045	51,116	0.01%
Keurig Dr Pepper, Inc.	25,000	4.42%	15/12/2046	20,983	0.01%
Keurig Dr Pepper, Inc.	10,000	3.35%	15/3/2051	6,826	0.00%
Keurig Dr Pepper, Inc.	70,000	4.50%	15/4/2052	58,335	0.02%
KeyBank NA	50,000	4.15%	8/8/2025	49,035	0.01%
KeyBank NA	25,000	4.70%	26/1/2026	24,508	0.01%
KeyBank NA	25,000	3.40%	20/5/2026	23,745	0.01%
KeyBank NA	35,000	5.85%	15/11/2027	34,879	0.01%
KeyBank NA	45,000	4.90%	8/8/2032	40,093	0.01%
KeyBank NA	60,000	5.00%	26/1/2033	55,308	0.01%
KeyCorp	20,000	4.15%	29/10/2025	19,551	0.00%
KeyCorp	55,000	2.25%	6/4/2027	49,972	0.01%
KeyCorp	40,000	4.10%	30/4/2028	37,842	0.01%
KeyCorp	25,000	2.55%	1/10/2029	21,211	0.01%
KeyCorp^	30,000	4.79%	1/6/2033	27,340	0.01%
KeyCorp^	65,000	6.40%	6/3/2035	65,925	0.02%
Keysight Technologies, Inc.	80,000	4.60%	6/4/2027	78,513	0.02%
Kilroy Realty LP	15,000	3.45%	15/12/2024	14,810	0.00%
Kilroy Realty LP	50,000	4.75%	15/12/2028	47,276	0.01%
Kilroy Realty LP	35,000	3.05%	15/2/2030	29,507	0.01%
Kilroy Realty LP	25,000	2.50%	15/11/2032	18,706	0.00%
Kilroy Realty LP	10,000	2.65%	15/11/2033	7,345	0.00%
Kilroy Realty LP	25,000	6.25%	15/1/2036	23,724	0.01%
Kimberly-Clark Corp.	70,000	3.05%	15/8/2025	68,372	0.02%
Kimberly-Clark Corp.	20,000	3.95%	1/11/2028	19,296	0.00%
Kimberly-Clark Corp.	40,000	3.20%	25/4/2029	37,286	0.01%
Kimberly-Clark Corp.	5,000	3.10%	26/3/2030	4,571	0.00%
Kimberly-Clark Corp.	25,000	2.00%	2/11/2031	20,753	0.01%
Kimberly-Clark Corp.	40,000	6.63%	1/8/2037	45,472	0.01%
Kimberly-Clark Corp.	25,000	5.30%	1/3/2041	24,585	0.01%
Kimberly-Clark Corp.	65,000	3.20%	30/7/2046	46,162	0.01%
Kimco Realty OP LLC	30,000	2.80%	1/10/2026	28,382	0.01%
Kimco Realty OP LLC	35,000	3.80%	1/4/2027	33,663	0.01%
Kimco Realty OP LLC	15,000	1.90%	1/3/2028	13,368	0.00%
Kimco Realty OP LLC	55,000	2.70%	1/10/2030	47,473	0.01%
Kimco Realty OP LLC	15,000	2.25%	1/12/2031	12,024	0.00%
Kimco Realty OP LLC	50,000	3.20%	1/4/2032	42,891	0.01%
Kimco Realty OP LLC	40,000	4.60%	1/2/2033	37,517	0.01%
Kimco Realty OP LLC	25,000	6.40%	1/3/2034	26,446	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kimco Realty OP LLC	5,000	4.13%	1/12/2046	3,813	0.00%
Kimco Realty OP LLC	35,000	4.45%	1/9/2047	28,032	0.01%
Kite Realty Group LP	20,000	4.00%	1/10/2026	19,353	0.00%
Kite Realty Group LP	20,000	5.50%	1/3/2034	19,557	0.01%
KLA Corp.	65,000	4.10%	15/3/2029	63,117	0.02%
KLA Corp.	35,000	4.65%	15/7/2032	34,137	0.01%
KLA Corp.	35,000	4.70%	1/2/2034	34,009	0.01%
KLA Corp.	20,000	5.00%	15/3/2049	18,690	0.00%
KLA Corp.	50,000	3.30%	1/3/2050	35,164	0.01%
KLA Corp.	70,000	4.95%	15/7/2052	65,147	0.02%
KLA Corp.	25,000	5.25%	15/7/2062	23,876	0.01%
Kraft Heinz Foods Co.	105,000	3.00%	1/6/2026	100,625	0.03%
Kraft Heinz Foods Co.	15,000	3.88%	15/5/2027	14,511	0.00%
Kraft Heinz Foods Co.	200,000	2.25%	25/5/2028	205,203	0.05%
Kraft Heinz Foods Co.	20,000	4.63%	30/1/2029	19,729	0.01%
Kraft Heinz Foods Co.	40,000	4.25%	1/3/2031	37,929	0.01%
Kraft Heinz Foods Co.	50,000	5.00%	15/7/2035	48,504	0.01%
Kraft Heinz Foods Co.	65,000	6.88%	26/1/2039	72,127	0.02%
Kraft Heinz Foods Co.	35,000	4.63%	1/10/2039	31,016	0.01%
Kraft Heinz Foods Co.	50,000	6.50%	9/2/2040	53,368	0.01%
Kraft Heinz Foods Co.	45,000	5.00%	4/6/2042	40,687	0.01%
Kraft Heinz Foods Co.	75,000	5.20%	15/7/2045	68,710	0.02%
Kraft Heinz Foods Co.	110,000	4.38%	1/6/2046	89,570	0.02%
Kraft Heinz Foods Co.	80,000	4.88%	1/10/2049	69,789	0.02%
Kraft Heinz Foods Co.	35,000	5.50%	1/6/2050	33,448	0.01%
Kyndryl Holdings, Inc.	35,000	2.05%	15/10/2026	32,268	0.01%
Kyndryl Holdings, Inc.	10,000	2.70%	15/10/2028	8,887	0.00%
Kyndryl Holdings, Inc.	25,000	3.15%	15/10/2031	20,955	0.01%
Kyndryl Holdings, Inc.	25,000	6.35%	20/2/2034	25,401	0.01%
Kyndryl Holdings, Inc.	40,000	4.10%	15/10/2041	30,309	0.01%
Laboratory Corp. of America Holdings	60,000	1.55%	1/6/2026	55,736	0.01%
Laboratory Corp. of America Holdings	50,000	2.95%	1/12/2029	44,658	0.01%
Laboratory Corp. of America Holdings	25,000	2.70%	1/6/2031	21,392	0.01%
Laboratory Corp. of America Holdings	20,000	4.70%	1/2/2045	17,535	0.00%
Lam Research Corp.	50,000	3.75%	15/3/2026	48,792	0.01%
Lam Research Corp.	70,000	1.90%	15/6/2030	59,062	0.02%
Lam Research Corp.	70,000	2.88%	15/6/2050	45,582	0.01%
Lam Research Corp.	30,000	3.13%	15/6/2060	19,037	0.00%
Lazard Group LLC	100,000	3.63%	1/3/2027	95,700	0.03%
Lazard Group LLC	20,000	6.00%	15/3/2031	20,213	0.01%
Lear Corp.	50,000	3.80%	15/9/2027	47,745	0.01%
Lear Corp.	35,000	4.25%	15/5/2029	33,344	0.01%
Lear Corp.	50,000	3.50%	30/5/2030	45,090	0.01%
Lear Corp.	25,000	5.25%	15/5/2049	22,181	0.01%
Legg Mason, Inc.	25,000	4.75%	15/3/2026	24,832	0.01%
Legg Mason, Inc.	35,000	5.63%	15/1/2044	34,022	0.01%
Leggett & Platt, Inc.	45,000	4.40%	15/3/2029	41,142	0.01%
Leggett & Platt, Inc.	30,000	3.50%	15/11/2051	19,576	0.01%
Lennar Corp.	25,000	5.25%	1/6/2026	24,932	0.01%
Lennar Corp.	30,000	5.00%	15/6/2027	29,837	0.01%
Lennar Corp.	45,000	4.75%	29/11/2027	44,371	0.01%
Lennox International, Inc.	20,000	1.70%	1/8/2027	17,978	0.00%
Lennox International, Inc.	20,000	5.50%	15/9/2028	20,218	0.01%
Liberty Mutual Group, Inc.	100,000	2.75%	4/5/2026	105,059	0.03%
Lincoln National Corp.	40,000	3.80%	1/3/2028	38,190	0.01%
Lincoln National Corp.	20,000	3.05%	15/1/2030	17,768	0.00%
Lincoln National Corp.	100,000	3.40%	15/1/2031	88,025	0.02%
Lincoln National Corp.	20,000	7.00%	15/6/2040	21,649	0.01%
Lincoln National Corp.	30,000	4.35%	1/3/2048	22,802	0.01%
Linde plc	200,000	3.20%	14/2/2031	211,884	0.06%
Linde, Inc.	50,000	3.20%	30/1/2026	48,498	0.01%
Linde, Inc.	50,000	1.10%	10/8/2030	40,258	0.01%
Linde, Inc.	10,000	3.55%	7/11/2042	7,965	0.00%
Linde, Inc.	10,000	2.00%	10/8/2050	5,454	0.00%
LKQ Corp.	45,000	6.25%	15/6/2033	46,251	0.01%
Lowe's Cos, Inc.	50,000	2.50%	15/4/2026	47,630	0.01%
Lowe's Cos, Inc.	80,000	3.35%	1/4/2027	76,369	0.02%
Lowe's Cos, Inc.	125,000	3.10%	3/5/2027	118,347	0.03%
Lowe's Cos, Inc.	65,000	1.30%	15/4/2028	56,712	0.01%
Lowe's Cos, Inc.	35,000	1.70%	15/9/2028	30,585	0.01%
Lowe's Cos, Inc.	75,000	3.65%	5/4/2029	70,579	0.02%

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Lowe's Cos, Inc.	50,000	4.50%	15/4/2030	48,534	0.01%
Lowe's Cos, Inc.	75,000	1.70%	15/10/2030	61,225	0.02%
Lowe's Cos, Inc.	65,000	2.63%	1/4/2031	55,493	0.01%
Lowe's Cos, Inc.	50,000	3.75%	1/4/2032	45,389	0.01%
Lowe's Cos, Inc.	50,000	5.00%	15/4/2033	49,230	0.01%
Lowe's Cos, Inc.	25,000	5.15%	1/7/2033	24,876	0.01%
Lowe's Cos, Inc.	30,000	2.80%	15/9/2041	20,573	0.01%
Lowe's Cos, Inc.	95,000	3.70%	15/4/2046	69,760	0.02%
Lowe's Cos, Inc.	105,000	4.05%	3/5/2047	81,085	0.02%
Lowe's Cos, Inc.	105,000	3.00%	15/10/2050	65,733	0.02%
Lowe's Cos, Inc.	90,000	4.25%	1/4/2052	70,750	0.02%
Lowe's Cos, Inc.	80,000	5.63%	15/4/2053	77,465	0.02%
Lowe's Cos, Inc.	50,000	5.75%	1/7/2053	49,294	0.01%
Lowe's Cos, Inc.	90,000	4.45%	1/4/2062	70,050	0.02%
Lowe's Cos, Inc.	45,000	5.80%	15/9/2062	43,717	0.01%
Lowe's Cos, Inc.	35,000	5.85%	1/4/2063	34,153	0.01%
LPL Holdings, Inc.	35,000	6.75%	17/11/2028	36,753	0.01%
LPL Holdings, Inc.	50,000	6.00%	20/5/2034	49,885	0.01%
LXP Industrial Trust	10,000	6.75%	15/11/2028	10,355	0.00%
LXP Industrial Trust	25,000	2.70%	15/9/2030	21,096	0.01%
LXP Industrial Trust	15,000	2.38%	1/10/2031	11,974	0.00%
M&T Bank Corp.^	60,000	4.55%	16/8/2028	57,427	0.02%
M&T Bank Corp.^	80,000	7.41%	30/10/2029	84,164	0.02%
M&T Bank Corp.^	25,000	6.08%	13/3/2032	24,918	0.01%
M&T Bank Corp.^	65,000	5.05%	27/1/2034	60,139	0.02%
Manufacturers & Traders Trust Co.	50,000	4.65%	27/1/2026	49,073	0.01%
Manufacturers & Traders Trust Co.	15,000	3.40%	17/8/2027	13,984	0.00%
Markel Group, Inc.	30,000	3.35%	17/9/2029	27,513	0.01%
Markel Group, Inc.	35,000	5.00%	5/4/2046	30,922	0.01%
Markel Group, Inc.	10,000	4.30%	1/11/2047	7,990	0.00%
Markel Group, Inc.	15,000	5.00%	20/5/2049	13,261	0.00%
Markel Group, Inc.	20,000	4.15%	17/9/2050	15,357	0.00%
Markel Group, Inc.	35,000	3.45%	7/5/2052	23,510	0.01%
Markel Group, Inc.	30,000	6.00%	16/5/2054	29,699	0.01%
Marriott International, Inc.	20,000	3.75%	1/10/2025	19,578	0.01%
Marriott International, Inc.	50,000	3.13%	15/6/2026	47,983	0.01%
Marriott International, Inc.	65,000	5.00%	15/10/2027	64,826	0.02%
Marriott International, Inc.	50,000	4.00%	15/4/2028	48,001	0.01%
Marriott International, Inc.	25,000	5.55%	15/10/2028	25,334	0.01%
Marriott International, Inc.	25,000	4.90%	15/4/2029	24,734	0.01%
Marriott International, Inc.	25,000	4.88%	15/5/2029	24,683	0.01%
Marriott International, Inc.	30,000	4.63%	15/6/2030	29,111	0.01%
Marriott International, Inc.	60,000	2.85%	15/4/2031	51,367	0.01%
Marriott International, Inc.	65,000	3.50%	15/10/2032	56,422	0.01%
Marriott International, Inc.	35,000	2.75%	15/10/2033	28,259	0.01%
Marriott International, Inc.	30,000	5.30%	15/5/2034	29,442	0.01%
Marsh & McLennan Cos, Inc.	35,000	3.75%	14/3/2026	34,163	0.01%
Marsh & McLennan Cos, Inc.	55,000	4.38%	15/3/2029	53,761	0.01%
Marsh & McLennan Cos, Inc.	75,000	2.25%	15/11/2030	63,912	0.02%
Marsh & McLennan Cos, Inc.	50,000	5.75%	1/11/2032	52,157	0.01%
Marsh & McLennan Cos, Inc.	30,000	5.40%	15/9/2033	30,552	0.01%
Marsh & McLennan Cos, Inc.	20,000	4.75%	15/3/2039	18,601	0.00%
Marsh & McLennan Cos, Inc.	80,000	4.20%	1/3/2048	65,005	0.02%
Marsh & McLennan Cos, Inc.	65,000	4.90%	15/3/2049	58,247	0.02%
Marsh & McLennan Cos, Inc.	50,000	2.90%	15/12/2051	31,175	0.01%
Marsh & McLennan Cos, Inc.	25,000	6.25%	1/11/2052	27,062	0.01%
Marsh & McLennan Cos, Inc.	20,000	5.45%	15/3/2053	19,456	0.00%
Marsh & McLennan Cos, Inc.	35,000	5.70%	15/9/2053	35,355	0.01%
Martin Marietta Materials, Inc.	5,000	3.45%	1/6/2027	4,779	0.00%
Martin Marietta Materials, Inc.	50,000	3.50%	15/12/2027	47,511	0.01%
Martin Marietta Materials, Inc.	45,000	2.50%	15/3/2030	39,072	0.01%
Martin Marietta Materials, Inc.	65,000	2.40%	15/7/2031	53,800	0.01%
Martin Marietta Materials, Inc.	35,000	4.25%	15/12/2047	28,439	0.01%
Martin Marietta Materials, Inc.	25,000	3.20%	15/7/2051	16,642	0.00%
Marvell Technology, Inc.	5,000	1.65%	15/4/2026	4,679	0.00%
Marvell Technology, Inc.	115,000	2.45%	15/4/2028	103,794	0.03%
Marvell Technology, Inc.	35,000	4.88%	22/6/2028	34,482	0.01%
Marvell Technology, Inc.	30,000	2.95%	15/4/2031	25,863	0.01%
Marvell Technology, Inc.	10,000	5.95%	15/9/2033	10,326	0.00%
Masco Corp.	80,000	1.50%	15/2/2028	70,127	0.02%
Masco Corp.	40,000	2.00%	15/2/2031	32,596	0.01%

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Masco Corp.	25,000	3.13%	15/2/2051	16,202	0.00%
Mastercard, Inc.	15,000	2.95%	21/11/2026	14,316	0.00%
Mastercard, Inc.	40,000	3.30%	26/3/2027	38,392	0.01%
Mastercard, Inc.	10,000	3.50%	26/2/2028	9,576	0.00%
Mastercard, Inc.	90,000	4.88%	9/3/2028	90,476	0.02%
Mastercard, Inc.	100,000	1.00%	22/2/2029	97,395	0.03%
Mastercard, Inc.	100,000	2.95%	1/6/2029	91,917	0.02%
Mastercard, Inc.	50,000	1.90%	15/3/2031	41,709	0.01%
Mastercard, Inc.	75,000	2.00%	18/11/2031	61,626	0.02%
Mastercard, Inc.	10,000	4.85%	9/3/2033	9,951	0.00%
Mastercard, Inc.	45,000	4.88%	9/5/2034	44,485	0.01%
Mastercard, Inc.	30,000	3.80%	21/11/2046	23,825	0.01%
Mastercard, Inc.	45,000	3.65%	1/6/2049	34,367	0.01%
Mastercard, Inc.	75,000	3.85%	26/3/2050	59,157	0.02%
Mastercard, Inc.	40,000	2.95%	15/3/2051	26,466	0.01%
Mattel, Inc.	15,000	5.45%	1/11/2041	13,435	0.00%
McCormick & Co., Inc.	20,000	0.90%	15/2/2026	18,625	0.00%
McCormick & Co., Inc.	145,000	3.40%	15/8/2027	137,762	0.04%
McCormick & Co., Inc.	10,000	2.50%	15/4/2030	8,670	0.00%
McCormick & Co., Inc.	30,000	1.85%	15/2/2031	24,353	0.01%
McCormick & Co., Inc.	25,000	4.95%	15/4/2033	24,388	0.01%
McDonald's Corp.	45,000	3.30%	1/7/2025	44,078	0.01%
McDonald's Corp.	100,000	1.45%	1/9/2025	95,689	0.03%
McDonald's Corp.	35,000	3.70%	30/1/2026	34,204	0.01%
McDonald's Corp.	100,000	0.90%	15/6/2026	102,034	0.03%
McDonald's Corp.	15,000	3.50%	1/3/2027	14,398	0.00%
McDonald's Corp.	50,000	3.50%	1/7/2027	47,914	0.01%
McDonald's Corp.	50,000	3.80%	1/4/2028	48,008	0.01%
McDonald's Corp.	25,000	5.00%	17/5/2029	24,980	0.01%
McDonald's Corp.	100,000	2.38%	31/5/2029	101,943	0.03%
McDonald's Corp.	55,000	2.13%	1/3/2030	47,230	0.01%
McDonald's Corp.	70,000	3.60%	1/7/2030	64,890	0.02%
McDonald's Corp.	100,000	3.88%	20/2/2031	108,663	0.03%
McDonald's Corp.	50,000	4.86%	21/5/2031	36,996	0.01%
McDonald's Corp.	50,000	5.88%	23/4/2032	66,751	0.02%
McDonald's Corp.	45,000	4.60%	9/9/2032	43,500	0.01%
McDonald's Corp.	25,000	4.95%	14/8/2033	24,614	0.01%
McDonald's Corp.	25,000	5.20%	17/5/2034	25,077	0.01%
McDonald's Corp.	100,000	4.13%	28/11/2035	108,901	0.03%
McDonald's Corp.	45,000	4.70%	9/12/2035	42,736	0.01%
McDonald's Corp.	15,000	6.30%	15/10/2037	16,072	0.00%
McDonald's Corp.	60,000	6.30%	1/3/2038	64,344	0.02%
McDonald's Corp.	25,000	5.70%	1/2/2039	25,554	0.01%
McDonald's Corp.	5,000	3.70%	15/2/2042	3,918	0.00%
McDonald's Corp.	25,000	3.63%	1/5/2043	19,091	0.00%
McDonald's Corp.	10,000	4.60%	26/5/2045	8,652	0.00%
McDonald's Corp.	90,000	4.88%	9/12/2045	80,880	0.02%
McDonald's Corp.	65,000	4.45%	1/3/2047	54,562	0.01%
McDonald's Corp.	15,000	4.45%	1/9/2048	12,602	0.00%
McDonald's Corp.	100,000	3.63%	1/9/2049	72,541	0.02%
McDonald's Corp.	25,000	4.20%	1/4/2050	19,943	0.01%
McDonald's Corp.	30,000	5.15%	9/9/2052	27,693	0.01%
McDonald's Corp.	45,000	5.45%	14/8/2053	43,478	0.01%
McKesson Corp.	20,000	1.30%	15/8/2026	18,449	0.00%
McKesson Corp.	10,000	4.90%	15/7/2028	9,968	0.00%
McKesson Corp.	25,000	5.10%	15/7/2033	24,970	0.01%
MDC Holdings, Inc.	25,000	3.85%	15/1/2030	23,723	0.01%
MDC Holdings, Inc.	45,000	2.50%	15/1/2031	40,042	0.01%
MDC Holdings, Inc.	35,000	6.00%	15/1/2043	36,794	0.01%
Medtronic Global Holdings SCA	30,000	4.25%	30/3/2028	29,307	0.01%
Medtronic Global Holdings SCA	100,000	3.00%	15/10/2028	105,506	0.03%
Medtronic Global Holdings SCA	200,000	1.00%	2/7/2031	182,354	0.05%
Medtronic Global Holdings SCA	85,000	4.50%	30/3/2033	81,721	0.02%
Medtronic Global Holdings SCA	100,000	2.25%	7/3/2039	88,025	0.02%
Medtronic Global Holdings SCA	100,000	1.63%	15/10/2050	67,546	0.02%
Medtronic, Inc.	65,000	4.38%	15/3/2035	61,207	0.02%
Medtronic, Inc.	100,000	3.88%	15/10/2036	108,564	0.03%
Medtronic, Inc.	115,000	4.63%	15/3/2045	103,945	0.03%
Medtronic, Inc.	100,000	4.15%	15/10/2053	108,493	0.03%
Memorial Sloan-Kettering Cancer Center	25,000	5.00%	1/7/2042	24,000	0.01%
Merck & Co., Inc. ¹	150,000	0.75%	24/2/2026	140,085	0.04%

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Merck & Co., Inc. ¹	225,000	1.88%	15/10/2026	232,820	0.06%
Merck & Co., Inc.	75,000	1.70%	10/6/2027	68,844	0.02%
Merck & Co., Inc.	35,000	4.05%	17/5/2028	34,283	0.01%
Merck & Co., Inc.	120,000	3.40%	7/3/2029	113,275	0.03%
Merck & Co., Inc.	25,000	4.30%	17/5/2030	24,360	0.01%
Merck & Co., Inc.	30,000	1.45%	24/6/2030	24,816	0.01%
Merck & Co., Inc.	75,000	2.15%	10/12/2031	62,347	0.02%
Merck & Co., Inc.	100,000	4.50%	17/5/2033	96,620	0.03%
Merck & Co., Inc.	70,000	3.90%	7/3/2039	60,436	0.02%
Merck & Co., Inc.	30,000	2.35%	24/6/2040	20,477	0.01%
Merck & Co., Inc.	25,000	3.60%	15/9/2042	19,788	0.01%
Merck & Co., Inc.	65,000	4.15%	18/5/2043	55,322	0.01%
Merck & Co., Inc.	25,000	4.90%	17/5/2044	23,451	0.01%
Merck & Co., Inc.	110,000	3.70%	10/2/2045	86,305	0.02%
Merck & Co., Inc.	65,000	4.00%	7/3/2049	52,537	0.01%
Merck & Co., Inc.	50,000	2.45%	24/6/2050	29,734	0.01%
Merck & Co., Inc. ¹	105,000	2.75%	10/12/2051	65,655	0.02%
Merck & Co., Inc.	50,000	5.00%	17/5/2053	47,055	0.01%
Merck & Co., Inc.	90,000	2.90%	10/12/2061	53,866	0.01%
Merck & Co., Inc.	60,000	5.15%	17/5/2063	56,928	0.01%
Merck Sharp & Dohme Corp.	25,000	5.75%	15/11/2036	26,470	0.01%
Meritage Homes Corp.	25,000	5.13%	6/6/2027	24,643	0.01%
Meta Platforms, Inc. ¹	140,000	3.50%	15/8/2027	134,461	0.04%
Meta Platforms, Inc.	40,000	4.60%	15/5/2028	39,844	0.01%
Meta Platforms, Inc.	65,000	4.80%	15/5/2030	65,100	0.02%
Meta Platforms, Inc. ¹	195,000	3.85%	15/8/2032	181,434	0.05%
Meta Platforms, Inc.	90,000	4.95%	15/5/2033	90,438	0.02%
Meta Platforms, Inc.	150,000	4.45%	15/8/2052	129,336	0.03%
Meta Platforms, Inc. ¹	115,000	5.60%	15/5/2053	117,386	0.03%
Meta Platforms, Inc.	70,000	4.65%	15/8/2062	60,476	0.02%
Meta Platforms, Inc.	60,000	5.75%	15/5/2063	61,695	0.02%
MetLife, Inc.	30,000	6.50%	15/12/2032	32,641	0.01%
MetLife, Inc.	25,000	5.38%	15/7/2033	25,220	0.01%
MetLife, Inc.	80,000	6.38%	15/6/2034	86,180	0.02%
MetLife, Inc.	25,000	5.30%	15/12/2034	24,934	0.01%
MetLife, Inc.	40,000	5.70%	15/6/2035	41,076	0.01%
MetLife, Inc.	70,000	6.40%	15/12/2036	70,878	0.02%
MetLife, Inc.	40,000	5.88%	6/2/2041	40,925	0.01%
MetLife, Inc.	50,000	4.13%	13/8/2042	41,456	0.01%
MetLife, Inc.	40,000	4.88%	13/11/2043	36,408	0.01%
MetLife, Inc.	35,000	4.72%	15/12/2044	30,886	0.01%
MetLife, Inc.	45,000	4.05%	1/3/2045	36,140	0.01%
MetLife, Inc.	50,000	4.60%	13/5/2046	43,533	0.01%
MetLife, Inc.	65,000	5.00%	15/7/2052	59,232	0.02%
Metropolitan Life Global Funding I	40,000	1.95%	20/3/2028	26,791	0.01%
Metropolitan Life Global Funding I	100,000	4.00%	5/4/2028	109,111	0.03%
Metropolitan Life Global Funding I	15,000	2.45%	12/1/2029	10,087	0.00%
Metropolitan Life Global Funding I	100,000	1.63%	21/9/2029	107,574	0.03%
Metropolitan Life Global Funding I	45,000	3.39%	9/4/2030	31,142	0.01%
Metropolitan Life Global Funding I	100,000	3.63%	26/3/2034	106,747	0.03%
Microchip Technology, Inc.	25,000	4.25%	1/9/2025	24,611	0.01%
Microchip Technology, Inc.	35,000	5.05%	15/3/2029	34,709	0.01%
Micron Technology, Inc.	10,000	4.98%	6/2/2026	9,919	0.00%
Micron Technology, Inc.	55,000	4.19%	15/2/2027	53,461	0.01%
Micron Technology, Inc.	50,000	5.33%	6/2/2029	50,170	0.01%
Micron Technology, Inc.	55,000	6.75%	1/11/2029	58,484	0.02%
Micron Technology, Inc.	25,000	5.30%	15/1/2031	24,940	0.01%
Micron Technology, Inc.	40,000	2.70%	15/4/2032	33,111	0.01%
Micron Technology, Inc.	30,000	5.88%	9/2/2033	30,658	0.01%
Micron Technology, Inc.	45,000	5.88%	15/9/2033	46,023	0.01%
Micron Technology, Inc.	55,000	3.37%	1/11/2041	40,242	0.01%
Micron Technology, Inc.	25,000	3.48%	1/11/2051	17,191	0.00%
Microsoft Corp.	63,000	3.13%	3/11/2025	61,461	0.02%
Microsoft Corp. ¹	202,000	2.40%	8/8/2026	192,146	0.05%
Microsoft Corp. ¹	248,000	3.30%	6/2/2027	239,264	0.06%
Microsoft Corp.	15,000	3.40%	15/6/2027	14,428	0.00%
Microsoft Corp.	100,000	3.13%	6/12/2028	107,450	0.03%
Microsoft Corp.	60,000	1.35%	15/9/2030	49,470	0.01%
Microsoft Corp.	53,000	3.50%	12/2/2035	47,992	0.01%
Microsoft Corp.	23,000	4.20%	3/11/2035	21,982	0.01%
Microsoft Corp.	88,000	3.45%	8/8/2036	76,724	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Microsoft Corp.	33,000	4.10%	6/2/2037	30,938	0.01%
Microsoft Corp.	68,000	5.20%	1/6/2039	70,627	0.02%
Microsoft Corp.	35,000	5.30%	8/2/2041	37,454	0.01%
Microsoft Corp.	53,000	3.50%	15/11/2042	43,356	0.01%
Microsoft Corp. ¹	123,000	4.45%	3/11/2045	115,172	0.03%
Microsoft Corp.	68,000	3.70%	8/8/2046	55,743	0.01%
Microsoft Corp.	25,000	4.50%	15/6/2047	23,139	0.01%
Microsoft Corp.	301,000	2.53%	1/6/2050	190,034	0.05%
Microsoft Corp.	65,000	2.50%	15/9/2050	40,917	0.01%
Microsoft Corp. ¹	252,000	2.92%	17/3/2052	171,172	0.05%
Microsoft Corp.	73,000	4.00%	12/2/2055	60,924	0.02%
Microsoft Corp.	40,000	3.95%	8/8/2056	32,634	0.01%
Microsoft Corp.	68,000	4.50%	6/2/2057	62,341	0.02%
Microsoft Corp.	191,000	2.68%	1/6/2060	116,123	0.03%
Microsoft Corp.	48,000	3.04%	17/3/2062	31,758	0.01%
Mid-America Apartments LP	15,000	3.60%	1/6/2027	14,388	0.00%
Mid-America Apartments LP	25,000	4.20%	15/6/2028	24,230	0.01%
Mid-America Apartments LP	40,000	3.95%	15/3/2029	38,258	0.01%
Mid-America Apartments LP	20,000	5.30%	15/2/2032	19,921	0.01%
Mid-America Apartments LP	30,000	5.00%	15/3/2034	29,137	0.01%
Mid-America Apartments LP	20,000	2.88%	15/9/2051	12,416	0.00%
Mohawk Industries, Inc.	25,000	5.85%	18/9/2028	25,507	0.01%
Mohawk Industries, Inc.	25,000	3.63%	15/5/2030	22,909	0.01%
Mondelez International, Inc.	100,000	1.63%	8/3/2027	102,192	0.03%
Mondelez International, Inc.	50,000	2.63%	17/3/2027	46,873	0.01%
Mondelez International, Inc.	100,000	0.25%	17/3/2028	95,399	0.03%
Mondelez International, Inc.	65,000	2.75%	13/4/2030	57,609	0.02%
Mondelez International, Inc.	55,000	3.00%	17/3/2032	47,406	0.01%
Mondelez International, Inc.	25,000	1.88%	15/10/2032	19,643	0.01%
Mondelez International, Inc.	100,000	1.38%	17/3/2041	74,415	0.02%
Mondelez International, Inc.	65,000	2.63%	4/9/2050	38,868	0.01%
Moody's Corp.	100,000	0.95%	25/2/2030	93,253	0.02%
Moody's Corp.	50,000	2.00%	19/8/2031	40,611	0.01%
Moody's Corp.	5,000	4.25%	8/8/2032	4,699	0.00%
Moody's Corp.	35,000	2.75%	19/8/2041	24,177	0.01%
Moody's Corp.	35,000	5.25%	15/7/2044	33,512	0.01%
Moody's Corp.	25,000	4.88%	17/12/2048	22,387	0.01%
Moody's Corp.	20,000	3.75%	25/2/2052	15,025	0.00%
Moody's Corp.	25,000	3.10%	29/11/2061	15,313	0.00%
Morgan Stanley	140,000	4.00%	23/7/2025	137,901	0.04%
Morgan Stanley	85,000	5.00%	24/11/2025	84,378	0.02%
Morgan Stanley	105,000	3.88%	27/1/2026	102,641	0.03%
Morgan Stanley [^]	165,000	4.68%	17/7/2026	163,388	0.04%
Morgan Stanley	100,000	3.13%	27/7/2026	95,617	0.03%
Morgan Stanley	200,000	6.25%	9/8/2026	203,519	0.05%
Morgan Stanley	145,000	4.35%	8/9/2026	141,806	0.04%
Morgan Stanley [^]	50,000	6.14%	16/10/2026	50,335	0.01%
Morgan Stanley [^]	100,000	1.34%	23/10/2026	103,984	0.03%
Morgan Stanley [^]	170,000	0.99%	10/12/2026	159,032	0.04%
Morgan Stanley	240,000	3.63%	20/1/2027	231,377	0.06%
Morgan Stanley [^]	90,000	5.05%	28/1/2027	89,505	0.02%
Morgan Stanley	100,000	1.88%	27/4/2027	102,618	0.03%
Morgan Stanley [^]	115,000	1.59%	4/5/2027	107,192	0.03%
Morgan Stanley [^]	105,000	1.51%	20/7/2027	97,099	0.03%
Morgan Stanley [^]	50,000	1.78%	4/8/2027	34,409	0.01%
Morgan Stanley [^]	100,000	0.41%	29/10/2027	99,508	0.03%
Morgan Stanley [^]	100,000	2.48%	21/1/2028	93,222	0.02%
Morgan Stanley [^]	20,000	5.65%	13/4/2028	20,193	0.01%
Morgan Stanley [^]	155,000	4.21%	20/4/2028	150,700	0.04%
Morgan Stanley [^]	110,000	3.59%	22/7/2028	104,591	0.03%
Morgan Stanley [^]	150,000	6.30%	18/10/2028	154,662	0.04%
Morgan Stanley [^]	100,000	3.77%	24/1/2029	95,209	0.03%
Morgan Stanley [^]	80,000	5.12%	1/2/2029	79,686	0.02%
Morgan Stanley [^]	100,000	4.66%	2/3/2029	110,497	0.03%
Morgan Stanley [^]	115,000	5.16%	20/4/2029	114,601	0.03%
Morgan Stanley [^]	100,000	5.45%	20/7/2029	100,594	0.03%
Morgan Stanley [^]	200,000	0.50%	26/10/2029	187,209	0.05%
Morgan Stanley [^]	170,000	6.41%	1/11/2029	177,347	0.05%
Morgan Stanley [^]	100,000	5.17%	16/1/2030	99,699	0.03%
Morgan Stanley [^]	115,000	4.43%	23/1/2030	111,174	0.03%
Morgan Stanley [^]	20,000	5.66%	18/4/2030	20,334	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley^	160,000	2.70%	22/1/2031	140,258	0.04%
Morgan Stanley^	200,000	0.50%	7/2/2031	178,608	0.05%
Morgan Stanley^	135,000	3.62%	1/4/2031	123,805	0.03%
Morgan Stanley^	140,000	1.79%	13/2/2032	112,524	0.03%
Morgan Stanley	100,000	7.25%	1/4/2032	113,443	0.03%
Morgan Stanley^	105,000	1.93%	28/4/2032	84,382	0.02%
Morgan Stanley^	100,000	2.95%	7/5/2032	101,295	0.03%
Morgan Stanley^	130,000	2.24%	21/7/2032	106,347	0.03%
Morgan Stanley^	120,000	2.51%	20/10/2032	99,274	0.03%
Morgan Stanley^	115,000	2.94%	21/1/2033	97,762	0.03%
Morgan Stanley^	90,000	4.89%	20/7/2033	86,771	0.02%
Morgan Stanley^	140,000	6.34%	18/10/2033	148,635	0.04%
Morgan Stanley^	100,000	5.79%	18/11/2033	129,694	0.03%
Morgan Stanley^	100,000	5.15%	25/1/2034	116,213	0.03%
Morgan Stanley^	145,000	5.25%	21/4/2034	142,793	0.04%
Morgan Stanley^	130,000	5.42%	21/7/2034	129,308	0.03%
Morgan Stanley^	95,000	6.63%	1/11/2034	102,606	0.03%
Morgan Stanley^	100,000	5.47%	18/1/2035	99,769	0.03%
Morgan Stanley^	100,000	3.96%	21/3/2035	106,525	0.03%
Morgan Stanley^	145,000	5.83%	19/4/2035	148,806	0.04%
Morgan Stanley^	155,000	2.48%	16/9/2036	122,669	0.03%
Morgan Stanley^	95,000	5.30%	20/4/2037	90,986	0.02%
Morgan Stanley^	110,000	5.95%	19/1/2038	109,374	0.03%
Morgan Stanley^	95,000	3.97%	22/7/2038	80,419	0.02%
Morgan Stanley^	65,000	5.94%	7/2/2039	64,385	0.02%
Morgan Stanley^	45,000	4.46%	22/4/2039	40,220	0.01%
Morgan Stanley^	135,000	3.22%	22/4/2042	101,190	0.03%
Morgan Stanley	95,000	6.38%	24/7/2042	104,436	0.03%
Morgan Stanley	135,000	4.30%	27/1/2045	114,846	0.03%
Morgan Stanley	110,000	4.38%	22/1/2047	94,174	0.02%
Morgan Stanley^	85,000	5.60%	24/3/2051	85,986	0.02%
Morgan Stanley^	140,000	2.80%	25/1/2052	88,059	0.02%
Morgan Stanley Bank NA	250,000	5.88%	30/10/2026	252,986	0.07%
Mosaic Co.	60,000	4.05%	15/11/2027	57,577	0.02%
Mosaic Co.	60,000	5.38%	15/11/2028	60,224	0.02%
Mosaic Co.	10,000	5.45%	15/11/2033	9,908	0.00%
Mosaic Co.	35,000	4.88%	15/11/2041	30,704	0.01%
Mosaic Co.	5,000	5.63%	15/11/2043	4,728	0.00%
Motorola Solutions, Inc.	45,000	4.60%	23/2/2028	44,200	0.01%
Motorola Solutions, Inc.	15,000	4.60%	23/5/2029	14,617	0.00%
Motorola Solutions, Inc.	40,000	2.30%	15/11/2030	33,627	0.01%
Motorola Solutions, Inc.	35,000	2.75%	24/5/2031	29,667	0.01%
Motorola Solutions, Inc.	50,000	5.60%	1/6/2032	50,551	0.01%
Motorola Solutions, Inc.	35,000	5.40%	15/4/2034	34,682	0.01%
Motorola Solutions, Inc.	25,000	5.50%	1/9/2044	24,230	0.01%
Mylan, Inc.	45,000	4.55%	15/4/2028	43,357	0.01%
Mylan, Inc.	30,000	5.20%	15/4/2048	24,351	0.01%
Nasdaq, Inc.	40,000	5.35%	28/6/2028	40,338	0.01%
Nasdaq, Inc.	50,000	1.65%	15/1/2031	40,089	0.01%
Nasdaq, Inc.	100,000	4.50%	15/2/2032	112,088	0.03%
Nasdaq, Inc.	65,000	5.55%	15/2/2034	65,121	0.02%
Nasdaq, Inc.	45,000	2.50%	21/12/2040	29,410	0.01%
Nasdaq, Inc.	40,000	3.25%	28/4/2050	26,647	0.01%
Nasdaq, Inc.	35,000	3.95%	7/3/2052	25,980	0.01%
Nasdaq, Inc.	35,000	5.95%	15/8/2053	35,379	0.01%
Nasdaq, Inc.	40,000	6.10%	28/6/2063	40,579	0.01%
National Health Investors, Inc.	10,000	3.00%	1/2/2031	8,173	0.00%
National Rural Utilities Cooperative Finance Corp.	35,000	5.45%	30/10/2025	35,006	0.01%
National Rural Utilities Cooperative Finance Corp.	10,000	3.25%	1/11/2025	9,720	0.00%
National Rural Utilities Cooperative Finance Corp.	20,000	4.45%	13/3/2026	19,724	0.01%
National Rural Utilities Cooperative Finance Corp.	15,000	1.00%	15/6/2026	13,839	0.00%
National Rural Utilities Cooperative Finance Corp.	25,000	4.80%	5/2/2027	24,841	0.01%
National Rural Utilities Cooperative Finance Corp.	40,000	3.05%	25/4/2027	37,911	0.01%
National Rural Utilities Cooperative Finance Corp.	30,000	3.40%	7/2/2028	28,437	0.01%
National Rural Utilities Cooperative Finance Corp.	25,000	4.80%	15/3/2028	24,796	0.01%
National Rural Utilities Cooperative Finance Corp.	15,000	5.05%	15/9/2028	15,036	0.00%
National Rural Utilities Cooperative Finance Corp.	35,000	3.90%	1/11/2028	33,340	0.01%
National Rural Utilities Cooperative Finance Corp.	25,000	4.85%	7/2/2029	24,861	0.01%
National Rural Utilities Cooperative Finance Corp.	30,000	3.70%	15/3/2029	28,279	0.01%
National Rural Utilities Cooperative Finance Corp.	20,000	2.40%	15/3/2030	17,288	0.00%
National Rural Utilities Cooperative Finance Corp.	25,000	5.00%	7/2/2031	24,738	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
National Rural Utilities Cooperative Finance Corp.	15,000	1.35%	15/3/2031	11,724	0.00%
National Rural Utilities Cooperative Finance Corp.	35,000	1.65%	15/6/2031	27,707	0.01%
National Rural Utilities Cooperative Finance Corp.	20,000	8.00%	1/3/2032	23,040	0.01%
National Rural Utilities Cooperative Finance Corp.	20,000	2.75%	15/4/2032	16,851	0.00%
National Rural Utilities Cooperative Finance Corp.	25,000	4.02%	1/11/2032	22,875	0.01%
National Rural Utilities Cooperative Finance Corp.	20,000	4.15%	15/12/2032	18,430	0.00%
National Rural Utilities Cooperative Finance Corp.	25,000	5.80%	15/1/2033	25,721	0.01%
National Rural Utilities Cooperative Finance Corp.	10,000	4.40%	1/11/2048	8,345	0.00%
National Rural Utilities Cooperative Finance Corp.	45,000	4.30%	15/3/2049	36,820	0.01%
National Rural Utilities Cooperative Finance Corp. ^	10,000	7.13%	15/9/2053	10,281	0.00%
Nationwide Financial Services, Inc.	25,000	6.75%	15/5/2037	25,247	0.01%
NBCUniversal Media LLC	35,000	4.45%	15/1/2043	30,221	0.01%
Nestle Finance International Ltd.	50,000	3.38%	15/11/2034	53,674	0.01%
Nestle Holdings, Inc.	80,000	2.19%	26/1/2029	53,499	0.01%
Nestle Holdings, Inc.	100,000	2.50%	4/4/2032	108,961	0.03%
Nestle SA	100,000	1.63%	7/11/2025	111,797	0.03%
NetApp, Inc.	15,000	2.38%	22/6/2027	13,853	0.00%
NetApp, Inc.	45,000	2.70%	22/6/2030	39,086	0.01%
Netflix, Inc.	40,000	4.38%	15/11/2026	39,286	0.01%
Netflix, Inc.	150,000	3.63%	15/5/2027	161,440	0.04%
Netflix, Inc.	150,000	4.88%	15/4/2028	149,108	0.04%
Netflix, Inc.	80,000	5.88%	15/11/2028	82,441	0.02%
Netflix, Inc.	100,000	4.63%	15/5/2029	112,025	0.03%
Netflix, Inc.	85,000	6.38%	15/5/2029	89,561	0.02%
Netflix, Inc.	100,000	3.63%	15/6/2030	106,904	0.03%
New York Life Global Funding	70,000	2.00%	17/4/2028	46,900	0.01%
New York Life Global Funding	100,000	4.95%	7/12/2029	127,904	0.03%
New York Life Global Funding	100,000	3.63%	9/1/2030	108,686	0.03%
Newmont Corp.	65,000	2.80%	1/10/2029	58,302	0.02%
Newmont Corp.	50,000	2.60%	15/7/2032	41,689	0.01%
Newmont Corp.	20,000	5.88%	1/4/2035	20,683	0.01%
Newmont Corp.	50,000	6.25%	1/10/2039	52,759	0.01%
Newmont Corp.	70,000	4.88%	15/3/2042	64,565	0.02%
Newmont Corp.	20,000	5.45%	9/6/2044	19,318	0.00%
Newmont Corp./Newcrest Finance Pty Ltd.	65,000	5.30%	15/3/2026	64,963	0.02%
Newmont Corp./Newcrest Finance Pty Ltd.	35,000	3.25%	13/5/2030	31,604	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	35,000	5.35%	15/3/2034	34,937	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	40,000	4.20%	13/5/2050	32,539	0.01%
NIKE, Inc.	75,000	2.38%	1/11/2026	70,697	0.02%
NIKE, Inc.	85,000	2.75%	27/3/2027	80,495	0.02%
NIKE, Inc.	45,000	3.25%	27/3/2040	35,096	0.01%
NIKE, Inc.	50,000	3.63%	1/5/2043	39,511	0.01%
NIKE, Inc.	50,000	3.88%	1/11/2045	40,122	0.01%
NIKE, Inc.	20,000	3.38%	1/11/2046	14,734	0.00%
NIKE, Inc.	70,000	3.38%	27/3/2050	50,405	0.01%
NMI Holdings, Inc.	20,000	6.00%	15/8/2029	19,831	0.01%
NNN, Inc.	25,000	3.50%	15/10/2027	23,686	0.01%
NNN, Inc.	55,000	4.30%	15/10/2028	52,996	0.01%
NNN, Inc.	25,000	5.60%	15/10/2033	24,889	0.01%
NNN, Inc.	25,000	5.50%	15/6/2034	24,773	0.01%
NNN, Inc.	30,000	4.80%	15/10/2048	25,487	0.01%
NNN, Inc.	45,000	3.00%	15/4/2052	27,986	0.01%
Nordson Corp.	35,000	5.60%	15/9/2028	35,422	0.01%
Nordson Corp.	25,000	5.80%	15/9/2033	25,659	0.01%
Northern Trust Corp.	25,000	3.95%	30/10/2025	24,501	0.01%
Northern Trust Corp.	65,000	4.00%	10/5/2027	63,458	0.02%
Northern Trust Corp.	55,000	1.95%	1/5/2030	46,713	0.01%
Northern Trust Corp.	55,000	6.13%	2/11/2032	57,683	0.02%
Novant Health, Inc.	65,000	3.17%	1/11/2051	43,741	0.01%
NVIDIA Corp.	25,000	3.20%	16/9/2026	24,162	0.01%
NVIDIA Corp.	50,000	1.55%	15/6/2028	44,562	0.01%
NVIDIA Corp.	15,000	2.85%	1/4/2030	13,600	0.00%
NVIDIA Corp.	80,000	2.00%	15/6/2031	67,216	0.02%
NVIDIA Corp.	35,000	3.50%	1/4/2040	28,962	0.01%
NVIDIA Corp.	85,000	3.50%	1/4/2050	65,157	0.02%
NVIDIA Corp.	55,000	3.70%	1/4/2060	41,477	0.01%
NVR, Inc.	45,000	3.00%	15/5/2030	39,871	0.01%
Ohio Edison Co.	15,000	6.88%	15/7/2036	16,713	0.00%
Ohio Power Co.	15,000	2.60%	1/4/2030	13,057	0.00%
Ohio Power Co.	25,000	1.63%	15/1/2031	19,952	0.01%
Ohio Power Co.	15,000	5.00%	1/6/2033	14,446	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ohio Power Co.	30,000	4.15%	1/4/2048	23,101	0.01%
Ohio Power Co.	20,000	4.00%	1/6/2049	15,105	0.00%
Ohio Power Co.	25,000	2.90%	1/10/2051	15,262	0.00%
Old Republic International Corp.	55,000	3.88%	26/8/2026	53,154	0.01%
Old Republic International Corp.	30,000	3.85%	11/6/2051	21,209	0.01%
Omega Healthcare Investors, Inc.	125,000	5.25%	15/1/2026	123,817	0.03%
Omega Healthcare Investors, Inc.	15,000	4.50%	1/4/2027	14,522	0.00%
Omega Healthcare Investors, Inc.	60,000	4.75%	15/1/2028	58,084	0.02%
Omega Healthcare Investors, Inc.	25,000	3.63%	1/10/2029	22,321	0.01%
Omega Healthcare Investors, Inc.	45,000	3.38%	1/2/2031	38,392	0.01%
Omega Healthcare Investors, Inc.	25,000	3.25%	15/4/2033	20,212	0.01%
Omnicom Capital Holdings plc	100,000	2.25%	22/11/2033	97,236	0.03%
Omnicom Finance Holdings plc	100,000	3.70%	6/3/2032	105,852	0.03%
Omnicom Group, Inc.	50,000	2.45%	30/4/2030	43,078	0.01%
Omnicom Group, Inc.	30,000	4.20%	1/6/2030	28,525	0.01%
Omnicom Group, Inc.	20,000	2.60%	1/8/2031	16,854	0.00%
Omnicom Group, Inc./Omnicom Capital, Inc.	70,000	3.60%	15/4/2026	67,740	0.02%
Oncor Electric Delivery Co. LLC	35,000	4.30%	15/5/2028	34,124	0.01%
Oncor Electric Delivery Co. LLC	25,000	3.70%	15/11/2028	23,759	0.01%
Oncor Electric Delivery Co. LLC	15,000	5.75%	15/3/2029	15,447	0.00%
Oncor Electric Delivery Co. LLC	40,000	2.75%	15/5/2030	35,316	0.01%
Oncor Electric Delivery Co. LLC	100,000	3.50%	15/5/2031	106,506	0.03%
Oncor Electric Delivery Co. LLC	10,000	7.00%	1/5/2032	11,132	0.00%
Oncor Electric Delivery Co. LLC	20,000	4.15%	1/6/2032	18,611	0.00%
Oncor Electric Delivery Co. LLC	60,000	4.55%	15/9/2032	57,477	0.02%
Oncor Electric Delivery Co. LLC	45,000	5.65%	15/11/2033	46,162	0.01%
Oncor Electric Delivery Co. LLC	15,000	7.50%	1/9/2038	17,883	0.00%
Oncor Electric Delivery Co. LLC	45,000	5.25%	30/9/2040	43,331	0.01%
Oncor Electric Delivery Co. LLC	25,000	4.55%	1/12/2041	22,226	0.01%
Oncor Electric Delivery Co. LLC	30,000	5.30%	1/6/2042	28,958	0.01%
Oncor Electric Delivery Co. LLC	75,000	3.75%	1/4/2045	58,143	0.02%
Oncor Electric Delivery Co. LLC	30,000	4.10%	15/11/2048	24,032	0.01%
Oncor Electric Delivery Co. LLC	15,000	3.80%	1/6/2049	11,382	0.00%
Oncor Electric Delivery Co. LLC	25,000	3.10%	15/9/2049	16,615	0.00%
Oncor Electric Delivery Co. LLC	15,000	3.70%	15/5/2050	11,069	0.00%
Oncor Electric Delivery Co. LLC	45,000	4.95%	15/9/2052	40,707	0.01%
Oncor Electric Delivery Co. LLC	10,000	5.35%	1/10/2052	9,560	0.00%
Oncor Electric Delivery Co. LLC	50,000	5.55%	15/6/2054	49,071	0.01%
Oracle Corp.	55,000	5.80%	10/11/2025	55,271	0.01%
Oracle Corp.	125,000	1.65%	25/3/2026	117,176	0.03%
Oracle Corp.	135,000	2.65%	15/7/2026	127,933	0.03%
Oracle Corp.	80,000	2.80%	1/4/2027	75,121	0.02%
Oracle Corp.	150,000	3.25%	15/11/2027	141,462	0.04%
Oracle Corp.	80,000	2.30%	25/3/2028	72,329	0.02%
Oracle Corp.	30,000	6.15%	9/11/2029	31,370	0.01%
Oracle Corp.	165,000	2.95%	1/4/2030	146,672	0.04%
Oracle Corp.	25,000	4.65%	6/5/2030	24,491	0.01%
Oracle Corp.	200,000	2.88%	25/3/2031	172,766	0.05%
Oracle Corp.	95,000	6.25%	9/11/2032	100,577	0.03%
Oracle Corp.	85,000	4.90%	6/2/2033	82,493	0.02%
Oracle Corp.	75,000	4.30%	8/7/2034	68,311	0.02%
Oracle Corp.	40,000	3.90%	15/5/2035	34,680	0.01%
Oracle Corp.	60,000	3.85%	15/7/2036	50,593	0.01%
Oracle Corp.	90,000	3.80%	15/11/2037	74,133	0.02%
Oracle Corp.	60,000	6.50%	15/4/2038	64,285	0.02%
Oracle Corp.	100,000	6.13%	8/7/2039	103,610	0.03%
Oracle Corp.	130,000	3.60%	1/4/2040	99,920	0.03%
Oracle Corp.	150,000	5.38%	15/7/2040	142,489	0.04%
Oracle Corp.	115,000	3.65%	25/3/2041	87,950	0.02%
Oracle Corp.	55,000	4.50%	8/7/2044	45,730	0.01%
Oracle Corp.	115,000	4.13%	15/5/2045	90,013	0.02%
Oracle Corp.	145,000	4.00%	15/7/2046	110,564	0.03%
Oracle Corp.	140,000	4.00%	15/11/2047	106,015	0.03%
Oracle Corp.	200,000	3.60%	1/4/2050	139,658	0.04%
Oracle Corp.	150,000	3.95%	25/3/2051	110,881	0.03%
Oracle Corp.	110,000	6.90%	9/11/2052	122,954	0.03%
Oracle Corp.	120,000	5.55%	6/2/2053	113,486	0.03%
Oracle Corp.	50,000	4.38%	15/5/2055	39,024	0.01%
Oracle Corp.	140,000	3.85%	1/4/2060	96,271	0.03%
Oracle Corp.	70,000	4.10%	25/3/2061	50,260	0.01%
O'Reilly Automotive, Inc.	25,000	3.55%	15/3/2026	24,227	0.01%

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O'Reilly Automotive, Inc.	50,000	5.75%	20/11/2026	50,480	0.01%
O'Reilly Automotive, Inc.	30,000	3.60%	1/9/2027	28,585	0.01%
O'Reilly Automotive, Inc.	10,000	4.35%	1/6/2028	9,729	0.00%
O'Reilly Automotive, Inc.	60,000	4.20%	1/4/2030	57,164	0.02%
O'Reilly Automotive, Inc.	45,000	1.75%	15/3/2031	36,298	0.01%
O'Reilly Automotive, Inc.	10,000	4.70%	15/6/2032	9,655	0.00%
Otis Worldwide Corp.	50,000	5.25%	16/8/2028	50,254	0.01%
Otis Worldwide Corp.	85,000	2.57%	15/2/2030	74,582	0.02%
Otis Worldwide Corp.	20,000	3.11%	15/2/2040	14,869	0.00%
Otis Worldwide Corp.	50,000	3.36%	15/2/2050	35,170	0.01%
Owens Corning	25,000	5.50%	15/6/2027	25,225	0.01%
Owens Corning	15,000	3.95%	15/8/2029	14,171	0.00%
Owens Corning	40,000	3.88%	1/6/2030	37,246	0.01%
Owens Corning	40,000	5.70%	15/6/2034	40,382	0.01%
Owens Corning	45,000	4.30%	15/7/2047	36,155	0.01%
Owens Corning	25,000	4.40%	30/1/2048	20,163	0.01%
Owens Corning	35,000	5.95%	15/6/2054	35,238	0.01%
PACCAR Financial Corp.	50,000	4.45%	30/3/2026	49,523	0.01%
PACCAR Financial Corp.	55,000	1.10%	11/5/2026	51,155	0.01%
PACCAR Financial Corp.	35,000	5.05%	10/8/2026	34,976	0.01%
PACCAR Financial Corp.	10,000	4.60%	10/1/2028	9,904	0.00%
PACCAR Financial Corp.	25,000	4.95%	10/8/2028	25,034	0.01%
PACCAR Financial Corp.	20,000	4.60%	31/1/2029	19,772	0.01%
PACCAR Financial Corp.	25,000	5.00%	22/3/2034	24,897	0.01%
Packaging Corp. of America	75,000	3.00%	15/12/2029	67,012	0.02%
Packaging Corp. of America	25,000	5.70%	1/12/2033	25,406	0.01%
Packaging Corp. of America	15,000	4.05%	15/12/2049	11,844	0.00%
Packaging Corp. of America	25,000	3.05%	1/10/2051	16,327	0.00%
Paramount Global	45,000	7.88%	30/7/2030	46,157	0.01%
Paramount Global	55,000	4.95%	15/1/2031	48,369	0.01%
Paramount Global	45,000	4.20%	19/5/2032	36,783	0.01%
Paramount Global	15,000	5.50%	15/5/2033	12,905	0.00%
Paramount Global	65,000	6.88%	30/4/2036	60,817	0.02%
Paramount Global	10,000	5.90%	15/10/2040	8,116	0.00%
Paramount Global	30,000	4.85%	1/7/2042	21,791	0.01%
Paramount Global	60,000	4.38%	15/3/2043	39,794	0.01%
Paramount Global	75,000	5.85%	1/9/2043	58,911	0.02%
Paramount Global	25,000	5.25%	1/4/2044	18,146	0.00%
Paramount Global	25,000	4.90%	15/8/2044	17,342	0.00%
Paramount Global	25,000	4.60%	15/1/2045	16,909	0.00%
Paramount Global	50,000	4.95%	19/5/2050	34,950	0.01%
PayPal Holdings, Inc.	55,000	2.65%	1/10/2026	52,053	0.01%
PayPal Holdings, Inc.	70,000	3.90%	1/6/2027	67,933	0.02%
PayPal Holdings, Inc.	50,000	4.40%	1/6/2032	47,617	0.01%
PayPal Holdings, Inc.	35,000	5.15%	1/6/2034	34,564	0.01%
PayPal Holdings, Inc.	90,000	3.25%	1/6/2050	60,918	0.02%
PayPal Holdings, Inc.	40,000	5.05%	1/6/2052	36,540	0.01%
PayPal Holdings, Inc.	25,000	5.50%	1/6/2054	24,227	0.01%
PayPal Holdings, Inc.	25,000	5.25%	1/6/2062	22,814	0.01%
Pentair Finance Sarl	35,000	4.50%	1/7/2029	33,884	0.01%
Pentair Finance Sarl	10,000	5.90%	15/7/2032	10,205	0.00%
PepsiCo, Inc.	45,000	3.50%	17/7/2025	44,199	0.01%
PepsiCo, Inc.	50,000	5.25%	10/11/2025	50,157	0.01%
PepsiCo, Inc.	100,000	2.85%	24/2/2026	96,618	0.03%
PepsiCo, Inc.	15,000	2.38%	6/10/2026	14,176	0.00%
PepsiCo, Inc.	50,000	5.13%	10/11/2026	50,224	0.01%
PepsiCo, Inc.	115,000	3.00%	15/10/2027	108,734	0.03%
PepsiCo, Inc.	10,000	3.60%	18/2/2028	9,615	0.00%
PepsiCo, Inc. ¹	100,000	0.50%	6/5/2028	96,724	0.03%
PepsiCo, Inc.	55,000	2.63%	29/7/2029	49,750	0.01%
PepsiCo, Inc.	100,000	2.75%	19/3/2030	89,555	0.02%
PepsiCo, Inc.	20,000	1.63%	1/5/2030	16,742	0.00%
PepsiCo, Inc.	110,000	1.95%	21/10/2031	90,584	0.02%
PepsiCo, Inc.	75,000	3.90%	18/7/2032	70,019	0.02%
PepsiCo, Inc.	100,000	0.40%	9/10/2032	84,722	0.02%
PepsiCo, Inc.	20,000	4.45%	15/2/2033	19,859	0.01%
PepsiCo, Inc.	100,000	0.75%	14/10/2033	85,150	0.02%
PepsiCo, Inc.	45,000	3.50%	19/3/2040	36,517	0.01%
PepsiCo, Inc.	15,000	4.88%	1/11/2040	14,392	0.00%
PepsiCo, Inc.	40,000	2.63%	21/10/2041	27,916	0.01%
PepsiCo, Inc.	25,000	4.00%	5/3/2042	21,334	0.01%

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PepsiCo, Inc.	40,000	4.45%	14/4/2046	35,324	0.01%
PepsiCo, Inc.	25,000	3.45%	6/10/2046	18,816	0.00%
PepsiCo, Inc.	20,000	4.00%	2/5/2047	16,279	0.00%
PepsiCo, Inc.	25,000	3.38%	29/7/2049	18,087	0.00%
PepsiCo, Inc.	35,000	2.88%	15/10/2049	23,215	0.01%
PepsiCo, Inc.	25,000	3.63%	19/3/2050	19,001	0.00%
PepsiCo, Inc.	55,000	2.75%	21/10/2051	34,881	0.01%
PepsiCo, Inc.	60,000	4.20%	18/7/2052	50,027	0.01%
PepsiCo, Inc.	15,000	4.65%	15/2/2053	13,552	0.00%
PepsiCo, Inc.	40,000	3.88%	19/3/2060	31,150	0.01%
Pfizer Investment Enterprises Pte Ltd.	108,000	4.45%	19/5/2026	106,638	0.03%
Pfizer Investment Enterprises Pte Ltd.	200,000	4.45%	19/5/2028	196,510	0.05%
Pfizer Investment Enterprises Pte Ltd.	195,000	4.65%	19/5/2030	192,469	0.05%
Pfizer Investment Enterprises Pte Ltd.	225,000	4.75%	19/5/2033	219,215	0.06%
Pfizer Investment Enterprises Pte Ltd.	115,000	5.11%	19/5/2043	109,339	0.03%
Pfizer Investment Enterprises Pte Ltd.	265,000	5.30%	19/5/2053	255,768	0.07%
Pfizer Investment Enterprises Pte Ltd.	180,000	5.34%	19/5/2063	169,879	0.04%
Pfizer, Inc.	75,000	2.75%	3/6/2026	71,708	0.02%
Pfizer, Inc. ¹	205,000	3.00%	15/12/2026	195,653	0.05%
Pfizer, Inc.	90,000	3.45%	15/3/2029	85,188	0.02%
Pfizer, Inc.	140,000	2.63%	1/4/2030	124,142	0.03%
Pfizer, Inc.	80,000	1.70%	28/5/2030	67,332	0.02%
Pfizer, Inc.	45,000	4.00%	15/12/2036	40,339	0.01%
Pfizer, Inc.	35,000	4.10%	15/9/2038	30,856	0.01%
Pfizer, Inc. ¹	130,000	7.20%	15/3/2039	153,494	0.04%
Pfizer, Inc.	25,000	3.90%	15/3/2039	21,360	0.01%
Pfizer, Inc.	70,000	2.55%	28/5/2040	48,679	0.01%
Pfizer, Inc.	25,000	5.60%	15/9/2040	25,311	0.01%
Pfizer, Inc.	100,000	2.74%	15/6/2043	87,904	0.02%
Pfizer, Inc.	30,000	4.30%	15/6/2043	25,885	0.01%
Pfizer, Inc.	50,000	4.40%	15/5/2044	44,370	0.01%
Pfizer, Inc. ¹	115,000	4.13%	15/12/2046	95,153	0.03%
Pfizer, Inc.	65,000	4.20%	15/9/2048	54,101	0.01%
Pfizer, Inc.	85,000	4.00%	15/3/2049	68,591	0.02%
Pfizer, Inc.	45,000	2.70%	28/5/2050	28,897	0.01%
Phillips Edison Grocery Center Operating Partnership I LP	15,000	2.63%	15/11/2031	12,234	0.00%
Piedmont Operating Partnership LP	25,000	9.25%	20/7/2028	26,660	0.01%
Piedmont Operating Partnership LP	25,000	6.88%	15/7/2029	24,696	0.01%
Piedmont Operating Partnership LP	30,000	2.75%	1/4/2032	22,015	0.01%
Pilgrim's Pride Corp.	35,000	4.25%	15/4/2031	31,844	0.01%
Pilgrim's Pride Corp.	40,000	3.50%	1/3/2032	33,844	0.01%
Pilgrim's Pride Corp.	50,000	6.25%	1/7/2033	50,778	0.01%
Pilgrim's Pride Corp.	35,000	6.88%	15/5/2034	37,178	0.01%
PNC Bank NA	30,000	2.70%	22/10/2029	26,149	0.01%
PNC Financial Services Group, Inc. [^]	135,000	5.81%	12/6/2026	135,140	0.04%
PNC Financial Services Group, Inc.	10,000	2.60%	23/7/2026	9,469	0.00%
PNC Financial Services Group, Inc.	120,000	1.15%	13/8/2026	110,172	0.03%
PNC Financial Services Group, Inc. [^]	30,000	4.76%	26/1/2027	29,640	0.01%
PNC Financial Services Group, Inc.	15,000	3.15%	19/5/2027	14,241	0.00%
PNC Financial Services Group, Inc. [^]	50,000	5.30%	21/1/2028	49,925	0.01%
PNC Financial Services Group, Inc. [^]	40,000	5.35%	2/12/2028	40,034	0.01%
PNC Financial Services Group, Inc.	105,000	3.45%	23/4/2029	97,363	0.03%
PNC Financial Services Group, Inc. [^]	130,000	5.58%	12/6/2029	131,408	0.03%
PNC Financial Services Group, Inc.	105,000	2.55%	22/1/2030	92,051	0.02%
PNC Financial Services Group, Inc. [^]	60,000	5.49%	14/5/2030	60,348	0.02%
PNC Financial Services Group, Inc. [^]	190,000	2.31%	23/4/2032	157,211	0.04%
PNC Financial Services Group, Inc. [^]	65,000	4.63%	6/6/2033	60,236	0.02%
PNC Financial Services Group, Inc. [^]	50,000	6.04%	28/10/2033	51,539	0.01%
PNC Financial Services Group, Inc. [^]	80,000	5.07%	24/1/2034	77,286	0.02%
PNC Financial Services Group, Inc. [^]	45,000	5.94%	18/8/2034	46,107	0.01%
PNC Financial Services Group, Inc. [^]	110,000	6.88%	20/10/2034	119,850	0.03%
PNC Financial Services Group, Inc. [^]	80,000	5.68%	22/1/2035	80,411	0.02%
Potomac Electric Power Co.	25,000	5.20%	15/3/2034	24,986	0.01%
Potomac Electric Power Co.	50,000	5.50%	15/3/2054	48,802	0.01%
PPL Electric Utilities Corp.	50,000	5.00%	15/5/2033	49,264	0.01%
PPL Electric Utilities Corp.	45,000	4.85%	15/2/2034	43,767	0.01%
PPL Electric Utilities Corp.	10,000	6.25%	15/5/2039	10,714	0.00%
PPL Electric Utilities Corp.	30,000	4.75%	15/7/2043	27,170	0.01%
PPL Electric Utilities Corp.	10,000	4.13%	15/6/2044	8,265	0.00%
PPL Electric Utilities Corp.	10,000	4.15%	1/10/2045	8,236	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PPL Electric Utilities Corp.	10,000	4.15%	15/6/2048	8,072	0.00%
PPL Electric Utilities Corp.	20,000	3.00%	1/10/2049	13,253	0.00%
PPL Electric Utilities Corp.	35,000	5.25%	15/5/2053	33,365	0.01%
Primerica, Inc.	30,000	2.80%	19/11/2031	25,094	0.01%
Principal Financial Group, Inc.	70,000	3.10%	15/11/2026	66,607	0.02%
Principal Financial Group, Inc.	35,000	3.70%	15/5/2029	32,652	0.01%
Principal Financial Group, Inc.	35,000	2.13%	15/6/2030	29,256	0.01%
Principal Financial Group, Inc.	25,000	5.38%	15/3/2033	24,966	0.01%
Principal Financial Group, Inc.	40,000	6.05%	15/10/2036	42,096	0.01%
Principal Financial Group, Inc.	10,000	4.63%	15/9/2042	8,867	0.00%
Principal Financial Group, Inc.	10,000	5.50%	15/3/2053	9,592	0.00%
Procter & Gamble Co.	40,000	4.10%	26/1/2026	39,494	0.01%
Procter & Gamble Co.	75,000	2.70%	2/2/2026	72,407	0.02%
Procter & Gamble Co. ¹	150,000	1.00%	23/4/2026	140,074	0.04%
Procter & Gamble Co.	40,000	2.45%	3/11/2026	37,892	0.01%
Procter & Gamble Co.	130,000	2.85%	11/8/2027	122,843	0.03%
Procter & Gamble Co.	25,000	3.95%	26/1/2028	24,464	0.01%
Procter & Gamble Co.	25,000	4.35%	29/1/2029	24,780	0.01%
Procter & Gamble Co.	50,000	3.00%	25/3/2030	46,020	0.01%
Procter & Gamble Co.	55,000	1.20%	29/10/2030	44,784	0.01%
Procter & Gamble Co.	150,000	3.25%	2/8/2031	161,082	0.04%
Procter & Gamble Co. ¹	110,000	2.30%	1/2/2032	94,571	0.02%
Procter & Gamble Co.	25,000	4.55%	29/1/2034	24,530	0.01%
Procter & Gamble Co.	10,000	5.80%	15/8/2034	10,848	0.00%
Procter & Gamble Co.	50,000	5.55%	5/3/2037	52,885	0.01%
Procter & Gamble Co.	60,000	3.55%	25/3/2040	50,126	0.01%
Procter & Gamble Co.	10,000	3.50%	25/10/2047	7,853	0.00%
Procter & Gamble Co.	5,000	3.60%	25/3/2050	3,951	0.00%
Progressive Corp.	35,000	6.63%	1/3/2029	37,439	0.01%
Progressive Corp.	30,000	4.00%	1/3/2029	28,726	0.01%
Progressive Corp.	5,000	3.20%	26/3/2030	4,557	0.00%
Progressive Corp.	25,000	3.00%	15/3/2032	21,694	0.01%
Progressive Corp.	5,000	6.25%	1/12/2032	5,350	0.00%
Progressive Corp.	35,000	4.95%	15/6/2033	34,647	0.01%
Progressive Corp.	20,000	4.35%	25/4/2044	17,180	0.00%
Progressive Corp.	40,000	4.13%	15/4/2047	32,766	0.01%
Progressive Corp.	50,000	4.20%	15/3/2048	41,042	0.01%
Progressive Corp.	30,000	3.70%	15/3/2052	22,386	0.01%
Prologis Euro Finance LLC	100,000	0.38%	6/2/2028	95,378	0.03%
Prologis Euro Finance LLC	100,000	1.88%	5/1/2029	99,036	0.03%
Prologis Euro Finance LLC	200,000	0.50%	16/2/2032	166,539	0.04%
Prologis Euro Finance LLC	100,000	1.00%	16/2/2041	66,483	0.02%
Prologis LP	25,000	2.13%	15/4/2027	23,088	0.01%
Prologis LP	50,000	3.38%	15/12/2027	47,414	0.01%
Prologis LP	20,000	4.88%	15/6/2028	19,914	0.01%
Prologis LP	35,000	4.38%	1/2/2029	34,094	0.01%
Prologis LP	20,000	4.70%	1/3/2029	14,617	0.00%
Prologis LP	100,000	2.25%	30/6/2029	111,366	0.03%
Prologis LP	10,000	2.88%	15/11/2029	8,982	0.00%
Prologis LP	10,000	1.75%	1/7/2030	8,272	0.00%
Prologis LP	25,000	5.25%	15/1/2031	18,718	0.00%
Prologis LP	25,000	1.75%	1/2/2031	20,291	0.01%
Prologis LP	5,000	1.63%	15/3/2031	3,996	0.00%
Prologis LP	70,000	2.25%	15/1/2032	57,261	0.02%
Prologis LP	50,000	4.63%	15/1/2033	47,854	0.01%
Prologis LP	110,000	4.75%	15/6/2033	105,997	0.03%
Prologis LP	25,000	5.13%	15/1/2034	24,669	0.01%
Prologis LP	40,000	5.00%	15/3/2034	39,147	0.01%
Prologis LP	100,000	5.63%	4/5/2040	125,579	0.03%
Prologis LP	15,000	4.38%	15/9/2048	12,579	0.00%
Prologis LP	10,000	3.05%	1/3/2050	6,558	0.00%
Prologis LP	15,000	3.00%	15/4/2050	9,719	0.00%
Prologis LP	70,000	2.13%	15/10/2050	37,177	0.01%
Prologis LP	40,000	5.25%	15/6/2053	37,783	0.01%
Prologis LP	20,000	5.25%	15/3/2054	18,923	0.00%
Providence St Joseph Health Obligated Group	30,000	2.53%	1/10/2029	26,306	0.01%
Providence St Joseph Health Obligated Group	25,000	5.40%	1/10/2033	24,881	0.01%
Providence St Joseph Health Obligated Group	15,000	3.74%	1/10/2047	11,476	0.00%
Providence St Joseph Health Obligated Group	25,000	3.93%	1/10/2048	19,394	0.00%
Providence St Joseph Health Obligated Group	45,000	2.70%	1/10/2051	26,613	0.01%
Prudential Financial, Inc.	35,000	1.50%	10/3/2026	32,917	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Prudential Financial, Inc.	15,000	2.10%	10/3/2030	12,838	0.00%
Prudential Financial, Inc.	25,000	5.70%	14/12/2036	25,582	0.01%
Prudential Financial, Inc.	10,000	6.63%	1/12/2037	11,126	0.00%
Prudential Financial, Inc.	55,000	3.00%	10/3/2040	40,665	0.01%
Prudential Financial, Inc.	30,000	6.63%	21/6/2040	32,984	0.01%
Prudential Financial, Inc.	55,000	4.60%	15/5/2044	47,986	0.01%
Prudential Financial, Inc.^	70,000	5.38%	15/5/2045	69,284	0.02%
Prudential Financial, Inc.^	45,000	4.50%	15/9/2047	42,506	0.01%
Prudential Financial, Inc.	50,000	3.91%	7/12/2047	38,446	0.01%
Prudential Financial, Inc.^	20,000	5.70%	15/9/2048	19,603	0.01%
Prudential Financial, Inc.	35,000	3.94%	7/12/2049	26,549	0.01%
Prudential Financial, Inc.	55,000	4.35%	25/2/2050	44,792	0.01%
Prudential Financial, Inc.^	20,000	3.70%	1/10/2050	17,396	0.00%
Prudential Financial, Inc.	65,000	3.70%	13/3/2051	47,081	0.01%
Prudential Financial, Inc.^	45,000	5.13%	1/3/2052	41,765	0.01%
Prudential Financial, Inc.^	55,000	6.00%	1/9/2052	54,238	0.01%
Prudential Financial, Inc.^	35,000	6.75%	1/3/2053	35,870	0.01%
Prudential Financial, Inc.^	50,000	6.50%	15/3/2054	50,560	0.01%
Public Storage Operating Co.	15,000	0.88%	15/2/2026	13,994	0.00%
Public Storage Operating Co.	25,000	1.50%	9/11/2026	23,008	0.01%
Public Storage Operating Co.	60,000	3.09%	15/9/2027	56,540	0.01%
Public Storage Operating Co.	40,000	1.85%	1/5/2028	35,579	0.01%
Public Storage Operating Co.	15,000	1.95%	9/11/2028	13,214	0.00%
Public Storage Operating Co.	45,000	5.13%	15/1/2029	45,407	0.01%
Public Storage Operating Co.	55,000	2.30%	1/5/2031	46,257	0.01%
Public Storage Operating Co.	50,000	2.25%	9/11/2031	41,325	0.01%
Public Storage Operating Co.	100,000	0.88%	24/1/2032	87,907	0.02%
Public Storage Operating Co.	35,000	5.10%	1/8/2033	34,719	0.01%
Public Storage Operating Co.	20,000	5.35%	1/8/2053	19,286	0.00%
PulteGroup, Inc.	17,000	5.00%	15/1/2027	16,872	0.00%
PulteGroup, Inc.	10,000	6.38%	15/5/2033	10,508	0.00%
PulteGroup, Inc.	25,000	6.00%	15/2/2035	25,694	0.01%
PVH Corp.	30,000	4.63%	10/7/2025	29,662	0.01%
Qorvo, Inc.	40,000	4.38%	15/10/2029	37,744	0.01%
QUALCOMM, Inc.	90,000	3.25%	20/5/2027	85,961	0.02%
QUALCOMM, Inc.	60,000	1.65%	20/5/2032	47,275	0.01%
QUALCOMM, Inc.	25,000	4.25%	20/5/2032	23,894	0.01%
QUALCOMM, Inc.	65,000	4.65%	20/5/2035	63,217	0.02%
QUALCOMM, Inc.	85,000	4.80%	20/5/2045	78,560	0.02%
QUALCOMM, Inc.	75,000	4.30%	20/5/2047	63,951	0.02%
QUALCOMM, Inc.	80,000	3.25%	20/5/2050	56,485	0.01%
QUALCOMM, Inc.	65,000	4.50%	20/5/2052	56,100	0.01%
QUALCOMM, Inc.	45,000	6.00%	20/5/2053	48,382	0.01%
Quanta Services, Inc.	50,000	2.90%	1/10/2030	44,028	0.01%
Quanta Services, Inc.	65,000	2.35%	15/1/2032	52,858	0.01%
Quest Diagnostics, Inc.	85,000	3.45%	1/6/2026	82,139	0.02%
Quest Diagnostics, Inc.	20,000	4.20%	30/6/2029	19,254	0.00%
Quest Diagnostics, Inc.	45,000	2.95%	30/6/2030	39,898	0.01%
Quest Diagnostics, Inc.	35,000	2.80%	30/6/2031	29,945	0.01%
Quest Diagnostics, Inc.	45,000	6.40%	30/11/2033	48,170	0.01%
Radian Group, Inc.	35,000	4.88%	15/3/2027	34,213	0.01%
Radian Group, Inc.	30,000	6.20%	15/5/2029	30,301	0.01%
Ralph Lauren Corp.	20,000	3.75%	15/9/2025	19,597	0.01%
Ralph Lauren Corp.	45,000	2.95%	15/6/2030	40,171	0.01%
Raymond James Financial, Inc.	45,000	4.65%	1/4/2030	43,946	0.01%
Raymond James Financial, Inc.	60,000	4.95%	15/7/2046	53,962	0.01%
Rayonier LP	10,000	2.75%	17/5/2031	8,351	0.00%
Realty Income Corp.	135,000	0.75%	15/3/2026	124,724	0.03%
Realty Income Corp.	20,000	4.45%	15/9/2026	19,563	0.01%
Realty Income Corp.	135,000	3.20%	15/1/2027	127,772	0.03%
Realty Income Corp.	35,000	3.40%	15/1/2028	33,005	0.01%
Realty Income Corp.	10,000	2.10%	15/3/2028	8,960	0.00%
Realty Income Corp.	40,000	4.75%	15/2/2029	39,293	0.01%
Realty Income Corp.	25,000	4.00%	15/7/2029	23,655	0.01%
Realty Income Corp.	160,000	3.40%	15/1/2030	145,726	0.04%
Realty Income Corp.	100,000	4.88%	6/7/2030	111,591	0.03%
Realty Income Corp.	35,000	3.25%	15/1/2031	30,934	0.01%
Realty Income Corp.	100,000	5.75%	5/12/2031	128,459	0.03%
Realty Income Corp.	5,000	2.70%	15/2/2032	4,157	0.00%
Realty Income Corp.	15,000	2.85%	15/12/2032	12,369	0.00%
Realty Income Corp.	70,000	1.80%	15/3/2033	52,657	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Realty Income Corp.	20,000	4.90%	15/7/2033	19,114	0.00%
Realty Income Corp.	50,000	5.13%	15/2/2034	48,522	0.01%
Realty Income Corp.	120,000	2.50%	14/1/2042	99,657	0.03%
Realty Income Corp.	15,000	4.65%	15/3/2047	12,924	0.00%
Regency Centers LP	25,000	3.60%	1/2/2027	23,985	0.01%
Regency Centers LP	25,000	2.95%	15/9/2029	22,437	0.01%
Regency Centers LP	65,000	3.70%	15/6/2030	59,815	0.02%
Regency Centers LP	25,000	4.40%	1/2/2047	20,189	0.01%
Regency Centers LP	20,000	4.65%	15/3/2049	16,551	0.00%
Regeneron Pharmaceuticals, Inc.	70,000	1.75%	15/9/2030	57,613	0.02%
Regeneron Pharmaceuticals, Inc.	30,000	2.80%	15/9/2050	18,389	0.00%
Regions Bank/Birmingham AL	25,000	6.45%	26/6/2037	25,479	0.01%
Regions Financial Corp.	50,000	1.80%	12/8/2028	43,183	0.01%
Regions Financial Corp.^	50,000	5.72%	6/6/2030	49,957	0.01%
Reinsurance Group of America, Inc.	30,000	3.90%	15/5/2029	28,147	0.01%
Reinsurance Group of America, Inc.	30,000	3.15%	15/6/2030	26,683	0.01%
Reinsurance Group of America, Inc.	30,000	6.00%	15/9/2033	30,548	0.01%
Reinsurance Group of America, Inc.	15,000	5.75%	15/9/2034	14,948	0.00%
Reliance, Inc.	15,000	1.30%	15/8/2025	14,276	0.00%
Reliance, Inc.	35,000	2.15%	15/8/2030	29,275	0.01%
RenaissanceRe Holdings Ltd.	60,000	5.75%	5/6/2033	60,058	0.02%
Republic Services, Inc.	45,000	2.90%	1/7/2026	43,017	0.01%
Republic Services, Inc.	50,000	3.95%	15/5/2028	48,062	0.01%
Republic Services, Inc.	50,000	4.88%	1/4/2029	49,593	0.01%
Republic Services, Inc.	25,000	5.00%	15/11/2029	24,904	0.01%
Republic Services, Inc.	40,000	1.45%	15/2/2031	31,699	0.01%
Republic Services, Inc.	50,000	2.38%	15/3/2033	39,962	0.01%
Republic Services, Inc.	25,000	5.00%	15/12/2033	24,459	0.01%
Republic Services, Inc.	50,000	5.00%	1/4/2034	48,944	0.01%
Republic Services, Inc.	20,000	5.70%	15/5/2041	20,194	0.01%
Republic Services, Inc.	45,000	3.05%	1/3/2050	29,919	0.01%
Revvity, Inc.	70,000	1.90%	15/9/2028	61,241	0.02%
Revvity, Inc.	30,000	3.30%	15/9/2029	27,300	0.01%
Revvity, Inc.	60,000	2.25%	15/9/2031	49,022	0.01%
Rexford Industrial Realty LP	55,000	2.13%	1/12/2030	45,075	0.01%
Roche Finance Europe BV	100,000	3.59%	4/12/2036	108,051	0.03%
Roche Finance Europe BV	100,000	3.56%	3/5/2044	104,607	0.03%
Rockwell Automation, Inc.	50,000	1.75%	15/8/2031	40,380	0.01%
Rockwell Automation, Inc.	5,000	4.20%	1/3/2049	4,181	0.00%
Rockwell Automation, Inc.	35,000	2.80%	15/8/2061	20,101	0.01%
Roper Technologies, Inc.	25,000	3.80%	15/12/2026	24,167	0.01%
Roper Technologies, Inc.	100,000	1.40%	15/9/2027	89,025	0.02%
Roper Technologies, Inc.	10,000	2.95%	15/9/2029	8,994	0.00%
Roper Technologies, Inc.	30,000	2.00%	30/6/2030	25,063	0.01%
Roper Technologies, Inc.	65,000	1.75%	15/2/2031	52,359	0.01%
Ross Stores, Inc.	45,000	0.88%	15/4/2026	41,611	0.01%
Ross Stores, Inc.	10,000	1.88%	15/4/2031	8,184	0.00%
Royal Bank of Canada	40,000	4.88%	19/1/2027	39,743	0.01%
Royalty Pharma plc	40,000	1.75%	2/9/2027	35,930	0.01%
Royalty Pharma plc	25,000	2.20%	2/9/2030	20,846	0.01%
Royalty Pharma plc	50,000	3.30%	2/9/2040	36,106	0.01%
Royalty Pharma plc	60,000	3.55%	2/9/2050	40,305	0.01%
RPM International, Inc.	55,000	3.75%	15/3/2027	52,759	0.01%
RPM International, Inc.	5,000	4.55%	1/3/2029	4,833	0.00%
RPM International, Inc.	25,000	2.95%	15/1/2032	20,913	0.01%
Ryder System, Inc.	35,000	2.90%	1/12/2026	33,071	0.01%
Ryder System, Inc.	40,000	2.85%	1/3/2027	37,683	0.01%
Ryder System, Inc.	25,000	5.30%	15/3/2027	25,021	0.01%
Ryder System, Inc.	15,000	4.30%	15/6/2027	14,630	0.00%
Ryder System, Inc.	25,000	5.65%	1/3/2028	25,352	0.01%
Ryder System, Inc.	45,000	5.25%	1/6/2028	45,093	0.01%
Ryder System, Inc.	15,000	6.30%	1/12/2028	15,621	0.00%
Ryder System, Inc.	55,000	5.38%	15/3/2029	55,222	0.01%
Ryder System, Inc.	45,000	6.60%	1/12/2033	48,035	0.01%
S&P Global, Inc.	5,000	2.95%	22/1/2027	4,742	0.00%
S&P Global, Inc.	70,000	2.45%	1/3/2027	65,446	0.02%
S&P Global, Inc.	25,000	4.75%	1/8/2028	24,818	0.01%
S&P Global, Inc.	110,000	2.70%	1/3/2029	99,648	0.03%
S&P Global, Inc.	20,000	4.25%	1/5/2029	19,412	0.00%
S&P Global, Inc.	15,000	2.50%	1/12/2029	13,262	0.00%
S&P Global, Inc.	15,000	1.25%	15/8/2030	12,118	0.00%

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S&P Global, Inc.	55,000	2.90%	1/3/2032	47,538	0.01%
S&P Global, Inc.	70,000	5.25%	15/9/2033	70,625	0.02%
S&P Global, Inc.	35,000	3.70%	1/3/2052	26,410	0.01%
S&P Global, Inc.	35,000	2.30%	15/8/2060	17,812	0.00%
S&P Global, Inc.	35,000	3.90%	1/3/2062	25,978	0.01%
Sabra Health Care LP	45,000	5.13%	15/8/2026	44,335	0.01%
Sabra Health Care LP	60,000	3.20%	1/12/2031	49,911	0.01%
Safehold GL Holdings LLC	10,000	2.80%	15/6/2031	8,361	0.00%
Safehold GL Holdings LLC	25,000	2.85%	15/1/2032	20,540	0.01%
Salesforce, Inc.	20,000	3.70%	11/4/2028	19,286	0.00%
Salesforce, Inc.	115,000	1.50%	15/7/2028	101,066	0.03%
Salesforce, Inc.	20,000	1.95%	15/7/2031	16,409	0.00%
Salesforce, Inc.	65,000	2.70%	15/7/2041	45,425	0.01%
Salesforce, Inc.	100,000	2.90%	15/7/2051	64,432	0.02%
Salesforce, Inc.	55,000	3.05%	15/7/2061	33,954	0.01%
Santander Holdings USA, Inc.	105,000	4.50%	17/7/2025	103,503	0.03%
Santander Holdings USA, Inc.	65,000	4.40%	13/7/2027	62,820	0.02%
Santander Holdings USA, Inc.^	85,000	2.49%	6/1/2028	78,326	0.02%
Santander Holdings USA, Inc.^	25,000	6.50%	9/3/2029	25,449	0.01%
Santander Holdings USA, Inc.^	50,000	6.57%	12/6/2029	51,172	0.01%
Santander Holdings USA, Inc.^	50,000	6.17%	9/1/2030	50,428	0.01%
Santander Holdings USA, Inc.^	45,000	7.66%	9/11/2031	48,742	0.01%
Santander Holdings USA, Inc.^	10,000	6.34%	31/5/2035	9,980	0.00%
Selective Insurance Group, Inc.	10,000	5.38%	1/3/2049	9,398	0.00%
ServiceNow, Inc.	80,000	1.40%	1/9/2030	64,949	0.02%
Sherwin-Williams Co.	25,000	4.25%	8/8/2025	24,666	0.01%
Sherwin-Williams Co.	10,000	3.45%	1/6/2027	9,529	0.00%
Sherwin-Williams Co.	20,000	2.95%	15/8/2029	18,027	0.00%
Sherwin-Williams Co.	25,000	2.30%	15/5/2030	21,439	0.01%
Sherwin-Williams Co.	25,000	4.00%	15/12/2042	20,095	0.01%
Sherwin-Williams Co.	5,000	4.55%	1/8/2045	4,242	0.00%
Sherwin-Williams Co.	25,000	4.50%	1/6/2047	21,105	0.01%
Sherwin-Williams Co.	25,000	3.80%	15/8/2049	18,861	0.00%
Sherwin-Williams Co.	30,000	3.30%	15/5/2050	20,421	0.01%
Sherwin-Williams Co.	45,000	2.90%	15/3/2052	28,122	0.01%
Shire Acquisitions Investments Ireland DAC	175,000	3.20%	23/9/2026	167,805	0.04%
Simon International Finance SCA	100,000	1.13%	19/3/2033	85,503	0.02%
Simon Property Group LP	35,000	3.50%	1/9/2025	34,254	0.01%
Simon Property Group LP	15,000	3.25%	30/11/2026	14,333	0.00%
Simon Property Group LP	30,000	3.38%	15/6/2027	28,625	0.01%
Simon Property Group LP	60,000	3.38%	1/12/2027	56,758	0.01%
Simon Property Group LP	30,000	1.75%	1/2/2028	26,728	0.01%
Simon Property Group LP	45,000	2.45%	13/9/2029	39,540	0.01%
Simon Property Group LP	50,000	2.65%	15/7/2030	43,536	0.01%
Simon Property Group LP	40,000	2.20%	1/2/2031	33,052	0.01%
Simon Property Group LP	25,000	2.25%	15/1/2032	20,292	0.01%
Simon Property Group LP	25,000	2.65%	1/2/2032	20,862	0.01%
Simon Property Group LP	20,000	5.50%	8/3/2033	20,111	0.01%
Simon Property Group LP	55,000	6.25%	15/1/2034	58,010	0.02%
Simon Property Group LP	40,000	6.75%	1/2/2040	43,383	0.01%
Simon Property Group LP	25,000	4.75%	15/3/2042	22,024	0.01%
Simon Property Group LP	25,000	4.25%	30/11/2046	20,099	0.01%
Simon Property Group LP	80,000	3.25%	13/9/2049	53,644	0.01%
Simon Property Group LP	25,000	3.80%	15/7/2050	18,352	0.00%
Simon Property Group LP	25,000	5.85%	8/3/2053	24,843	0.01%
Simon Property Group LP	30,000	6.65%	15/1/2054	33,010	0.01%
SITE Centers Corp.	50,000	3.63%	1/2/2025	49,382	0.01%
SITE Centers Corp.	5,000	4.70%	1/6/2027	4,967	0.00%
Skyworks Solutions, Inc.	40,000	1.80%	1/6/2026	37,190	0.01%
Skyworks Solutions, Inc.	25,000	3.00%	1/6/2031	21,223	0.01%
Snap-on, Inc.	25,000	4.10%	1/3/2048	20,449	0.01%
Solventum Corp.	95,000	5.45%	25/2/2027	94,929	0.03%
Solventum Corp.	125,000	5.45%	13/3/2031	123,454	0.03%
Solventum Corp.	75,000	5.60%	23/3/2034	73,611	0.02%
Solventum Corp.	30,000	6.00%	15/5/2064	28,510	0.01%
Sonoco Products Co.	10,000	2.25%	1/2/2027	9,244	0.00%
Sonoco Products Co.	40,000	3.13%	1/5/2030	35,498	0.01%
Sonoco Products Co.	50,000	2.85%	1/2/2032	41,535	0.01%
Sonoco Products Co.	10,000	5.75%	1/11/2040	9,799	0.00%
Southwest Airlines Co.	45,000	5.13%	15/6/2027	44,784	0.01%
Southwest Airlines Co.	60,000	3.45%	16/11/2027	56,394	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southwest Airlines Co.	50,000	2.63%	10/2/2030	43,308	0.01%
Sprint Capital Corp.	205,000	6.88%	15/11/2028	217,313	0.06%
Sprint Capital Corp.	150,000	8.75%	15/3/2032	180,377	0.05%
Stanley Black & Decker, Inc.	90,000	4.25%	15/11/2028	86,799	0.02%
Stanley Black & Decker, Inc.	40,000	2.30%	15/3/2030	34,060	0.01%
Stanley Black & Decker, Inc.	30,000	5.20%	1/9/2040	27,988	0.01%
Stanley Black & Decker, Inc.	15,000	4.85%	15/11/2048	12,669	0.00%
Stanley Black & Decker, Inc.	30,000	2.75%	15/11/2050	17,177	0.00%
Starbucks Corp.	50,000	3.80%	15/8/2025	49,157	0.01%
Starbucks Corp.	25,000	4.75%	15/2/2026	24,826	0.01%
Starbucks Corp.	50,000	2.00%	12/3/2027	46,135	0.01%
Starbucks Corp.	35,000	3.50%	1/3/2028	33,196	0.01%
Starbucks Corp.	130,000	4.00%	15/11/2028	125,241	0.03%
Starbucks Corp.	75,000	3.55%	15/8/2029	70,249	0.02%
Starbucks Corp.	25,000	2.25%	12/3/2030	21,532	0.01%
Starbucks Corp.	65,000	2.55%	15/11/2030	56,044	0.01%
Starbucks Corp.	25,000	4.90%	15/2/2031	24,738	0.01%
Starbucks Corp.	50,000	3.00%	14/2/2032	43,322	0.01%
Starbucks Corp.	50,000	5.00%	15/2/2034	48,854	0.01%
Starbucks Corp.	50,000	4.50%	15/11/2048	41,728	0.01%
Starbucks Corp.	100,000	4.45%	15/8/2049	82,320	0.02%
Starbucks Corp.	5,000	3.35%	12/3/2050	3,409	0.00%
Starbucks Corp.	50,000	3.50%	15/11/2050	35,188	0.01%
State Street Corp.	55,000	3.55%	18/8/2025	53,954	0.01%
State Street Corp. ^	50,000	5.10%	18/5/2026	49,794	0.01%
State Street Corp.	20,000	2.65%	19/5/2026	19,103	0.00%
State Street Corp.	35,000	5.27%	3/8/2026	35,068	0.01%
State Street Corp. ^	10,000	5.75%	4/11/2026	10,034	0.00%
State Street Corp.	50,000	4.99%	18/3/2027	49,950	0.01%
State Street Corp. ^	30,000	1.68%	18/11/2027	27,603	0.01%
State Street Corp. ^	100,000	2.20%	7/2/2028	93,001	0.02%
State Street Corp. ^	50,000	5.82%	4/11/2028	50,955	0.01%
State Street Corp. ^	40,000	5.68%	21/11/2029	40,912	0.01%
State Street Corp. ^	25,000	4.14%	3/12/2029	24,051	0.01%
State Street Corp.	30,000	2.40%	24/1/2030	26,409	0.01%
State Street Corp. ^	20,000	4.42%	13/5/2033	18,916	0.00%
State Street Corp. ^	40,000	4.16%	4/8/2033	37,053	0.01%
State Street Corp. ^	70,000	4.82%	26/1/2034	67,537	0.02%
State Street Corp. ^	40,000	5.16%	18/5/2034	39,554	0.01%
State Street Corp. ^	20,000	3.03%	1/11/2034	17,734	0.00%
State Street Corp. ^	40,000	6.12%	21/11/2034	41,527	0.01%
Steel Dynamics, Inc.	25,000	1.65%	15/10/2027	22,299	0.01%
Steel Dynamics, Inc.	45,000	3.45%	15/4/2030	41,110	0.01%
Steel Dynamics, Inc.	5,000	3.25%	15/1/2031	4,428	0.00%
Steel Dynamics, Inc.	30,000	5.38%	15/8/2034	29,459	0.01%
Steel Dynamics, Inc.	20,000	3.25%	15/10/2050	13,153	0.00%
Stellantis NV	200,000	3.88%	5/1/2026	214,852	0.06%
Stellantis NV	100,000	0.63%	30/3/2027	99,171	0.03%
Stellantis NV	100,000	2.75%	1/4/2032	98,475	0.03%
Stellantis NV	100,000	1.25%	20/6/2033	85,574	0.02%
STERIS Irish FinCo UnLtd Co.	25,000	3.75%	15/3/2051	18,173	0.00%
Stewart Information Services Corp.	10,000	3.60%	15/11/2031	8,271	0.00%
Stifel Financial Corp.	35,000	4.00%	15/5/2030	32,213	0.01%
Store Capital LLC	35,000	4.50%	15/3/2028	33,311	0.01%
Store Capital LLC	10,000	2.75%	18/11/2030	8,278	0.00%
Store Capital LLC	25,000	2.70%	1/12/2031	20,038	0.01%
Stryker Corp.	25,000	3.50%	15/3/2026	24,272	0.01%
Stryker Corp.	25,000	3.65%	7/3/2028	23,809	0.01%
Stryker Corp.	75,000	4.85%	8/12/2028	74,419	0.02%
Stryker Corp.	300,000	0.75%	1/3/2029	283,815	0.08%
Stryker Corp.	20,000	1.95%	15/6/2030	16,842	0.00%
Stryker Corp.	100,000	2.63%	30/11/2030	101,566	0.03%
Stryker Corp.	75,000	4.63%	15/3/2046	65,947	0.02%
Stryker Corp.	25,000	2.90%	15/6/2050	16,371	0.00%
Sun Communities Operating LP	35,000	2.30%	1/11/2028	30,743	0.01%
Sun Communities Operating LP	20,000	5.50%	15/1/2029	20,002	0.01%
Sun Communities Operating LP	40,000	2.70%	15/7/2031	33,037	0.01%
Sun Communities Operating LP	40,000	4.20%	15/4/2032	35,873	0.01%
Sun Communities Operating LP	15,000	5.70%	15/1/2033	14,768	0.00%
Sutter Health	25,000	3.16%	15/8/2040	18,911	0.00%
Synchrony Bank	40,000	5.40%	22/8/2025	39,696	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Synchrony Bank	20,000	5.63%	23/8/2027	19,796	0.01%
Synchrony Financial	35,000	3.95%	1/12/2027	32,731	0.01%
Synchrony Financial	20,000	5.15%	19/3/2029	19,201	0.00%
Synchrony Financial	50,000	2.88%	28/10/2031	40,143	0.01%
Synovus Financial Corp.	60,000	5.20%	11/8/2025	59,157	0.02%
Sysco Corp.	75,000	3.30%	15/7/2026	72,110	0.02%
Sysco Corp.	15,000	3.25%	15/7/2027	14,207	0.00%
Sysco Corp.	20,000	5.75%	17/1/2029	20,481	0.01%
Sysco Corp.	55,000	5.95%	1/4/2030	57,219	0.02%
Sysco Corp.	50,000	2.45%	14/12/2031	41,298	0.01%
Sysco Corp.	20,000	6.00%	17/1/2034	20,983	0.01%
Sysco Corp.	40,000	4.85%	1/10/2045	35,425	0.01%
Sysco Corp.	50,000	4.50%	1/4/2046	42,069	0.01%
Sysco Corp.	45,000	6.60%	1/4/2050	50,116	0.01%
Sysco Corp.	110,000	3.15%	14/12/2051	72,044	0.02%
Take-Two Interactive Software, Inc.	15,000	3.70%	14/4/2027	14,424	0.00%
Take-Two Interactive Software, Inc.	10,000	4.95%	28/3/2028	9,906	0.00%
Take-Two Interactive Software, Inc.	50,000	4.00%	14/4/2032	45,509	0.01%
Tanger Properties LP	45,000	2.75%	1/9/2031	36,650	0.01%
Tapestry, Inc.	25,000	7.05%	27/11/2025	25,421	0.01%
Tapestry, Inc.	65,000	7.00%	27/11/2026	66,805	0.02%
Tapestry, Inc.	10,000	4.13%	15/7/2027	9,585	0.00%
Tapestry, Inc.	100,000	5.38%	27/11/2027	110,219	0.03%
Tapestry, Inc.	30,000	7.35%	27/11/2028	31,126	0.01%
Tapestry, Inc.	50,000	7.70%	27/11/2030	52,196	0.01%
Tapestry, Inc.	75,000	7.85%	27/11/2033	78,905	0.02%
Target Corp.	215,000	2.50%	15/4/2026	205,947	0.05%
Target Corp.	15,000	1.95%	15/1/2027	13,963	0.00%
Target Corp.	25,000	3.38%	15/4/2029	23,509	0.01%
Target Corp.	20,000	2.35%	15/2/2030	17,538	0.00%
Target Corp.	75,000	4.50%	15/9/2032	72,259	0.02%
Target Corp.	30,000	6.35%	1/11/2032	32,992	0.01%
Target Corp.	75,000	4.00%	1/7/2042	63,169	0.02%
Target Corp.	55,000	3.90%	15/11/2047	43,550	0.01%
Target Corp.	55,000	2.95%	15/1/2052	35,469	0.01%
Target Corp.	35,000	4.80%	15/1/2053	31,759	0.01%
TD SYNnex Corp.	45,000	1.75%	9/8/2026	41,531	0.01%
TD SYNnex Corp.	35,000	2.65%	9/8/2031	28,790	0.01%
TD SYNnex Corp.	30,000	6.10%	12/4/2034	30,086	0.01%
Teledyne FLIR LLC	35,000	2.50%	1/8/2030	29,815	0.01%
Texas Instruments, Inc.	50,000	1.13%	15/9/2026	45,991	0.01%
Texas Instruments, Inc.	25,000	4.60%	8/2/2027	24,839	0.01%
Texas Instruments, Inc.	75,000	4.60%	15/2/2028	74,385	0.02%
Texas Instruments, Inc.	30,000	4.60%	8/2/2029	29,812	0.01%
Texas Instruments, Inc.	60,000	2.25%	4/9/2029	53,037	0.01%
Texas Instruments, Inc.	5,000	1.75%	4/5/2030	4,223	0.00%
Texas Instruments, Inc.	30,000	4.90%	14/3/2033	29,930	0.01%
Texas Instruments, Inc.	50,000	4.85%	8/2/2034	49,533	0.01%
Texas Instruments, Inc.	25,000	3.88%	15/3/2039	21,819	0.01%
Texas Instruments, Inc.	60,000	4.15%	15/5/2048	49,736	0.01%
Texas Instruments, Inc.	50,000	2.70%	15/9/2051	31,115	0.01%
Texas Instruments, Inc.	30,000	5.00%	14/3/2053	28,095	0.01%
Texas Instruments, Inc.	30,000	5.15%	8/2/2054	28,695	0.01%
Texas Instruments, Inc.	80,000	5.05%	18/5/2063	74,173	0.02%
Thermo Fisher Scientific Finance I BV	100,000	0.80%	18/10/2030	91,671	0.02%
Thermo Fisher Scientific Finance I BV	100,000	1.13%	18/10/2033	87,071	0.02%
Thermo Fisher Scientific, Inc.	25,000	4.95%	10/8/2026	24,942	0.01%
Thermo Fisher Scientific, Inc.	100,000	5.00%	5/12/2026	99,886	0.03%
Thermo Fisher Scientific, Inc.	35,000	4.80%	21/11/2027	34,854	0.01%
Thermo Fisher Scientific, Inc.	200,000	0.50%	1/3/2028	193,555	0.05%
Thermo Fisher Scientific, Inc.	150,000	1.38%	12/9/2028	148,562	0.04%
Thermo Fisher Scientific, Inc.	50,000	5.00%	31/1/2029	50,097	0.01%
Thermo Fisher Scientific, Inc.	50,000	2.60%	1/10/2029	44,712	0.01%
Thermo Fisher Scientific, Inc.	95,000	2.00%	15/10/2031	77,775	0.02%
Thermo Fisher Scientific, Inc.	75,000	1.84%	8/3/2032	85,566	0.02%
Thermo Fisher Scientific, Inc.	25,000	4.95%	21/11/2032	24,784	0.01%
Thermo Fisher Scientific, Inc.	35,000	5.09%	10/8/2033	34,885	0.01%
Thermo Fisher Scientific, Inc.	75,000	2.04%	7/3/2036	87,294	0.02%
Thermo Fisher Scientific, Inc.	100,000	1.50%	1/10/2039	78,472	0.02%
Thermo Fisher Scientific, Inc.	75,000	2.80%	15/10/2041	53,366	0.01%
Thermo Fisher Scientific, Inc.	20,000	5.40%	10/8/2043	19,969	0.01%

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Thermo Fisher Scientific, Inc.	15,000	5.30%	1/2/2044	14,646	0.00%
Thermo Fisher Scientific, Inc.	50,000	4.10%	15/8/2047	41,103	0.01%
Time Warner Cable Enterprises LLC	35,000	8.38%	15/7/2033	38,676	0.01%
Time Warner Cable LLC	50,000	5.75%	2/6/2031	60,289	0.02%
Time Warner Cable LLC	95,000	6.55%	1/5/2037	89,994	0.02%
Time Warner Cable LLC	65,000	7.30%	1/7/2038	65,734	0.02%
Time Warner Cable LLC	80,000	6.75%	15/6/2039	77,473	0.02%
Time Warner Cable LLC	50,000	5.88%	15/11/2040	43,493	0.01%
Time Warner Cable LLC	45,000	5.50%	1/9/2041	37,611	0.01%
Time Warner Cable LLC	60,000	4.50%	15/9/2042	44,014	0.01%
TJX Cos, Inc.	55,000	2.25%	15/9/2026	51,811	0.01%
TJX Cos, Inc.	35,000	1.15%	15/5/2028	30,514	0.01%
TJX Cos, Inc.	70,000	1.60%	15/5/2031	56,396	0.01%
TJX Cos, Inc.	25,000	4.50%	15/4/2050	22,233	0.01%
T-Mobile USA, Inc.	105,000	1.50%	15/2/2026	98,581	0.03%
T-Mobile USA, Inc.	25,000	2.25%	15/2/2026	23,762	0.01%
T-Mobile USA, Inc.	5,000	2.63%	15/4/2026	4,759	0.00%
T-Mobile USA, Inc.	150,000	3.75%	15/4/2027	144,190	0.04%
T-Mobile USA, Inc.	40,000	5.38%	15/4/2027	39,887	0.01%
T-Mobile USA, Inc.	105,000	4.75%	1/2/2028	103,406	0.03%
T-Mobile USA, Inc.	150,000	2.05%	15/2/2028	134,654	0.04%
T-Mobile USA, Inc.	25,000	4.95%	15/3/2028	24,832	0.01%
T-Mobile USA, Inc.	30,000	4.80%	15/7/2028	29,600	0.01%
T-Mobile USA, Inc.	100,000	3.38%	15/4/2029	92,352	0.02%
T-Mobile USA, Inc.	280,000	3.88%	15/4/2030	261,763	0.07%
T-Mobile USA, Inc.	75,000	2.55%	15/2/2031	63,665	0.02%
T-Mobile USA, Inc.	25,000	2.88%	15/2/2031	21,661	0.01%
T-Mobile USA, Inc.	65,000	3.50%	15/4/2031	58,418	0.02%
T-Mobile USA, Inc.	65,000	2.25%	15/11/2031	53,121	0.01%
T-Mobile USA, Inc.	110,000	5.20%	15/1/2033	108,862	0.03%
T-Mobile USA, Inc.	100,000	5.05%	15/7/2033	97,817	0.03%
T-Mobile USA, Inc.	25,000	5.75%	15/1/2034	25,716	0.01%
T-Mobile USA, Inc.	80,000	5.15%	15/4/2034	78,608	0.02%
T-Mobile USA, Inc.	100,000	3.85%	8/5/2036	106,400	0.03%
T-Mobile USA, Inc.	120,000	4.38%	15/4/2040	103,984	0.03%
T-Mobile USA, Inc.	120,000	3.00%	15/2/2041	85,758	0.02%
T-Mobile USA, Inc.	160,000	4.50%	15/4/2050	133,605	0.04%
T-Mobile USA, Inc.	175,000	3.30%	15/2/2051	118,197	0.03%
T-Mobile USA, Inc.	80,000	3.40%	15/10/2052	54,604	0.01%
T-Mobile USA, Inc.	105,000	5.65%	15/1/2053	103,525	0.03%
T-Mobile USA, Inc.	80,000	5.75%	15/1/2054	79,615	0.02%
T-Mobile USA, Inc.	45,000	6.00%	15/6/2054	46,588	0.01%
T-Mobile USA, Inc.	35,000	5.50%	15/1/2055	33,725	0.01%
T-Mobile USA, Inc.	100,000	3.60%	15/11/2060	67,390	0.02%
T-Mobile USA, Inc.	40,000	5.80%	15/9/2062	39,611	0.01%
Toledo Edison Co.	15,000	6.15%	15/5/2037	15,744	0.00%
Toll Brothers Finance Corp.	10,000	4.88%	15/3/2027	9,852	0.00%
Toll Brothers Finance Corp.	30,000	4.35%	15/2/2028	28,959	0.01%
Toll Brothers Finance Corp.	15,000	3.80%	1/11/2029	13,870	0.00%
TPG Operating Group II LP	50,000	5.88%	5/3/2034	50,235	0.01%
Tractor Supply Co.	15,000	1.75%	1/11/2030	12,152	0.00%
Tractor Supply Co.	60,000	5.25%	15/5/2033	59,541	0.02%
Trane Technologies Financing Ltd.	50,000	3.80%	21/3/2029	47,476	0.01%
Trane Technologies Financing Ltd.	50,000	5.25%	3/3/2033	50,322	0.01%
Trane Technologies Financing Ltd.	25,000	5.10%	13/6/2034	24,904	0.01%
Trane Technologies Financing Ltd.	20,000	4.65%	1/11/2044	17,812	0.00%
Trane Technologies Global Holding Co., Ltd.	50,000	3.75%	21/8/2028	47,613	0.01%
Trane Technologies Global Holding Co., Ltd.	5,000	5.75%	15/6/2043	5,101	0.00%
Trane Technologies Global Holding Co., Ltd.	10,000	4.30%	21/2/2048	8,312	0.00%
Transatlantic Holdings, Inc.	15,000	8.00%	30/11/2039	18,850	0.00%
Travelers Cos, Inc.	45,000	6.25%	15/6/2037	48,565	0.01%
Travelers Cos, Inc.	25,000	5.35%	1/11/2040	24,617	0.01%
Travelers Cos, Inc.	30,000	4.60%	1/8/2043	26,970	0.01%
Travelers Cos, Inc.	20,000	4.30%	25/8/2045	16,987	0.00%
Travelers Cos, Inc.	55,000	3.75%	15/5/2046	43,081	0.01%
Travelers Cos, Inc.	75,000	4.00%	30/5/2047	60,482	0.02%
Travelers Cos, Inc.	30,000	4.10%	4/3/2049	24,453	0.01%
Travelers Cos, Inc.	25,000	3.05%	8/6/2051	16,736	0.00%
Travelers Cos, Inc.	35,000	5.45%	25/5/2053	35,060	0.01%
Travelers Property Casualty Corp.	10,000	6.38%	15/3/2033	10,959	0.00%
Trimble, Inc.	45,000	4.90%	15/6/2028	44,408	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Trimble, Inc.	30,000	6.10%	15/3/2033	31,043	0.01%
Trinity Acquisition plc	10,000	4.40%	15/3/2026	9,811	0.00%
Truist Bank	100,000	3.63%	16/9/2025	97,393	0.03%
Truist Bank	20,000	4.05%	3/11/2025	19,656	0.01%
Truist Bank	50,000	3.30%	15/5/2026	47,906	0.01%
Truist Bank	45,000	2.25%	11/3/2030	37,524	0.01%
Truist Financial Corp.	5,000	1.20%	5/8/2025	4,764	0.00%
Truist Financial Corp.^	75,000	4.26%	28/7/2026	73,773	0.02%
Truist Financial Corp.^	65,000	5.90%	28/10/2026	65,152	0.02%
Truist Financial Corp.^	25,000	1.27%	2/3/2027	23,235	0.01%
Truist Financial Corp.^	50,000	6.05%	8/6/2027	50,351	0.01%
Truist Financial Corp.	50,000	1.13%	3/8/2027	44,109	0.01%
Truist Financial Corp.^	80,000	4.12%	6/6/2028	77,143	0.02%
Truist Financial Corp.^	45,000	4.87%	26/1/2029	44,139	0.01%
Truist Financial Corp.	33,000	3.88%	19/3/2029	30,774	0.01%
Truist Financial Corp.^	20,000	1.89%	7/6/2029	17,517	0.00%
Truist Financial Corp.^	125,000	7.16%	30/10/2029	132,724	0.04%
Truist Financial Corp.^	55,000	5.44%	24/1/2030	54,828	0.01%
Truist Financial Corp.	40,000	1.95%	5/6/2030	33,098	0.01%
Truist Financial Corp.^	50,000	4.92%	28/7/2033	46,336	0.01%
Truist Financial Corp.^	35,000	6.12%	28/10/2033	35,781	0.01%
Truist Financial Corp.^	80,000	5.12%	26/1/2034	76,578	0.02%
Truist Financial Corp.^	70,000	5.87%	8/6/2034	70,592	0.02%
Truist Financial Corp.^	100,000	5.71%	24/1/2035	99,583	0.03%
TWDC Enterprises 18 Corp.	35,000	3.15%	17/9/2025	34,111	0.01%
TWDC Enterprises 18 Corp.	30,000	3.00%	13/2/2026	28,942	0.01%
TWDC Enterprises 18 Corp.	90,000	1.85%	30/7/2026	84,150	0.02%
TWDC Enterprises 18 Corp.	36,000	2.95%	15/6/2027	34,023	0.01%
TWDC Enterprises 18 Corp.	35,000	4.13%	1/12/2041	29,599	0.01%
TWDC Enterprises 18 Corp.	85,000	4.13%	1/6/2044	70,874	0.02%
TWDC Enterprises 18 Corp.	20,000	3.00%	30/7/2046	13,625	0.00%
Tyco Electronics Group SA	15,000	4.50%	13/2/2026	14,862	0.00%
Tyco Electronics Group SA	50,000	2.50%	4/2/2032	42,124	0.01%
Tyson Foods, Inc.	25,000	4.00%	1/3/2026	24,413	0.01%
Tyson Foods, Inc.	50,000	3.55%	2/6/2027	47,804	0.01%
Tyson Foods, Inc.	50,000	4.35%	1/3/2029	48,024	0.01%
Tyson Foods, Inc.	50,000	5.40%	15/3/2029	50,100	0.01%
Tyson Foods, Inc.	50,000	5.70%	15/3/2034	49,776	0.01%
Tyson Foods, Inc.	35,000	5.15%	15/8/2044	30,630	0.01%
Tyson Foods, Inc.	10,000	4.55%	2/6/2047	8,035	0.00%
Tyson Foods, Inc.	65,000	5.10%	28/9/2048	56,693	0.01%
UDR, Inc.	35,000	4.40%	26/1/2029	33,738	0.01%
UDR, Inc.	10,000	3.00%	15/8/2031	8,628	0.00%
UDR, Inc.	15,000	2.10%	1/8/2032	11,728	0.00%
UDR, Inc.	20,000	1.90%	15/3/2033	15,115	0.00%
UDR, Inc.	60,000	3.10%	1/11/2034	48,329	0.01%
United Airlines 2013-1 Class A Pass Through Trust	13,208	4.30%	15/8/2025	12,964	0.00%
United Airlines 2014-1 Class A Pass Through Trust	61,006	4.00%	11/4/2026	59,090	0.02%
United Airlines 2016-2 Class AA Pass Through Trust	66,644	2.88%	7/10/2028	60,124	0.02%
United Airlines 2019-2 Class AA Pass Through Trust	8,079	2.70%	1/5/2032	6,945	0.00%
United Airlines 2020-1 Class A Pass Through Trust	123,966	5.88%	15/10/2027	124,299	0.03%
United Airlines 2020-1 Class B Pass Through Trust	100,800	4.88%	15/1/2026	99,408	0.03%
United Airlines 2023-1 Class A Pass Through Trust	50,000	5.80%	15/1/2036	50,770	0.01%
United Parcel Service, Inc.	75,000	2.40%	15/11/2026	70,664	0.02%
United Parcel Service, Inc.	10,000	3.05%	15/11/2027	9,428	0.00%
United Parcel Service, Inc.	75,000	3.40%	15/3/2029	70,496	0.02%
United Parcel Service, Inc.	85,000	4.45%	1/4/2030	83,273	0.02%
United Parcel Service, Inc.	25,000	4.88%	3/3/2033	24,630	0.01%
United Parcel Service, Inc.	45,000	5.15%	22/5/2034	44,853	0.01%
United Parcel Service, Inc.	65,000	6.20%	15/1/2038	70,434	0.02%
United Parcel Service, Inc.	10,000	5.20%	1/4/2040	9,780	0.00%
United Parcel Service, Inc.	35,000	4.88%	15/11/2040	32,730	0.01%
United Parcel Service, Inc.	25,000	3.40%	15/11/2046	18,547	0.00%
United Parcel Service, Inc.	45,000	3.75%	15/11/2047	34,493	0.01%
United Parcel Service, Inc.	80,000	4.25%	15/3/2049	66,065	0.02%
United Parcel Service, Inc.	35,000	3.40%	1/9/2049	25,195	0.01%
United Parcel Service, Inc.	40,000	5.30%	1/4/2050	38,906	0.01%
United Parcel Service, Inc.	35,000	5.05%	3/3/2053	32,726	0.01%
United Parcel Service, Inc.	50,000	5.50%	22/5/2054	49,552	0.01%
United Parcel Service, Inc.	30,000	5.60%	22/5/2064	29,665	0.01%
UnitedHealth Group, Inc.	145,000	3.75%	15/7/2025	142,845	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UnitedHealth Group, Inc.	25,000	1.15%	15/5/2026	23,249	0.01%
UnitedHealth Group, Inc.	90,000	3.45%	15/1/2027	86,808	0.02%
UnitedHealth Group, Inc.	35,000	3.38%	15/4/2027	33,568	0.01%
UnitedHealth Group, Inc.	45,000	3.70%	15/5/2027	43,541	0.01%
UnitedHealth Group, Inc.	55,000	2.95%	15/10/2027	51,703	0.01%
UnitedHealth Group, Inc.	20,000	5.25%	15/2/2028	20,261	0.01%
UnitedHealth Group, Inc.	90,000	3.88%	15/12/2028	86,247	0.02%
UnitedHealth Group, Inc.	70,000	4.25%	15/1/2029	68,190	0.02%
UnitedHealth Group, Inc.	50,000	4.00%	15/5/2029	48,078	0.01%
UnitedHealth Group, Inc.	60,000	2.88%	15/8/2029	54,426	0.01%
UnitedHealth Group, Inc.	50,000	5.30%	15/2/2030	50,886	0.01%
UnitedHealth Group, Inc.	50,000	2.00%	15/5/2030	42,493	0.01%
UnitedHealth Group, Inc.	50,000	4.90%	15/4/2031	49,526	0.01%
UnitedHealth Group, Inc.	115,000	2.30%	15/5/2031	96,577	0.03%
UnitedHealth Group, Inc.	90,000	4.20%	15/5/2032	84,668	0.02%
UnitedHealth Group, Inc. ¹	90,000	5.35%	15/2/2033	91,174	0.02%
UnitedHealth Group, Inc.	80,000	4.50%	15/4/2033	76,435	0.02%
UnitedHealth Group, Inc.	60,000	5.00%	15/4/2034	59,200	0.02%
UnitedHealth Group, Inc.	40,000	4.63%	15/7/2035	38,335	0.01%
UnitedHealth Group, Inc.	40,000	5.80%	15/3/2036	41,802	0.01%
UnitedHealth Group, Inc.	15,000	6.50%	15/6/2037	16,465	0.00%
UnitedHealth Group, Inc.	40,000	6.63%	15/11/2037	44,243	0.01%
UnitedHealth Group, Inc.	30,000	6.88%	15/2/2038	34,342	0.01%
UnitedHealth Group, Inc.	55,000	3.50%	15/8/2039	44,430	0.01%
UnitedHealth Group, Inc.	45,000	2.75%	15/5/2040	32,360	0.01%
UnitedHealth Group, Inc.	70,000	3.05%	15/5/2041	51,736	0.01%
UnitedHealth Group, Inc.	25,000	4.63%	15/11/2041	22,590	0.01%
UnitedHealth Group, Inc.	30,000	4.38%	15/3/2042	26,361	0.01%
UnitedHealth Group, Inc.	5,000	3.95%	15/10/2042	4,100	0.00%
UnitedHealth Group, Inc.	40,000	4.25%	15/3/2043	34,483	0.01%
UnitedHealth Group, Inc.	95,000	4.75%	15/7/2045	86,098	0.02%
UnitedHealth Group, Inc.	10,000	4.20%	15/1/2047	8,241	0.00%
UnitedHealth Group, Inc.	30,000	4.25%	15/4/2047	24,957	0.01%
UnitedHealth Group, Inc.	40,000	3.75%	15/10/2047	30,485	0.01%
UnitedHealth Group, Inc.	50,000	4.25%	15/6/2048	41,343	0.01%
UnitedHealth Group, Inc.	55,000	4.45%	15/12/2048	47,003	0.01%
UnitedHealth Group, Inc.	70,000	3.70%	15/8/2049	52,608	0.01%
UnitedHealth Group, Inc.	55,000	2.90%	15/5/2050	35,659	0.01%
UnitedHealth Group, Inc. ¹	180,000	3.25%	15/5/2051	123,612	0.03%
UnitedHealth Group, Inc.	85,000	4.75%	15/5/2052	75,268	0.02%
UnitedHealth Group, Inc.	100,000	5.88%	15/2/2053	103,873	0.03%
UnitedHealth Group, Inc.	100,000	5.05%	15/4/2053	92,755	0.02%
UnitedHealth Group, Inc.	110,000	5.38%	15/4/2054	106,834	0.03%
UnitedHealth Group, Inc.	50,000	3.88%	15/8/2059	37,065	0.01%
UnitedHealth Group, Inc.	40,000	3.13%	15/5/2060	25,269	0.01%
UnitedHealth Group, Inc.	60,000	4.95%	15/5/2062	53,429	0.01%
UnitedHealth Group, Inc.	65,000	6.05%	15/2/2063	68,377	0.02%
UnitedHealth Group, Inc.	85,000	5.20%	15/4/2063	78,906	0.02%
UnitedHealth Group, Inc.	50,000	5.50%	15/4/2064	48,491	0.01%
Unum Group	60,000	4.00%	15/6/2029	56,555	0.01%
Unum Group	30,000	5.75%	15/8/2042	28,879	0.01%
Unum Group	35,000	4.13%	15/6/2051	25,714	0.01%
Unum Group	20,000	6.00%	15/6/2054	19,148	0.00%
Upjohn Finance BV	225,000	1.36%	23/6/2027	224,757	0.06%
US Bancorp	15,000	3.10%	27/4/2026	14,382	0.00%
US Bancorp	5,000	2.38%	22/7/2026	4,719	0.00%
US Bancorp [^]	40,000	5.73%	21/10/2026	40,081	0.01%
US Bancorp	125,000	3.15%	27/4/2027	118,946	0.03%
US Bancorp [^]	35,000	6.79%	26/10/2027	36,028	0.01%
US Bancorp [^]	95,000	2.22%	27/1/2028	87,831	0.02%
US Bancorp	75,000	3.90%	26/4/2028	71,876	0.02%
US Bancorp [^]	95,000	4.55%	22/7/2028	92,888	0.02%
US Bancorp [^]	60,000	4.65%	1/2/2029	58,741	0.02%
US Bancorp [^]	70,000	5.78%	12/6/2029	71,069	0.02%
US Bancorp	20,000	3.00%	30/7/2029	17,896	0.00%
US Bancorp [^]	75,000	5.38%	23/1/2030	75,169	0.02%
US Bancorp	85,000	1.38%	22/7/2030	68,481	0.02%
US Bancorp [^]	35,000	2.68%	27/1/2033	28,934	0.01%
US Bancorp [^]	55,000	4.97%	22/7/2033	52,124	0.01%
US Bancorp [^]	85,000	5.85%	21/10/2033	86,349	0.02%
US Bancorp [^]	105,000	4.84%	1/2/2034	99,495	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Bancorp [^]	95,000	5.84%	12/6/2034	96,323	0.03%
US Bancorp [^]	110,000	5.68%	23/1/2035	110,515	0.03%
US Bancorp [^]	65,000	2.49%	3/11/2036	51,217	0.01%
US Treasury Bond	2,000	4.50%	15/2/2044	1,963	0.00%
US Treasury Bond	125,000	4.63%	15/5/2044	124,766	0.03%
US Treasury Bond	22,000	4.25%	15/2/2054	20,955	0.01%
US Treasury Note	262,000	4.88%	31/5/2026	262,532	0.07%
US Treasury Note	245,000	4.63%	30/6/2026	244,560	0.06%
US Treasury Note	4,000	4.50%	15/5/2027	3,995	0.00%
US Treasury Note	20,000	4.63%	15/6/2027	20,059	0.01%
US Treasury Note	51,000	4.50%	31/5/2029	51,351	0.01%
US Treasury Note	6,000	4.63%	31/5/2031	6,098	0.00%
US Treasury Note	167,000	4.38%	15/5/2034	167,052	0.04%
Utah Acquisition Sub, Inc.	5,000	3.95%	15/6/2026	4,850	0.00%
Utah Acquisition Sub, Inc.	45,000	5.25%	15/6/2046	37,048	0.01%
Valmont Industries, Inc.	15,000	5.25%	1/10/2054	13,423	0.00%
Ventas Canada Finance Ltd.	30,000	2.45%	4/1/2027	20,668	0.01%
Ventas Canada Finance Ltd.	50,000	5.40%	21/4/2028	37,179	0.01%
Ventas Canada Finance Ltd.	5,000	3.30%	1/12/2031	3,253	0.00%
Ventas Realty LP	60,000	3.25%	15/10/2026	57,032	0.01%
Ventas Realty LP	85,000	3.85%	1/4/2027	81,686	0.02%
Ventas Realty LP	55,000	4.00%	1/3/2028	52,476	0.01%
Ventas Realty LP	70,000	4.40%	15/1/2029	67,296	0.02%
Ventas Realty LP	5,000	3.00%	15/1/2030	4,414	0.00%
Ventas Realty LP	55,000	4.75%	15/11/2030	52,872	0.01%
Ventas Realty LP	25,000	5.63%	1/7/2034	24,757	0.01%
Ventas Realty LP	5,000	5.70%	30/9/2043	4,792	0.00%
Ventas Realty LP	30,000	4.38%	1/2/2045	23,577	0.01%
Veralto Corp.	65,000	5.35%	18/9/2028	65,258	0.02%
Veralto Corp.	25,000	5.45%	18/9/2033	24,930	0.01%
VeriSign, Inc.	20,000	4.75%	15/7/2027	19,640	0.01%
VeriSign, Inc.	40,000	2.70%	15/6/2031	33,442	0.01%
Verisk Analytics, Inc.	9,000	4.00%	15/6/2025	8,851	0.00%
Verisk Analytics, Inc.	25,000	4.13%	15/3/2029	24,041	0.01%
Verisk Analytics, Inc.	25,000	5.75%	1/4/2033	25,714	0.01%
Verisk Analytics, Inc.	20,000	5.25%	5/6/2034	19,687	0.01%
Verisk Analytics, Inc.	20,000	5.50%	15/6/2045	19,227	0.00%
Verisk Analytics, Inc.	20,000	3.63%	15/5/2050	14,380	0.00%
Verizon Communications, Inc.	145,000	0.85%	20/11/2025	136,338	0.04%
Verizon Communications, Inc.	50,000	1.45%	20/3/2026	46,834	0.01%
Verizon Communications, Inc.	135,000	2.63%	15/8/2026	127,995	0.03%
Verizon Communications, Inc.	35,000	4.13%	16/3/2027	34,117	0.01%
Verizon Communications, Inc.	40,000	3.00%	22/3/2027	37,855	0.01%
Verizon Communications, Inc.	260,000	2.10%	22/3/2028	233,864	0.06%
Verizon Communications, Inc.	60,000	2.38%	22/3/2028	40,624	0.01%
Verizon Communications, Inc.	175,000	4.33%	21/9/2028	170,144	0.05%
Verizon Communications, Inc.	300,000	1.13%	3/11/2028	325,217	0.09%
Verizon Communications, Inc.	60,000	3.88%	8/2/2029	57,017	0.01%
Verizon Communications, Inc.	100,000	0.38%	22/3/2029	92,995	0.02%
Verizon Communications, Inc.	190,000	4.02%	3/12/2029	179,538	0.05%
Verizon Communications, Inc.	45,000	3.15%	22/3/2030	40,563	0.01%
Verizon Communications, Inc.	300,000	1.25%	8/4/2030	283,561	0.08%
Verizon Communications, Inc.	35,000	2.50%	16/5/2030	22,771	0.01%
Verizon Communications, Inc.	60,000	1.68%	30/10/2030	48,764	0.01%
Verizon Communications, Inc.	100,000	1.75%	20/1/2031	80,932	0.02%
Verizon Communications, Inc. ¹	156,000	2.55%	21/3/2031	132,514	0.04%
Verizon Communications, Inc. ¹	150,000	2.36%	15/3/2032	122,592	0.03%
Verizon Communications, Inc.	100,000	0.88%	19/3/2032	87,869	0.02%
Verizon Communications, Inc.	100,000	0.75%	22/3/2032	86,894	0.02%
Verizon Communications, Inc.	35,000	5.05%	9/5/2033	34,510	0.01%
Verizon Communications, Inc.	100,000	1.30%	18/5/2033	87,909	0.02%
Verizon Communications, Inc.	90,000	4.50%	10/8/2033	84,603	0.02%
Verizon Communications, Inc.	100,000	4.75%	17/2/2034	121,194	0.03%
Verizon Communications, Inc.	65,000	4.40%	1/11/2034	60,230	0.02%
Verizon Communications, Inc.	45,000	4.27%	15/1/2036	40,739	0.01%
Verizon Communications, Inc.	100,000	3.75%	28/2/2036	105,833	0.03%
Verizon Communications, Inc.	60,000	5.25%	16/3/2037	59,248	0.02%
Verizon Communications, Inc.	70,000	4.81%	15/3/2039	64,917	0.02%
Verizon Communications, Inc.	200,000	1.50%	19/9/2039	155,702	0.04%
Verizon Communications, Inc.	115,000	2.65%	20/11/2040	79,232	0.02%
Verizon Communications, Inc. ¹	130,000	3.40%	22/3/2041	99,366	0.03%

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Verizon Communications, Inc.	115,000	2.85%	3/9/2041	80,572	0.02%
Verizon Communications, Inc.	10,000	3.85%	1/11/2042	7,927	0.00%
Verizon Communications, Inc.	15,000	6.55%	15/9/2043	16,493	0.00%
Verizon Communications, Inc.	45,000	4.13%	15/8/2046	36,371	0.01%
Verizon Communications, Inc. ¹	120,000	4.86%	21/8/2046	108,885	0.03%
Verizon Communications, Inc.	50,000	5.50%	16/3/2047	49,893	0.01%
Verizon Communications, Inc.	100,000	4.52%	15/9/2048	85,742	0.02%
Verizon Communications, Inc.	35,000	4.00%	22/3/2050	27,275	0.01%
Verizon Communications, Inc.	15,000	3.63%	16/5/2050	8,304	0.00%
Verizon Communications, Inc. ¹	150,000	2.88%	20/11/2050	94,345	0.02%
Verizon Communications, Inc.	255,000	3.55%	22/3/2051	183,524	0.05%
Verizon Communications, Inc.	30,000	4.05%	22/3/2051	17,852	0.00%
Verizon Communications, Inc.	30,000	3.88%	1/3/2052	22,775	0.01%
Verizon Communications, Inc.	75,000	5.50%	23/2/2054	73,442	0.02%
Verizon Communications, Inc.	40,000	5.01%	21/8/2054	36,404	0.01%
Verizon Communications, Inc.	40,000	4.67%	15/3/2055	34,578	0.01%
Verizon Communications, Inc.	200,000	2.99%	30/10/2056	122,433	0.03%
Verizon Communications, Inc.	125,000	3.00%	20/11/2060	74,826	0.02%
Verizon Communications, Inc.	205,000	3.70%	22/3/2061	144,594	0.04%
VF Corp.	40,000	2.80%	23/4/2027	36,525	0.01%
VF Corp.	100,000	0.25%	25/2/2028	90,442	0.02%
VF Corp.	45,000	2.95%	23/4/2030	37,360	0.01%
Viatis, Inc.	45,000	2.70%	22/6/2030	38,231	0.01%
Viatis, Inc.	105,000	3.85%	22/6/2040	76,644	0.02%
Viatis, Inc.	85,000	4.00%	22/6/2050	57,280	0.02%
Visa, Inc.	190,000	3.15%	14/12/2025	184,832	0.05%
Visa, Inc.	200,000	1.50%	15/6/2026	207,071	0.05%
Visa, Inc.	45,000	1.90%	15/4/2027	41,527	0.01%
Visa, Inc.	40,000	0.75%	15/8/2027	35,417	0.01%
Visa, Inc.	15,000	2.75%	15/9/2027	14,093	0.00%
Visa, Inc.	135,000	2.05%	15/4/2030	115,977	0.03%
Visa, Inc.	45,000	1.10%	15/2/2031	35,843	0.01%
Visa, Inc.	55,000	4.15%	14/12/2035	51,312	0.01%
Visa, Inc.	30,000	2.70%	15/4/2040	21,865	0.01%
Visa, Inc.	205,000	4.30%	14/12/2045	177,737	0.05%
Visa, Inc.	45,000	3.65%	15/9/2047	34,903	0.01%
Visa, Inc.	80,000	2.00%	15/8/2050	44,986	0.01%
VMware LLC	105,000	1.40%	15/8/2026	96,672	0.03%
VMware LLC	10,000	4.65%	15/5/2027	9,834	0.00%
VMware LLC	85,000	1.80%	15/8/2028	74,426	0.02%
VMware LLC	30,000	4.70%	15/5/2030	29,026	0.01%
VMware LLC	55,000	2.20%	15/8/2031	44,699	0.01%
Vontier Corp.	15,000	1.80%	1/4/2026	14,029	0.00%
Vontier Corp.	15,000	2.40%	1/4/2028	13,297	0.00%
Vontier Corp.	50,000	2.95%	1/4/2031	41,178	0.01%
Voya Financial, Inc.	25,000	5.70%	15/7/2043	24,172	0.01%
Voya Financial, Inc.	20,000	4.80%	15/6/2046	16,948	0.00%
Voya Financial, Inc. [^]	15,000	4.70%	23/1/2048	13,009	0.00%
Vulcan Materials Co.	5,000	3.90%	1/4/2027	4,839	0.00%
Vulcan Materials Co.	50,000	3.50%	1/6/2030	45,653	0.01%
Vulcan Materials Co.	35,000	4.50%	15/6/2047	29,161	0.01%
Vulcan Materials Co.	25,000	4.70%	1/3/2048	21,661	0.01%
W R Berkley Corp.	20,000	4.00%	12/5/2050	15,287	0.00%
W R Berkley Corp.	10,000	3.55%	30/3/2052	6,900	0.00%
W R Berkley Corp.	15,000	3.15%	30/9/2061	8,940	0.00%
Wachovia Corp.	20,000	7.57%	1/8/2026	20,825	0.01%
Wachovia Corp.	30,000	5.50%	1/8/2035	29,581	0.01%
Walt Disney Co.	25,000	3.70%	15/10/2025	24,523	0.01%
Walt Disney Co.	80,000	1.75%	13/1/2026	75,894	0.02%
Walt Disney Co.	60,000	3.38%	15/11/2026	57,701	0.02%
Walt Disney Co.	10,000	3.70%	23/3/2027	9,689	0.00%
Walt Disney Co.	55,000	3.06%	30/3/2027	38,814	0.01%
Walt Disney Co.	70,000	2.20%	13/1/2028	64,017	0.02%
Walt Disney Co.	140,000	2.00%	1/9/2029	121,576	0.03%
Walt Disney Co.	60,000	3.80%	22/3/2030	56,834	0.01%
Walt Disney Co.	145,000	2.65%	13/1/2031	126,495	0.03%
Walt Disney Co.	50,000	6.20%	15/12/2034	54,329	0.01%
Walt Disney Co.	55,000	6.40%	15/12/2035	60,203	0.02%
Walt Disney Co.	15,000	6.15%	1/3/2037	16,224	0.00%
Walt Disney Co.	35,000	6.65%	15/11/2037	39,354	0.01%
Walt Disney Co.	10,000	4.63%	23/3/2040	9,237	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Walt Disney Co.	85,000	3.50%	13/5/2040	67,784	0.02%
Walt Disney Co.	35,000	6.15%	15/2/2041	37,471	0.01%
Walt Disney Co.	60,000	5.40%	1/10/2043	59,274	0.02%
Walt Disney Co.	30,000	4.75%	15/9/2044	27,100	0.01%
Walt Disney Co.	10,000	4.95%	15/10/2045	9,286	0.00%
Walt Disney Co.	5,000	7.75%	1/12/2045	6,315	0.00%
Walt Disney Co.	15,000	4.75%	15/11/2046	13,483	0.00%
Walt Disney Co.	105,000	2.75%	1/9/2049	66,661	0.02%
Walt Disney Co.	80,000	4.70%	23/3/2050	72,257	0.02%
Walt Disney Co.	130,000	3.60%	13/1/2051	96,926	0.03%
Walt Disney Co.	85,000	3.80%	13/5/2060	63,012	0.02%
Warnermedia Holdings, Inc.	190,000	3.76%	15/3/2027	180,222	0.05%
Warnermedia Holdings, Inc.	80,000	4.05%	15/3/2029	73,883	0.02%
Warnermedia Holdings, Inc.	100,000	4.30%	17/1/2030	107,244	0.03%
Warnermedia Holdings, Inc.	227,000	4.28%	15/3/2032	198,076	0.05%
Warnermedia Holdings, Inc.	285,000	5.05%	15/3/2042	231,611	0.06%
Warnermedia Holdings, Inc.	335,000	5.14%	15/3/2052	260,691	0.07%
Warnermedia Holdings, Inc.	165,000	5.39%	15/3/2062	128,707	0.03%
Waste Connections, Inc.	5,000	4.25%	1/12/2028	4,829	0.00%
Waste Connections, Inc.	35,000	3.50%	1/5/2029	32,707	0.01%
Waste Connections, Inc.	25,000	4.20%	15/1/2033	23,184	0.01%
Waste Connections, Inc.	30,000	3.05%	1/4/2050	19,906	0.01%
Waste Management of Canada Corp.	50,000	2.60%	23/9/2026	35,045	0.01%
Waste Management, Inc.	5,000	0.75%	15/11/2025	4,699	0.00%
Waste Management, Inc.	30,000	4.95%	3/7/2027	29,959	0.01%
Waste Management, Inc.	25,000	1.15%	15/3/2028	21,820	0.01%
Waste Management, Inc.	30,000	4.88%	15/2/2029	29,913	0.01%
Waste Management, Inc.	20,000	2.00%	1/6/2029	17,473	0.00%
Waste Management, Inc.	30,000	4.95%	3/7/2031	29,743	0.01%
Waste Management, Inc.	30,000	4.15%	15/4/2032	28,267	0.01%
Waste Management, Inc.	25,000	4.63%	15/2/2033	24,142	0.01%
Waste Management, Inc.	75,000	4.88%	15/2/2034	73,450	0.02%
Waste Management, Inc.	50,000	2.95%	1/6/2041	36,179	0.01%
Waste Management, Inc.	30,000	4.15%	15/7/2049	24,798	0.01%
Waste Management, Inc.	75,000	2.50%	15/11/2050	44,567	0.01%
Wells Fargo & Co.	230,000	3.55%	29/9/2025	224,547	0.06%
Wells Fargo & Co.	95,000	3.00%	22/4/2026	91,102	0.02%
Wells Fargo & Co.	85,000	2.98%	19/5/2026	60,207	0.02%
Wells Fargo & Co.	100,000	4.10%	3/6/2026	97,454	0.03%
Wells Fargo & Co. ^	65,000	4.54%	15/8/2026	64,187	0.02%
Wells Fargo & Co.	150,000	3.00%	23/10/2026	142,508	0.04%
Wells Fargo & Co.	200,000	1.38%	26/10/2026	203,430	0.05%
Wells Fargo & Co.	300,000	1.00%	2/2/2027	300,713	0.08%
Wells Fargo & Co.	45,000	2.49%	18/2/2027	31,175	0.01%
Wells Fargo & Co. ^	70,000	3.20%	17/6/2027	67,037	0.02%
Wells Fargo & Co.	115,000	4.30%	22/7/2027	111,982	0.03%
Wells Fargo & Co. ^	220,000	3.53%	24/3/2028	209,803	0.06%
Wells Fargo & Co. ^	140,000	5.71%	22/4/2028	141,260	0.04%
Wells Fargo & Co. ^	100,000	3.47%	26/4/2028	119,719	0.03%
Wells Fargo & Co. ^	200,000	3.58%	22/5/2028	190,466	0.05%
Wells Fargo & Co. ^	100,000	2.39%	2/6/2028	92,137	0.02%
Wells Fargo & Co. ^	155,000	4.81%	25/7/2028	152,751	0.04%
Wells Fargo & Co.	70,000	4.15%	24/1/2029	67,283	0.02%
Wells Fargo & Co.	150,000	2.50%	2/5/2029	168,152	0.04%
Wells Fargo & Co. ^	305,000	5.57%	25/7/2029	307,839	0.08%
Wells Fargo & Co. ^	80,000	6.30%	23/10/2029	82,981	0.02%
Wells Fargo & Co. ^	80,000	5.20%	23/1/2030	79,656	0.02%
Wells Fargo & Co.	100,000	0.63%	14/8/2030	89,294	0.02%
Wells Fargo & Co. ^	125,000	2.88%	30/10/2030	110,824	0.03%
Wells Fargo & Co. ^	95,000	2.57%	11/2/2031	82,190	0.02%
Wells Fargo & Co. ^	130,000	4.48%	4/4/2031	124,535	0.03%
Wells Fargo & Co. ^	165,000	3.35%	2/3/2033	143,237	0.04%
Wells Fargo & Co. ^	180,000	4.90%	25/7/2033	173,278	0.05%
Wells Fargo & Co. ^	165,000	5.39%	24/4/2034	163,201	0.04%
Wells Fargo & Co. ^	225,000	5.56%	25/7/2034	224,969	0.06%
Wells Fargo & Co. ^	185,000	6.49%	23/10/2034	197,337	0.05%
Wells Fargo & Co. ^	150,000	5.50%	23/1/2035	149,638	0.04%
Wells Fargo & Co.	40,000	5.95%	15/12/2036	39,773	0.01%
Wells Fargo & Co. ^	290,000	3.07%	30/4/2041	212,710	0.06%
Wells Fargo & Co.	125,000	5.38%	2/11/2043	117,165	0.03%
Wells Fargo & Co.	90,000	5.61%	15/1/2044	86,410	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co.	85,000	4.65%	4/11/2044	71,803	0.02%
Wells Fargo & Co.	105,000	4.90%	17/11/2045	91,399	0.02%
Wells Fargo & Co.	125,000	4.40%	14/6/2046	100,902	0.03%
Wells Fargo & Co.	70,000	4.75%	7/12/2046	59,264	0.02%
Wells Fargo & Co. ^	250,000	5.01%	4/4/2051	227,916	0.06%
Wells Fargo & Co. ^	185,000	4.61%	25/4/2053	158,278	0.04%
Wells Fargo Bank NA	250,000	5.55%	1/8/2025	250,375	0.07%
Wells Fargo Bank NA	250,000	5.25%	11/12/2026	250,163	0.07%
Wells Fargo Bank NA	35,000	5.95%	26/8/2036	36,276	0.01%
Wells Fargo Bank NA	40,000	5.85%	1/2/2037	41,028	0.01%
Wells Fargo Bank NA	75,000	6.60%	15/1/2038	82,272	0.02%
Welltower OP LLC	110,000	4.25%	1/4/2026	107,761	0.03%
Welltower OP LLC	25,000	2.70%	15/2/2027	23,554	0.01%
Welltower OP LLC	15,000	4.25%	15/4/2028	14,507	0.00%
Welltower OP LLC	10,000	4.13%	15/3/2029	9,555	0.00%
Welltower OP LLC	35,000	3.10%	15/1/2030	31,360	0.01%
Welltower OP LLC	30,000	2.80%	1/6/2031	25,607	0.01%
Welltower OP LLC	35,000	2.75%	15/1/2032	29,389	0.01%
Welltower OP LLC	10,000	6.50%	15/3/2041	10,789	0.00%
Welltower OP LLC	40,000	4.95%	1/9/2048	36,192	0.01%
Western Digital Corp.	10,000	2.85%	1/2/2029	8,665	0.00%
Western Digital Corp.	35,000	3.10%	1/2/2032	28,465	0.01%
Western Union Co.	150,000	1.35%	15/3/2026	139,853	0.04%
Western Union Co.	20,000	2.75%	15/3/2031	16,625	0.00%
Western Union Co.	10,000	6.20%	17/11/2036	10,137	0.00%
Westinghouse Air Brake Technologies Corp.	105,000	3.45%	15/11/2026	100,400	0.03%
Westinghouse Air Brake Technologies Corp.	60,000	4.70%	15/9/2028	58,830	0.02%
Westlake Corp.	10,000	3.60%	15/8/2026	9,621	0.00%
Westlake Corp.	65,000	3.38%	15/6/2030	58,643	0.02%
Westlake Corp.	30,000	2.88%	15/8/2041	20,257	0.01%
Westlake Corp.	60,000	4.38%	15/11/2047	48,530	0.01%
Westlake Corp.	25,000	3.13%	15/8/2051	15,717	0.00%
WestRock MWV LLC	15,000	8.20%	15/1/2030	17,101	0.00%
Whirlpool Corp.	35,000	4.75%	26/2/2029	34,442	0.01%
Whirlpool Corp.	25,000	2.40%	15/5/2031	20,567	0.01%
Whirlpool Corp.	35,000	5.50%	1/3/2033	34,509	0.01%
Whirlpool Corp.	25,000	4.50%	1/6/2046	20,023	0.01%
Whirlpool Corp.	10,000	4.60%	15/5/2050	7,968	0.00%
Willis North America, Inc.	35,000	4.65%	15/6/2027	34,404	0.01%
Willis North America, Inc.	10,000	4.50%	15/9/2028	9,713	0.00%
Willis North America, Inc.	50,000	2.95%	15/9/2029	44,798	0.01%
Willis North America, Inc.	25,000	5.35%	15/5/2033	24,505	0.01%
Willis North America, Inc.	40,000	5.05%	15/9/2048	34,873	0.01%
Willis North America, Inc.	15,000	3.88%	15/9/2049	10,791	0.00%
Willis North America, Inc.	35,000	5.90%	5/3/2054	33,971	0.01%
Wintrust Financial Corp.	25,000	4.85%	6/6/2029	22,784	0.01%
Workday, Inc.	25,000	3.50%	1/4/2027	23,912	0.01%
Workday, Inc.	65,000	3.70%	1/4/2029	61,013	0.02%
Workday, Inc.	50,000	3.80%	1/4/2032	44,927	0.01%
WP Carey, Inc.	15,000	2.40%	1/2/2031	12,442	0.00%
WP Carey, Inc.	20,000	2.45%	1/2/2032	16,212	0.00%
WP Carey, Inc.	35,000	2.25%	1/4/2033	27,097	0.01%
WPC Eurobond BV	100,000	2.25%	9/4/2026	104,144	0.03%
WRKCo, Inc.	25,000	4.65%	15/3/2026	24,643	0.01%
WRKCo, Inc.	10,000	3.38%	15/9/2027	9,468	0.00%
WRKCo, Inc.	5,000	4.90%	15/3/2029	4,969	0.00%
WRKCo, Inc.	120,000	4.20%	1/6/2032	112,243	0.03%
WRKCo, Inc.	25,000	3.00%	15/6/2033	21,034	0.01%
WW Grainger, Inc.	35,000	4.60%	15/6/2045	31,339	0.01%
WW Grainger, Inc.	5,000	3.75%	15/5/2046	3,887	0.00%
WW Grainger, Inc.	50,000	4.20%	15/5/2047	41,430	0.01%
Wyeth LLC	90,000	5.95%	1/4/2037	94,763	0.03%
Xilinx, Inc.	25,000	2.38%	1/6/2030	21,609	0.01%
XL Group Ltd.	20,000	5.25%	15/12/2043	18,565	0.00%
Xylem, Inc.	95,000	1.95%	30/1/2028	85,325	0.02%
Xylem, Inc.	20,000	2.25%	30/1/2031	16,785	0.00%
Zimmer Biomet Holdings, Inc.	25,000	3.05%	15/1/2026	24,125	0.01%
Zimmer Biomet Holdings, Inc.	120,000	2.60%	24/11/2031	100,301	0.03%
Zoetis, Inc.	20,000	4.50%	13/11/2025	19,765	0.01%
Zoetis, Inc.	10,000	3.00%	12/9/2027	9,382	0.00%
Zoetis, Inc.	60,000	3.90%	20/8/2028	57,257	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Zoetis, Inc.	65,000	2.00%	15/5/2030	54,753	0.01%
Zoetis, Inc.	25,000	5.60%	16/11/2032	25,581	0.01%
Zoetis, Inc.	45,000	4.70%	1/2/2043	40,106	0.01%
Zoetis, Inc.	25,000	4.45%	20/8/2048	21,298	0.01%
Zoetis, Inc.	25,000	3.00%	15/5/2050	16,304	0.00%
				222,111,068	59.09%
Total Fixed Income				370,968,447	98.69%
Total Transferable Securities				370,968,447	98.69%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: (0.00%))				
Futures 0.00% (31 December 2023: (0.00%))				
Euro-Schatz September 2024	11	€1,159,267	3,679	0.00%
US Treasury Ultra Bond September 2024	(1)	\$(128,125)	2,781	0.00%
Euro-Bund September 2024	2	€261,300	2,079	0.00%
US Treasury Ultra 10 Year September 2024	4	\$453,188	938	0.00%
10-Year Mini JGB September 2024	(1)	¥(14,271,000)	(12)	(0.00%)
Long Gilt September 2024	(1)	£(97,020)	(695)	(0.00%)
Euro-Bobl September 2024	(8)	€(925,010)	(6,977)	(0.00%)
			1,793	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market			1,793	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.59%) (31 December 2023: 0.31%)							
Forward Currency Exchange Contracts 0.46% (31 December 2023: (0.47%))							
USD	52,633,584	EUR	(48,423,856)	BNP Paribas	2/7/2024	735,293	0.19%
USD	52,633,584	EUR	(48,423,856)	UBS AG	2/7/2024	735,293	0.19%
USD	18,438,751	GBP	(14,480,181)	UBS AG	2/7/2024	134,362	0.04%
USD	2,769,843	JPY	(433,418,131)	JPMorgan Chase Bank	2/7/2024	75,462	0.02%
USD	11,577,865	CAD	(15,773,370)	Toronto-Dominion Bank	2/7/2024	50,572	0.01%
USD	2,608,622	EUR	(2,400,000)	Toronto-Dominion Bank	2/7/2024	36,421	0.01%
USD	435,708	EUR	(400,000)	State Street Bank & Trust Co.	2/7/2024	7,008	0.00%
USD	261,189	EUR	(240,000)	BNP Paribas	2/7/2024	3,969	0.00%
USD	232,905	NZD	(379,078)	JPMorgan Chase Bank	2/7/2024	1,914	0.00%
USD	98,058	EUR	(90,000)	Toronto-Dominion Bank	2/7/2024	1,601	0.00%
USD	220,204	CAD	(300,000)	Toronto-Dominion Bank	2/7/2024	962	0.00%
USD	127,339	GBP	(100,000)	State Street Bank & Trust Co.	2/7/2024	929	0.00%
USD	185,200	SGD	(250,000)	State Street Bank & Trust Co.	2/7/2024	732	0.00%
USD	131,626	CAD	(180,000)	Toronto-Dominion Bank	2/7/2024	81	0.00%
CAD	25,000	USD	(18,204)	Toronto-Dominion Bank	2/7/2024	66	0.00%
JPY	35,000,000	USD	(218,609)	State Street Bank & Trust Co.	2/8/2024	35	0.00%
USD	230,995	NZD	(379,078)	JPMorgan Chase Bank	2/8/2024	4	0.00%
USD	455,165	GBP	(360,000)	Toronto-Dominion Bank	2/8/2024	2	0.00%
USD	184,738	SGD	(250,000)	State Street Bank & Trust Co.	2/8/2024	(12)	(0.00%)
USD	751,309	EUR	(700,000)	State Street Bank & Trust Co.	2/8/2024	(48)	(0.00%)
USD	5,933,979	CAD	(8,114,185)	Toronto-Dominion Bank	1/8/2024	(132)	(0.00%)
USD	5,933,979	CAD	(8,114,185)	Royal Bank of Canada	1/8/2024	(132)	(0.00%)
USD	1,364,000	CHF	(1,220,694)	Toronto-Dominion Bank	5/8/2024	(206)	(0.00%)
USD	2,795,458	AUD	(4,182,466)	JPMorgan Chase Bank	2/8/2024	(207)	(0.00%)
USD	18,434,102	GBP	(14,580,181)	State Street Bank & Trust Co.	2/8/2024	(239)	(0.00%)
USD	447,945	CHF	(402,829)	UBS AG	2/7/2024	(340)	(0.00%)
USD	447,945	CHF	(402,829)	Toronto-Dominion Bank	2/7/2024	(340)	(0.00%)
USD	461,519	CHF	(415,036)	BNP Paribas	2/7/2024	(350)	(0.00%)
USD	113,150	AUD	(170,000)	State Street Bank & Trust Co.	2/7/2024	(384)	(0.00%)
USD	2,707,102	JPY	(433,418,131)	JPMorgan Chase Bank	2/8/2024	(449)	(0.00%)
USD	35,411,402	EUR	(32,992,645)	UBS AG	2/8/2024	(1,807)	(0.00%)
USD	35,947,905	EUR	(33,492,534)	Toronto-Dominion Bank	2/8/2024	(1,868)	(0.00%)
USD	35,947,871	EUR	(33,492,533)	State Street Bank & Trust Co.	2/8/2024	(1,901)	(0.00%)
USD	2,670,648	AUD	(4,012,466)	JPMorgan Chase Bank	2/7/2024	(9,078)	(0.00%)
						1,767,213	0.46%
Hedge Share Class Level Forward Currency Exchange Contracts (1.05%) (31 December 2023: 0.78%)							
USD	545,610	GBP	(427,595)	State Street Bank & Trust Co.	2/7/2024	5,088	0.00%
EUR	85,202,936	USD	(91,449,248)	Toronto-Dominion Bank	2/8/2024	4,751	0.00%
EUR	85,202,936	USD	(91,449,334)	UBS AG	2/8/2024	4,666	0.00%
GBP	149,589,975	USD	(189,131,243)	Toronto-Dominion Bank	2/8/2024	1,703	0.00%
USD	121,878	GBP	(95,793)	Toronto-Dominion Bank	2/7/2024	786	0.00%
EUR	280,618	USD	(300,117)	State Street Bank & Trust Co.	2/7/2024	635	0.00%
CHF	210,545	USD	(234,126)	BNP Paribas	2/7/2024	178	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
CHF	210,546	USD	(234,127)	Toronto-Dominion Bank	2/7/2024	178	0.00%
EUR	1,336,643	USD	(1,434,618)	Toronto-Dominion Bank	2/8/2024	91	0.00%
USD	34,631	EUR	(32,231)	Toronto-Dominion Bank	2/7/2024	87	0.00%
USD	189,096,687	GBP	(149,589,975)	Toronto-Dominion Bank	2/7/2024	82	0.00%
GBP	39,008	USD	(49,243)	UBS AG	2/7/2024	67	0.00%
CHF	217,572	USD	(243,114)	Toronto-Dominion Bank	5/8/2024	37	0.00%
CHF	217,573	USD	(243,115)	UBS AG	5/8/2024	37	0.00%
USD	3,577	EUR	(3,305)	State Street Bank & Trust Co.	2/7/2024	35	0.00%
EUR	23,696	USD	(25,363)	State Street Bank & Trust Co.	2/7/2024	33	0.00%
USD	10,515	EUR	(9,786)	BNP Paribas	2/7/2024	27	0.00%
USD	10,099	GBP	(7,972)	State Street Bank & Trust Co.	2/7/2024	21	0.00%
EUR	286,000	USD	(306,963)	UBS AG	2/8/2024	20	0.00%
GBP	1,338,933	USD	(1,692,857)	State Street Bank & Trust Co.	2/8/2024	13	0.00%
EUR	2,400	USD	(2,565)	BNP Paribas	2/7/2024	8	0.00%
CHF	2,625	USD	(2,919)	State Street Bank & Trust Co.	2/7/2024	2	0.00%
EUR	4,280	USD	(4,585)	UBS AG	2/7/2024	2	0.00%
CHF	2,442	USD	(2,729)	State Street Bank & Trust Co.	5/8/2024	—	0.00%
USD	242,123	CHF	(217,572)	Toronto-Dominion Bank	2/7/2024	—	0.00%
CHF	1,422	USD	(1,583)	Toronto-Dominion Bank	2/7/2024	—	0.00%
GBP	13,188	USD	(16,674)	Toronto-Dominion Bank	2/8/2024	—	0.00%
USD	242,124	CHF	(217,573)	UBS AG	2/7/2024	—	0.00%
EUR	419	USD	(452)	Toronto-Dominion Bank	2/7/2024	(3)	(0.00%)
CHF	1,248	USD	(1,394)	Toronto-Dominion Bank	2/7/2024	(5)	(0.00%)
GBP	3,142	USD	(3,982)	State Street Bank & Trust Co.	2/7/2024	(10)	(0.00%)
USD	5,886	EUR	(5,509)	JPMorgan Chase Bank	2/7/2024	(19)	(0.00%)
GBP	31,880	USD	(40,326)	UBS AG	2/7/2024	(27)	(0.00%)
USD	28,794	GBP	(22,802)	BNP Paribas	2/7/2024	(30)	(0.00%)
EUR	39,940	USD	(42,840)	BNP Paribas	2/7/2024	(34)	(0.00%)
USD	91,316,247	EUR	(85,202,936)	Toronto-Dominion Bank	2/7/2024	(41)	(0.00%)
USD	91,316,247	EUR	(85,202,936)	UBS AG	2/7/2024	(41)	(0.00%)
GBP	10,851	USD	(13,771)	BNP Paribas	2/7/2024	(54)	(0.00%)
EUR	3,200	USD	(3,485)	Toronto-Dominion Bank	2/7/2024	(55)	(0.00%)
EUR	3,491	USD	(3,798)	State Street Bank & Trust Co.	2/7/2024	(56)	(0.00%)
GBP	14,208	USD	(18,018)	Toronto-Dominion Bank	2/7/2024	(58)	(0.00%)
CHF	8,759	USD	(9,806)	Toronto-Dominion Bank	2/7/2024	(59)	(0.00%)
GBP	5,561	USD	(7,104)	Toronto-Dominion Bank	2/7/2024	(74)	(0.00%)
GBP	40,495	USD	(51,370)	BNP Paribas	2/7/2024	(180)	(0.00%)
EUR	464,766	USD	(498,344)	UBS AG	2/7/2024	(231)	(0.00%)
GBP	59,489	USD	(75,478)	Toronto-Dominion Bank	2/7/2024	(278)	(0.00%)
GBP	60,950	USD	(77,485)	UBS AG	2/7/2024	(438)	(0.00%)
GBP	37,738	USD	(48,182)	Toronto-Dominion Bank	2/7/2024	(478)	(0.00%)
GBP	39,860	USD	(50,922)	Toronto-Dominion Bank	2/7/2024	(535)	(0.00%)
GBP	40,311	USD	(51,526)	State Street Bank & Trust Co.	2/7/2024	(569)	(0.00%)
GBP	118,677	USD	(150,942)	Toronto-Dominion Bank	2/7/2024	(923)	(0.00%)
GBP	79,385	USD	(101,945)	State Street Bank & Trust Co.	2/7/2024	(1,595)	(0.00%)
EUR	285,954	USD	(310,450)	State Street Bank & Trust Co.	2/7/2024	(3,979)	(0.00%)
GBP	535,870	USD	(682,148)	State Street Bank & Trust Co.	2/7/2024	(4,756)	(0.00%)
EUR	559,421	USD	(607,158)	State Street Bank & Trust Co.	2/7/2024	(7,598)	(0.00%)
EUR	527,944	USD	(574,556)	BNP Paribas	2/7/2024	(8,731)	(0.00%)
GBP	1,351,908	USD	(1,721,505)	BNP Paribas	2/7/2024	(12,559)	(0.00%)
EUR	1,150,658	USD	(1,253,378)	State Street Bank & Trust Co.	2/7/2024	(20,160)	(0.01%)
EUR	1,385,225	USD	(1,505,665)	State Street Bank & Trust Co.	2/7/2024	(21,049)	(0.01%)
EUR	82,862,346	USD	(90,065,984)	BNP Paribas	2/7/2024	(1,258,225)	(0.33%)
EUR	82,862,345	USD	(90,066,149)	State Street Bank & Trust Co.	2/7/2024	(1,258,391)	(0.34%)
GBP	147,674,804	USD	(188,045,920)	Toronto-Dominion Bank	2/7/2024	(1,370,282)	(0.36%)
						(3,952,976)	(1.05%)
Total OTC Financial Derivative Instruments						(2,185,763)	(0.59%)
Total Investments						368,784,477	98.10%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						7,124,477	1.90%
Net Assets						375,908,954	100.00%

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	246,716,616	64.40%
(b) Transferable securities dealt in on another regulated market	110,328,446	28.80%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	13,923,385	3.63%
(d) Total Financial Derivative Instruments dealt in on a regulated market	9,477	0.00%
(e) Total OTC Financial Derivative Instruments	1,803,253	0.47%
(f) Other assets	10,321,068	2.70%
Total Assets	383,102,245	100.00%

[^] Floating Rate Note (FRN). The effective interest rate is at 30 June 2024.

¹ Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	370,968,447	381,823,365
Financial Derivative Instruments	17	1,812,730	3,127,929
Cash		3,530,356	4,694,427
Unrealised Appreciation on Spot Currency Contracts		19	12,224
Receivables:			
Interest and Dividends		4,328,821	4,345,128
Capital Shares Issued		570,138	163,087
Investments Sold		1,887,096	369,608
Margin Cash Due from Broker		4,638	3,614
Total Current Assets		383,102,245	394,539,382
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	3,996,700	1,920,182
Bank Overdraft		16	—
Payables and Other Liabilities:			
Investments Purchased		2,919,514	5,452,522
Income Distribution Payable		19,091	5,025
Capital Shares Redeemed		201,592	6,586
Management Fees Payable	12	56,378	61,979
Total Current Liabilities		7,193,291	7,446,294
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		375,908,954	387,093,088

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
CHF Hedged Acc¹			
US (\$) Equivalent	\$485,135	\$467,186	\$3,322,828
Net Assets	CHF435,942	CHF393,207	CHF3,074,280
Number of Shares Outstanding	4,135	3,664	29,934
Net Asset Value Per Share²	CHF105.43	CHF107.32	CHF102.70
EUR Hedged Acc¹			
US (\$) Equivalent	\$183,210,896	\$137,003,987	\$80,783,579
Net Assets	€170,954,087	€124,024,795	€75,693,212
Number of Shares Outstanding	1,563,280	1,128,496	734,559
Net Asset Value Per Share²	€109.36	€109.90	€103.05
Institutional Plus EUR Hedged Acc³			
US (\$) Equivalent	\$5,581	\$5,779	\$—
Net Assets	€5,208	€5,232	€—
Number of Shares Outstanding	50	50	—
Net Asset Value Per Share²	€104.16	€104.64	€—
GBP Hedged Acc¹			
US (\$) Equivalent	\$159,471,347	\$216,750,982	\$48,161,818
Net Assets	£126,157,783	£170,027,445	£40,038,091
Number of Shares Outstanding	1,126,400	1,520,283	386,079
Net Asset Value Per Share²	£112.00	£111.84	£103.70
GBP Hedged Dist¹			
US (\$) Equivalent	\$1,857,703	\$531,602	\$4,430,311
Net Assets	£1,469,629	£417,008	£3,683,025
Number of Shares Outstanding	14,131	3,929	35,893
Net Asset Value Per Share²	£104.00	£106.14	£102.61

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

Net Asset Value Per Share (continued)

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
Institutional Plus GBP Hedged Acc¹			
US (\$) Equivalent	\$28,044,825	\$29,788,561	\$23,484,627
Net Assets	£22,186,261	£23,367,243	£19,523,342
Number of Shares Outstanding	198,001	208,898	188,261
Net Asset Value Per Share²	£112.05	£111.86	£103.70
Institutional Plus GBP Hedged Dist⁴			
US (\$) Equivalent	\$—	\$—	\$3,277,435
Net Assets	£—	£—	£2,724,611
Number of Shares Outstanding	—	—	26,554
Net Asset Value Per Share²	£—	£—	£102.61
USD Hedged Acc³			
Net Assets	\$2,833,467	\$2,544,991	\$3,101,983
Number of Shares Outstanding	24,936	22,462	29,910
Net Asset Value Per Share²	\$113.63	\$113.30	\$103.71

1 The share class launched on 25 October 2022.

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

3 The share class launched on 21 June 2023.

4 The share class liquidated on 31 October 2023.

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		9,264,513	6,077,659
Other Income		20,532	1,317
Net (Loss)/Gain on Financial Instruments		(16,184,619)	7,645,413
Total Investment (Loss)/Income		(6,899,574)	13,724,389
Expenses			
Management Fees	12	370,370	241,407
Transaction Fees and Commissions		682	228
Total Expenses		371,052	241,635
Finance Costs			
Interest Expense		401	201
Distribution	6	27,964	192,513
Total Finance Costs		28,365	192,714
Net Investment (Loss)/Income		(7,298,991)	13,290,040
Taxation	5	2,477	(11,169)
Net (Decrease)/Increase in Net Assets		(7,296,514)	13,278,871

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(7,296,514)	13,278,871
Capital Transactions		
Subscriptions	67,659,666	112,980,838
Redemptions	(71,547,286)	(22,230,129)
Total Capital Transactions	(3,887,620)	90,750,709
Total (Decrease)/Increase for the Period	(11,184,134)	104,029,580
Net Assets		
Beginning of Period	387,093,088	166,562,581
End of Period	375,908,954	270,592,161

Vanguard Euro Government Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The fund seeks to provide returns consistent with the performance of the Bloomberg Euro Government Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of euro-denominated euro zone treasury and government-related securities with maturities greater than 1 year.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds finished the period in negative territory.
- The fund's benchmark returned -1.85% for the six months.
- By country, most major markets posted negative returns. France – which makes up close to one-quarter of the index – was the weakest performer. A few smaller constituents, including Croatia and Lithuania, posted positive performance.
- By maturity, longer-dated bonds underperformed the index while shorter-maturity bonds held up better. From a credit quality perspective, lower-rated bonds did best. By sector, Treasuries underperformed agency securities and local government bonds.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg Euro Government Float Adjusted Bond Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
CHF Hedged Acc	-3.13%	—	-4.25%
Benchmark	-3.08	—	-4.23
Tracking Difference*	-0.05		
EUR Acc	-1.88%	-2.71%	0.19%
Benchmark	-1.85	-2.64	0.32
Tracking Difference*	-0.03		
Investor EUR	-1.88%	-2.71%	0.16%
Benchmark	-1.85	-2.64	0.32
Tracking Difference*	-0.03		
Institutional Plus EUR Acc	-1.85%	-2.64%	0.27%
Benchmark	-1.85	-2.64	0.32
Tracking Difference*	—		
GBP Hedged Acc	-1.24%	-1.72%	1.10%
Benchmark	-1.21	-1.63	1.30
Tracking Difference*	-0.03		
Institutional Plus GBP Hedged Acc	-1.21%	—	4.02%
Benchmark	-1.21	—	4.03
Tracking Difference*	—		

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
USD Acc	-4.81%	-3.88%	-0.73%
Benchmark	-4.77	-3.81	-0.61
Tracking Difference*	-0.04		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: CHF Hedged Acc, 17 May 2022; Institutional Plus GBP Hedged Acc, 21 June 2023; USD Acc, 10 March 2015.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
Purchases			Sales		
Spain Government Bond 3.25% 30/4/2034	37,636,000	37,441,854	Bundesschatzanweisungen 2.80% 12/6/2025	36,000,000	35,856,335
Italy Buoni Poliennali Del Tesoro 2.95% 15/2/2027	34,531,000	34,303,175	Spain Government Bond 0.00% 31/5/2025	35,000,000	33,805,438
Italy Buoni Poliennali Del Tesoro 3.50% 15/2/2031	34,116,000	34,026,196	French Republic Government Bond OAT 0.00% 25/2/2025	27,791,000	26,873,194
Bundesrepublik Deutschland Bundesanleihe 2.20% 15/2/2034	31,200,000	30,742,148	Italy Buoni Poliennali Del Tesoro 3.40% 28/3/2025	24,129,000	24,127,901
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	27,800,000	27,758,224	French Republic Government Bond OAT 0.00% 25/3/2025	23,880,000	23,083,363
Italy Buoni Poliennali Del Tesoro 3.20% 28/1/2026	27,128,000	27,053,851	Spain Government Bond 0.00% 31/1/2025	23,816,000	23,028,192
French Republic Government Bond OAT 2.50% 24/9/2026	27,000,000	26,704,290	French Republic Government Bond OAT 0.50% 25/5/2025	22,657,000	22,000,003
French Republic Government Bond OAT 2.50% 24/9/2027	22,000,000	21,733,740	Italy Buoni Poliennali Del Tesoro 5.00% 1/3/2025	20,090,000	20,356,193
Bundesschatzanweisungen 2.80% 12/6/2025	21,000,000	20,924,760	Bundesrepublik Deutschland Bundesanleihe 1.00% 15/8/2025	20,000,000	19,467,400
French Republic Government Bond OAT 3.50% 25/11/2033	19,738,810	20,714,105	Bundesschatzanweisungen 2.50% 13/3/2025	18,000,000	17,848,800
French Republic Government Bond OAT 2.75% 25/2/2030	20,825,015	20,610,811	Spain Government Bond 3.25% 30/4/2034	17,259,000	17,133,721
Italy Buoni Poliennali Del Tesoro 3.85% 1/7/2034	20,500,000	20,596,086	Republic of Austria Government Bond 0.00% 20/4/2025	15,296,000	14,796,043
Italy Buoni Poliennali Del Tesoro 4.05% 30/10/2037	20,561,000	20,533,243	Bundesobligation 0.00% 11/4/2025	15,239,000	14,745,867
Bundesschatzanweisungen 3.10% 12/12/2025	20,000,000	20,028,000	Hellenic Republic Government Bond 3.38% 15/6/2034	14,111,000	13,956,421
Hellenic Republic Government Bond 3.38% 15/6/2034	20,035,000	19,860,696	Italy Buoni Poliennali Del Tesoro 4.00% 30/10/2031	12,811,000	13,210,842
Spain Government Bond 2.50% 31/5/2027	19,334,000	19,060,469	Italy Buoni Poliennali Del Tesoro 4.00% 1/2/2037	12,092,000	12,154,218
Italy Buoni Poliennali Del Tesoro 3.60% 29/9/2025	18,564,000	18,594,169	Kreditanstalt fuer Wiederaufbau 0.13% 30/6/2025	12,000,000	11,555,431
Portugal Obrigacoes do Tesouro OT 1.95% 15/6/2029	19,072,000	18,448,466	Italy Buoni Poliennali Del Tesoro 0.00% 1/4/2026	12,000,000	11,299,920
Italy Buoni Poliennali Del Tesoro 3.45% 15/7/2031	18,113,000	18,019,417	Bundesrepublik Deutschland Bundesanleihe 0.25% 15/2/2029	12,000,000	10,818,240
French Republic Government Bond OAT 1.25% 25/5/2038	22,862,506	17,992,689	Italy Buoni Poliennali Del Tesoro 0.35% 1/2/2025	11,000,000	10,670,140
Spain Government Bond 3.45% 31/10/2034	17,476,000	17,443,844	French Republic Government Bond OAT 2.75% 25/2/2029	10,599,000	10,668,872
Kingdom of Belgium Government Bond 2.85% 22/10/2034	15,938,000	15,815,884	Italy Buoni Poliennali Del Tesoro 1.50% 1/6/2025	10,846,000	10,650,808
Bundesobligation 2.10% 12/4/2029	16,000,000	15,590,960	French Republic Government Bond OAT 3.50% 25/11/2033	10,000,000	10,204,400
Spain Government Bond 1.95% 30/4/2026	15,000,000	14,650,200	Italy Buoni Poliennali Del Tesoro 4.05% 30/10/2037	9,924,000	9,866,888
			Italy Buoni Poliennali Del Tesoro 3.50% 15/1/2026	9,395,000	9,416,718
			French Republic Government Bond OAT 2.50% 25/5/2030	9,504,404	9,354,615
			Spain Government Bond 3.15% 30/4/2033	7,977,000	7,993,273

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

Financial Statements

Statement of Investments

30 June 2024

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.45% (31 December 2023: 98.89%)					
Fixed Income 98.45% (31 December 2023: 98.89%)					
Austria 3.09% (31 December 2023: 3.14%)					
Autobahnen- und Schnell- strassen-Finanzierungs AG	950,000	3.38%	22/9/2025	949,973	0.02%
Autobahnen- und Schnell- strassen-Finanzierungs AG	500,000	0.00%	16/7/2027	456,922	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	975,000	2.13%	13/9/2028	944,638	0.02%
Autobahnen- und Schnell- strassen-Finanzierungs AG	305,000	0.10%	9/7/2029	264,887	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	300,000	2.75%	11/6/2032	294,357	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	500,000	2.75%	20/6/2033	488,130	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	800,000	0.10%	16/7/2035	574,858	0.01%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	400,000	4.00%	1/2/2027	401,471	0.01%
OeBB-Infrastruktur AG	1,000,000	2.25%	28/5/2029	964,788	0.02%
OeBB-Infrastruktur AG	950,000	3.38%	18/5/2032	970,936	0.02%
OeBB-Infrastruktur AG	400,000	3.00%	24/10/2033	397,892	0.01%
Oesterreichische Kontrollbank AG	800,000	0.00%	8/10/2026	746,345	0.01%
Republic of Austria Government Bond	5,000,000	1.20%	20/10/2025	4,869,792	0.08%
Republic of Austria Government Bond	7,000,000	2.00%	15/7/2026	6,854,952	0.12%
Republic of Austria Government Bond	6,800,000	0.75%	20/10/2026	6,466,055	0.11%
Republic of Austria Government Bond	17,900,000	0.50%	20/4/2027	16,722,091	0.29%
Republic of Austria Government Bond	4,900,000	6.25%	15/7/2027	5,356,804	0.09%
Republic of Austria Government Bond	8,724,000	0.75%	20/2/2028	8,084,170	0.14%
Republic of Austria Government Bond	10,117,000	0.00%	20/10/2028	8,949,026	0.16%
Republic of Austria Government Bond	7,015,000	0.50%	20/2/2029	6,298,571	0.11%
Republic of Austria Government Bond	7,007,000	2.90%	23/5/2029	7,018,876	0.12%
Republic of Austria Government Bond	9,402,000	0.00%	20/2/2030	7,995,129	0.14%
Republic of Austria Government Bond	2,560,000	3.45%	20/10/2030	2,635,392	0.05%
Republic of Austria Government Bond	7,747,000	0.00%	20/2/2031	6,384,462	0.11%
Republic of Austria Government Bond	9,421,000	0.90%	20/2/2032	8,109,083	0.14%
Republic of Austria Government Bond	11,748,000	2.90%	20/2/2033	11,641,203	0.20%
Republic of Austria Government Bond	9,500,000	2.90%	20/2/2034	9,381,896	0.16%
Republic of Austria Government Bond	318,000	2.40%	23/5/2034	300,726	0.01%
Republic of Austria Government Bond	3,506,000	0.25%	20/10/2036	2,475,578	0.04%
Republic of Austria Government Bond	9,390,000	4.15%	15/3/2037	10,327,731	0.18%
Republic of Austria Government Bond	3,666,000	3.20%	15/7/2039	3,641,984	0.06%
Republic of Austria Government Bond	3,000,000	0.00%	20/10/2040	1,780,784	0.03%
Republic of Austria Government Bond	7,400,000	3.15%	20/6/2044	7,248,208	0.13%
Republic of Austria Government Bond	7,018,000	1.50%	20/2/2047	5,043,073	0.09%
Republic of Austria Government Bond	8,702,000	1.85%	23/5/2049	6,604,984	0.11%
Republic of Austria Government Bond	6,001,000	0.75%	20/3/2051	3,360,190	0.06%
Republic of Austria Government Bond	2,750,000	3.15%	20/10/2053	2,661,264	0.05%
Republic of Austria Government Bond	3,062,000	3.80%	26/1/2062	3,386,756	0.06%
Republic of Austria Government Bond	4,631,000	0.70%	20/4/2071	1,989,611	0.03%
Republic of Austria Government Bond	4,790,000	2.10%	20/9/2117	3,448,802	0.06%
Republic of Austria Government Bond	1,482,000	0.85%	30/6/2120	628,856	0.01%
Verbund AG	300,000	0.90%	1/4/2041	194,493	0.00%
				177,315,739	3.09%
Belgium 4.93% (31 December 2023: 4.88%)					
Belfius Bank SA	600,000	0.38%	2/9/2025	577,205	0.01%
Belfius Bank SA	200,000	0.38%	13/2/2026	189,824	0.00%
Belfius Bank SA	1,000,000	0.00%	28/8/2026	926,290	0.02%
Belfius Bank SA	600,000	3.88%	12/6/2028	608,374	0.01%
Belfius Bank SA	600,000	4.13%	12/9/2029	613,417	0.01%
Belfius Bank SA*	400,000	5.25%	19/4/2033	409,359	0.01%
Belfius Bank SA*	200,000	1.25%	6/4/2034	171,989	0.00%
Communaute Francaise de Belgique	1,200,000	3.75%	22/6/2033	1,227,802	0.02%
Communaute Francaise de Belgique	1,300,000	3.38%	22/6/2034	1,288,375	0.02%
FLUVIUS System Operator CV	400,000	0.25%	14/6/2028	353,702	0.01%
FLUVIUS System Operator CV	300,000	2.88%	7/5/2029	290,439	0.00%
FLUVIUS System Operator CV	600,000	0.63%	24/11/2031	484,197	0.01%
FLUVIUS System Operator CV	500,000	4.00%	6/7/2032	509,105	0.01%
FLUVIUS System Operator CV	400,000	3.88%	9/5/2033	403,058	0.01%
FLUVIUS System Operator CV	1,700,000	3.88%	2/5/2034	1,699,697	0.03%
Kingdom of Belgium Government Bond	15,373,000	4.50%	28/3/2026	15,748,209	0.27%
Kingdom of Belgium Government Bond	9,698,000	1.00%	22/6/2026	9,331,688	0.16%
Kingdom of Belgium Government Bond	17,813,000	0.80%	22/6/2027	16,788,011	0.29%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Kingdom of Belgium Government Bond	12,481,000	0.00%	22/10/2027	11,376,272	0.20%
Kingdom of Belgium Government Bond	5,690,000	5.50%	28/3/2028	6,218,746	0.11%
Kingdom of Belgium Government Bond	11,190,000	0.80%	22/6/2028	10,353,894	0.18%
Kingdom of Belgium Government Bond	11,848,000	0.90%	22/6/2029	10,805,639	0.19%
Kingdom of Belgium Government Bond	4,669,000	2.70%	22/10/2029	4,634,293	0.08%
Kingdom of Belgium Government Bond	6,045,000	0.10%	22/6/2030	5,139,070	0.09%
Kingdom of Belgium Government Bond	10,173,000	1.00%	22/6/2031	8,954,634	0.15%
Kingdom of Belgium Government Bond	13,326,867	0.00%	22/10/2031	10,779,997	0.19%
Kingdom of Belgium Government Bond	5,000,000	4.00%	28/3/2032	5,344,498	0.09%
Kingdom of Belgium Government Bond	10,855,914	0.35%	22/6/2032	8,838,945	0.15%
Kingdom of Belgium Government Bond	3,440,000	1.25%	22/4/2033	2,981,531	0.05%
Kingdom of Belgium Government Bond	15,761,000	3.00%	22/6/2033	15,721,719	0.27%
Kingdom of Belgium Government Bond	2,684,000	3.00%	22/6/2034	2,660,075	0.05%
Kingdom of Belgium Government Bond	11,766,939	2.85%	22/10/2034	11,471,158	0.20%
Kingdom of Belgium Government Bond	10,651,109	5.00%	28/3/2035	12,400,372	0.22%
Kingdom of Belgium Government Bond	4,100,000	1.45%	22/6/2037	3,315,673	0.06%
Kingdom of Belgium Government Bond	6,608,805	1.90%	22/6/2038	5,568,476	0.10%
Kingdom of Belgium Government Bond	3,552,900	2.75%	22/4/2039	3,305,088	0.06%
Kingdom of Belgium Government Bond	5,389,984	0.40%	22/6/2040	3,419,397	0.06%
Kingdom of Belgium Government Bond	8,812,000	4.25%	28/3/2041	9,734,173	0.17%
Kingdom of Belgium Government Bond	5,480,000	3.45%	22/6/2043	5,457,105	0.09%
Kingdom of Belgium Government Bond	5,830,000	3.75%	22/6/2045	6,049,825	0.10%
Kingdom of Belgium Government Bond	4,775,000	1.60%	22/6/2047	3,351,127	0.06%
Kingdom of Belgium Government Bond	7,396,000	1.70%	22/6/2050	5,091,580	0.09%
Kingdom of Belgium Government Bond	3,500,000	1.40%	22/6/2053	2,143,561	0.04%
Kingdom of Belgium Government Bond	14,420,000	3.30%	22/6/2054	13,573,976	0.24%
Kingdom of Belgium Government Bond	6,400,000	3.50%	22/6/2055	6,223,281	0.11%
Kingdom of Belgium Government Bond	2,920,000	2.25%	22/6/2057	2,178,075	0.04%
Kingdom of Belgium Government Bond	6,264,000	2.15%	22/6/2066	4,495,806	0.08%
Kingdom of Belgium Government Bond	4,050,000	0.65%	22/6/2071	1,634,620	0.03%
Ministeries Van de Vlaamse Gemeenschap	5,900,000	0.01%	23/6/2027	5,381,135	0.09%
Ministeries Van de Vlaamse Gemeenschap	1,500,000	0.38%	15/4/2030	1,280,970	0.02%
Ministeries Van de Vlaamse Gemeenschap	700,000	0.30%	20/10/2031	568,592	0.01%
Ministeries Van de Vlaamse Gemeenschap	400,000	3.00%	12/10/2032	390,239	0.01%
Ministeries Van de Vlaamse Gemeenschap	1,000,000	3.25%	5/4/2033	995,010	0.02%
Ministeries Van de Vlaamse Gemeenschap	700,000	0.13%	15/10/2035	486,382	0.01%
Ministeries Van de Vlaamse Gemeenschap	2,500,000	4.00%	26/9/2042	2,607,456	0.04%
Ministeries Van de Vlaamse Gemeenschap	700,000	3.25%	12/1/2043	659,383	0.01%
Ministeries Van de Vlaamse Gemeenschap	1,900,000	3.50%	22/6/2045	1,854,331	0.03%
Ministeries Van de Vlaamse Gemeenschap	1,200,000	0.88%	21/3/2046	699,059	0.01%
Ministeries Van de Vlaamse Gemeenschap	1,200,000	1.00%	23/1/2051	652,713	0.01%
Proximus SADP	600,000	1.88%	1/10/2025	587,194	0.01%
Proximus SADP	600,000	4.00%	8/3/2030	612,739	0.01%
Proximus SADP	1,000,000	4.13%	17/11/2033	1,032,939	0.02%
Proximus SADP	1,500,000	3.75%	27/3/2034	1,500,111	0.03%
Region Wallonne Belgium	2,000,000	0.50%	8/4/2030	1,712,032	0.03%
Region Wallonne Belgium	2,700,000	3.00%	6/12/2030	2,653,940	0.05%
Region Wallonne Belgium	500,000	1.38%	6/4/2032	432,439	0.01%
Region Wallonne Belgium	500,000	3.25%	22/6/2033	493,253	0.01%
Region Wallonne Belgium	600,000	0.50%	22/6/2037	407,033	0.01%
Region Wallonne Belgium	700,000	2.88%	14/1/2038	638,972	0.01%
Region Wallonne Belgium	700,000	3.75%	22/4/2039	700,619	0.01%
Region Wallonne Belgium	800,000	1.05%	22/6/2040	538,072	0.01%
Region Wallonne Belgium	600,000	3.50%	15/3/2043	571,922	0.01%
Region Wallonne Belgium	700,000	0.65%	16/1/2051	326,629	0.00%
Region Wallonne Belgium	500,000	3.90%	22/6/2054	492,756	0.01%
				283,119,267	4.93%
Croatia 0.19% (31 December 2023: 0.19%)					
Croatia Government International Bond	700,000	3.00%	20/3/2027	694,544	0.01%
Croatia Government International Bond	2,000,000	2.70%	15/6/2028	1,965,210	0.04%
Croatia Government International Bond	3,773,000	1.50%	17/6/2031	3,363,553	0.06%
Croatia Government International Bond	1,000,000	3.38%	12/3/2034	982,168	0.02%
Croatia Government International Bond	2,409,000	4.00%	14/6/2035	2,482,265	0.04%
Croatia Government International Bond	1,500,000	1.75%	4/3/2041	1,123,896	0.02%
				10,611,636	0.19%
Cyprus 0.09% (31 December 2023: 0.11%)					
Cyprus Government International Bond	3,654,000	3.25%	27/6/2031	3,650,174	0.06%
Cyprus Government International Bond	1,548,000	4.13%	13/4/2033	1,634,911	0.03%
				5,285,085	0.09%
Estonia 0.04% (31 December 2023: 0.02%)					
Estonia Government International Bond	933,000	4.00%	12/10/2032	967,839	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Estonia Government International Bond	1,250,000	3.25%	17/1/2034	1,215,042	0.02%
				2,182,881	0.04%
Finland 1.70% (31 December 2023: 1.57%)					
Finland Government Bond	3,500,000	4.00%	4/7/2025	3,523,350	0.06%
Finland Government Bond	2,700,000	0.88%	15/9/2025	2,625,292	0.05%
Finland Government Bond	4,260,000	0.50%	15/4/2026	4,072,117	0.07%
Finland Government Bond	5,000,000	0.00%	15/9/2026	4,684,573	0.08%
Finland Government Bond	4,300,000	1.38%	15/4/2027	4,122,959	0.07%
Finland Government Bond	2,000,000	0.50%	15/9/2027	1,857,748	0.03%
Finland Government Bond	2,700,000	2.75%	4/7/2028	2,692,297	0.05%
Finland Government Bond	2,500,000	0.50%	15/9/2028	2,266,365	0.04%
Finland Government Bond	8,643,000	2.88%	15/4/2029	8,636,884	0.15%
Finland Government Bond	7,628,000	0.50%	15/9/2029	6,759,964	0.12%
Finland Government Bond	2,000,000	0.00%	15/9/2030	1,674,008	0.03%
Finland Government Bond	5,300,000	0.75%	15/4/2031	4,599,679	0.08%
Finland Government Bond	3,363,000	0.13%	15/9/2031	2,753,824	0.05%
Finland Government Bond	3,771,000	1.50%	15/9/2032	3,367,312	0.06%
Finland Government Bond	2,850,000	3.00%	15/9/2033	2,841,184	0.05%
Finland Government Bond	2,898,000	1.13%	15/4/2034	2,429,952	0.04%
Finland Government Bond	5,600,000	3.00%	15/9/2034	5,560,311	0.10%
Finland Government Bond	3,000,000	0.13%	15/4/2036	2,114,672	0.04%
Finland Government Bond	2,768,000	2.75%	15/4/2038	2,616,456	0.05%
Finland Government Bond	2,787,000	0.25%	15/9/2040	1,744,643	0.03%
Finland Government Bond	2,750,000	2.63%	4/7/2042	2,514,502	0.04%
Finland Government Bond	4,110,000	0.50%	15/4/2043	2,534,891	0.04%
Finland Government Bond	3,600,000	1.38%	15/4/2047	2,532,323	0.04%
Finland Government Bond	2,000,000	0.13%	15/4/2052	894,965	0.02%
Finland Government Bond	3,826,000	2.95%	15/4/2055	3,586,532	0.06%
Finnvera OYJ	1,900,000	0.50%	13/4/2026	1,811,573	0.03%
Finnvera OYJ	1,000,000	1.13%	17/5/2032	873,432	0.01%
Finnvera OYJ	500,000	1.25%	14/7/2033	432,323	0.01%
Fortum OYJ	1,200,000	1.63%	27/2/2026	1,158,430	0.02%
Fortum OYJ	500,000	4.00%	26/5/2028	504,785	0.01%
Fortum OYJ	500,000	4.50%	26/5/2033	519,986	0.01%
Kuntarahoitus OYJ	1,500,000	0.63%	26/11/2026	1,416,550	0.02%
Kuntarahoitus OYJ	1,000,000	0.75%	7/9/2027	932,435	0.02%
Kuntarahoitus OYJ	1,000,000	1.50%	17/5/2029	934,702	0.02%
Kuntarahoitus OYJ	2,000,000	3.13%	29/7/2030	2,015,435	0.03%
Kuntarahoitus OYJ	1,200,000	0.00%	2/3/2031	986,116	0.02%
Kuntarahoitus OYJ	1,250,000	0.25%	25/2/2032	1,015,980	0.02%
Kuntarahoitus OYJ	1,800,000	2.75%	2/2/2034	1,745,900	0.03%
				97,354,450	1.70%
France 23.68% (31 December 2023: 24.56%)					
Action Logement Services	1,400,000	0.38%	5/10/2031	1,131,719	0.02%
Action Logement Services	1,800,000	0.50%	30/10/2034	1,321,847	0.02%
Action Logement Services	1,800,000	4.13%	3/10/2038	1,843,047	0.03%
Action Logement Services	600,000	3.63%	25/5/2043	568,767	0.01%
Aeroports de Paris SA	800,000	1.00%	5/1/2029	717,240	0.01%
Aeroports de Paris SA	1,000,000	2.75%	2/4/2030	956,206	0.02%
Aeroports de Paris SA	600,000	1.50%	2/7/2032	513,365	0.01%
Aeroports de Paris SA	800,000	1.13%	18/6/2034	630,195	0.01%
Aeroports de Paris SA	200,000	2.13%	11/10/2038	167,474	0.00%
Agence Francaise de Developpement EPIC	1,200,000	0.25%	21/7/2026	1,125,380	0.02%
Agence Francaise de Developpement EPIC	3,400,000	3.75%	15/2/2027	3,426,028	0.06%
Agence Francaise de Developpement EPIC	2,000,000	0.00%	28/10/2027	1,792,264	0.03%
Agence Francaise de Developpement EPIC	2,200,000	0.01%	25/11/2028	1,901,587	0.03%
Agence Francaise de Developpement EPIC	900,000	0.25%	29/6/2029	773,514	0.01%
Agence Francaise de Developpement EPIC	700,000	2.88%	21/1/2030	683,972	0.01%
Agence Francaise de Developpement EPIC	1,100,000	0.50%	25/5/2030	934,783	0.02%
Agence Francaise de Developpement EPIC	2,500,000	1.63%	25/5/2032	2,193,142	0.04%
Agence Francaise de Developpement EPIC	600,000	3.50%	25/2/2033	602,509	0.01%
Agence Francaise de Developpement EPIC	4,000,000	3.38%	25/5/2033	3,980,956	0.07%
Agence Francaise de Developpement EPIC	2,000,000	0.50%	31/5/2035	1,457,681	0.03%
Agence Francaise de Developpement EPIC	1,700,000	1.13%	2/3/2037	1,265,144	0.02%
Agence France Locale	1,000,000	0.00%	20/9/2027	897,456	0.02%
Agence France Locale	500,000	1.13%	20/6/2028	458,332	0.01%
Agence France Locale	500,000	0.20%	20/3/2029	430,815	0.01%
Agence France Locale	1,000,000	0.00%	20/3/2031	796,343	0.01%
Agence France Locale	1,300,000	3.63%	20/6/2038	1,269,374	0.02%
Bpifrance SACA	2,000,000	0.63%	25/5/2026	1,900,461	0.03%
Bpifrance SACA	2,000,000	0.88%	25/11/2026	1,888,936	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Bpifrance SACA	700,000	2.13%	29/11/2027	674,502	0.01%
Bpifrance SACA	1,000,000	0.13%	25/11/2028	873,001	0.02%
Bpifrance SACA	1,700,000	2.88%	25/11/2029	1,668,515	0.03%
Bpifrance SACA	600,000	0.25%	29/3/2030	506,351	0.01%
Bpifrance SACA	300,000	2.00%	2/9/2030	278,581	0.00%
Bpifrance SACA	1,500,000	0.25%	4/6/2031	1,220,230	0.02%
Bpifrance SACA	1,300,000	2.88%	31/1/2032	1,262,771	0.02%
Bpifrance SACA	3,000,000	3.38%	25/11/2032	3,003,286	0.05%
Bpifrance SACA	900,000	3.13%	25/5/2033	883,067	0.02%
Caisse d'Amortissement de la Dette Sociale	3,100,000	4.00%	15/12/2025	3,122,979	0.05%
Caisse d'Amortissement de la Dette Sociale	1,200,000	0.00%	25/2/2026	1,136,587	0.02%
Caisse d'Amortissement de la Dette Sociale	3,000,000	0.00%	25/11/2026	2,778,870	0.05%
Caisse d'Amortissement de la Dette Sociale	2,200,000	2.88%	25/5/2027	2,179,968	0.04%
Caisse d'Amortissement de la Dette Sociale	1,600,000	1.75%	25/11/2027	1,526,681	0.03%
Caisse d'Amortissement de la Dette Sociale	9,500,000	3.00%	25/5/2028	9,432,881	0.16%
Caisse d'Amortissement de la Dette Sociale	5,900,000	2.75%	25/2/2029	5,789,975	0.10%
Caisse d'Amortissement de la Dette Sociale	3,000,000	0.60%	25/11/2029	2,622,015	0.05%
Caisse d'Amortissement de la Dette Sociale	2,400,000	3.13%	1/3/2030	2,395,373	0.04%
Caisse d'Amortissement de la Dette Sociale	2,000,000	0.00%	25/11/2030	1,637,378	0.03%
Caisse d'Amortissement de la Dette Sociale	2,100,000	0.00%	25/5/2031	1,690,944	0.03%
Caisse d'Amortissement de la Dette Sociale	3,100,000	0.13%	15/9/2031	2,496,552	0.04%
Caisse d'Amortissement de la Dette Sociale	3,600,000	3.00%	25/11/2031	3,550,396	0.06%
Caisse d'Amortissement de la Dette Sociale	3,200,000	0.45%	19/1/2032	2,614,534	0.05%
Caisse d'Amortissement de la Dette Sociale	3,300,000	1.50%	25/5/2032	2,908,494	0.05%
Caisse d'Amortissement de la Dette Sociale	3,000,000	2.75%	25/11/2032	2,889,889	0.05%
Caisse des Depots et Consignations	100,000	0.01%	15/9/2025	95,855	0.00%
Caisse des Depots et Consignations	5,700,000	3.00%	25/5/2029	5,654,823	0.10%
Caisse des Depots et Consignations	900,000	3.13%	25/5/2033	883,852	0.02%
Caisse Nationale des Autoroutes	600,000	3.75%	15/7/2025	598,651	0.01%
CNP Assurances SACA	100,000	0.38%	8/3/2028	87,295	0.00%
CNP Assurances SACA	100,000	1.25%	27/1/2029	88,330	0.00%
CNP Assurances SACA^	400,000	4.50%	10/6/2047	400,030	0.01%
CNP Assurances SACA^	400,000	2.50%	30/6/2051	346,979	0.01%
CNP Assurances SACA^	700,000	5.25%	18/7/2053	716,424	0.01%
CNP Assurances SACA^	300,000	1.88%	12/10/2053	235,783	0.00%
Coentreprise de Transport d'Electricite SA	800,000	2.13%	29/7/2032	707,478	0.01%
Coentreprise de Transport d'Electricite SA	1,000,000	3.75%	17/1/2036	977,748	0.02%
Dexia SA	1,500,000	1.25%	27/10/2025	1,458,132	0.03%
Dexia SA	1,500,000	0.63%	17/1/2026	1,438,475	0.03%
Dexia SA	500,000	0.01%	22/1/2027	461,308	0.01%
Dexia SA	2,000,000	1.00%	18/10/2027	1,869,176	0.03%
Dexia SA	400,000	0.00%	21/1/2028	358,498	0.01%
Dexia SA	2,500,000	2.75%	18/1/2029	2,461,625	0.04%
Electricite de France SA	1,400,000	4.00%	12/11/2025	1,406,222	0.02%
Electricite de France SA	300,000	3.88%	12/1/2027	300,733	0.01%
Electricite de France SA	1,800,000	3.75%	5/6/2027	1,806,670	0.03%
Electricite de France SA	900,000	4.38%	12/10/2029	923,112	0.02%
Electricite de France SA	600,000	4.63%	26/4/2030	624,251	0.01%
Electricite de France SA	500,000	2.00%	2/10/2030	452,019	0.01%
Electricite de France SA	900,000	4.13%	17/6/2031	906,999	0.02%
Electricite de France SA	800,000	4.25%	25/1/2032	812,040	0.01%
Electricite de France SA	600,000	5.63%	21/2/2033	671,498	0.01%
Electricite de France SA	1,500,000	1.00%	29/11/2033	1,146,567	0.02%
Electricite de France SA	300,000	4.75%	12/10/2034	314,758	0.01%
Electricite de France SA	400,000	1.88%	13/10/2036	309,383	0.01%
Electricite de France SA	600,000	4.63%	25/1/2043	594,230	0.01%
Electricite de France SA	900,000	4.75%	17/6/2044	900,834	0.02%
Electricite de France SA	1,000,000	2.00%	9/12/2049	616,764	0.01%
Electricite de France SA	500,000	4.38%	06/17/20236	504,250	0.01%
French Republic Government Bond OAT	25,800,450	6.00%	25/10/2025	26,685,572	0.47%
French Republic Government Bond OAT	24,700,000	1.00%	25/11/2025	23,954,457	0.42%
French Republic Government Bond OAT	25,800,000	0.00%	25/2/2026	24,503,925	0.43%
French Republic Government Bond OAT	26,900,000	3.50%	25/4/2026	27,068,097	0.47%
French Republic Government Bond OAT	27,000,000	0.50%	25/5/2026	25,713,369	0.45%
French Republic Government Bond OAT	59,150,000	2.50%	24/9/2026	58,368,017	1.02%
French Republic Government Bond OAT	20,000,000	0.25%	25/11/2026	18,706,778	0.33%
French Republic Government Bond OAT	28,551,000	0.00%	25/2/2027	26,357,001	0.46%
French Republic Government Bond OAT	22,015,000	1.00%	25/5/2027	20,785,189	0.36%
French Republic Government Bond OAT	22,000,000	2.50%	24/9/2027	21,633,157	0.38%
French Republic Government Bond OAT	32,699,000	2.75%	25/10/2027	32,394,163	0.56%
French Republic Government Bond OAT	34,000,000	0.75%	25/2/2028	31,364,176	0.55%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
French Republic Government Bond OAT	37,913,044	0.75%	25/5/2028	34,806,930	0.61%
French Republic Government Bond OAT	37,165,000	0.75%	25/11/2028	33,748,511	0.59%
French Republic Government Bond OAT	34,951,000	2.75%	25/2/2029	34,514,522	0.60%
French Republic Government Bond OAT	24,112,000	5.50%	25/4/2029	26,700,212	0.47%
French Republic Government Bond OAT	29,838,000	0.50%	25/5/2029	26,456,576	0.46%
French Republic Government Bond OAT	38,668,000	0.00%	25/11/2029	32,941,739	0.57%
French Republic Government Bond OAT	20,825,015	2.75%	25/2/2030	20,492,701	0.36%
French Republic Government Bond OAT	29,546,596	2.50%	25/5/2030	28,703,842	0.50%
French Republic Government Bond OAT	53,130,000	0.00%	25/11/2030	43,837,112	0.76%
French Republic Government Bond OAT	28,385,000	1.50%	25/5/2031	25,661,515	0.45%
French Republic Government Bond OAT	40,206,000	0.00%	25/11/2031	32,088,253	0.56%
French Republic Government Bond OAT	28,650,000	0.00%	25/5/2032	22,475,040	0.39%
French Republic Government Bond OAT	22,575,000	5.75%	25/10/2032	26,753,979	0.47%
French Republic Government Bond OAT	32,929,209	2.00%	25/11/2032	30,137,637	0.53%
French Republic Government Bond OAT	26,700,000	3.00%	25/5/2033	26,285,286	0.46%
French Republic Government Bond OAT	18,138,810	3.50%	25/11/2033	18,510,312	0.32%
French Republic Government Bond OAT	33,082,152	1.25%	25/5/2034	27,525,716	0.48%
French Republic Government Bond OAT	13,000,000	3.00%	25/11/2034	12,660,816	0.22%
French Republic Government Bond OAT	19,110,000	4.75%	25/4/2035	21,565,631	0.38%
French Republic Government Bond OAT	26,319,000	1.25%	25/5/2036	20,909,493	0.36%
French Republic Government Bond OAT	44,962,506	1.25%	25/5/2038	34,050,391	0.59%
French Republic Government Bond OAT ¹	18,359,000	4.00%	25/10/2038	19,445,421	0.34%
French Republic Government Bond OAT	11,350,592	1.75%	25/6/2039	9,099,341	0.16%
French Republic Government Bond OAT	16,940,000	0.50%	25/5/2040	10,785,666	0.19%
French Republic Government Bond OAT	19,990,000	4.50%	25/4/2041	22,388,775	0.39%
French Republic Government Bond OAT	15,298,525	2.50%	25/5/2043	12,986,882	0.23%
French Republic Government Bond OAT	5,030,000	0.50%	25/6/2044	2,850,117	0.05%
French Republic Government Bond OAT	26,932,946	3.25%	25/5/2045	25,541,770	0.45%
French Republic Government Bond OAT	20,414,564	2.00%	25/5/2048	15,120,310	0.26%
French Republic Government Bond OAT	6,824,000	3.00%	25/6/2049	6,120,192	0.11%
French Republic Government Bond OAT	22,697,000	1.50%	25/5/2050	14,607,765	0.25%
French Republic Government Bond OAT	17,150,000	0.75%	25/5/2052	8,579,563	0.15%
French Republic Government Bond OAT	24,838,575	0.75%	25/5/2053	12,116,078	0.21%
French Republic Government Bond OAT	18,939,000	3.00%	25/5/2054	16,486,637	0.29%
French Republic Government Bond OAT	13,708,000	4.00%	25/4/2055	14,410,361	0.25%
French Republic Government Bond OAT	7,136,407	3.25%	25/5/2055	6,492,177	0.11%
French Republic Government Bond OAT	12,010,354	4.00%	25/4/2060	12,732,513	0.22%
French Republic Government Bond OAT	13,854,000	1.75%	25/5/2066	8,511,686	0.15%
French Republic Government Bond OAT	7,487,000	0.50%	25/5/2072	2,615,618	0.05%
Gestion Securite de Stocks Securite SA	1,200,000	3.50%	25/11/2029	1,203,997	0.02%
Gestion Securite de Stocks Securite SA	1,200,000	3.38%	29/6/2030	1,194,285	0.02%
Ile-de-France Mobilites	1,400,000	3.05%	3/2/2033	1,355,605	0.02%
Ile-de-France Mobilites	700,000	0.20%	16/11/2035	478,395	0.01%
Ile-de-France Mobilites	1,000,000	3.40%	25/5/2043	932,247	0.02%
Ile-de-France Mobilites	700,000	3.45%	25/6/2049	650,209	0.01%
La Banque Postale SA	500,000	0.25%	12/7/2026	467,999	0.01%
La Banque Postale SA^	1,900,000	1.00%	9/2/2028	1,755,540	0.03%
La Banque Postale SA	1,000,000	4.00%	3/5/2028	1,010,927	0.02%
La Banque Postale SA	500,000	0.75%	23/6/2031	403,855	0.01%
La Banque Postale SA^	500,000	0.75%	2/8/2032	446,468	0.01%
La Banque Postale SA^	300,000	5.50%	5/3/2034	309,509	0.01%
La Poste SA	800,000	0.38%	17/9/2027	724,701	0.01%
La Poste SA	500,000	1.45%	30/11/2028	458,108	0.01%
La Poste SA	900,000	3.75%	12/6/2030	906,004	0.02%
La Poste SA	1,400,000	1.38%	21/4/2032	1,189,685	0.02%
La Poste SA	700,000	3.13%	14/3/2033	672,932	0.01%
La Poste SA	100,000	1.00%	17/9/2034	77,532	0.00%
La Poste SA	500,000	4.00%	12/6/2035	511,720	0.01%
La Poste SA	900,000	0.63%	18/1/2036	641,005	0.01%
Orano SA	500,000	5.38%	15/5/2027	516,984	0.01%
Regie Autonome des Transports Parisiens EPIC	1,100,000	0.88%	25/5/2027	1,026,940	0.02%
Regie Autonome des Transports Parisiens EPIC	500,000	3.25%	11/4/2033	489,886	0.01%
Regie Autonome des Transports Parisiens EPIC	1,000,000	3.25%	25/5/2034	979,373	0.02%
Region of Ile de France	300,000	0.63%	23/4/2027	277,932	0.00%
Region of Ile de France	800,000	0.10%	2/7/2030	658,102	0.01%
Region of Ile de France	800,000	2.90%	30/4/2031	774,311	0.01%
Region of Ile de France	1,200,000	2.23%	19/7/2032	1,091,724	0.02%
Region of Ile de France	200,000	1.38%	20/6/2033	167,219	0.00%
RTE Réseau de Transport d'Electricite SADIR	800,000	1.63%	27/11/2025	778,768	0.01%
RTE Réseau de Transport d'Electricite SADIR	1,100,000	1.00%	19/10/2026	1,040,193	0.02%
RTE Réseau de Transport d'Electricite SADIR	800,000	0.00%	9/9/2027	716,833	0.01%

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RTE Reseau de Transport d'Electricite SADIR	1,900,000	1.50%	27/9/2030	1,695,408	0.03%
RTE Reseau de Transport d'Electricite SADIR	800,000	3.50%	7/12/2031	797,858	0.01%
RTE Reseau de Transport d'Electricite SADIR	700,000	0.63%	8/7/2032	560,301	0.01%
RTE Reseau de Transport d'Electricite SADIR	700,000	3.75%	4/7/2035	696,558	0.01%
RTE Reseau de Transport d'Electricite SADIR	200,000	2.13%	27/9/2038	163,378	0.00%
RTE Reseau de Transport d'Electricite SADIR	400,000	1.13%	8/7/2040	270,921	0.00%
RTE Reseau de Transport d'Electricite SADIR	1,000,000	3.75%	30/4/2044	969,539	0.02%
RTE Reseau de Transport d'Electricite SADIR	400,000	1.13%	9/9/2049	233,500	0.00%
SFIL SA	2,000,000	0.75%	6/2/2026	1,916,934	0.03%
SFIL SA	300,000	0.00%	23/11/2028	260,224	0.00%
SFIL SA	700,000	0.05%	4/6/2029	597,412	0.01%
SFIL SA	1,000,000	3.25%	25/11/2030	994,281	0.02%
SFIL SA	1,000,000	3.25%	5/10/2032	987,281	0.02%
SM Des Transports En Commun De L'agglomeration Toulousaine	400,000	4.00%	8/4/2039	384,167	0.01%
SNCF Reseau	1,500,000	4.25%	7/10/2026	1,527,784	0.03%
SNCF Reseau	3,100,000	1.13%	19/5/2027	2,913,816	0.05%
SNCF Reseau	6,000,000	0.88%	22/1/2029	5,382,024	0.09%
SNCF Reseau	700,000	1.13%	25/5/2030	617,400	0.01%
SNCF Reseau	1,750,000	5.00%	10/10/2033	1,943,441	0.03%
SNCF Reseau	700,000	1.88%	30/3/2034	603,231	0.01%
SNCF Reseau	1,100,000	0.75%	25/5/2036	791,973	0.01%
SNCF Reseau	800,000	1.50%	29/5/2037	617,613	0.01%
SNCF Reseau	1,600,000	2.25%	20/12/2047	1,171,598	0.02%
Societe Des Grands Projets EPIC	2,200,000	1.13%	22/10/2028	2,014,442	0.04%
Societe Des Grands Projets EPIC	800,000	0.00%	25/11/2030	649,750	0.01%
Societe Des Grands Projets EPIC	1,400,000	0.30%	25/11/2031	1,123,182	0.02%
Societe Des Grands Projets EPIC	900,000	1.13%	25/5/2034	721,643	0.01%
Societe Des Grands Projets EPIC	1,800,000	0.30%	2/9/2036	1,214,913	0.02%
Societe Des Grands Projets EPIC	1,000,000	1.63%	8/4/2042	717,239	0.01%
Societe Des Grands Projets EPIC	300,000	3.50%	25/5/2043	284,321	0.00%
Societe Des Grands Projets EPIC	1,200,000	0.88%	10/5/2046	679,109	0.01%
Societe Des Grands Projets EPIC	1,400,000	3.50%	25/6/2049	1,319,507	0.02%
Societe Des Grands Projets EPIC	800,000	1.00%	26/11/2051	416,021	0.01%
Societe Des Grands Projets EPIC	2,000,000	0.70%	15/10/2060	753,920	0.01%
Societe Des Grands Projets EPIC	1,900,000	1.00%	18/2/2070	748,513	0.01%
Societe Du Grand Paris EPIC	2,100,000	3.70%	25/5/2053	2,017,526	0.04%
Societe Nationale SNCF SACA	300,000	1.50%	2/2/2029	276,125	0.00%
Societe Nationale SNCF SACA	200,000	0.63%	17/4/2030	171,514	0.00%
Societe Nationale SNCF SACA	1,600,000	3.38%	25/5/2033	1,588,834	0.03%
Societe Nationale SNCF SACA	700,000	1.00%	25/5/2040	462,161	0.01%
Societe Nationale SNCF SACA	1,500,000	0.88%	28/2/2051	697,666	0.01%
Societe Nationale SNCF SACA	800,000	1.00%	19/1/2061	314,785	0.01%
UNEDIC A.S.SEO	2,400,000	1.25%	21/10/2027	2,254,688	0.04%
UNEDIC A.S.SEO	2,000,000	0.88%	25/5/2028	1,834,669	0.03%
UNEDIC A.S.SEO	9,000,000	0.00%	25/11/2028	7,850,076	0.14%
UNEDIC A.S.SEO	500,000	0.50%	20/3/2029	442,397	0.01%
UNEDIC A.S.SEO	2,000,000	0.25%	25/11/2029	1,716,729	0.03%
UNEDIC A.S.SEO	1,000,000	0.00%	5/3/2030	837,862	0.01%
UNEDIC A.S.SEO	1,200,000	0.00%	19/11/2030	982,625	0.02%
UNEDIC A.S.SEO	1,400,000	1.50%	20/4/2032	1,238,217	0.02%
UNEDIC A.S.SEO	1,500,000	1.75%	25/11/2032	1,340,419	0.02%
UNEDIC A.S.SEO	2,500,000	3.13%	25/4/2033	2,475,005	0.04%
UNEDIC A.S.SEO	2,600,000	0.10%	25/5/2034	1,905,743	0.03%
UNEDIC A.S.SEO	1,100,000	3.13%	25/11/2034	1,082,397	0.02%
UNEDIC A.S.SEO	700,000	0.25%	16/7/2035	502,475	0.01%
UNEDIC A.S.SEO	2,000,000	0.50%	25/5/2036	1,434,496	0.02%
Ville de Paris	1,000,000	0.75%	30/11/2041	607,408	0.01%
Ville de Paris	800,000	3.75%	22/6/2048	782,449	0.01%
				1,358,618,592	23.68%
Germany 22.85% (31 December 2023: 23.61%)					
Bayerische Landesbank	1,000,000	0.13%	10/2/2028	879,167	0.02%
Bayerische Landesbank	200,000	4.38%	21/9/2028	204,626	0.00%
Bayerische Landesbank^	400,000	1.00%	23/9/2031	361,590	0.01%
Bayerische Landesbank^	200,000	7.00%	5/1/2034	212,615	0.00%
Bayerische Landesbodenkreditanstalt	1,000,000	0.63%	23/11/2026	942,463	0.02%
Bayerische Landesbodenkreditanstalt	1,400,000	3.25%	15/3/2035	1,425,663	0.02%
Bundesobligation	15,139,763	0.00%	10/10/2025	14,576,248	0.25%
Bundesobligation	27,000,000	0.00%	10/4/2026	25,704,361	0.45%
Bundesobligation	20,000,000	0.00%	9/10/2026	18,822,959	0.33%
Bundesobligation	26,500,000	0.00%	16/4/2027	24,672,425	0.43%
Bundesobligation	12,000,000	1.30%	15/10/2027	11,537,104	0.20%

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Bundesobligation	33,000,000	2.20%	13/4/2028	32,620,698	0.57%
Bundesobligation	36,400,000	2.40%	19/10/2028	36,255,687	0.63%
Bundesobligation	16,000,000	2.10%	12/4/2029	15,736,235	0.27%
Bundesrepublik Deutschland Bundesanleihe	24,800,000	0.50%	15/2/2026	23,881,965	0.42%
Bundesrepublik Deutschland Bundesanleihe	10,800,000	0.00%	15/8/2026	10,203,701	0.18%
Bundesrepublik Deutschland Bundesanleihe	14,313,000	0.25%	15/2/2027	13,469,905	0.23%
Bundesrepublik Deutschland Bundesanleihe	11,295,000	6.50%	4/7/2027	12,549,150	0.22%
Bundesrepublik Deutschland Bundesanleihe	16,521,000	0.50%	15/8/2027	15,522,462	0.27%
Bundesrepublik Deutschland Bundesanleihe	20,290,000	0.00%	15/11/2027	18,646,401	0.32%
Bundesrepublik Deutschland Bundesanleihe	9,040,000	5.63%	4/1/2028	9,965,576	0.17%
Bundesrepublik Deutschland Bundesanleihe	14,700,000	0.50%	15/2/2028	13,698,202	0.24%
Bundesrepublik Deutschland Bundesanleihe	7,000,000	4.75%	4/7/2028	7,596,346	0.13%
Bundesrepublik Deutschland Bundesanleihe	10,000,000	0.25%	15/8/2028	9,149,797	0.16%
Bundesrepublik Deutschland Bundesanleihe	13,300,000	0.00%	15/11/2028	11,967,100	0.21%
Bundesrepublik Deutschland Bundesanleihe	7,420,000	0.25%	15/2/2029	6,725,591	0.12%
Bundesrepublik Deutschland Bundesanleihe	12,808,000	0.00%	15/8/2029	11,337,210	0.20%
Bundesrepublik Deutschland Bundesanleihe	27,290,000	2.10%	15/11/2029	26,807,738	0.47%
Bundesrepublik Deutschland Bundesanleihe	7,858,000	6.25%	4/1/2030	9,372,399	0.16%
Bundesrepublik Deutschland Bundesanleihe	15,688,000	0.00%	15/2/2030	13,728,431	0.24%
Bundesrepublik Deutschland Bundesanleihe	27,988,000	0.00%	15/8/2030	24,233,104	0.42%
Bundesrepublik Deutschland Bundesanleihe	46,000,000	2.40%	15/11/2030	45,861,971	0.80%
Bundesrepublik Deutschland Bundesanleihe	14,200,000	5.50%	4/1/2031	16,752,961	0.29%
Bundesrepublik Deutschland Bundesanleihe	15,202,000	0.00%	15/2/2031	13,007,228	0.23%
Bundesrepublik Deutschland Bundesanleihe	17,450,000	0.00%	15/8/2031	14,757,654	0.26%
Bundesrepublik Deutschland Bundesanleihe	15,529,721	0.00%	15/2/2032	12,963,655	0.23%
Bundesrepublik Deutschland Bundesanleihe	12,939,354	1.70%	15/8/2032	12,264,211	0.21%
Bundesrepublik Deutschland Bundesanleihe	17,350,000	2.30%	15/2/2033	17,155,642	0.30%
Bundesrepublik Deutschland Bundesanleihe	21,860,856	2.60%	15/8/2033	22,105,443	0.39%
Bundesrepublik Deutschland Bundesanleihe	25,200,000	2.20%	15/2/2034	24,585,770	0.43%
Bundesrepublik Deutschland Bundesanleihe	14,363,628	4.75%	4/7/2034	17,192,889	0.30%
Bundesrepublik Deutschland Bundesanleihe	17,660,235	0.00%	15/5/2035	13,448,212	0.23%
Bundesrepublik Deutschland Bundesanleihe	14,965,000	0.00%	15/5/2036	11,062,144	0.19%
Bundesrepublik Deutschland Bundesanleihe	16,990,000	4.00%	4/1/2037	19,489,674	0.34%
Bundesrepublik Deutschland Bundesanleihe	16,900,000	1.00%	15/5/2038	13,691,860	0.24%
Bundesrepublik Deutschland Bundesanleihe	16,899,000	4.25%	4/7/2039	20,160,615	0.35%
Bundesrepublik Deutschland Bundesanleihe	15,209,102	4.75%	4/7/2040	19,266,297	0.34%
Bundesrepublik Deutschland Bundesanleihe	1,700,000	2.60%	15/5/2041	1,674,559	0.03%
Bundesrepublik Deutschland Bundesanleihe	10,552,000	3.25%	4/7/2042	11,359,550	0.20%
Bundesrepublik Deutschland Bundesanleihe	16,652,000	2.50%	4/7/2044	16,123,318	0.28%
Bundesrepublik Deutschland Bundesanleihe	25,872,000	2.50%	15/8/2046	25,015,650	0.44%
Bundesrepublik Deutschland Bundesanleihe	37,239,000	1.25%	15/8/2048	27,877,097	0.49%
Bundesrepublik Deutschland Bundesanleihe	25,699,440	0.00%	15/8/2050	13,009,456	0.23%
Bundesrepublik Deutschland Bundesanleihe	16,250,000	0.00%	15/8/2052	7,830,732	0.14%
Bundesrepublik Deutschland Bundesanleihe	25,511,012	1.80%	15/8/2053	21,032,914	0.37%
Bundesrepublik Deutschland Bundesanleihe	11,300,000	2.50%	15/8/2054	10,873,928	0.19%
Bundesschatzanweisungen	10,385,122	3.10%	18/9/2025	10,386,220	0.18%
Bundesschatzanweisungen	28,000,000	3.10%	12/12/2025	28,037,148	0.49%
Bundesschatzanweisungen	7,000,000	2.50%	19/3/2026	6,954,210	0.12%
Bundesschatzanweisungen	3,200,000	2.90%	18/6/2026	3,204,302	0.06%
Deutsche Bahn Finance GmbH [^]	200,000	1.60%	Perpetual	173,333	0.00%
Deutsche Bahn Finance GmbH	3,100,000	3.50%	20/9/2027	3,140,109	0.05%
Deutsche Bahn Finance GmbH	500,000	1.00%	17/12/2027	466,655	0.01%
Deutsche Bahn Finance GmbH	2,000,000	0.63%	26/9/2028	1,822,693	0.03%
Deutsche Bahn Finance GmbH	300,000	2.75%	19/3/2029	296,572	0.00%
Deutsche Bahn Finance GmbH	350,000	0.38%	23/6/2029	307,890	0.01%
Deutsche Bahn Finance GmbH	1,500,000	1.88%	24/5/2030	1,405,613	0.02%
Deutsche Bahn Finance GmbH	300,000	1.63%	6/11/2030	274,565	0.00%
Deutsche Bahn Finance GmbH	200,000	3.25%	19/5/2033	201,251	0.00%
Deutsche Bahn Finance GmbH	800,000	1.63%	16/8/2033	700,364	0.01%
Deutsche Bahn Finance GmbH	500,000	1.38%	3/3/2034	418,469	0.01%
Deutsche Bahn Finance GmbH	1,000,000	3.38%	24/4/2034	1,000,868	0.02%
Deutsche Bahn Finance GmbH	400,000	0.75%	16/7/2035	302,600	0.01%
Deutsche Bahn Finance GmbH	800,000	0.63%	15/4/2036	582,021	0.01%
Deutsche Bahn Finance GmbH	1,000,000	3.38%	29/1/2038	978,000	0.02%
Deutsche Bahn Finance GmbH	180,000	0.88%	23/6/2039	123,634	0.00%
Deutsche Bahn Finance GmbH	500,000	1.38%	16/4/2040	365,536	0.01%
Deutsche Bahn Finance GmbH	840,000	4.00%	23/11/2043	863,312	0.01%
Deutsche Bahn Finance GmbH	700,000	0.63%	8/12/2050	349,661	0.01%
Deutsche Bahn Finance GmbH	440,000	1.13%	29/5/2051	254,766	0.00%
EnBW Energie Baden-Wuerttemberg AG [^]	800,000	1.63%	5/8/2079	729,000	0.01%
EnBW Energie Baden-Wuerttemberg AG [^]	400,000	1.88%	29/6/2080	377,600	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
EnBW Energie Baden-Wuerttemberg AG^	800,000	2.13%	31/8/2081	648,154	0.01%
EnBW Energie Baden-Wuerttemberg AG^	400,000	1.38%	31/8/2081	350,180	0.01%
EnBW Energie Baden-Wuerttemberg AG^	100,000	5.25%	23/1/2084	102,641	0.00%
EnBW International Finance BV	300,000	3.63%	22/11/2026	301,681	0.01%
EnBW International Finance BV	400,000	3.50%	24/7/2028	400,897	0.01%
EnBW International Finance BV	100,000	4.05%	22/11/2029	102,434	0.00%
EnBW International Finance BV	250,000	4.00%	24/1/2035	251,576	0.00%
EnBW International Finance BV	150,000	6.13%	7/7/2039	179,798	0.00%
EWE AG	520,000	0.38%	22/10/2032	393,304	0.01%
FMS Wertmanagement	300,000	0.38%	29/4/2030	259,547	0.00%
Free & Hanseatic City of Hamburg	500,000	0.01%	3/6/2030	421,796	0.01%
Free & Hanseatic City of Hamburg	1,000,000	0.01%	5/11/2035	711,520	0.01%
Free & Hanseatic City of Hamburg	1,000,000	1.45%	5/11/2038	802,278	0.01%
Free & Hanseatic City of Hamburg	1,000,000	0.25%	18/2/2041	618,536	0.01%
Free & Hanseatic City of Hamburg	795,000	0.20%	3/9/2049	381,022	0.01%
Free State of Bavaria	1,000,000	0.01%	7/5/2027	919,324	0.02%
Free State of Bavaria	1,800,000	0.01%	18/1/2035	1,324,877	0.02%
Free State of Saxony	2,000,000	2.88%	29/3/2028	1,993,955	0.03%
Free State of Saxony	2,000,000	2.75%	12/3/2030	1,981,262	0.03%
Free State of Saxony	1,000,000	0.01%	17/12/2035	709,173	0.01%
Gemeinsame Deutsche Bundeslaender	2,500,000	0.75%	25/9/2028	2,284,786	0.04%
Gemeinsame Deutsche Bundeslaender	3,600,000	1.25%	4/5/2029	3,330,883	0.06%
Gemeinsame Deutsche Bundeslaender	1,250,000	0.00%	25/9/2029	1,074,551	0.02%
HOWOGE Wohnungsbaugesellschaft mbH	700,000	1.13%	1/11/2033	554,095	0.01%
Investitionsbank Berlin	2,700,000	2.75%	4/10/2027	2,675,403	0.05%
Investitionsbank Berlin	600,000	3.13%	13/9/2028	602,924	0.01%
Investitionsbank Berlin	500,000	3.13%	1/3/2033	504,487	0.01%
Investitionsbank Schleswig-Holstein	3,000,000	0.75%	3/11/2027	2,784,436	0.05%
Kreditanstalt fuer Wiederaufbau	3,000,000	0.25%	15/9/2025	2,895,902	0.05%
Kreditanstalt fuer Wiederaufbau	4,000,000	2.50%	19/11/2025	3,965,559	0.07%
Kreditanstalt fuer Wiederaufbau	6,200,000	0.38%	9/3/2026	5,926,513	0.10%
Kreditanstalt fuer Wiederaufbau	18,200,000	2.88%	29/5/2026	18,131,077	0.32%
Kreditanstalt fuer Wiederaufbau	5,260,000	0.00%	15/6/2026	4,958,721	0.09%
Kreditanstalt fuer Wiederaufbau	9,617,000	0.00%	30/4/2027	8,857,477	0.15%
Kreditanstalt fuer Wiederaufbau	7,100,000	2.38%	5/8/2027	6,982,906	0.12%
Kreditanstalt fuer Wiederaufbau	4,800,000	0.50%	15/9/2027	4,446,908	0.08%
Kreditanstalt fuer Wiederaufbau	1,700,000	2.75%	1/10/2027	1,690,786	0.03%
Kreditanstalt fuer Wiederaufbau	7,800,000	0.00%	15/12/2027	7,062,502	0.12%
Kreditanstalt fuer Wiederaufbau	5,700,000	0.63%	7/1/2028	5,268,584	0.09%
Kreditanstalt fuer Wiederaufbau	2,500,000	2.75%	15/3/2028	2,488,130	0.04%
Kreditanstalt fuer Wiederaufbau	2,800,000	0.75%	28/6/2028	2,577,235	0.04%
Kreditanstalt fuer Wiederaufbau	5,870,000	0.00%	15/9/2028	5,208,177	0.09%
Kreditanstalt fuer Wiederaufbau	2,357,000	3.13%	10/10/2028	2,377,839	0.04%
Kreditanstalt fuer Wiederaufbau	2,554,000	0.75%	15/1/2029	2,323,991	0.04%
Kreditanstalt fuer Wiederaufbau	3,300,000	2.63%	26/4/2029	3,261,324	0.06%
Kreditanstalt fuer Wiederaufbau	1,000,000	0.00%	15/6/2029	868,838	0.01%
Kreditanstalt fuer Wiederaufbau	2,300,000	2.00%	15/11/2029	2,202,008	0.04%
Kreditanstalt fuer Wiederaufbau	2,043,000	2.88%	28/12/2029	2,043,471	0.04%
Kreditanstalt fuer Wiederaufbau	1,300,000	0.38%	23/4/2030	1,127,712	0.02%
Kreditanstalt fuer Wiederaufbau	4,984,000	3.13%	7/6/2030	5,051,894	0.09%
Kreditanstalt fuer Wiederaufbau	2,480,000	0.00%	17/9/2030	2,077,091	0.04%
Kreditanstalt fuer Wiederaufbau	5,890,000	0.00%	10/1/2031	4,889,874	0.09%
Kreditanstalt fuer Wiederaufbau	8,494,000	2.75%	20/2/2031	8,425,192	0.15%
Kreditanstalt fuer Wiederaufbau	2,000,000	0.00%	15/9/2031	1,632,363	0.03%
Kreditanstalt fuer Wiederaufbau	4,500,000	0.13%	9/1/2032	3,671,151	0.06%
Kreditanstalt fuer Wiederaufbau	4,000,000	2.88%	31/3/2032	3,997,609	0.07%
Kreditanstalt fuer Wiederaufbau	1,523,000	2.75%	14/2/2033	1,504,803	0.03%
Kreditanstalt fuer Wiederaufbau	1,022,000	1.13%	9/5/2033	879,501	0.02%
Kreditanstalt fuer Wiederaufbau	8,190,000	2.88%	7/6/2033	8,168,151	0.14%
Kreditanstalt fuer Wiederaufbau	2,286,000	2.63%	10/1/2034	2,221,011	0.04%
Kreditanstalt fuer Wiederaufbau	1,500,000	0.05%	29/9/2034	1,114,041	0.02%
Kreditanstalt fuer Wiederaufbau	1,750,000	0.38%	20/5/2036	1,289,312	0.02%
Kreditanstalt fuer Wiederaufbau	1,000,000	1.25%	4/7/2036	819,467	0.01%
Kreditanstalt fuer Wiederaufbau	1,500,000	1.13%	31/3/2037	1,199,193	0.02%
Kreditanstalt fuer Wiederaufbau	4,300,000	1.13%	15/6/2037	3,413,216	0.06%
Kreditanstalt fuer Wiederaufbau	3,834,000	0.88%	4/7/2039	2,809,546	0.05%
Land Baden-Wuerttemberg	1,200,000	0.63%	27/1/2026	1,152,315	0.02%
Land Baden-Wuerttemberg	2,000,000	0.01%	2/9/2030	1,675,610	0.03%
Land Baden-Wuerttemberg	1,050,000	0.01%	7/3/2031	865,565	0.01%
Land Baden-Wuerttemberg	1,000,000	0.01%	9/7/2032	793,990	0.01%
Land Berlin	1,000,000	0.63%	20/3/2026	957,809	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Land Berlin	2,200,000	0.63%	5/2/2029	1,983,170	0.03%
Land Berlin	4,838,000	2.88%	5/4/2029	4,824,516	0.08%
Land Berlin	800,000	0.10%	18/1/2030	685,071	0.01%
Land Berlin	1,000,000	0.01%	2/7/2030	840,471	0.01%
Land Berlin	800,000	1.63%	2/8/2032	724,018	0.01%
Land Berlin	1,700,000	1.30%	13/6/2033	1,479,679	0.03%
Land Berlin	2,039,000	2.88%	15/2/2034	2,018,341	0.03%
Land Berlin	700,000	0.75%	3/4/2034	568,541	0.01%
Land Berlin	2,000,000	0.13%	4/6/2035	1,462,406	0.03%
Land Berlin	1,000,000	0.63%	25/8/2036	750,191	0.01%
Land Berlin	500,000	1.38%	27/8/2038	398,606	0.01%
Land Berlin	1,901,000	0.05%	6/8/2040	1,146,353	0.02%
Land Berlin	1,200,000	0.10%	18/1/2041	721,054	0.01%
Land Berlin	1,000,000	0.35%	9/9/2050	490,631	0.01%
Land Berlin	1,000,000	3.00%	13/3/2054	956,889	0.02%
Land Thuringen	1,000,000	0.20%	26/10/2026	935,946	0.02%
Land Thuringen	2,450,000	0.01%	24/3/2031	2,019,003	0.03%
Land Thuringen	1,000,000	1.25%	5/12/2033	858,793	0.01%
Land Thuringen	710,000	0.13%	13/1/2051	315,782	0.01%
Landesbank Baden-Wuerttemberg	2,000,000	0.38%	28/2/2028	1,772,123	0.03%
Landesbank Baden-Wuerttemberg	500,000	0.38%	21/2/2031	400,248	0.01%
Landesbank Hessen-Thuringen Girozentrale	1,000,000	2.63%	24/8/2027	970,019	0.02%
Landesbank Hessen-Thuringen Girozentrale	400,000	4.00%	4/2/2030	409,268	0.01%
Landeskreditbank Baden-Wuerttemberg Foerderbank	2,000,000	0.38%	13/4/2026	1,902,367	0.03%
Landeskreditbank Baden-Wuerttemberg Foerderbank	2,000,000	0.01%	20/1/2031	1,655,644	0.03%
Landwirtschaftliche Rentenbank	1,800,000	0.00%	28/9/2026	1,681,739	0.03%
Landwirtschaftliche Rentenbank	2,800,000	0.63%	18/5/2027	2,617,376	0.05%
Landwirtschaftliche Rentenbank	1,960,000	0.00%	22/9/2027	1,782,994	0.03%
Landwirtschaftliche Rentenbank	2,000,000	0.38%	14/2/2028	1,825,756	0.03%
Landwirtschaftliche Rentenbank	3,020,000	0.00%	19/7/2028	2,686,947	0.05%
Landwirtschaftliche Rentenbank	2,550,000	0.00%	13/12/2028	2,243,522	0.04%
Landwirtschaftliche Rentenbank	200,000	0.63%	20/2/2030	176,498	0.00%
Landwirtschaftliche Rentenbank	1,100,000	3.25%	6/9/2030	1,119,831	0.02%
Landwirtschaftliche Rentenbank	1,000,000	0.00%	30/6/2031	816,268	0.01%
Landwirtschaftliche Rentenbank	6,600,000	2.75%	16/2/2032	6,508,550	0.11%
Landwirtschaftliche Rentenbank	800,000	1.90%	12/7/2032	741,194	0.01%
Landwirtschaftliche Rentenbank	700,000	0.01%	26/11/2040	416,996	0.01%
LFA Foerderbank Bayern	2,000,000	0.75%	4/1/2027	1,885,232	0.03%
LFA Foerderbank Bayern	600,000	0.75%	1/4/2031	519,143	0.01%
NRW Bank	500,000	0.88%	10/11/2025	483,884	0.01%
NRW Bank	2,800,000	0.50%	11/5/2026	2,663,923	0.05%
NRW Bank	2,000,000	0.25%	28/9/2026	1,875,108	0.03%
NRW Bank	800,000	0.63%	4/1/2028	736,521	0.01%
NRW Bank	1,632,000	3.13%	30/8/2028	1,640,412	0.03%
NRW Bank	2,500,000	0.00%	22/9/2028	2,207,891	0.04%
NRW Bank	2,500,000	2.63%	6/2/2029	2,463,876	0.04%
NRW Bank	1,000,000	0.00%	14/5/2029	866,610	0.01%
NRW Bank	450,000	0.00%	18/2/2030	381,264	0.01%
NRW Bank	1,044,000	3.00%	31/5/2030	1,046,788	0.02%
NRW Bank	1,000,000	0.00%	3/2/2031	822,663	0.01%
NRW Bank	3,320,000	2.75%	15/5/2031	3,279,824	0.06%
NRW Bank	1,000,000	1.63%	3/8/2032	903,563	0.02%
NRW Bank	1,000,000	2.88%	5/4/2033	990,157	0.02%
NRW Bank	600,000	2.50%	7/9/2037	553,168	0.01%
NRW Bank	500,000	0.50%	17/6/2041	317,681	0.01%
NRW Bank	550,000	1.25%	13/5/2049	355,127	0.01%
State of Brandenburg	1,017,000	3.00%	27/2/2032	1,020,995	0.02%
State of Brandenburg	500,000	0.75%	8/8/2036	381,700	0.01%
State of Brandenburg	1,540,000	1.45%	26/11/2038	1,229,918	0.02%
State of Brandenburg	500,000	0.13%	26/1/2046	258,388	0.00%
State of Brandenburg	500,000	0.30%	4/10/2049	247,410	0.00%
State of Brandenburg	700,000	0.60%	13/10/2051	366,418	0.01%
State of Bremen	1,800,000	0.45%	15/3/2029	1,605,742	0.03%
State of Bremen	1,500,000	2.75%	30/1/2032	1,479,538	0.03%
State of Bremen	961,000	3.00%	2/3/2033	963,110	0.02%
State of Bremen	500,000	1.50%	12/11/2038	400,495	0.01%
State of Bremen	655,000	0.40%	20/8/2049	331,224	0.01%
State of Bremen	1,500,000	0.55%	4/2/2050	785,387	0.01%
State of Hesse	2,500,000	0.38%	6/7/2026	2,367,021	0.04%
State of Hesse	3,000,000	0.00%	10/9/2026	2,804,353	0.05%
State of Hesse	3,000,000	1.75%	5/7/2027	2,891,829	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
State of Hesse	400,000	0.00%	22/9/2027	363,577	0.01%
State of Hesse	3,920,000	2.88%	12/3/2029	3,908,320	0.07%
State of Hesse	1,095,000	0.01%	11/3/2030	930,503	0.02%
State of Hesse	500,000	0.00%	8/11/2030	416,468	0.01%
State of Hesse	300,000	0.13%	10/10/2031	245,546	0.00%
State of Hesse	2,224,000	2.88%	4/7/2033	2,210,108	0.04%
State of Hesse	700,000	1.30%	10/10/2033	606,532	0.01%
State of Hesse	4,675,000	2.75%	10/1/2034	4,583,887	0.08%
State of Lower Saxony	3,000,000	0.40%	27/10/2025	2,889,108	0.05%
State of Lower Saxony	3,200,000	0.38%	9/1/2026	3,065,134	0.05%
State of Lower Saxony	1,000,000	0.00%	10/7/2026	938,905	0.02%
State of Lower Saxony	1,500,000	0.00%	11/2/2027	1,385,202	0.02%
State of Lower Saxony	1,000,000	0.13%	8/4/2027	923,011	0.02%
State of Lower Saxony	4,000,000	0.01%	25/11/2027	3,617,101	0.06%
State of Lower Saxony	3,000,000	2.88%	18/4/2028	2,987,207	0.05%
State of Lower Saxony	1,000,000	0.88%	25/10/2028	916,697	0.02%
State of Lower Saxony	1,500,000	2.63%	15/3/2029	1,479,026	0.03%
State of Lower Saxony	1,016,000	0.38%	14/5/2029	898,513	0.02%
State of Lower Saxony	1,500,000	0.01%	13/8/2030	1,256,771	0.02%
State of Lower Saxony	3,500,000	0.01%	10/1/2031	2,898,632	0.05%
State of Lower Saxony	1,200,000	2.75%	17/2/2031	1,186,860	0.02%
State of Lower Saxony	500,000	1.13%	12/9/2033	425,981	0.01%
State of Lower Saxony	750,000	0.05%	9/3/2035	546,912	0.01%
State of North Rhine-Westphalia Germany	750,000	2.00%	15/10/2025	737,554	0.01%
State of North Rhine-Westphalia Germany	2,000,000	0.50%	16/4/2026	1,907,808	0.03%
State of North Rhine-Westphalia Germany	3,000,000	3.00%	27/1/2028	3,001,548	0.05%
State of North Rhine-Westphalia Germany	2,000,000	0.95%	13/3/2028	1,859,701	0.03%
State of North Rhine-Westphalia Germany	3,000,000	0.90%	15/11/2028	2,750,562	0.05%
State of North Rhine-Westphalia Germany	5,000,000	3.00%	6/6/2029	5,015,426	0.09%
State of North Rhine-Westphalia Germany	640,000	0.00%	26/11/2029	547,259	0.01%
State of North Rhine-Westphalia Germany	4,000,000	0.20%	9/4/2030	3,429,934	0.06%
State of North Rhine-Westphalia Germany	400,000	1.63%	24/10/2030	370,443	0.01%
State of North Rhine-Westphalia Germany	550,000	2.75%	15/1/2032	542,686	0.01%
State of North Rhine-Westphalia Germany	2,100,000	2.00%	15/6/2032	1,958,009	0.03%
State of North Rhine-Westphalia Germany	6,000,000	2.38%	13/5/2033	5,723,529	0.10%
State of North Rhine-Westphalia Germany	4,151,000	2.90%	7/6/2033	4,127,768	0.07%
State of North Rhine-Westphalia Germany	1,550,000	0.00%	12/10/2035	1,100,164	0.02%
State of North Rhine-Westphalia Germany	700,000	1.25%	12/5/2036	572,581	0.01%
State of North Rhine-Westphalia Germany	2,100,000	1.65%	22/2/2038	1,746,414	0.03%
State of North Rhine-Westphalia Germany	1,500,000	0.50%	25/11/2039	1,005,849	0.02%
State of North Rhine-Westphalia Germany	1,000,000	1.50%	12/6/2040	784,796	0.01%
State of North Rhine-Westphalia Germany	1,210,000	0.60%	4/6/2041	790,793	0.01%
State of North Rhine-Westphalia Germany	1,000,000	0.75%	16/8/2041	668,019	0.01%
State of North Rhine-Westphalia Germany	1,500,000	1.00%	16/10/2046	961,734	0.02%
State of North Rhine-Westphalia Germany	1,900,000	1.65%	16/5/2047	1,405,729	0.02%
State of North Rhine-Westphalia Germany	3,000,000	1.55%	16/6/2048	2,146,060	0.04%
State of North Rhine-Westphalia Germany	400,000	0.80%	30/7/2049	230,915	0.00%
State of North Rhine-Westphalia Germany	700,000	0.20%	27/1/2051	319,309	0.01%
State of North Rhine-Westphalia Germany	2,400,000	0.50%	15/1/2052	1,200,090	0.02%
State of North Rhine-Westphalia Germany	600,000	2.25%	14/6/2052	485,691	0.01%
State of North Rhine-Westphalia Germany	4,411,000	2.90%	15/1/2053	4,090,508	0.07%
State of North Rhine-Westphalia Germany	1,200,000	3.00%	20/3/2054	1,142,446	0.02%
State of North Rhine-Westphalia Germany	1,750,000	1.75%	26/10/2057	1,216,423	0.02%
State of North Rhine-Westphalia Germany	2,000,000	1.75%	11/7/2068	1,335,566	0.02%
State of North Rhine-Westphalia Germany	1,000,000	3.40%	7/3/2073	1,048,306	0.02%
State of North Rhine-Westphalia Germany	1,700,000	1.95%	26/9/2078	1,179,717	0.02%
State of North Rhine-Westphalia Germany	1,700,000	2.15%	21/3/2119	1,207,668	0.02%
State of North Rhine-Westphalia Germany	1,500,000	1.38%	15/1/2120	757,999	0.01%
State of North Rhine-Westphalia Germany	1,550,000	0.95%	10/1/2121	662,051	0.01%
State of North Rhine-Westphalia Germany	1,525,000	1.45%	19/1/2122	791,746	0.01%
State of Rhineland-Palatinate	2,000,000	0.75%	19/1/2026	1,925,084	0.03%
State of Rhineland-Palatinate	1,700,000	0.10%	18/8/2026	1,595,094	0.03%
State of Rhineland-Palatinate	1,300,000	0.75%	23/2/2032	1,107,187	0.02%
State of Rhineland-Palatinate	3,200,000	3.00%	2/5/2034	3,202,064	0.06%
State of Rhineland-Palatinate	1,500,000	0.38%	1/4/2041	951,393	0.02%
State of Rhineland-Palatinate	430,000	1.50%	25/4/2052	292,374	0.00%
State of Saarland	670,000	0.05%	5/11/2040	403,862	0.01%
State of Saxony-Anhalt	1,200,000	0.01%	9/11/2026	1,116,841	0.02%
State of Saxony-Anhalt	2,000,000	0.50%	25/6/2027	1,855,807	0.03%
State of Saxony-Anhalt	1,125,000	0.75%	29/1/2029	1,020,467	0.02%
State of Saxony-Anhalt	1,000,000	2.95%	20/6/2033	998,789	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
State of Saxony-Anhalt	800,000	0.50%	24/3/2051	409,315	0.01%
State of Schleswig-Holstein Germany	1,480,000	0.01%	16/7/2025	1,429,890	0.02%
State of Schleswig-Holstein Germany	2,500,000	2.88%	10/5/2028	2,489,936	0.04%
State of Schleswig-Holstein Germany	1,500,000	0.01%	22/5/2030	1,265,363	0.02%
State of Schleswig-Holstein Germany	1,400,000	3.00%	5/6/2030	1,403,999	0.02%
State of Schleswig-Holstein Germany	800,000	2.38%	22/9/2032	766,920	0.01%
State of Schleswig-Holstein Germany	1,300,000	2.88%	30/5/2034	1,286,309	0.02%
State of Schleswig-Holstein Germany	800,000	0.20%	15/8/2039	512,594	0.01%
Wirtschafts- und Infrastrukturbank Hessen	1,000,000	1.25%	6/9/2033	861,855	0.01%
				1,311,457,734	22.85%
Greece 0.86% (31 December 2023: 0.00%)					
Hellenic Republic Government Bond	8,000,000	3.75%	30/1/2028	8,197,798	0.14%
Hellenic Republic Government Bond	9,729,000	3.88%	15/6/2028	9,975,148	0.17%
Hellenic Republic Government Bond	1,689,000	1.50%	18/6/2030	1,518,442	0.03%
Hellenic Republic Government Bond	8,600,000	0.75%	18/6/2031	7,187,651	0.13%
Hellenic Republic Government Bond	5,924,000	3.38%	15/6/2034	5,744,712	0.10%
Hellenic Republic Government Bond	4,181,000	4.00%	30/1/2037	4,202,264	0.07%
Hellenic Republic Government Bond	2,727,000	4.38%	18/7/2038	2,833,338	0.05%
Hellenic Republic Government Bond	3,253,000	4.20%	30/1/2042	3,285,202	0.06%
Hellenic Republic Government Bond	3,171,000	1.88%	24/1/2052	2,013,752	0.03%
Hellenic Republic Government Bond	4,837,000	4.13%	15/6/2054	4,663,158	0.08%
				49,621,465	0.86%
Ireland 1.39% (31 December 2023: 1.51%)					
DAA Finance plc	570,000	1.55%	7/6/2028	530,597	0.01%
ESB Finance DAC	500,000	2.13%	8/6/2027	480,374	0.01%
ESB Finance DAC	500,000	4.00%	3/10/2028	508,084	0.01%
ESB Finance DAC	700,000	1.13%	11/6/2030	611,219	0.01%
ESB Finance DAC	500,000	1.88%	14/6/2031	447,545	0.01%
ESB Finance DAC	500,000	4.00%	3/5/2032	508,745	0.01%
ESB Finance DAC	528,000	1.00%	19/7/2034	412,608	0.01%
ESB Finance DAC	500,000	4.25%	3/3/2036	516,038	0.01%
GAS Networks Ireland	500,000	1.38%	5/12/2026	474,586	0.01%
Ireland Government Bond	3,630,000	1.00%	15/5/2026	3,502,333	0.06%
Ireland Government Bond	4,219,000	0.20%	15/5/2027	3,918,209	0.07%
Ireland Government Bond	6,308,000	0.90%	15/5/2028	5,882,516	0.10%
Ireland Government Bond	14,100,000	1.10%	15/5/2029	13,049,593	0.23%
Ireland Government Bond	2,000,000	2.40%	15/5/2030	1,959,426	0.03%
Ireland Government Bond	6,195,144	0.20%	18/10/2030	5,276,603	0.09%
Ireland Government Bond	4,000,000	1.35%	18/3/2031	3,649,927	0.06%
Ireland Government Bond	7,692,399	0.00%	18/10/2031	6,279,516	0.11%
Ireland Government Bond	2,400,000	0.35%	18/10/2032	1,962,867	0.03%
Ireland Government Bond	3,250,000	1.30%	15/5/2033	2,855,724	0.05%
Ireland Government Bond	9,723,000	2.60%	18/10/2034	9,428,430	0.16%
Ireland Government Bond	2,000,000	0.40%	15/5/2035	1,523,595	0.03%
Ireland Government Bond	4,958,075	1.70%	15/5/2037	4,234,423	0.07%
Ireland Government Bond	2,807,274	0.55%	22/4/2041	1,854,167	0.03%
Ireland Government Bond	2,832,000	3.00%	18/10/2043	2,751,906	0.05%
Ireland Government Bond	5,483,331	2.00%	18/2/2045	4,496,201	0.08%
Ireland Government Bond	3,854,066	1.50%	15/5/2050	2,687,531	0.05%
				79,802,763	1.39%
Italy 18.67% (31 December 2023: 18.74%)					
A2A SpA	300,000	1.50%	16/3/2028	278,551	0.00%
A2A SpA	1,500,000	4.50%	19/9/2030	1,552,198	0.03%
A2A SpA	200,000	0.63%	28/10/2032	152,677	0.00%
A2A SpA	1,000,000	4.38%	3/2/2034	1,017,765	0.02%
ACEA SpA	420,000	0.00%	28/9/2025	401,015	0.01%
ACEA SpA	1,350,000	0.25%	28/7/2030	1,097,679	0.02%
AMCO - Asset Management Co. SpA	803,000	4.63%	6/2/2027	808,808	0.01%
AMCO - Asset Management Co. SpA	1,000,000	2.25%	17/7/2027	946,032	0.02%
Cassa Depositi e Prestiti SpA	1,300,000	2.13%	21/3/2026	1,265,035	0.02%
Cassa Depositi e Prestiti SpA	900,000	3.50%	19/9/2027	890,960	0.02%
Cassa Depositi e Prestiti SpA	200,000	1.00%	21/9/2028	177,911	0.00%
Cassa Depositi e Prestiti SpA	600,000	0.75%	30/6/2029	515,476	0.01%
Cassa Depositi e Prestiti SpA	400,000	1.00%	11/2/2030	341,051	0.01%
Cassa Depositi e Prestiti SpA	3,400,000	4.75%	18/10/2030	3,516,237	0.06%
Ferrovie dello Stato Italiane SpA	1,000,000	3.75%	14/4/2027	1,003,652	0.02%
Ferrovie dello Stato Italiane SpA	1,500,000	4.13%	23/5/2029	1,531,485	0.03%
Hera SpA	880,000	2.50%	25/5/2029	837,545	0.01%
Hera SpA	885,000	0.25%	3/12/2030	706,573	0.01%
Italy Buoni Poliennali Del Tesoro	11,871,000	1.85%	1/7/2025	11,678,692	0.20%
Italy Buoni Poliennali Del Tesoro	13,507,000	1.20%	15/8/2025	13,161,630	0.23%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Italy Buoni Poliennali Del Tesoro	20,457,000	3.60%	29/9/2025	20,474,973	0.36%
Italy Buoni Poliennali Del Tesoro	16,981,000	3.50%	15/1/2026	16,985,383	0.30%
Italy Buoni Poliennali Del Tesoro	27,128,000	3.20%	28/1/2026	27,004,465	0.47%
Italy Buoni Poliennali Del Tesoro	29,380,000	3.80%	15/4/2026	29,562,502	0.52%
Italy Buoni Poliennali Del Tesoro	16,000,000	1.60%	1/6/2026	15,475,000	0.27%
Italy Buoni Poliennali Del Tesoro	19,088,000	2.10%	15/7/2026	18,608,692	0.32%
Italy Buoni Poliennali Del Tesoro	13,394,000	0.00%	1/8/2026	12,489,915	0.22%
Italy Buoni Poliennali Del Tesoro	27,000,000	3.85%	15/9/2026	27,251,211	0.47%
Italy Buoni Poliennali Del Tesoro	3,097,000	7.25%	1/11/2026	3,364,618	0.06%
Italy Buoni Poliennali Del Tesoro	6,000,000	0.85%	15/1/2027	5,636,946	0.10%
Italy Buoni Poliennali Del Tesoro	34,531,000	2.95%	15/2/2027	34,139,088	0.59%
Italy Buoni Poliennali Del Tesoro	15,342,000	1.10%	1/4/2027	14,432,472	0.25%
Italy Buoni Poliennali Del Tesoro	4,500,000	2.20%	1/6/2027	4,356,340	0.08%
Italy Buoni Poliennali Del Tesoro	6,000,000	3.45%	15/7/2027	6,005,730	0.10%
Italy Buoni Poliennali Del Tesoro	12,527,000	2.05%	1/8/2027	12,046,136	0.21%
Italy Buoni Poliennali Del Tesoro	5,000,000	0.95%	15/9/2027	4,634,430	0.08%
Italy Buoni Poliennali Del Tesoro	15,631,000	6.50%	1/11/2027	17,161,043	0.30%
Italy Buoni Poliennali Del Tesoro	11,013,000	2.65%	1/12/2027	10,754,324	0.19%
Italy Buoni Poliennali Del Tesoro	15,000,000	2.00%	1/2/2028	14,299,240	0.25%
Italy Buoni Poliennali Del Tesoro	15,741,000	0.25%	15/3/2028	14,024,123	0.24%
Italy Buoni Poliennali Del Tesoro	10,399,000	3.40%	1/4/2028	10,388,028	0.18%
Italy Buoni Poliennali Del Tesoro	19,075,000	0.50%	15/7/2028	16,988,966	0.30%
Italy Buoni Poliennali Del Tesoro	12,899,000	3.80%	1/8/2028	13,058,156	0.23%
Italy Buoni Poliennali Del Tesoro	12,813,000	4.75%	1/9/2028	13,448,210	0.23%
Italy Buoni Poliennali Del Tesoro	28,094,000	4.10%	1/2/2029	28,795,307	0.50%
Italy Buoni Poliennali Del Tesoro	27,805,000	2.80%	15/6/2029	26,888,208	0.47%
Italy Buoni Poliennali Del Tesoro	6,000,000	3.35%	1/7/2029	5,944,028	0.10%
Italy Buoni Poliennali Del Tesoro	12,028,000	3.00%	1/8/2029	11,736,417	0.20%
Italy Buoni Poliennali Del Tesoro	9,611,000	5.25%	1/11/2029	10,410,522	0.18%
Italy Buoni Poliennali Del Tesoro	21,373,000	3.85%	15/12/2029	21,643,123	0.38%
Italy Buoni Poliennali Del Tesoro	7,500,000	3.50%	1/3/2030	7,472,518	0.13%
Italy Buoni Poliennali Del Tesoro	16,525,000	1.35%	1/4/2030	14,608,691	0.25%
Italy Buoni Poliennali Del Tesoro	11,322,000	3.70%	15/6/2030	11,344,888	0.20%
Italy Buoni Poliennali Del Tesoro	10,520,000	0.95%	1/8/2030	8,982,512	0.16%
Italy Buoni Poliennali Del Tesoro	7,800,000	4.00%	15/11/2030	7,930,727	0.14%
Italy Buoni Poliennali Del Tesoro	16,503,000	1.65%	1/12/2030	14,598,198	0.25%
Italy Buoni Poliennali Del Tesoro	34,116,000	3.50%	15/2/2031	33,669,271	0.59%
Italy Buoni Poliennali Del Tesoro	13,629,000	0.90%	1/4/2031	11,370,054	0.20%
Italy Buoni Poliennali Del Tesoro	13,483,000	6.00%	1/5/2031	15,360,781	0.27%
Italy Buoni Poliennali Del Tesoro	18,113,000	3.45%	15/7/2031	17,762,485	0.31%
Italy Buoni Poliennali Del Tesoro	11,850,000	0.60%	1/8/2031	9,567,520	0.17%
Italy Buoni Poliennali Del Tesoro	5,968,000	4.00%	30/10/2031	6,069,182	0.11%
Italy Buoni Poliennali Del Tesoro	10,439,000	0.95%	1/12/2031	8,564,991	0.15%
Italy Buoni Poliennali Del Tesoro	12,020,000	1.65%	1/3/2032	10,348,391	0.18%
Italy Buoni Poliennali Del Tesoro	9,065,000	0.95%	1/6/2032	7,318,221	0.13%
Italy Buoni Poliennali Del Tesoro	8,840,000	2.50%	1/12/2032	7,993,478	0.14%
Italy Buoni Poliennali Del Tesoro	22,898,000	5.75%	1/2/2033	25,934,865	0.45%
Italy Buoni Poliennali Del Tesoro	11,800,000	4.40%	1/5/2033	12,234,678	0.21%
Italy Buoni Poliennali Del Tesoro	10,257,000	2.45%	1/9/2033	9,118,389	0.16%
Italy Buoni Poliennali Del Tesoro	13,076,000	4.35%	1/11/2033	13,465,004	0.23%
Italy Buoni Poliennali Del Tesoro	18,900,000	4.20%	1/3/2034	19,202,310	0.33%
Italy Buoni Poliennali Del Tesoro	20,500,000	3.85%	1/7/2034	20,195,797	0.35%
Italy Buoni Poliennali Del Tesoro	12,657,000	5.00%	1/8/2034	13,682,647	0.24%
Italy Buoni Poliennali Del Tesoro	13,879,000	3.35%	1/3/2035	13,019,428	0.23%
Italy Buoni Poliennali Del Tesoro	9,485,000	4.00%	30/4/2035	9,444,405	0.16%
Italy Buoni Poliennali Del Tesoro	12,973,000	1.45%	1/3/2036	9,796,308	0.17%
Italy Buoni Poliennali Del Tesoro	7,493,000	2.25%	1/9/2036	6,154,433	0.11%
Italy Buoni Poliennali Del Tesoro	2,613,000	4.00%	1/2/2037	2,580,181	0.05%
Italy Buoni Poliennali Del Tesoro	14,762,000	0.95%	1/3/2037	10,130,939	0.18%
Italy Buoni Poliennali Del Tesoro	10,637,000	4.05%	30/10/2037	10,452,386	0.18%
Italy Buoni Poliennali Del Tesoro	22,451,000	3.25%	1/3/2038	20,097,310	0.35%
Italy Buoni Poliennali Del Tesoro	833,000	2.95%	1/9/2038	716,922	0.01%
Italy Buoni Poliennali Del Tesoro	17,152,000	5.00%	1/8/2039	18,363,225	0.32%
Italy Buoni Poliennali Del Tesoro	11,065,000	4.15%	1/10/2039	10,801,393	0.19%
Italy Buoni Poliennali Del Tesoro	7,639,000	3.10%	1/3/2040	6,569,101	0.11%
Italy Buoni Poliennali Del Tesoro	16,072,000	5.00%	1/9/2040	17,199,156	0.30%
Italy Buoni Poliennali Del Tesoro	6,438,000	1.80%	1/3/2041	4,508,337	0.08%
Italy Buoni Poliennali Del Tesoro	19,548,000	4.45%	1/9/2043	19,497,909	0.34%
Italy Buoni Poliennali Del Tesoro	11,609,000	4.75%	1/9/2044	12,076,502	0.21%
Italy Buoni Poliennali Del Tesoro	6,844,000	1.50%	30/4/2045	4,186,938	0.07%
Italy Buoni Poliennali Del Tesoro	11,020,000	3.25%	1/9/2046	9,212,482	0.16%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Italy Buoni Poliennali Del Tesoro	8,877,000	2.70%	1/3/2047	6,717,100	0.12%
Italy Buoni Poliennali Del Tesoro	13,600,000	3.45%	1/3/2048	11,640,484	0.20%
Italy Buoni Poliennali Del Tesoro	17,296,000	3.85%	1/9/2049	15,651,821	0.27%
Italy Buoni Poliennali Del Tesoro	13,317,000	2.45%	1/9/2050	9,260,642	0.16%
Italy Buoni Poliennali Del Tesoro	893,000	1.70%	1/9/2051	521,254	0.01%
Italy Buoni Poliennali Del Tesoro	2,567,000	2.15%	1/9/2052	1,634,709	0.03%
Italy Buoni Poliennali Del Tesoro	17,014,000	4.50%	1/10/2053	16,848,387	0.29%
Italy Buoni Poliennali Del Tesoro	6,953,000	2.80%	1/3/2067	4,882,070	0.09%
Italy Buoni Poliennali Del Tesoro	4,900,000	2.15%	1/3/2072	2,853,698	0.05%
				1,071,501,686	18.67%
Latvia 0.12% (31 December 2023: 0.10%)					
Latvia Government International Bond	1,149,000	3.88%	25/3/2027	1,159,569	0.02%
Latvia Government International Bond	955,000	3.50%	17/1/2028	962,767	0.02%
Latvia Government International Bond	1,000,000	0.00%	24/1/2029	866,573	0.01%
Latvia Government International Bond	2,100,000	0.00%	17/3/2031	1,662,284	0.03%
Latvia Government International Bond	1,500,000	3.88%	12/7/2033	1,546,125	0.03%
Latvia Government International Bond	1,000,000	2.25%	15/2/2047	744,583	0.01%
				6,941,901	0.12%
Lithuania 0.19% (31 December 2023: 0.12%)					
Lithuania Government International Bond	1,000,000	1.25%	22/10/2025	972,375	0.02%
Lithuania Government International Bond	100,000	2.13%	29/10/2026	97,559	0.00%
Lithuania Government International Bond	4,500,000	3.50%	3/7/2031	4,465,175	0.08%
Lithuania Government International Bond	2,000,000	2.13%	1/6/2032	1,807,501	0.03%
Lithuania Government International Bond	1,455,000	3.88%	14/6/2033	1,480,952	0.03%
Lithuania Government International Bond	1,000,000	2.13%	22/10/2035	864,425	0.01%
Lithuania Government International Bond	1,000,000	0.50%	28/7/2050	491,850	0.01%
Lithuania Government International Bond	930,000	0.75%	15/7/2051	474,265	0.01%
				10,654,102	0.19%
Luxembourg 0.24% (31 December 2023: 0.23%)					
Logicor Financing Sarl	600,000	1.50%	13/7/2026	565,659	0.01%
Logicor Financing Sarl	600,000	1.63%	15/7/2027	553,029	0.01%
Logicor Financing Sarl	750,000	3.25%	13/11/2028	710,524	0.01%
Logicor Financing Sarl	300,000	2.00%	17/1/2034	237,053	0.00%
P3 Group Sarl	330,000	0.88%	26/1/2026	313,802	0.01%
P3 Group Sarl	300,000	1.63%	26/1/2029	266,083	0.01%
State of the Grand-Duchy of Luxembourg	2,000,000	0.63%	1/2/2027	1,878,915	0.03%
State of the Grand-Duchy of Luxembourg	2,500,000	0.00%	24/3/2031	2,060,597	0.04%
State of the Grand-Duchy of Luxembourg	2,660,000	3.00%	2/3/2033	2,666,364	0.05%
State of the Grand-Duchy of Luxembourg	3,000,000	2.88%	1/3/2034	2,973,461	0.05%
State of the Grand-Duchy of Luxembourg	1,359,000	3.25%	2/3/2043	1,359,878	0.02%
				13,585,365	0.24%
Netherlands 5.09% (31 December 2023: 4.90%)					
Alliander NV^	600,000	4.50%	Perpetual	601,494	0.01%
Alliander NV	600,000	3.25%	13/6/2028	599,023	0.01%
Alliander NV	200,000	0.38%	10/6/2030	168,935	0.00%
BNG Bank NV	1,500,000	0.50%	26/11/2025	1,443,718	0.03%
BNG Bank NV	1,500,000	1.00%	12/1/2026	1,450,410	0.03%
BNG Bank NV	1,000,000	0.13%	11/4/2026	948,568	0.02%
BNG Bank NV	200,000	0.63%	19/6/2027	186,812	0.00%
BNG Bank NV	4,000,000	2.75%	4/10/2027	3,972,049	0.07%
BNG Bank NV	2,644,000	3.00%	23/4/2030	2,643,145	0.05%
BNG Bank NV	1,000,000	1.38%	21/10/2030	904,914	0.02%
BNG Bank NV	1,000,000	0.00%	20/1/2031	821,370	0.01%
BNG Bank NV	2,400,000	2.88%	11/6/2031	2,380,194	0.04%
BNG Bank NV	990,000	0.25%	12/1/2032	805,334	0.01%
BNG Bank NV	2,100,000	1.88%	13/7/2032	1,925,886	0.03%
BNG Bank NV	1,000,000	0.01%	5/10/2032	780,906	0.01%
BNG Bank NV	1,000,000	3.00%	11/1/2033	994,844	0.02%
BNG Bank NV	1,500,000	0.13%	19/4/2033	1,162,976	0.02%
BNG Bank NV	1,307,000	3.25%	29/8/2033	1,325,009	0.02%
BNG Bank NV	2,000,000	2.75%	11/1/2034	1,941,751	0.03%
BNG Bank NV	1,500,000	0.13%	9/7/2035	1,083,987	0.02%
BNG Bank NV	1,000,000	0.88%	17/10/2035	786,966	0.01%
BNG Bank NV	1,300,000	0.25%	22/11/2036	909,216	0.02%
BNG Bank NV	1,700,000	1.25%	30/3/2037	1,341,863	0.02%
BNG Bank NV	1,000,000	1.50%	29/3/2038	800,142	0.01%
BNG Bank NV	1,200,000	3.50%	27/9/2038	1,217,527	0.02%
BNG Bank NV	1,600,000	1.50%	15/7/2039	1,250,303	0.02%
de Volksbank NV	400,000	0.25%	22/6/2026	373,351	0.01%
de Volksbank NV^	600,000	2.38%	4/5/2027	583,191	0.01%
de Volksbank NV	300,000	4.63%	23/11/2027	305,935	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
de Volksbank NV	300,000	4.88%	7/3/2030	312,462	0.01%
de Volksbank NV*	300,000	1.75%	22/10/2030	289,007	0.00%
EnBW International Finance BV	400,000	4.30%	23/5/2034	412,968	0.01%
Enexis Holding NV	300,000	0.88%	28/4/2026	286,311	0.00%
Enexis Holding NV	400,000	0.63%	17/6/2032	323,712	0.01%
Enexis Holding NV	500,000	0.38%	14/4/2033	387,174	0.01%
Enexis Holding NV	1,000,000	3.63%	12/6/2034	1,014,239	0.02%
Nederlandse Gasunie NV	500,000	1.00%	11/5/2026	478,780	0.01%
Nederlandse Gasunie NV	300,000	0.38%	3/10/2031	241,734	0.00%
Nederlandse Gasunie NV	600,000	3.88%	22/5/2033	613,720	0.01%
Nederlandse Gasunie NV	365,000	3.88%	29/4/2044	361,238	0.01%
Nederlandse Waterschapsbank NV	3,000,000	0.63%	18/1/2027	2,824,513	0.05%
Nederlandse Waterschapsbank NV	400,000	3.25%	9/3/2027	401,281	0.01%
Nederlandse Waterschapsbank NV	1,400,000	2.75%	9/11/2027	1,387,191	0.02%
Nederlandse Waterschapsbank NV	600,000	0.05%	28/1/2030	510,650	0.01%
Nederlandse Waterschapsbank NV	2,500,000	0.50%	29/4/2030	2,167,184	0.04%
Nederlandse Waterschapsbank NV	2,210,000	3.00%	5/6/2031	2,209,804	0.04%
Nederlandse Waterschapsbank NV	1,000,000	0.25%	19/1/2032	814,143	0.01%
Nederlandse Waterschapsbank NV	977,000	3.00%	20/4/2033	974,917	0.02%
Nederlandse Waterschapsbank NV	1,800,000	2.63%	10/1/2034	1,730,273	0.03%
Nederlandse Waterschapsbank NV	500,000	0.00%	2/10/2034	364,155	0.01%
Nederlandse Waterschapsbank NV	1,000,000	0.13%	3/9/2035	714,867	0.01%
Nederlandse Waterschapsbank NV	500,000	1.25%	27/5/2036	403,277	0.01%
Nederlandse Waterschapsbank NV	500,000	1.50%	27/4/2038	403,815	0.01%
Nederlandse Waterschapsbank NV	2,200,000	0.75%	4/10/2041	1,438,441	0.02%
Nederlandse Waterschapsbank NV	1,800,000	0.38%	28/9/2046	970,562	0.02%
Netherlands Government Bond	11,000,000	0.25%	15/7/2025	10,676,831	0.19%
Netherlands Government Bond	4,000,000	0.00%	15/1/2026	3,823,928	0.07%
Netherlands Government Bond	9,600,000	0.50%	15/7/2026	9,164,742	0.16%
Netherlands Government Bond	20,481,000	0.00%	15/1/2027	19,102,669	0.33%
Netherlands Government Bond	18,098,000	0.75%	15/7/2027	17,069,012	0.30%
Netherlands Government Bond	6,000,000	5.50%	15/1/2028	6,558,386	0.11%
Netherlands Government Bond	10,920,000	0.75%	15/7/2028	10,116,391	0.18%
Netherlands Government Bond	13,700,000	0.00%	15/1/2029	12,133,051	0.21%
Netherlands Government Bond	8,810,010	0.25%	15/7/2029	7,816,092	0.14%
Netherlands Government Bond	2,676,000	2.50%	15/1/2030	2,646,670	0.05%
Netherlands Government Bond	3,000,000	0.00%	15/7/2030	2,554,624	0.04%
Netherlands Government Bond	13,082,000	0.00%	15/7/2031	10,828,625	0.19%
Netherlands Government Bond	9,857,000	0.50%	15/7/2032	8,274,448	0.14%
Netherlands Government Bond	6,750,000	2.50%	15/1/2033	6,626,802	0.12%
Netherlands Government Bond	11,800,000	2.50%	15/7/2033	11,537,249	0.20%
Netherlands Government Bond	10,408,000	2.50%	15/7/2034	10,119,308	0.18%
Netherlands Government Bond	11,067,596	4.00%	15/1/2037	12,329,428	0.21%
Netherlands Government Bond	23,444,426	0.00%	15/1/2038	15,835,063	0.28%
Netherlands Government Bond	6,570,232	0.50%	15/1/2040	4,605,748	0.08%
Netherlands Government Bond	11,345,236	3.75%	15/1/2042	12,585,039	0.22%
Netherlands Government Bond	4,850,000	3.25%	15/1/2044	5,062,005	0.09%
Netherlands Government Bond	11,345,000	2.75%	15/1/2047	11,045,363	0.19%
Netherlands Government Bond	7,200,000	0.00%	15/1/2052	3,349,801	0.06%
Netherlands Government Bond	10,730,000	2.00%	15/1/2054	8,823,490	0.15%
Royal Schiphol Group NV	104,000	0.38%	8/9/2027	94,858	0.00%
Royal Schiphol Group NV	200,000	1.50%	5/11/2030	177,071	0.00%
Royal Schiphol Group NV	1,173,000	0.88%	8/9/2032	956,426	0.02%
Royal Schiphol Group NV	364,000	0.75%	22/4/2033	288,967	0.00%
Stedin Holding NV	400,000	0.88%	24/10/2025	385,964	0.01%
Stedin Holding NV	622,000	0.00%	16/11/2026	571,981	0.01%
Stedin Holding NV	500,000	0.50%	14/11/2029	427,731	0.01%
Stedin Holding NV	300,000	2.38%	3/6/2030	281,512	0.00%
Stedin Holding NV	500,000	3.63%	20/6/2031	502,180	0.01%
TenneT Holding BV	600,000	1.00%	13/6/2026	572,097	0.01%
TenneT Holding BV	1,300,000	1.63%	17/11/2026	1,245,919	0.02%
TenneT Holding BV	800,000	0.13%	9/12/2027	717,244	0.01%
TenneT Holding BV	700,000	3.88%	28/10/2028	712,769	0.01%
TenneT Holding BV	1,400,000	2.13%	17/11/2029	1,314,410	0.02%
TenneT Holding BV	700,000	0.88%	3/6/2030	608,161	0.01%
TenneT Holding BV	1,000,000	2.38%	17/5/2033	913,891	0.02%
TenneT Holding BV	500,000	1.25%	24/10/2033	412,616	0.01%
TenneT Holding BV	300,000	2.00%	5/6/2034	260,936	0.00%
TenneT Holding BV	300,000	4.50%	28/10/2034	319,285	0.01%
TenneT Holding BV	1,000,000	0.88%	16/6/2035	761,349	0.01%
TenneT Holding BV	900,000	1.50%	3/6/2039	687,431	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
TenneT Holding BV	385,000	0.50%	30/11/2040	241,247	0.00%
TenneT Holding BV	350,000	1.13%	9/6/2041	238,706	0.00%
TenneT Holding BV	800,000	2.75%	17/5/2042	695,507	0.01%
TenneT Holding BV	500,000	4.75%	28/10/2042	543,451	0.01%
				292,362,711	5.09%
Portugal 1.76% (31 December 2023: 1.61%)					
Caixa Geral de Depositos SA^	400,000	5.75%	31/10/2028	423,377	0.01%
Portugal Obrigacoes do Tesouro OT	10,275,000	4.13%	14/4/2027	10,623,519	0.19%
Portugal Obrigacoes do Tesouro OT	11,651,000	0.70%	15/10/2027	10,887,002	0.19%
Portugal Obrigacoes do Tesouro OT	5,300,000	2.13%	17/10/2028	5,162,308	0.09%
Portugal Obrigacoes do Tesouro OT	22,985,000	1.95%	15/6/2029	22,084,201	0.38%
Portugal Obrigacoes do Tesouro OT	4,300,000	3.88%	15/2/2030	4,523,475	0.08%
Portugal Obrigacoes do Tesouro OT	7,000,000	0.48%	18/10/2030	6,047,410	0.11%
Portugal Obrigacoes do Tesouro OT	7,000,000	0.30%	17/10/2031	5,801,611	0.10%
Portugal Obrigacoes do Tesouro OT	6,361,020	1.65%	16/7/2032	5,742,538	0.10%
Portugal Obrigacoes do Tesouro OT	250,000	2.25%	18/4/2034	230,771	0.00%
Portugal Obrigacoes do Tesouro OT	8,865,000	2.88%	20/10/2034	8,585,382	0.15%
Portugal Obrigacoes do Tesouro OT	4,262,103	0.90%	12/10/2035	3,306,642	0.06%
Portugal Obrigacoes do Tesouro OT	5,200,000	4.10%	15/4/2037	5,572,892	0.10%
Portugal Obrigacoes do Tesouro OT	4,746,000	3.50%	18/6/2038	4,749,465	0.08%
Portugal Obrigacoes do Tesouro OT	2,036,684	1.15%	11/4/2042	1,395,356	0.02%
Portugal Obrigacoes do Tesouro OT	1,000,000	4.10%	15/2/2045	1,060,040	0.02%
Portugal Obrigacoes do Tesouro OT	1,854,000	1.00%	12/4/2052	993,072	0.02%
Portugal Obrigacoes do Tesouro OT	3,689,000	3.63%	12/6/2054	3,557,345	0.06%
				100,746,406	1.76%
Slovakia 0.55% (31 December 2023: 0.55%)					
Slovakia Government Bond	4,800,000	0.63%	22/5/2026	4,566,196	0.08%
Slovakia Government Bond	700,000	1.38%	21/1/2027	667,715	0.01%
Slovakia Government Bond	2,195,000	0.75%	9/4/2030	1,907,126	0.03%
Slovakia Government Bond	900,000	1.00%	9/10/2030	780,119	0.01%
Slovakia Government Bond	197,921	1.00%	14/5/2032	164,587	0.00%
Slovakia Government Bond	1,300,000	4.00%	19/10/2032	1,335,284	0.02%
Slovakia Government Bond	2,500,000	3.63%	8/6/2033	2,511,650	0.04%
Slovakia Government Bond	8,304,500	3.75%	6/3/2034	8,321,397	0.15%
Slovakia Government Bond	3,234,780	3.75%	23/2/2035	3,207,475	0.06%
Slovakia Government Bond	2,912,460	0.38%	21/4/2036	1,951,507	0.04%
Slovakia Government Bond	1,539,000	1.88%	9/3/2037	1,231,262	0.02%
Slovakia Government Bond	2,711,000	4.00%	23/2/2043	2,690,912	0.05%
Slovakia Government Bond	1,150,000	2.00%	17/10/2047	795,301	0.01%
Slovakia Government Bond	1,529,000	2.25%	12/6/2068	997,162	0.02%
SPP-Distribucia A.S.	700,000	1.00%	9/6/2031	542,933	0.01%
				31,670,626	0.55%
Slovenia 0.41% (31 December 2023: 0.39%)					
Slovenia Government Bond	2,500,000	0.00%	13/2/2026	2,376,994	0.04%
Slovenia Government Bond	3,000,000	1.25%	22/3/2027	2,866,993	0.05%
Slovenia Government Bond	4,800,000	1.00%	6/3/2028	4,484,133	0.08%
Slovenia Government Bond	1,500,000	1.19%	14/3/2029	1,385,930	0.03%
Slovenia Government Bond	2,140,000	0.28%	14/1/2030	1,847,648	0.03%
Slovenia Government Bond	340,000	0.00%	12/2/2031	277,039	0.01%
Slovenia Government Bond	4,158,000	2.25%	3/3/2032	3,891,145	0.07%
Slovenia Government Bond	770,000	3.63%	11/3/2033	791,172	0.01%
Slovenia Government Bond	3,707,000	3.00%	10/3/2034	3,601,582	0.06%
Slovenia Government Bond	208,000	1.50%	25/3/2035	173,689	0.00%
Slovenia Government Bond	1,500,000	3.13%	7/8/2045	1,384,345	0.03%
Slovenia Government Bond	470,000	0.49%	20/10/2050	220,758	0.00%
Slovenia Government Bond	600,000	0.69%	3/3/2081	235,658	0.00%
				23,537,086	0.41%
Spain 12.60% (31 December 2023: 12.66%)					
Adif Alta Velocidad	4,000,000	3.25%	31/5/2029	3,952,397	0.07%
Adif Alta Velocidad	1,200,000	0.55%	31/10/2031	968,062	0.02%
Adif-Alta Velocidad	1,000,000	0.95%	30/4/2027	935,566	0.02%
Adif-Alta Velocidad	1,000,000	0.55%	30/4/2030	846,563	0.02%
Autonomous Community of Andalusia Spain	1,394,000	3.20%	30/4/2030	1,386,929	0.02%
Autonomous Community of Andalusia Spain	2,700,000	0.50%	30/4/2031	2,220,673	0.04%
Autonomous Community of Andalusia Spain	1,000,000	2.40%	30/4/2032	923,136	0.02%
Autonomous Community of Madrid Spain	1,000,000	4.30%	15/9/2026	1,019,687	0.02%
Autonomous Community of Madrid Spain	1,270,000	0.16%	30/7/2028	1,124,259	0.02%
Autonomous Community of Madrid Spain	3,000,000	3.36%	31/10/2028	3,020,939	0.05%
Autonomous Community of Madrid Spain	700,000	2.82%	31/10/2029	685,191	0.01%
Autonomous Community of Madrid Spain	2,200,000	1.72%	30/4/2032	1,948,460	0.03%
Autonomous Community of Madrid Spain	800,000	3.60%	30/4/2033	808,372	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Basque Government	300,000	0.25%	30/4/2031	245,299	0.00%
Basque Government	1,100,000	0.45%	30/4/2032	884,048	0.02%
Basque Government	490,000	3.50%	30/4/2033	493,655	0.01%
Basque Government	1,500,000	1.88%	30/7/2033	1,317,756	0.02%
Cepsa Finance SA	1,000,000	4.13%	11/4/2031	979,629	0.02%
Comunidad Autonoma de Canarias	300,000	0.71%	31/10/2031	247,326	0.00%
Fondo de Titulizacion Del Deficit Del Sistema Electrico FTA	400,000	0.01%	17/9/2025	383,793	0.01%
Instituto de Credito Oficial	1,000,000	0.00%	30/4/2026	942,467	0.02%
Instituto de Credito Oficial	750,000	0.00%	30/4/2027	685,674	0.01%
Instituto de Credito Oficial	900,000	3.05%	30/4/2031	891,813	0.02%
Junta de Castilla y Leon	1,000,000	0.43%	30/4/2030	845,517	0.02%
Spain Government Bond	8,000,000	4.65%	30/7/2025	8,103,098	0.14%
Spain Government Bond	39,381,000	0.00%	31/1/2026	37,479,176	0.65%
Spain Government Bond	18,603,000	1.95%	30/4/2026	18,211,219	0.32%
Spain Government Bond	25,857,000	2.80%	31/5/2026	25,684,829	0.45%
Spain Government Bond	10,600,000	5.90%	30/7/2026	11,180,500	0.20%
Spain Government Bond	5,000,000	1.30%	31/10/2026	4,803,878	0.08%
Spain Government Bond	34,383,000	0.00%	31/1/2027	31,783,393	0.55%
Spain Government Bond	14,000,000	1.50%	30/4/2027	13,420,271	0.23%
Spain Government Bond	19,334,000	2.50%	31/5/2027	19,026,205	0.33%
Spain Government Bond	14,338,000	0.80%	30/7/2027	13,401,881	0.23%
Spain Government Bond	3,250,000	1.45%	31/10/2027	3,090,272	0.05%
Spain Government Bond	19,315,000	0.00%	31/1/2028	17,354,110	0.30%
Spain Government Bond	19,978,000	1.40%	30/4/2028	18,825,846	0.33%
Spain Government Bond	16,017,000	1.40%	30/7/2028	15,040,821	0.26%
Spain Government Bond	12,877,000	5.15%	31/10/2028	13,975,285	0.24%
Spain Government Bond	7,332,000	6.00%	31/1/2029	8,259,207	0.14%
Spain Government Bond	18,151,000	1.45%	30/4/2029	16,887,663	0.29%
Spain Government Bond	22,500,000	3.50%	31/5/2029	22,954,287	0.40%
Spain Government Bond	22,765,000	0.80%	30/7/2029	20,384,515	0.36%
Spain Government Bond	12,060,000	0.60%	31/10/2029	10,627,966	0.19%
Spain Government Bond	14,100,000	0.50%	30/4/2030	12,203,075	0.21%
Spain Government Bond	9,900,000	1.95%	30/7/2030	9,295,752	0.16%
Spain Government Bond	18,717,000	1.25%	31/10/2030	16,751,479	0.29%
Spain Government Bond	32,378,000	0.10%	30/4/2031	26,453,846	0.46%
Spain Government Bond	17,125,000	0.50%	31/10/2031	14,193,634	0.25%
Spain Government Bond	21,409,000	0.70%	30/4/2032	17,768,050	0.31%
Spain Government Bond	4,446,000	5.75%	30/7/2032	5,243,103	0.09%
Spain Government Bond	15,413,000	2.55%	31/10/2032	14,647,338	0.26%
Spain Government Bond	18,836,000	3.15%	30/4/2033	18,642,762	0.33%
Spain Government Bond	8,192,000	2.35%	30/7/2033	7,591,791	0.13%
Spain Government Bond	17,241,000	3.55%	31/10/2033	17,535,452	0.31%
Spain Government Bond	20,377,000	3.25%	30/4/2034	20,164,049	0.35%
Spain Government Bond	17,476,000	3.45%	31/10/2034	17,522,402	0.31%
Spain Government Bond	7,488,000	1.85%	30/7/2035	6,398,199	0.11%
Spain Government Bond	12,839,000	4.20%	31/1/2037	13,691,606	0.24%
Spain Government Bond	9,688,000	0.85%	30/7/2037	6,936,901	0.12%
Spain Government Bond	9,954,000	3.90%	30/7/2039	10,159,720	0.18%
Spain Government Bond	16,112,000	4.90%	30/7/2040	18,325,323	0.32%
Spain Government Bond	10,004,000	1.20%	31/10/2040	6,908,676	0.12%
Spain Government Bond	13,038,000	4.70%	30/7/2041	14,569,346	0.25%
Spain Government Bond	1,983,000	1.00%	30/7/2042	1,270,437	0.02%
Spain Government Bond	16,983,000	3.45%	30/7/2043	16,062,214	0.28%
Spain Government Bond	10,073,000	5.15%	31/10/2044	11,916,069	0.21%
Spain Government Bond	12,687,000	2.90%	31/10/2046	10,885,526	0.19%
Spain Government Bond	19,276,000	2.70%	31/10/2048	15,714,176	0.27%
Spain Government Bond	5,458,000	1.00%	31/10/2050	2,900,085	0.05%
Spain Government Bond	13,597,000	1.90%	31/10/2052	8,924,150	0.16%
Spain Government Bond	7,710,000	4.00%	31/10/2054	7,686,721	0.13%
Spain Government Bond	9,970,000	3.45%	30/7/2066	8,829,933	0.15%
Spain Government Bond	6,975,000	1.45%	31/10/2071	3,307,735	0.06%
Xunta de Galicia	1,000,000	3.71%	30/7/2029	1,018,179	0.02%
Xunta de Galicia	1,400,000	3.30%	30/4/2031	1,395,900	0.02%
				723,165,262	12.60%
Total Fixed Income				5,649,534,757	98.45%
Total Transferable Securities				5,649,534,757	98.45%

				Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: 0.00%)							
Futures 0.00% (31 December 2023: 0.00%)							
Euro-Schatz September 2024				158	€16,651,289	49,311	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market						49,311	0.00%
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
OTC Financial Derivative Instruments 0.08% (31 December 2023: (0.03%))							
Hedge Share Class Level Forward Currency Exchange Contracts 0.08% (31 December 2023: (0.03%))							
GBP	264,395,314	EUR	(309,966,604)	State Street Bank & Trust Co.	2/7/2024	1,880,633	0.03%
GBP	264,395,314	EUR	(310,021,123)	Royal Bank of Canada	2/7/2024	1,826,114	0.03%
GBP	100,722,024	EUR	(117,999,374)	Toronto-Dominion Bank	2/7/2024	799,573	0.02%
EUR	311,291,698	GBP	(263,415,035)	State Street Bank & Trust Co.	2/7/2024	600,674	0.01%
EUR	311,181,377	GBP	(263,415,036)	HSBC Bank	2/7/2024	490,352	0.01%
CHF	12,799,783	EUR	(13,095,023)	Toronto-Dominion Bank	2/7/2024	195,513	0.00%
EUR	3,338,098	GBP	(2,819,524)	JPMorgan Chase Bank	2/7/2024	12,545	0.00%
GBP	1,499,291	EUR	(1,757,646)	BNP Paribas	2/7/2024	10,728	0.00%
EUR	3,923,055	GBP	(3,317,084)	UBS AG	2/7/2024	10,642	0.00%
GBP	203,173	EUR	(238,314)	State Street Bank & Trust Co.	2/7/2024	1,323	0.00%
EUR	301,113	GBP	(254,212)	Toronto-Dominion Bank	2/7/2024	1,277	0.00%
CHF	12,803,115	EUR	(13,327,152)	Toronto-Dominion Bank	5/8/2024	1,124	0.00%
GBP	141,221	EUR	(165,444)	UBS AG	2/7/2024	1,123	0.00%
EUR	202,977	GBP	(171,443)	State Street Bank & Trust Co.	2/7/2024	764	0.00%
EUR	245,468	GBP	(207,527)	State Street Bank & Trust Co.	2/7/2024	695	0.00%
EUR	13,294,341	CHF	(12,803,115)	Toronto-Dominion Bank	2/7/2024	345	0.00%
GBP	53,856	EUR	(63,198)	Toronto-Dominion Bank	2/7/2024	324	0.00%
EUR	237,327	GBP	(200,940)	BNP Paribas	2/7/2024	323	0.00%
CHF	21,802	EUR	(22,373)	State Street Bank & Trust Co.	2/7/2024	265	0.00%
EUR	10,045	CHF	(9,596)	Toronto-Dominion Bank	2/7/2024	81	0.00%
EUR	40,386	GBP	(34,178)	JPMorgan Chase Bank	2/7/2024	74	0.00%
CHF	15,085	EUR	(15,628)	State Street Bank & Trust Co.	2/7/2024	35	0.00%
CHF	3,205	EUR	(3,315)	State Street Bank & Trust Co.	2/7/2024	13	0.00%
CHF	1,561	EUR	(1,611)	Toronto-Dominion Bank	2/7/2024	10	0.00%
EUR	85,472	GBP	(72,559)	HSBC Bank	2/8/2024	3	0.00%
CHF	21,502	EUR	(22,382)	State Street Bank & Trust Co.	5/8/2024	2	0.00%
EUR	665	CHF	(640)	Toronto-Dominion Bank	2/7/2024	1	0.00%
EUR	281	CHF	(273)	BNP Paribas	2/7/2024	(3)	(0.00%)
EUR	473	CHF	(459)	State Street Bank & Trust Co.	2/7/2024	(4)	(0.00%)
CHF	731	EUR	(769)	State Street Bank & Trust Co.	2/7/2024	(10)	(0.00%)
CHF	7,269	EUR	(7,558)	Toronto-Dominion Bank	2/7/2024	(10)	(0.00%)
CHF	1,101	EUR	(1,154)	BNP Paribas	2/7/2024	(11)	(0.00%)
CHF	1,192	EUR	(1,256)	BNP Paribas	2/7/2024	(18)	(0.00%)
CHF	3,944	EUR	(4,122)	JPMorgan Chase Bank	2/7/2024	(27)	(0.00%)
EUR	4,657	CHF	(4,552)	Toronto-Dominion Bank	2/7/2024	(70)	(0.00%)
GBP	32,244	EUR	(38,104)	BNP Paribas	2/7/2024	(73)	(0.00%)
CHF	16,699	EUR	(17,418)	Toronto-Dominion Bank	2/7/2024	(79)	(0.00%)
CHF	5,513	EUR	(5,805)	State Street Bank & Trust Co.	2/7/2024	(80)	(0.00%)
GBP	2,715,932	EUR	(3,199,260)	State Street Bank & Trust Co.	2/8/2024	(102)	(0.00%)
GBP	54,531	EUR	(64,492)	BNP Paribas	2/7/2024	(175)	(0.00%)
EUR	58,050	GBP	(49,379)	State Street Bank & Trust Co.	2/7/2024	(191)	(0.00%)
GBP	159,185	EUR	(187,966)	UBS AG	2/7/2024	(211)	(0.00%)
GBP	142,580	EUR	(168,538)	Toronto-Dominion Bank	2/7/2024	(369)	(0.00%)
GBP	124,989	EUR	(148,046)	State Street Bank & Trust Co.	2/7/2024	(624)	(0.00%)
EUR	60,618	CHF	(59,250)	State Street Bank & Trust Co.	2/7/2024	(904)	(0.00%)
EUR	228,770	GBP	(194,880)	Toronto-Dominion Bank	2/7/2024	(1,086)	(0.00%)
EUR	114,589,112	GBP	(97,154,379)	State Street Bank & Trust Co.	2/7/2024	(1,892)	(0.00%)
GBP	381,727	EUR	(452,175)	JPMorgan Chase Bank	2/7/2024	(1,938)	(0.00%)
GBP	97,154,379	EUR	(114,443,738)	State Street Bank & Trust Co.	2/8/2024	(3,370)	(0.00%)
GBP	1,291,285	EUR	(1,528,531)	Toronto-Dominion Bank	2/7/2024	(5,495)	(0.00%)
EUR	1,232,465	GBP	(1,050,633)	Toronto-Dominion Bank	2/7/2024	(6,729)	(0.00%)
EUR	1,537,603	GBP	(1,312,484)	Toronto-Dominion Bank	2/7/2024	(10,437)	(0.00%)
GBP	263,415,036	EUR	(310,784,132)	HSBC Bank	2/8/2024	(501,529)	(0.01%)
GBP	263,415,035	EUR	(310,893,437)	State Street Bank & Trust Co.	2/8/2024	(610,836)	(0.01%)
Total OTC Financial Derivative Instruments						4,688,283	0.08%
Total Investments						5,654,272,351	98.53%

	Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities	84,253,178	1.47%
Net Assets	5,738,525,529	100.00%
Analysis of Total Assets		
	EUR (€)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	4,299,923,616	73.80%
(b) Transferable securities dealt in on another regulated market	1,349,611,141	23.16%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	49,311	0.00%
(e) Total OTC Financial Derivative Instruments	5,834,556	0.10%
(f) Other assets	171,262,053	2.94%
Total Assets	5,826,680,677	100.00%

[^] Floating Rate Note (FRN). The effective interest rate is at 30 June 2024.

¹ Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	Euro (€) As at 30 June 2024	Euro (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	5,649,534,757	5,147,875,461
Financial Derivative Instruments	17	5,883,867	1,190,010
Cash		103,770,717	24,156,571
Unrealised Appreciation on Spot Currency Contracts		219	—
Receivables:			
Interest and Dividends		50,181,808	46,648,497
Capital Shares Issued		3,978,161	16,992,744
Investments Sold		13,331,148	19,227,628
Total Current Assets		5,826,680,677	5,256,090,911
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	1,146,273	2,713,675
Unrealised Depreciation on Spot Currency Contracts		—	4,127
Payables and Other Liabilities:			
Investments Purchased		83,019,276	43,287,557
Capital Shares Redeemed		3,496,146	4,119,996
Margin Cash Due to Broker		54,841	—
Management Fees Payable	12	438,612	447,550
Total Current Liabilities		88,155,148	50,572,905
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		5,738,525,529	5,205,518,006

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
CHF Hedged Acc¹			
EUR (€) Equivalent	€13,286,516	€112,301	€45,476
Net Assets	CHF12,796,244	CHF104,409	CHF44,904
Number of Shares Outstanding	140,309	1,109	500
Net Asset Value Per Share²	CHF91.20	CHF94.15	CHF89.81
EUR Acc			
Net Assets	€2,975,739,418	€3,100,836,393	€2,363,361,264
Number of Shares Outstanding	14,445,116	14,766,997	12,048,861
Net Asset Value Per Share²	€206.00	€209.98	€196.15
Investor EUR			
Net Assets	€92,712,454	€75,357,252	€64,541,671
Number of Shares Outstanding	477,431	380,702	349,062
Net Asset Value Per Share²	€194.19	€197.94	€184.90
Institutional Plus EUR Acc			
Net Assets	€1,903,863,275	€1,393,858,563	€1,181,378,231
Number of Shares Outstanding	17,395,607	12,497,925	11,346,745
Net Asset Value Per Share²	€109.45	€111.53	€104.12
GBP Hedged Acc			
EUR (€) Equivalent	€669,008,618	€603,806,733	€554,013,240
Net Assets	£567,185,506	£523,215,513	£491,537,666
Number of Shares Outstanding	4,870,840	4,436,884	4,523,891
Net Asset Value Per Share²	£116.45	£117.92	£108.65
Institutional Plus GBP Hedged Acc³			
EUR (€) Equivalent	€66,056,380	€12,483,177	€—
Net Assets	£56,002,599	£10,817,024	£—
Number of Shares Outstanding	537,929	102,635	—
Net Asset Value Per Share²	£104.11	£105.39	£—
USD Acc			
EUR (€) Equivalent	€17,858,868	€19,063,587	€17,109,818
Net Assets	\$19,141,135	\$21,058,591	\$18,260,453
Number of Shares Outstanding	204,893	214,568	206,162
Net Asset Value Per Share²	\$93.42	\$98.14	\$88.57

1 The share class launched on 17 May 2022.

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

3 The share class launched on 21 June 2023.

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

Statement of Operations

	Notes	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		58,338,780	29,631,764
Other Income		—	531
Net (Loss)/Gain on Financial Instruments		(138,922,307)	99,651,842
Total Investment (Loss)/Income		(80,583,527)	129,284,137
Expenses			
Management Fees	12	2,756,387	2,159,111
Transaction Fees and Commissions		1,151	310
Total Expenses		2,757,538	2,159,421
Finance Costs			
Interest Expense		4,222	1,689
Total Finance Costs		4,222	1,689
Net Investment (Loss)/Income		(83,345,287)	127,123,027
Net (Decrease)/Increase in Net Assets		(83,345,287)	127,123,027

Statement of Changes in Net Assets

	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(83,345,287)	127,123,027
Capital Transactions		
Subscriptions	1,322,845,249	507,556,538
Redemptions	(706,492,439)	(671,279,317)
Total Capital Transactions	616,352,810	(163,722,779)
Total Increase/(Decrease) for the Period	533,007,523	(36,599,752)
Net Assets		
Beginning of Period	5,205,518,006	4,180,449,700
End of Period	5,738,525,529	4,143,849,948

Vanguard Euro Investment Grade Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The fund seeks to provide returns consistent with the performance of the Bloomberg EUR Non-Government Float Adjusted Bond Index, a market-weighted index of euro-denominated, investment-grade fixed income securities, excluding euro zone treasury and government-related securities, with maturities greater than 1 year.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds finished the period in negative territory.
- In this environment, the fund's benchmark index returned -0.03% for the six months ended 30 June 2024.
- Corporate bonds, which accounted for more than half of the index, outperformed the index as a whole. Within corporates, financial institutions led, while industrials and utilities lagged. Both securitised and non-corporate debt did worse than the overall index.
- Among the larger constituents, supranationals, France and the United States underperformed the benchmark. Spain, the United Kingdom and Germany outperformed.
- By credit quality and maturity, bonds with the lowest rating and shortest duration performed best.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg EUR Non-Government Float Adjusted Bond Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception
EUR Acc	-0.03%	-1.63%	0.38%
Benchmark	-0.03	-1.57	0.47
Tracking Difference*	—		
Investor EUR	-0.03%	-1.63%	0.35%
Benchmark	-0.03	-1.57	0.47
Tracking Difference*	—		
Institutional Plus EUR Acc	-0.01%	-1.59%	0.45%
Benchmark	-0.03	-1.57	0.47
Tracking Difference*	0.02		
GBP Hedged Acc	0.61%	-0.65%	1.27%
Benchmark	0.61	-0.57	1.44
Tracking Difference*	—		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
Purchases			Sales		
European Union 2.75% 5/10/2026	18,412,613	18,330,010	European Union 0.80% 4/7/2025	11,024,657	10,698,195
European Investment Bank 2.75% 16/1/2034	8,238,000	8,194,009	European Union 3.00% 4/3/2053	7,567,251	7,055,518
European Union 3.00% 4/12/2034	6,680,000	6,657,269	Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	5,300,000	5,327,486
Export Development Canada 2.63% 18/1/2029	5,514,000	5,494,922	European Union 3.38% 4/10/2038	4,581,496	4,665,837
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	5,300,000	5,352,894	European Investment Bank 3.00% 15/7/2033	4,254,000	4,335,890
European Union 3.00% 4/3/2053	4,888,000	4,541,465	Bundesobligation 0.00% 9/10/2026	4,600,000	4,304,078
Cie de Financement Foncier SA 3.13% 24/4/2027	4,500,000	4,492,890	European Union 2.75% 5/10/2026	4,000,000	3,972,120
European Union 3.25% 4/2/2050	4,450,000	4,425,965	Landesbank Hessen-Thueringen Girozentrale 2.88% 6/2/2034	3,500,000	3,459,960
European Union 3.38% 4/10/2038	4,300,000	4,384,131	European Union 0.00% 4/11/2025	3,550,000	3,373,068
European Union 3.13% 4/12/2030	4,307,000	4,371,764	European Union 1.63% 4/12/2029	3,500,000	3,273,130
European Financial Stability Facility 2.63% 16/7/2029	4,252,000	4,247,390	European Financial Stability Facility 3.38% 30/8/2038	3,000,000	3,085,950
European Union 3.38% 5/10/2054	3,557,000	3,550,775	Export Development Canada 2.63% 18/1/2029	3,000,000	2,973,300
Landesbank Hessen-Thueringen Girozentrale 2.88% 6/2/2034	3,500,000	3,471,300	European Union 2.50% 4/10/2052	3,434,186	2,910,495
European Investment Bank 2.75% 30/7/2030	3,300,000	3,331,713	Republic of Poland Government International Bond 0.00% 10/2/2025	3,000,000	2,896,500
European Financial Stability Facility 3.38% 30/8/2038	3,109,000	3,180,818	European Investment Bank 0.00% 17/6/2027	3,000,000	2,738,790
European Union 0.00% 6/7/2026	2,800,000	2,637,992	European Investment Bank 0.38% 16/7/2025	2,700,000	2,609,118
European Union 3.38% 4/10/2039	2,500,000	2,487,500	Banco Santander SA 3.38% 11/1/2026	2,600,000	2,594,748
Republic of Poland Government International Bond 3.63% 11/1/2034	2,410,000	2,395,909	European Financial Stability Facility 3.00% 15/12/2028	2,499,000	2,504,698
Iccrea Banca SpA 3.50% 5/6/2034	2,400,000	2,384,880	European Financial Stability Facility 2.88% 16/2/2033	2,325,000	2,335,184
UBS Switzerland AG 3.30% 5/3/2029	2,352,000	2,359,882	Cie de Financement Foncier SA 3.13% 24/4/2027	2,300,000	2,293,583

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

Financial Statements

Statement of Investments

30 June 2024

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.01% (31 December 2023: 98.87%)					
Fixed Income 99.01% (31 December 2023: 98.87%)					
Andorra 0.02% (31 December 2023: 0.02%)					
Andorra International Bond	200,000	1.25%	23/2/2027	186,319	0.01%
Andorra International Bond	300,000	1.25%	6/5/2031	255,223	0.01%
				441,542	0.02%
Australia 1.53% (31 December 2023: 1.65%)					
Amcor UK Finance plc	400,000	1.13%	23/6/2027	371,806	0.02%
APA Infrastructure Ltd.	500,000	2.00%	22/3/2027	476,925	0.02%
APA Infrastructure Ltd.	100,000	0.75%	15/3/2029	86,932	0.00%
APA Infrastructure Ltd.	200,000	2.00%	15/7/2030	179,298	0.01%
APA Infrastructure Ltd.	300,000	1.25%	15/3/2033	238,364	0.01%
Ausgrid Finance Pty Ltd.	250,000	1.25%	30/7/2025	243,503	0.01%
Ausgrid Finance Pty Ltd.	478,000	0.88%	7/10/2031	387,605	0.02%
AusNet Services Holdings Pty Ltd.	400,000	0.63%	25/8/2030	331,568	0.02%
Australia & New Zealand Banking Group Ltd.*	500,000	5.10%	3/2/2033	513,488	0.03%
Australia Pacific Airports Melbourne Pty Ltd.	200,000	4.38%	24/5/2033	206,606	0.01%
Australia Pacific Airports Melbourne Pty Ltd.	300,000	4.00%	7/6/2034	299,954	0.01%
Bank of Queensland Ltd.	1,000,000	3.30%	30/7/2029	1,001,471	0.05%
BHP Billiton Finance Ltd.	400,000	1.50%	29/4/2030	354,375	0.02%
Brambles Finance plc	300,000	1.50%	4/10/2027	282,726	0.01%
Brambles Finance plc	300,000	4.25%	22/3/2031	307,443	0.02%
CIMIC Finance Ltd.	400,000	1.50%	28/5/2029	348,520	0.02%
Commonwealth Bank of Australia	600,000	1.13%	18/1/2028	558,289	0.03%
Commonwealth Bank of Australia	1,900,000	0.88%	19/2/2029	1,705,925	0.08%
Commonwealth Bank of Australia	1,300,000	0.13%	15/10/2029	1,107,724	0.05%
Computershare US, Inc.	300,000	1.13%	7/10/2031	241,554	0.01%
Glencore Capital Finance DAC	400,000	1.13%	10/3/2028	364,206	0.02%
Glencore Capital Finance DAC	550,000	0.75%	1/3/2029	479,012	0.02%
Glencore Capital Finance DAC	100,000	1.25%	1/3/2033	79,742	0.00%
Glencore Finance Europe Ltd.	700,000	1.50%	15/10/2026	666,159	0.03%
Goodman Australia Finance Pty Ltd.	200,000	4.25%	3/5/2030	202,146	0.01%
Macquarie Group Ltd.	400,000	0.63%	3/2/2027	370,201	0.02%
Macquarie Group Ltd.	1,150,000	0.35%	3/3/2028	1,021,555	0.05%
Macquarie Group Ltd.	300,000	0.94%	19/1/2029	265,836	0.01%
Macquarie Group Ltd.	400,000	4.75%	23/1/2030	416,999	0.02%
National Australia Bank Ltd.	700,000	1.25%	18/5/2026	674,741	0.03%
National Australia Bank Ltd.	400,000	2.13%	24/5/2028	382,513	0.02%
National Australia Bank Ltd.	1,000,000	1.38%	30/8/2028	922,115	0.05%
National Australia Bank Ltd.	2,000,000	0.01%	6/1/2029	1,728,881	0.09%
National Australia Bank Ltd.	533,000	3.15%	5/2/2031	531,336	0.03%
NBN Co., Ltd.	700,000	4.13%	15/3/2029	720,589	0.04%
NBN Co., Ltd.	200,000	4.38%	15/3/2033	210,585	0.01%
NBN Co., Ltd.	250,000	3.75%	22/3/2034	250,457	0.01%
Origin Energy Finance Ltd.	400,000	1.00%	17/9/2029	348,473	0.02%
Scentre Group Trust 1/Scentre Group Trust 2	200,000	1.75%	11/4/2028	186,671	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	300,000	1.45%	28/3/2029	270,884	0.01%
Stockland Trust	100,000	1.63%	27/4/2026	95,217	0.00%
Sydney Airport Finance Co. Pty Ltd.	200,000	1.75%	26/4/2028	186,584	0.01%
Sydney Airport Finance Co. Pty Ltd.	700,000	4.38%	3/5/2033	723,259	0.04%
Sydney Airport Finance Co. Pty Ltd.	200,000	4.13%	30/4/2036	200,860	0.01%
Telstra Corp., Ltd.	200,000	1.13%	14/4/2026	191,944	0.01%
Telstra Corp., Ltd.	400,000	1.38%	26/3/2029	365,733	0.02%
Telstra Corp., Ltd.	400,000	1.00%	23/4/2030	349,567	0.02%
Telstra Group Ltd.	610,000	3.75%	4/5/2031	619,285	0.03%
Toyota Finance Australia Ltd.	111,000	2.28%	21/10/2027	107,002	0.01%
Toyota Finance Australia Ltd.	331,000	0.44%	13/1/2028	298,722	0.01%
Transurban Finance Co. Pty Ltd.	400,000	1.75%	29/3/2028	374,204	0.02%
Transurban Finance Co. Pty Ltd.	300,000	1.45%	16/5/2029	270,452	0.01%
Transurban Finance Co. Pty Ltd.	800,000	3.00%	8/4/2030	768,499	0.04%
Transurban Finance Co. Pty Ltd.	500,000	4.23%	26/4/2033	511,511	0.03%
Vicinity Centres Trust	300,000	1.13%	7/11/2029	260,454	0.01%
Wesfarmers Ltd.	222,000	0.95%	21/10/2033	176,156	0.01%
Westpac Banking Corp.	800,000	3.70%	16/1/2026	801,028	0.04%
Westpac Banking Corp.	2,300,000	1.08%	5/4/2027	2,163,977	0.11%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Westpac Banking Corp.	500,000	3.11%	23/11/2027	496,952	0.02%
Westpac Banking Corp.	1,500,000	0.01%	22/9/2028	1,308,165	0.06%
Westpac Banking Corp.	650,000	3.13%	15/4/2031	646,046	0.03%
Westpac Banking Corp. ^	500,000	0.77%	13/5/2031	466,698	0.02%
Woolworths Group Ltd.	240,000	0.38%	15/11/2028	207,335	0.01%
Worley US Finance Sub Ltd.	300,000	0.88%	9/6/2026	283,396	0.01%
				31,210,223	1.53%
Austria 1.82% (31 December 2023: 1.83%)					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1,600,000	3.38%	4/5/2026	1,595,985	0.08%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	600,000	0.01%	21/1/2028	534,504	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	700,000	1.13%	31/7/2028	642,643	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	1,400,000	0.01%	2/10/2029	1,184,086	0.06%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	500,000	0.38%	25/3/2041	307,304	0.02%
Borealis AG	200,000	1.75%	10/12/2025	193,628	0.01%
Erste Group Bank AG	300,000	0.05%	16/9/2025	287,182	0.01%
Erste Group Bank AG	700,000	1.50%	7/4/2026	676,847	0.03%
Erste Group Bank AG	800,000	0.63%	17/4/2026	760,980	0.04%
Erste Group Bank AG	600,000	0.88%	13/5/2027	559,980	0.03%
Erste Group Bank AG	1,000,000	3.13%	14/10/2027	995,644	0.05%
Erste Group Bank AG	600,000	0.13%	17/5/2028	531,974	0.03%
Erste Group Bank AG	800,000	0.01%	12/7/2028	702,860	0.03%
Erste Group Bank AG	1,000,000	0.01%	11/9/2029	847,440	0.04%
Erste Group Bank AG	600,000	0.25%	14/9/2029	510,709	0.03%
Erste Group Bank AG	500,000	0.10%	15/1/2030	421,365	0.02%
Erste Group Bank AG ^	300,000	4.25%	30/5/2030	308,074	0.02%
Erste Group Bank AG	700,000	2.50%	19/9/2030	671,274	0.03%
Erste Group Bank AG ^	800,000	0.88%	15/11/2032	715,387	0.04%
Erste Group Bank AG	300,000	0.50%	12/1/2037	212,405	0.01%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	900,000	0.01%	1/10/2026	834,851	0.04%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	700,000	0.01%	18/6/2027	635,025	0.03%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	1,700,000	0.01%	8/9/2028	1,484,589	0.07%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	600,000	3.00%	16/4/2032	591,555	0.03%
Hypo Tirol Bank AG	600,000	0.01%	11/3/2031	482,041	0.02%
Hypo Vorarlberg Bank AG	1,100,000	3.25%	19/2/2027	1,094,800	0.05%
Hypo Vorarlberg Bank AG	1,000,000	3.25%	16/2/2028	995,700	0.05%
JAB Holdings BV	1,500,000	1.75%	25/6/2026	1,444,775	0.07%
JAB Holdings BV	200,000	2.50%	17/4/2027	194,109	0.01%
JAB Holdings BV	200,000	1.00%	20/12/2027	183,219	0.01%
JAB Holdings BV	200,000	3.38%	17/4/2035	185,592	0.01%
JAB Holdings BV	400,000	2.25%	19/12/2039	299,793	0.01%
Mondi Finance Europe GmbH	400,000	2.38%	1/4/2028	382,939	0.02%
OMV AG ^	300,000	6.25%	Perpetual	307,228	0.02%
OMV AG ^	300,000	2.88%	Perpetual	273,169	0.01%
OMV AG	400,000	0.00%	3/7/2025	386,100	0.02%
OMV AG	400,000	1.00%	14/12/2026	378,804	0.02%
OMV AG	400,000	3.50%	27/9/2027	401,701	0.02%
OMV AG	300,000	2.00%	9/4/2028	286,739	0.01%
OMV AG	500,000	0.75%	16/6/2030	430,846	0.02%
OMV AG	450,000	1.00%	3/7/2034	352,487	0.02%
Raiffeisen Bank International AG	100,000	0.38%	25/9/2026	92,646	0.00%
Raiffeisen Bank International AG ^	1,100,000	4.75%	26/1/2027	1,109,248	0.05%
Raiffeisen Bank International AG	400,000	5.75%	27/1/2028	422,186	0.02%
Raiffeisen Bank International AG ^	300,000	6.00%	15/9/2028	311,646	0.02%
Raiffeisen Bank International AG ^	600,000	4.63%	21/8/2029	597,588	0.03%
Raiffeisen Bank International AG	800,000	0.13%	3/12/2029	673,449	0.03%
Raiffeisen Bank International AG ^	200,000	4.50%	31/5/2030	202,229	0.01%
Raiffeisen Bank International AG ^	100,000	2.88%	18/6/2032	91,263	0.00%
Raiffeisen Bank International AG ^	300,000	7.38%	20/12/2032	312,758	0.02%
Raiffeisen Bank International AG ^	300,000	1.38%	17/6/2033	250,147	0.01%
Raiffeisen Landesbank Vorarlberg mit Revisionsverband eGen	100,000	1.63%	11/5/2029	92,536	0.00%
Raiffeisenlandesbank Niederoesterreich-Wien AG	600,000	0.88%	30/1/2029	537,934	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	1,000,000	3.25%	11/1/2030	996,916	0.05%
Raiffeisenlandesbank Niederoesterreich-Wien AG	900,000	0.38%	15/1/2035	660,945	0.03%
Raiffeisenlandesbank Oberoesterreich AG	800,000	2.50%	28/6/2029	768,359	0.04%
Raiffeisen-Landesbank Steiermark AG	900,000	1.38%	11/5/2033	765,818	0.04%
Telekom Finanzmanagement GmbH	500,000	1.50%	7/12/2026	478,671	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
UniCredit Bank Austria AG	600,000	0.63%	16/1/2026	574,030	0.03%
UniCredit Bank Austria AG	500,000	3.00%	31/7/2026	495,565	0.02%
UniCredit Bank Austria AG	400,000	0.25%	4/6/2027	366,369	0.02%
UniCredit Bank Austria AG	900,000	2.88%	10/11/2028	884,903	0.04%
UniCredit Bank Austria AG	500,000	0.25%	21/6/2030	419,873	0.02%
UNIQA Insurance Group AG [^]	300,000	2.38%	9/12/2041	253,458	0.01%
UNIQA Insurance Group AG [^]	200,000	6.00%	27/7/2046	205,000	0.01%
Vienna Insurance Group AG Wiener Versicherung Gruppe [^]	300,000	4.88%	15/6/2042	300,275	0.02%
Volksbank Wien AG	300,000	4.75%	15/3/2027	307,721	0.02%
Volksbank Wien AG	700,000	0.13%	19/11/2029	591,896	0.03%
				37,049,762	1.82%
Belgium 1.68% (31 December 2023: 1.55%)					
Aedifica SA	200,000	0.75%	9/9/2031	156,989	0.01%
Ageas SA [^]	600,000	3.25%	2/7/2049	563,649	0.03%
Aliaxis Finance SA	300,000	0.88%	8/11/2028	263,370	0.01%
Anheuser-Busch InBev SA	420,000	2.70%	31/3/2026	415,280	0.02%
Anheuser-Busch InBev SA	1,200,000	1.15%	22/1/2027	1,137,800	0.06%
Anheuser-Busch InBev SA	700,000	1.13%	1/7/2027	658,531	0.03%
Anheuser-Busch InBev SA	560,000	2.13%	2/12/2027	541,403	0.03%
Anheuser-Busch InBev SA	1,479,000	2.00%	17/3/2028	1,418,900	0.07%
Anheuser-Busch InBev SA	100,000	1.50%	18/4/2030	90,851	0.00%
Anheuser-Busch InBev SA	500,000	1.65%	28/3/2031	450,088	0.02%
Anheuser-Busch InBev SA	527,000	3.45%	22/9/2031	525,735	0.03%
Anheuser-Busch InBev SA	900,000	2.88%	2/4/2032	863,626	0.04%
Anheuser-Busch InBev SA	600,000	2.00%	23/1/2035	518,605	0.03%
Anheuser-Busch InBev SA	1,450,000	2.75%	17/3/2036	1,326,193	0.07%
Anheuser-Busch InBev SA	700,000	3.75%	22/3/2037	696,642	0.03%
Anheuser-Busch InBev SA	384,000	3.70%	2/4/2040	373,317	0.02%
Anheuser-Busch InBev SA	655,000	3.95%	22/3/2044	643,514	0.03%
Argenta Spaarbank NV	500,000	1.00%	29/1/2027	462,261	0.02%
Argenta Spaarbank NV [^]	400,000	5.38%	29/11/2027	411,396	0.02%
Argenta Spaarbank NV [^]	400,000	1.38%	8/2/2029	362,700	0.02%
Argenta Spaarbank NV	400,000	0.50%	8/10/2041	248,931	0.01%
Barry Callebaut Services NV	300,000	4.00%	14/6/2029	300,802	0.01%
Belfius Bank SA	1,200,000	3.25%	18/10/2027	1,198,368	0.06%
Belfius Bank SA	900,000	0.13%	28/1/2030	760,006	0.04%
Belfius Bank SA	200,000	2.88%	12/2/2031	196,407	0.01%
BNP Paribas Fortis SA	700,000	0.63%	4/10/2025	675,165	0.03%
BNP Paribas Fortis SA	700,000	3.75%	30/10/2028	714,432	0.04%
Cofinimmo SA	200,000	1.00%	24/1/2028	180,077	0.01%
Cofinimmo SA	200,000	0.88%	2/12/2030	160,446	0.01%
Crelan SA	300,000	5.38%	31/10/2025	305,772	0.02%
Crelan SA	100,000	5.75%	26/1/2028	105,362	0.01%
Crelan SA [^]	300,000	6.00%	28/2/2030	318,906	0.02%
Crelan SA [^]	400,000	5.25%	23/1/2032	417,820	0.02%
Crelan SA [^]	100,000	5.38%	30/4/2035	101,166	0.01%
Elia Group SA	200,000	1.50%	5/9/2028	184,124	0.01%
Elia Group SA	100,000	3.88%	11/6/2031	99,683	0.00%
Elia Transmission Belgium SA	1,000,000	1.38%	14/1/2026	967,126	0.05%
Elia Transmission Belgium SA	800,000	0.88%	28/4/2030	685,932	0.03%
Elia Transmission Belgium SA	400,000	3.75%	16/1/2036	394,077	0.02%
Euroclear Bank SA	1,150,000	0.13%	7/7/2025	1,110,019	0.05%
Euroclear Bank SA	300,000	3.63%	13/10/2027	302,036	0.01%
Euroclear Investments SA	1,000,000	1.13%	7/12/2026	949,882	0.05%
Euroclear Investments SA	500,000	1.50%	11/4/2030	455,048	0.02%
Groupe Bruxelles Lambert NV	300,000	3.13%	6/9/2029	293,759	0.01%
Groupe Bruxelles Lambert NV	300,000	0.13%	28/1/2031	239,913	0.01%
Groupe Bruxelles Lambert NV	300,000	4.00%	15/5/2033	305,993	0.02%
ING Belgium SA	700,000	0.75%	28/9/2026	661,614	0.03%
ING Belgium SA	1,300,000	1.50%	19/5/2029	1,203,647	0.06%
KBC Bank NV	2,000,000	3.13%	22/2/2027	1,991,385	0.10%
KBC Group NV [^]	200,000	0.25%	1/3/2027	188,768	0.01%
KBC Group NV [^]	500,000	0.75%	21/1/2028	463,583	0.02%
KBC Group NV [^]	700,000	0.13%	14/1/2029	617,006	0.03%
KBC Group NV [^]	400,000	4.38%	19/4/2030	409,941	0.02%
KBC Group NV	800,000	3.00%	25/8/2030	766,336	0.04%
KBC Group NV	400,000	4.38%	6/12/2031	415,887	0.02%
KBC Group NV [^]	400,000	0.63%	7/12/2031	368,357	0.02%
KBC Group NV	400,000	3.75%	27/3/2032	397,944	0.02%
KBC Group NV [^]	200,000	4.88%	25/4/2033	202,996	0.01%
KBC Group NV [^]	700,000	4.75%	17/4/2035	705,851	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Lonza Finance International NV	300,000	1.63%	21/4/2027	285,237	0.01%
Lonza Finance International NV	200,000	3.88%	25/5/2033	200,376	0.01%
Silfin NV	200,000	2.88%	11/4/2027	190,686	0.01%
Solvay SA	400,000	4.25%	3/10/2031	400,307	0.02%
Syensqo SA	600,000	2.75%	2/12/2027	586,661	0.03%
VGP NV	300,000	1.63%	17/1/2027	277,083	0.01%
VGP NV	300,000	1.50%	8/4/2029	256,280	0.01%
				34,142,047	1.68%
Bermuda 0.03% (31 December 2023: 0.01%)					
Athora Holding Ltd.	300,000	6.63%	16/6/2028	316,586	0.02%
Athora Holding Ltd.	317,000	5.88%	10/9/2034	311,747	0.01%
				628,333	0.03%
Bulgaria 0.31% (31 December 2023: 0.28%)					
Bulgaria Government International Bond	800,000	2.63%	26/3/2027	782,980	0.04%
Bulgaria Government International Bond	400,000	3.00%	21/3/2028	395,431	0.02%
Bulgaria Government International Bond	1,200,000	4.13%	23/9/2029	1,228,294	0.06%
Bulgaria Government International Bond	1,805,000	4.50%	27/1/2033	1,875,425	0.09%
Bulgaria Government International Bond	100,000	4.63%	23/9/2034	104,935	0.01%
Bulgaria Government International Bond	100,000	3.13%	26/3/2035	91,109	0.00%
Bulgaria Government International Bond	1,804,000	4.88%	13/5/2036	1,905,910	0.09%
				6,384,084	0.31%
Canada 2.86% (31 December 2023: 2.94%)					
Alimentation Couche-Tard, Inc.	300,000	1.88%	6/5/2026	290,366	0.01%
Alimentation Couche-Tard, Inc.	200,000	3.65%	12/5/2031	198,290	0.01%
Alimentation Couche-Tard, Inc.	300,000	4.01%	12/2/2036	295,995	0.01%
Bank of Montreal	2,300,000	1.00%	5/4/2026	2,209,803	0.11%
Bank of Montreal	1,500,000	3.38%	4/7/2026	1,500,105	0.07%
Bank of Montreal	500,000	2.75%	15/6/2027	487,853	0.02%
Bank of Nova Scotia	750,000	0.01%	14/1/2027	690,260	0.03%
Bank of Nova Scotia	830,000	3.25%	18/1/2028	829,194	0.04%
Bank of Nova Scotia	700,000	0.25%	1/11/2028	606,832	0.03%
Bank of Nova Scotia	2,800,000	0.01%	14/9/2029	2,371,832	0.12%
Canadian Imperial Bank of Commerce	1,100,000	0.38%	10/3/2026	1,046,981	0.05%
Canadian Imperial Bank of Commerce	1,110,000	3.25%	31/3/2027	1,106,465	0.05%
Canadian Imperial Bank of Commerce	750,000	0.04%	9/7/2027	679,070	0.03%
CDP Financial, Inc.	1,600,000	1.13%	6/4/2027	1,512,643	0.07%
CDP Financial, Inc.	714,000	3.00%	11/4/2029	710,312	0.04%
CPPIB Capital, Inc.	1,517,000	3.13%	11/6/2029	1,518,933	0.08%
CPPIB Capital, Inc.	1,450,000	0.05%	24/2/2031	1,182,977	0.06%
CPPIB Capital, Inc.	1,200,000	1.50%	4/3/2033	1,045,099	0.05%
CPPIB Capital, Inc.	650,000	0.75%	15/7/2049	370,254	0.02%
Equitable Bank	784,000	3.50%	28/5/2027	784,745	0.04%
Export Development Canada	2,514,000	2.63%	18/1/2029	2,472,907	0.12%
Fairfax Financial Holdings Ltd.	200,000	2.75%	29/3/2028	190,687	0.01%
Federation des Caisses Desjardins du Quebec	500,000	0.01%	24/9/2025	479,434	0.02%
Federation des Caisses Desjardins du Quebec	1,200,000	0.05%	26/11/2027	1,076,482	0.05%
Great-West Lifeco, Inc.	300,000	1.75%	7/12/2026	288,075	0.01%
Magna International, Inc.	300,000	1.50%	25/9/2027	281,947	0.01%
National Bank of Canada	1,000,000	0.13%	27/1/2027	921,786	0.05%
National Bank of Canada	1,200,000	0.01%	25/3/2028	1,066,270	0.05%
National Bank of Canada	600,000	3.75%	2/5/2029	598,055	0.03%
OMERS Finance Trust	480,000	3.13%	25/1/2029	476,531	0.02%
Ontario Teachers' Finance Trust	340,000	3.30%	5/10/2029	340,918	0.02%
Ontario Teachers' Finance Trust	840,000	1.85%	3/5/2032	751,584	0.04%
Ontario Teachers' Finance Trust	500,000	0.95%	24/11/2051	269,817	0.01%
Province of Alberta Canada	500,000	0.63%	16/1/2026	480,215	0.02%
Province of Alberta Canada	737,000	3.13%	16/10/2034	726,238	0.04%
Province of British Columbia Canada	600,000	3.00%	24/7/2034	586,863	0.03%
Province of British Columbia Canada	630,000	3.40%	24/5/2039	628,462	0.03%
Province of Ontario Canada	1,200,000	0.01%	25/11/2030	982,670	0.05%
Province of Ontario Canada	900,000	0.25%	9/6/2031	736,495	0.04%
Province of Ontario Canada	500,000	3.10%	31/1/2034	494,642	0.02%
Province of Quebec Canada	700,000	0.88%	4/5/2027	656,466	0.03%
Province of Quebec Canada	900,000	0.00%	15/10/2029	764,857	0.04%
Province of Quebec Canada	1,500,000	0.25%	5/5/2031	1,234,360	0.06%
Province of Quebec Canada	1,000,000	0.50%	25/1/2032	821,088	0.04%
Province of Quebec Canada ¹	1,100,000	3.00%	24/1/2033	1,081,991	0.05%
Province of Quebec Canada	1,241,000	3.13%	27/3/2034	1,227,699	0.06%
Province of Saskatchewan Canada	561,000	3.30%	8/5/2034	561,283	0.03%
Royal Bank of Canada	1,000,000	0.63%	23/3/2026	955,380	0.05%
Royal Bank of Canada	2,200,000	0.01%	21/1/2027	2,024,504	0.10%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Royal Bank of Canada	2,000,000	2.38%	13/9/2027	1,947,034	0.10%
Royal Bank of Canada	400,000	4.13%	5/7/2028	408,468	0.02%
Royal Bank of Canada	1,000,000	3.50%	25/7/2028	1,011,023	0.05%
Royal Bank of Canada	200,000	2.13%	26/4/2029	187,607	0.01%
Royal Bank of Canada	585,000	1.75%	8/6/2029	546,707	0.03%
Royal Bank of Canada	350,000	4.38%	2/10/2030	363,589	0.02%
Toronto-Dominion Bank	4,270,000	3.88%	13/3/2026	4,307,399	0.21%
Toronto-Dominion Bank	1,000,000	0.50%	18/1/2027	924,823	0.05%
Toronto-Dominion Bank	1,000,000	0.86%	24/3/2027	936,830	0.05%
Toronto-Dominion Bank	1,800,000	0.10%	19/7/2027	1,635,394	0.08%
Toronto-Dominion Bank	500,000	2.55%	3/8/2027	484,715	0.02%
Toronto-Dominion Bank	800,000	3.63%	13/12/2029	796,490	0.04%
Toronto-Dominion Bank	800,000	1.95%	8/4/2030	725,477	0.04%
Toronto-Dominion Bank	900,000	3.67%	8/9/2031	924,999	0.05%
Toronto-Dominion Bank	400,000	3.13%	3/8/2032	380,643	0.02%
				58,196,913	2.86%
Chile 0.28% (31 December 2023: 0.27%)					
Chile Government International Bond	900,000	1.75%	20/1/2026	870,748	0.04%
Chile Government International Bond	2,850,000	0.10%	26/1/2027	2,597,842	0.13%
Chile Government International Bond	600,000	0.56%	21/1/2029	525,209	0.03%
Chile Government International Bond	846,000	0.83%	2/7/2031	699,070	0.03%
Chile Government International Bond	537,353	4.13%	5/7/2034	544,358	0.03%
Chile Government International Bond	682,000	1.25%	22/1/2051	379,837	0.02%
				5,617,064	0.28%
China 0.24% (31 December 2023: 0.31%)					
China Government International Bond	1,850,000	0.13%	12/11/2026	1,715,333	0.08%
China Government International Bond	650,000	1.00%	12/11/2039	452,640	0.02%
Cromwell EREIT Lux Finco Sarl	125,000	2.13%	19/11/2025	119,718	0.01%
Prosus NV	500,000	1.54%	3/8/2028	448,425	0.02%
Prosus NV	400,000	2.03%	3/8/2032	325,339	0.02%
Prosus NV	350,000	1.99%	13/7/2033	275,583	0.01%
State Grid Europe Development 2014 plc	200,000	2.45%	26/1/2027	193,479	0.01%
State Grid Overseas Investment BVI Ltd.	300,000	1.75%	19/5/2025	294,278	0.02%
State Grid Overseas Investment BVI Ltd.	230,000	0.80%	5/8/2026	216,837	0.01%
State Grid Overseas Investment BVI Ltd.	900,000	2.13%	2/5/2030	839,724	0.04%
				4,881,356	0.24%
Czech Republic 0.25% (31 December 2023: 0.22%)					
Ceska sporitelna A.S.^	300,000	5.74%	8/3/2028	309,438	0.02%
Ceska sporitelna A.S.^	200,000	0.50%	13/9/2028	176,749	0.01%
Ceske Drahy A.S.	300,000	1.50%	23/5/2026	287,107	0.01%
CEZ A.S.	1,000,000	0.88%	2/12/2026	933,227	0.05%
CEZ A.S.	400,000	3.00%	5/6/2028	389,041	0.02%
CEZ A.S.	700,000	4.25%	11/6/2032	697,469	0.03%
EP Infrastructure A.S.	350,000	1.70%	30/7/2026	323,171	0.02%
EP Infrastructure A.S.	200,000	2.05%	9/10/2028	174,330	0.01%
EP Infrastructure A.S.	200,000	1.82%	2/3/2031	160,526	0.01%
EPH Financing International A.S.	200,000	6.65%	13/11/2028	207,131	0.01%
EPH Financing International A.S.	294,000	5.88%	30/11/2029	295,290	0.01%
Raiffeisenbank A.S.^	500,000	4.96%	5/6/2030	500,080	0.02%
UniCredit Bank Czech Republic & Slovakia A.S.	600,000	3.75%	20/6/2028	602,849	0.03%
				5,056,408	0.25%
Denmark 1.39% (31 December 2023: 1.26%)					
AP Moller-Maersk A/S	600,000	1.75%	16/3/2026	581,395	0.03%
AP Moller-Maersk A/S	245,000	0.75%	25/11/2031	199,794	0.01%
AP Moller-Maersk A/S	400,000	4.13%	5/3/2036	403,080	0.02%
Carlsberg Breweries A/S	300,000	3.50%	26/11/2026	299,784	0.01%
Carlsberg Breweries A/S	800,000	0.38%	30/6/2027	729,292	0.04%
Carlsberg Breweries A/S	500,000	4.00%	5/10/2028	507,829	0.03%
Carlsberg Breweries A/S	300,000	0.88%	1/7/2029	263,949	0.01%
Carlsberg Breweries A/S	100,000	4.25%	5/10/2033	103,668	0.01%
Danfoss Finance I BV	500,000	0.13%	28/4/2026	468,784	0.02%
Danfoss Finance I BV	200,000	0.38%	28/10/2028	174,116	0.01%
Danfoss Finance II BV	300,000	4.13%	2/12/2029	305,664	0.02%
Danfoss Finance II BV	200,000	0.75%	28/4/2031	163,120	0.01%
Danmarks Skibskredit A/S	800,000	4.38%	19/10/2026	809,386	0.04%
Danske Bank A/S^	200,000	0.75%	9/6/2029	177,895	0.01%
Danske Bank A/S^	700,000	4.75%	21/6/2030	728,133	0.04%
Danske Bank A/S^	1,000,000	4.13%	10/1/2031	1,022,206	0.05%
Danske Bank A/S^	500,000	1.00%	15/5/2031	473,277	0.02%
Danske Bank A/S^	800,000	3.88%	9/1/2032	795,058	0.04%
Danske Bank A/S^	290,000	4.63%	14/5/2034	293,058	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Danske Mortgage Bank plc	900,000	0.01%	14/1/2028	803,332	0.04%
DSV A/S	250,000	0.38%	26/2/2027	230,709	0.01%
DSV Finance BV	500,000	3.50%	26/6/2029	498,085	0.02%
H Lundbeck A/S	100,000	0.88%	14/10/2027	90,857	0.00%
Heidelberg Materials Finance Luxembourg SA	500,000	4.88%	21/11/2033	529,707	0.03%
ISS Finance BV	600,000	1.25%	7/7/2025	584,239	0.03%
ISS Global A/S	500,000	0.88%	18/6/2026	472,871	0.02%
ISS Global A/S	500,000	3.88%	5/6/2029	501,782	0.02%
Jyske Bank A/S	600,000	5.50%	16/11/2027	621,987	0.03%
Jyske Bank A/S^	146,000	5.00%	26/10/2028	150,442	0.01%
Jyske Bank A/S^	400,000	4.88%	10/11/2029	412,879	0.02%
Jyske Bank A/S^	200,000	5.13%	1/5/2035	204,190	0.01%
Jyske Realkredit A/S	300,000	3.25%	1/7/2030	301,923	0.01%
Jyske Realkredit A/S	800,000	3.00%	1/4/2031	794,042	0.04%
Kommunekredit	900,000	0.63%	11/5/2026	859,193	0.04%
Kommunekredit	500,000	0.75%	18/5/2027	469,016	0.02%
Kommunekredit	480,000	0.00%	3/3/2031	394,641	0.02%
Kommunekredit	800,000	2.38%	15/9/2032	764,062	0.04%
Kommunekredit	500,000	0.01%	4/5/2034	370,893	0.02%
Kommunekredit	600,000	2.88%	19/1/2035	585,463	0.03%
Kommunekredit	200,000	0.88%	3/11/2036	153,719	0.01%
Kommunekredit	1,000,000	0.13%	26/9/2040	610,380	0.03%
Kommunekredit	240,000	3.38%	26/4/2043	240,612	0.01%
Novo Nordisk Finance Netherlands BV	600,000	3.38%	21/5/2026	600,137	0.03%
Novo Nordisk Finance Netherlands BV	500,000	3.13%	21/1/2029	498,598	0.02%
Novo Nordisk Finance Netherlands BV	500,000	3.25%	21/1/2031	499,153	0.02%
Novo Nordisk Finance Netherlands BV	722,000	3.38%	21/5/2034	719,774	0.04%
Nykredit Realkredit A/S	300,000	0.25%	13/1/2026	284,641	0.01%
Nykredit Realkredit A/S	600,000	3.88%	5/7/2027	602,143	0.03%
Nykredit Realkredit A/S	200,000	1.38%	12/7/2027	187,649	0.01%
Nykredit Realkredit A/S	600,000	0.38%	17/1/2028	532,430	0.03%
Nykredit Realkredit A/S	300,000	4.00%	17/7/2028	301,470	0.01%
Nykredit Realkredit A/S	400,000	4.63%	19/1/2029	413,147	0.02%
Nykredit Realkredit A/S^	500,000	5.50%	29/12/2032	515,944	0.03%
Orsted A/S	200,000	2.25%	14/6/2028	190,698	0.01%
Orsted A/S	500,000	1.50%	26/11/2029	448,938	0.02%
Orsted A/S	1,000,000	3.75%	1/3/2030	1,000,950	0.05%
Orsted A/S	122,000	2.88%	14/6/2033	113,813	0.01%
Orsted A/S^	200,000	1.75%	9/12/2019	179,022	0.01%
Orsted A/S^	300,000	1.50%	18/2/2021	237,846	0.01%
Pandora A/S	400,000	4.50%	10/4/2028	409,251	0.02%
Pandora A/S	150,000	3.88%	31/5/2030	149,464	0.01%
Sydbank A/S^	300,000	0.50%	10/11/2026	286,263	0.01%
TDC Net A/S	500,000	6.50%	1/6/2031	531,010	0.03%
Vestas Wind Systems A/S	500,000	4.13%	15/6/2026	502,917	0.02%
				28,349,770	1.39%
Estonia 0.03% (31 December 2023: 0.02%)					
Luminor Bank A.S.^	600,000	0.54%	23/9/2026	569,788	0.03%
				569,788	0.03%
Finland 1.53% (31 December 2023: 1.54%)					
Aktia Bank OYJ	1,100,000	3.00%	22/10/2029	1,094,734	0.05%
Balder Finland OYJ	400,000	1.00%	18/1/2027	363,066	0.02%
Balder Finland OYJ	300,000	2.00%	18/1/2031	241,569	0.01%
Castellum Helsinki Finance Holding Abp	300,000	0.88%	17/9/2029	247,320	0.01%
Danske Mortgage Bank plc	800,000	3.50%	29/1/2029	810,204	0.04%
Elenia Verkko OYJ	500,000	0.38%	6/2/2027	455,317	0.02%
Elisa OYJ	100,000	1.13%	26/2/2026	95,918	0.01%
Kojamo OYJ	300,000	1.88%	27/5/2027	281,093	0.01%
Kojamo OYJ	200,000	0.88%	28/5/2029	169,975	0.01%
Metso OYJ	600,000	4.88%	7/12/2027	619,580	0.03%
Metso OYJ	300,000	0.88%	26/5/2028	269,985	0.01%
Neste OYJ	400,000	4.25%	16/3/2033	408,497	0.02%
Nokia OYJ	300,000	2.00%	11/3/2026	291,557	0.01%
Nokia OYJ	235,000	4.38%	21/8/2031	237,977	0.01%
Nordea Bank Abp	500,000	0.38%	28/5/2026	472,901	0.02%
Nordea Bank Abp	600,000	1.13%	16/2/2027	564,291	0.03%
Nordea Bank Abp	1,100,000	0.50%	14/5/2027	1,019,595	0.05%
Nordea Bank Abp	1,000,000	4.13%	5/5/2028	1,018,797	0.05%
Nordea Bank Abp	300,000	2.50%	23/5/2029	286,018	0.01%
Nordea Bank Abp	500,000	3.38%	11/6/2029	498,999	0.03%
Nordea Bank Abp	300,000	0.50%	19/3/2031	247,667	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Nordea Bank Abp^	900,000	0.63%	18/8/2031	841,449	0.04%
Nordea Bank Abp	700,000	2.88%	24/8/2032	664,611	0.03%
Nordea Bank Abp	400,000	3.63%	15/3/2034	395,613	0.02%
Nordea Bank Abp^	500,000	4.13%	29/5/2035	500,343	0.03%
Nordea Kiinnitysluottopankki OYJ	1,700,000	0.25%	18/3/2026	1,614,198	0.08%
Nordea Kiinnitysluottopankki OYJ	1,128,000	2.50%	14/9/2032	1,076,809	0.05%
Nordea Kiinnitysluottopankki OYJ	440,000	3.00%	12/4/2034	433,425	0.02%
Oma Saastopankki OYJ	500,000	3.13%	15/6/2028	495,990	0.02%
OP Corporate Bank plc	900,000	0.50%	12/8/2025	870,194	0.04%
OP Corporate Bank plc	540,000	0.25%	24/3/2026	509,346	0.03%
OP Corporate Bank plc	400,000	0.63%	27/7/2027	366,086	0.02%
OP Corporate Bank plc	1,500,000	0.10%	16/11/2027	1,347,980	0.07%
OP Corporate Bank plc	900,000	0.38%	8/12/2028	780,380	0.04%
OP Mortgage Bank	800,000	2.75%	22/6/2026	791,573	0.04%
OP Mortgage Bank	3,000,000	1.00%	5/10/2027	2,798,825	0.14%
OP Mortgage Bank	1,000,000	3.13%	20/10/2028	998,894	0.05%
OP Mortgage Bank	1,000,000	2.75%	25/1/2030	980,145	0.05%
Sampo OYJ^	400,000	3.38%	23/5/2049	379,358	0.02%
Sampo OYJ^	450,000	2.50%	3/9/2052	387,252	0.02%
SATO OYJ	100,000	1.38%	24/2/2028	88,906	0.00%
S-Pankki OYJ	500,000	3.00%	16/4/2030	494,468	0.02%
SP-Kiinnitysluottopankki OYJ	900,000	0.05%	19/6/2026	844,272	0.04%
Stora Enso OYJ	100,000	2.50%	7/6/2027	96,966	0.01%
Stora Enso OYJ	300,000	2.50%	21/3/2028	286,542	0.01%
Stora Enso OYJ	300,000	4.25%	1/9/2029	304,903	0.02%
Stora Enso OYJ	300,000	0.63%	2/12/2030	244,809	0.01%
Suomen Hypoteekkiyhdistys	1,000,000	3.63%	15/9/2028	1,011,270	0.05%
Teollisuuden Voima OYJ	1,000,000	1.13%	9/3/2026	954,220	0.05%
Teollisuuden Voima OYJ	200,000	2.63%	31/3/2027	193,831	0.01%
Teollisuuden Voima OYJ	234,000	4.25%	22/5/2031	234,033	0.01%
Transmission Finance DAC	200,000	0.38%	18/6/2028	175,828	0.01%
UPM-Kymmene OYJ	400,000	0.50%	22/3/2031	328,488	0.02%
				31,186,067	1.53%
France 15.63% (31 December 2023: 16.09%)					
Accor SA	300,000	3.88%	11/3/2031	297,974	0.01%
Air Liquide Finance SA	500,000	1.25%	13/6/2028	464,384	0.02%
Air Liquide Finance SA	300,000	2.88%	16/9/2032	288,475	0.01%
Airbus SE	1,200,000	1.38%	9/6/2026	1,152,024	0.06%
Airbus SE	300,000	2.00%	7/4/2028	285,695	0.01%
Airbus SE	1,000,000	1.63%	9/6/2030	898,943	0.04%
Airbus SE	500,000	2.38%	7/4/2032	462,397	0.02%
Airbus SE	500,000	2.38%	9/6/2040	410,798	0.02%
Alstom SA	800,000	0.25%	14/10/2026	740,397	0.04%
Alstom SA	300,000	0.00%	11/1/2029	254,908	0.01%
Altarea SCA	100,000	1.75%	16/1/2030	83,193	0.00%
APRR SA	300,000	1.25%	6/1/2027	284,217	0.01%
APRR SA	700,000	1.25%	14/1/2027	662,823	0.03%
APRR SA	600,000	1.25%	18/1/2028	556,995	0.03%
APRR SA	200,000	1.88%	3/1/2029	187,015	0.01%
APRR SA	300,000	0.13%	18/1/2029	259,080	0.01%
APRR SA	400,000	1.50%	25/1/2030	359,905	0.02%
APRR SA	500,000	1.88%	6/1/2031	452,138	0.02%
ARGAN SA	200,000	1.01%	17/11/2026	184,193	0.01%
Arkea Home Loans SFH SA	1,100,000	3.00%	30/3/2027	1,092,109	0.05%
Arkea Home Loans SFH SA	1,100,000	0.13%	12/7/2029	946,082	0.05%
Arkea Home Loans SFH SA	500,000	0.01%	4/10/2030	410,729	0.02%
Arkea Home Loans SFH SA	1,100,000	3.07%	7/2/2034	1,084,182	0.05%
Arkea Public Sector SCF SA	600,000	3.25%	10/1/2031	600,648	0.03%
Arkema SA^	200,000	4.80%	Perpetual	199,299	0.01%
Arkema SA^	200,000	1.50%	Perpetual	190,062	0.01%
Arkema SA	200,000	1.50%	20/4/2027	189,575	0.01%
Arkema SA	400,000	0.75%	3/12/2029	344,691	0.02%
Arkema SA	400,000	3.50%	23/1/2031	393,891	0.02%
Arval Service Lease SA	200,000	0.00%	1/10/2025	190,405	0.01%
Arval Service Lease SA	700,000	3.38%	4/1/2026	693,619	0.03%
Arval Service Lease SA	400,000	4.13%	13/4/2026	401,111	0.02%
Arval Service Lease SA	500,000	4.00%	22/9/2026	501,251	0.02%
Arval Service Lease SA	200,000	4.75%	22/5/2027	204,845	0.01%
Autoroutes du Sud de la France SA	800,000	1.13%	20/4/2026	768,059	0.04%
Autoroutes du Sud de la France SA	1,000,000	1.25%	18/1/2027	947,953	0.05%
Autoroutes du Sud de la France SA	900,000	1.38%	27/6/2028	834,093	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Autoroutes du Sud de la France SA	400,000	1.38%	21/2/2031	349,703	0.02%
Autoroutes du Sud de la France SA	600,000	2.75%	2/9/2032	563,837	0.03%
Autoroutes du Sud de la France SA	700,000	3.25%	19/1/2033	678,884	0.03%
AXA Bank Europe SCF	1,200,000	0.01%	22/1/2027	1,104,411	0.05%
AXA Home Loan SFH SA	500,000	0.13%	25/6/2035	354,502	0.02%
AXA SA^	200,000	3.88%	Perpetual	196,626	0.01%
AXA SA	212,000	3.75%	12/10/2030	215,968	0.01%
AXA SA	600,000	3.63%	10/1/2033	607,231	0.03%
AXA SA	814,000	3.38%	31/5/2034	800,410	0.04%
AXA SA^	350,000	1.88%	10/7/2042	289,457	0.01%
AXA SA^	700,000	4.25%	10/3/2043	680,497	0.03%
AXA SA^	719,000	5.50%	11/7/2043	758,092	0.04%
AXA SA^	100,000	3.38%	6/7/2047	98,064	0.01%
AXA SA^	1,071,000	3.25%	28/5/2049	1,019,417	0.05%
Ayvens SA	400,000	4.75%	13/10/2025	403,909	0.02%
Ayvens SA	300,000	1.25%	2/3/2026	288,165	0.01%
Ayvens SA	300,000	4.25%	18/1/2027	303,819	0.02%
Ayvens SA	300,000	4.00%	5/7/2027	302,584	0.02%
Ayvens SA	500,000	4.88%	6/10/2028	519,967	0.03%
Banque Federative du Credit Mutuel SA	1,600,000	0.75%	17/7/2025	1,552,997	0.08%
Banque Federative du Credit Mutuel SA	500,000	3.00%	11/9/2025	494,538	0.02%
Banque Federative du Credit Mutuel SA	900,000	1.63%	19/1/2026	873,527	0.04%
Banque Federative du Credit Mutuel SA	1,000,000	0.01%	11/5/2026	935,924	0.05%
Banque Federative du Credit Mutuel SA	700,000	0.75%	8/6/2026	662,787	0.03%
Banque Federative du Credit Mutuel SA	900,000	2.63%	31/3/2027	871,159	0.04%
Banque Federative du Credit Mutuel SA	800,000	3.88%	26/1/2028	802,693	0.04%
Banque Federative du Credit Mutuel SA	1,300,000	0.63%	3/11/2028	1,134,977	0.06%
Banque Federative du Credit Mutuel SA	1,500,000	4.13%	13/3/2029	1,529,311	0.08%
Banque Federative du Credit Mutuel SA	500,000	1.88%	18/6/2029	451,086	0.02%
Banque Federative du Credit Mutuel SA	1,000,000	2.63%	6/11/2029	939,577	0.05%
Banque Federative du Credit Mutuel SA	1,000,000	4.38%	2/5/2030	1,021,510	0.05%
Banque Federative du Credit Mutuel SA	200,000	4.13%	18/9/2030	205,261	0.01%
Banque Federative du Credit Mutuel SA	700,000	0.63%	21/2/2031	566,407	0.03%
Banque Federative du Credit Mutuel SA	400,000	3.50%	15/5/2031	395,162	0.02%
Banque Federative du Credit Mutuel SA	600,000	4.75%	10/11/2031	626,426	0.03%
Banque Federative du Credit Mutuel SA	300,000	1.13%	19/11/2031	239,434	0.01%
Banque Federative du Credit Mutuel SA^	900,000	3.88%	16/6/2032	887,494	0.04%
Banque Federative du Credit Mutuel SA	600,000	5.13%	13/1/2033	624,739	0.03%
Banque Federative du Credit Mutuel SA	400,000	4.00%	26/1/2033	400,639	0.02%
Banque Federative du Credit Mutuel SA	1,600,000	3.75%	1/2/2033	1,596,751	0.08%
Banque Federative du Credit Mutuel SA	700,000	4.13%	14/6/2033	717,968	0.04%
Banque Federative du Credit Mutuel SA	700,000	4.38%	11/1/2034	684,343	0.03%
Banque Federative du Credit Mutuel SA	300,000	3.75%	3/2/2034	298,000	0.01%
Banque Stellantis France SACA	800,000	3.50%	19/7/2027	796,150	0.04%
BNP Paribas Cardif SA^	600,000	4.03%	Perpetual	592,254	0.03%
BNP Paribas Home Loan SFH SA	2,200,000	3.00%	31/1/2030	2,180,049	0.11%
BNP Paribas SA	700,000	2.75%	27/1/2026	687,007	0.03%
BNP Paribas SA	300,000	1.63%	23/2/2026	291,315	0.01%
BNP Paribas SA	800,000	2.88%	1/10/2026	783,666	0.04%
BNP Paribas SA	300,000	2.25%	11/1/2027	289,185	0.01%
BNP Paribas SA^	2,600,000	2.13%	23/1/2027	2,529,916	0.12%
BNP Paribas SA^	1,200,000	0.50%	19/2/2028	1,100,360	0.05%
BNP Paribas SA^	800,000	0.50%	30/5/2028	728,279	0.04%
BNP Paribas SA^	1,300,000	2.75%	25/7/2028	1,259,491	0.06%
BNP Paribas SA^	500,000	0.50%	1/9/2028	450,993	0.02%
BNP Paribas SA^	500,000	1.13%	17/4/2029	452,052	0.02%
BNP Paribas SA	400,000	3.63%	1/9/2029	396,441	0.02%
BNP Paribas SA^	500,000	0.50%	19/1/2030	428,791	0.02%
BNP Paribas SA^	1,000,000	0.88%	11/7/2030	859,486	0.04%
BNP Paribas SA^	300,000	2.38%	20/11/2030	291,896	0.01%
BNP Paribas SA^	1,900,000	3.88%	10/1/2031	1,914,454	0.09%
BNP Paribas SA^	600,000	4.25%	13/4/2031	611,290	0.03%
BNP Paribas SA^	700,000	4.04%	10/1/2032	699,285	0.03%
BNP Paribas SA^	500,000	1.13%	15/1/2032	459,907	0.02%
BNP Paribas SA^	700,000	2.50%	31/3/2032	665,092	0.03%
BNP Paribas SA	1,000,000	2.10%	7/4/2032	880,013	0.04%
BNP Paribas SA^	700,000	4.13%	26/9/2032	715,814	0.04%
BNP Paribas SA^	400,000	4.75%	13/11/2032	417,361	0.02%
BNP Paribas SA	200,000	4.13%	24/5/2033	206,875	0.01%
BNP Paribas SA^	400,000	0.88%	31/8/2033	347,311	0.02%
BNP Paribas SA	800,000	4.10%	13/2/2034	805,118	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Bouygues SA	800,000	1.38%	7/6/2027	757,787	0.04%
Bouygues SA	1,000,000	2.25%	29/6/2029	944,308	0.05%
Bouygues SA	200,000	0.50%	11/2/2030	169,933	0.01%
Bouygues SA	900,000	3.88%	17/7/2031	914,294	0.05%
Bouygues SA	400,000	4.63%	7/6/2032	423,938	0.02%
Bouygues SA	500,000	5.38%	30/6/2042	563,454	0.03%
BPCE SA	1,000,000	0.25%	15/1/2026	948,375	0.05%
BPCE SA	300,000	0.38%	2/2/2026	284,686	0.01%
BPCE SA	400,000	3.63%	17/4/2026	400,220	0.02%
BPCE SA	400,000	2.88%	22/4/2026	391,685	0.02%
BPCE SA^	1,700,000	0.50%	15/9/2027	1,577,893	0.08%
BPCE SA	600,000	3.50%	25/1/2028	597,412	0.03%
BPCE SA	1,200,000	1.63%	31/1/2028	1,114,576	0.06%
BPCE SA	600,000	4.38%	13/7/2028	611,039	0.03%
BPCE SA	500,000	3.88%	11/1/2029	500,038	0.02%
BPCE SA^	200,000	1.63%	2/3/2029	184,355	0.01%
BPCE SA^	200,000	4.63%	2/3/2030	205,339	0.01%
BPCE SA	1,000,000	0.25%	14/1/2031	803,333	0.04%
BPCE SA	1,200,000	4.00%	29/11/2032	1,218,156	0.06%
BPCE SA	400,000	4.50%	13/1/2033	413,558	0.02%
BPCE SA^	600,000	4.13%	8/3/2033	600,382	0.03%
BPCE SA^	200,000	5.75%	1/6/2033	209,623	0.01%
BPCE SA^	700,000	4.75%	14/6/2034	735,417	0.04%
BPCE SA^	500,000	4.25%	11/1/2035	505,401	0.03%
BPCE SA^	1,000,000	5.13%	25/1/2035	1,020,233	0.05%
BPCE SA	200,000	3.88%	25/1/2036	198,468	0.01%
BPCE SA^	400,000	4.88%	26/2/2036	403,740	0.02%
BPCE SFH SA	1,800,000	0.01%	23/3/2028	1,601,262	0.08%
BPCE SFH SA	1,900,000	3.25%	12/4/2028	1,901,773	0.09%
BPCE SFH SA	4,600,000	0.01%	29/1/2029	3,984,822	0.20%
BPCE SFH SA	1,600,000	3.00%	20/2/2029	1,586,910	0.08%
BPCE SFH SA	1,700,000	0.75%	23/2/2029	1,521,921	0.08%
BPCE SFH SA	1,200,000	0.13%	3/12/2030	987,321	0.05%
BPCE SFH SA	1,200,000	3.00%	15/1/2031	1,183,699	0.06%
BPCE SFH SA	1,000,000	1.75%	27/5/2032	897,661	0.04%
BPCE SFH SA	2,000,000	3.13%	20/1/2033	1,981,598	0.10%
BPCE SFH SA	1,200,000	3.13%	22/5/2034	1,188,900	0.06%
Bureau Veritas SA	200,000	3.50%	22/5/2036	194,673	0.01%
Caisse de Refinancement de l'Habitat SA	2,000,000	0.01%	27/11/2026	1,853,140	0.09%
Caisse de Refinancement de l'Habitat SA	1,300,000	0.01%	7/2/2028	1,160,162	0.06%
Caisse de Refinancement de l'Habitat SA	1,200,000	0.01%	8/10/2029	1,018,904	0.05%
Caisse de Refinancement de l'Habitat SA	1,000,000	3.00%	11/1/2030	989,471	0.05%
Caisse de Refinancement de l'Habitat SA	1,200,000	3.13%	23/2/2033	1,188,037	0.06%
Caisse de Refinancement de l'Habitat SA	1,100,000	3.13%	3/6/2036	1,080,180	0.05%
Caisse Francaise de Financement Local	1,800,000	0.75%	11/1/2027	1,690,031	0.08%
Caisse Francaise de Financement Local	1,900,000	0.50%	19/2/2027	1,768,268	0.09%
Caisse Francaise de Financement Local	1,200,000	0.01%	22/2/2028	1,068,435	0.05%
Caisse Francaise de Financement Local	1,100,000	1.13%	12/6/2028	1,015,880	0.05%
Caisse Francaise de Financement Local	1,300,000	3.25%	19/2/2029	1,302,085	0.06%
Caisse Francaise de Financement Local	900,000	0.01%	24/6/2030	745,312	0.04%
Caisse Francaise de Financement Local	2,000,000	0.01%	18/3/2031	1,615,925	0.08%
Caisse Francaise de Financement Local	1,000,000	3.50%	16/3/2032	1,016,618	0.05%
Caisse Francaise de Financement Local	900,000	1.25%	11/5/2032	775,764	0.04%
Caisse Francaise de Financement Local	1,700,000	3.13%	24/11/2033	1,683,519	0.08%
Caisse Francaise de Financement Local	1,500,000	1.88%	25/5/2034	1,322,754	0.07%
Caisse Francaise de Financement Local	900,000	0.13%	15/2/2036	627,317	0.03%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	400,000	0.75%	7/7/2028	351,881	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	300,000	3.38%	24/9/2028	292,249	0.01%
Capgemini SE	500,000	1.63%	15/4/2026	484,473	0.02%
Capgemini SE	300,000	1.75%	18/4/2028	282,423	0.01%
Capgemini SE	400,000	1.13%	23/6/2030	351,055	0.02%
Capgemini SE	600,000	2.38%	15/4/2032	551,673	0.03%
Carmila SA	400,000	2.13%	7/3/2028	374,690	0.02%
Carrefour SA	200,000	1.75%	4/5/2026	193,735	0.01%
Carrefour SA	200,000	1.88%	30/10/2026	192,350	0.01%
Carrefour SA	500,000	1.00%	17/5/2027	466,245	0.02%
Carrefour SA	300,000	2.63%	15/12/2027	290,939	0.01%
Carrefour SA	400,000	4.13%	12/10/2028	407,325	0.02%
Carrefour SA	300,000	3.75%	10/10/2030	299,839	0.01%
Carrefour SA	400,000	4.38%	14/11/2031	411,108	0.02%
CCF SFH SACA	500,000	2.50%	28/6/2028	484,982	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
CCF SFH SACA	1,000,000	2.63%	7/9/2032	953,979	0.05%
Cie de Financement Foncier SA	950,000	4.00%	24/10/2025	957,607	0.05%
Cie de Financement Foncier SA	2,000,000	1.00%	2/2/2026	1,928,420	0.10%
Cie de Financement Foncier SA	1,300,000	0.38%	9/4/2027	1,202,986	0.06%
Cie de Financement Foncier SA	2,200,000	3.13%	24/4/2027	2,195,844	0.11%
Cie de Financement Foncier SA	1,700,000	3.13%	18/5/2027	1,694,222	0.08%
Cie de Financement Foncier SA	1,400,000	0.01%	10/11/2027	1,257,897	0.06%
Cie de Financement Foncier SA	500,000	0.88%	11/9/2028	455,207	0.02%
Cie de Financement Foncier SA	2,200,000	3.13%	17/5/2029	2,193,032	0.11%
Cie de Financement Foncier SA	1,400,000	3.38%	16/9/2031	1,413,661	0.07%
Cie de Financement Foncier SA	1,000,000	0.60%	25/10/2041	643,539	0.03%
Cie de Saint-Gobain SA	200,000	1.13%	23/3/2026	192,030	0.01%
Cie de Saint-Gobain SA	100,000	1.38%	14/6/2027	94,589	0.00%
Cie de Saint-Gobain SA	400,000	2.38%	4/10/2027	388,791	0.02%
Cie de Saint-Gobain SA	400,000	2.13%	10/6/2028	380,868	0.02%
Cie de Saint-Gobain SA	400,000	1.88%	21/9/2028	374,953	0.02%
Cie de Saint-Gobain SA	600,000	3.50%	18/1/2029	597,808	0.03%
Cie de Saint-Gobain SA	1,100,000	3.88%	29/11/2030	1,109,896	0.05%
Cie de Saint-Gobain SA	200,000	2.63%	10/8/2032	185,160	0.01%
Cie de Saint-Gobain SA	400,000	3.63%	8/4/2034	393,177	0.02%
Cie Generale des Etablissements Michelin SCA	700,000	0.88%	3/9/2025	678,497	0.03%
Cie Generale des Etablissements Michelin SCA	300,000	1.75%	28/5/2027	287,303	0.01%
Cie Generale des Etablissements Michelin SCA	200,000	0.00%	2/11/2028	173,653	0.01%
Cie Generale des Etablissements Michelin SCA	100,000	1.75%	3/9/2030	91,166	0.00%
Cie Generale des Etablissements Michelin SCA	200,000	3.13%	16/5/2031	196,189	0.01%
Cie Generale des Etablissements Michelin SCA	200,000	3.38%	16/5/2036	195,603	0.01%
Cie Generale des Etablissements Michelin SCA	400,000	2.50%	3/9/2038	352,823	0.02%
Cie Generale des Etablissements Michelin SCA	300,000	0.63%	2/11/2040	192,269	0.01%
Coface SA	200,000	6.00%	22/9/2032	214,334	0.01%
Cofiroute SA	400,000	1.13%	13/10/2027	372,338	0.02%
Cofiroute SA	800,000	1.00%	19/5/2031	676,158	0.03%
Covivio Hotels SACA	400,000	1.00%	27/7/2029	344,500	0.02%
Covivio Hotels SACA	200,000	4.13%	23/5/2033	194,987	0.01%
Covivio SA	300,000	1.88%	20/5/2026	289,208	0.01%
Covivio SA	400,000	1.63%	23/6/2030	349,410	0.02%
Covivio SA	200,000	1.13%	17/9/2031	164,322	0.01%
Credit Agricole Assurances SA^	800,000	4.50%	Perpetual	792,918	0.04%
Credit Agricole Assurances SA	400,000	2.00%	17/7/2030	346,825	0.02%
Credit Agricole Assurances SA	600,000	1.50%	6/10/2031	489,843	0.02%
Credit Agricole Assurances SA	200,000	5.88%	25/10/2033	216,369	0.01%
Credit Agricole Home Loan SFH SA	1,400,000	4.00%	16/7/2025	1,407,654	0.07%
Credit Agricole Home Loan SFH SA	600,000	0.50%	19/2/2026	573,453	0.03%
Credit Agricole Home Loan SFH SA	1,500,000	3.25%	28/9/2026	1,500,077	0.07%
Credit Agricole Home Loan SFH SA	500,000	0.88%	31/8/2027	464,905	0.02%
Credit Agricole Home Loan SFH SA	600,000	0.88%	11/8/2028	546,951	0.03%
Credit Agricole Home Loan SFH SA	600,000	3.38%	4/9/2028	603,867	0.03%
Credit Agricole Home Loan SFH SA	600,000	1.00%	16/1/2029	545,015	0.03%
Credit Agricole Home Loan SFH SA	600,000	2.13%	7/1/2030	567,785	0.03%
Credit Agricole Home Loan SFH SA	600,000	3.13%	18/10/2030	597,485	0.03%
Credit Agricole Home Loan SFH SA	1,900,000	0.01%	3/11/2031	1,507,820	0.07%
Credit Agricole Home Loan SFH SA	1,600,000	0.38%	1/2/2033	1,261,199	0.06%
Credit Agricole Home Loan SFH SA	1,200,000	3.25%	8/6/2033	1,200,411	0.06%
Credit Agricole Home Loan SFH SA	800,000	0.88%	6/5/2034	640,701	0.03%
Credit Agricole Home Loan SFH SA	1,400,000	1.50%	28/9/2038	1,103,944	0.05%
Credit Agricole Public Sector SCF SA	900,000	0.01%	13/9/2028	788,050	0.04%
Credit Agricole SA	700,000	3.13%	5/2/2026	696,602	0.03%
Credit Agricole SA	600,000	1.88%	20/12/2026	575,670	0.03%
Credit Agricole SA	977,000	2.63%	17/3/2027	946,025	0.05%
Credit Agricole SA^	200,000	1.88%	22/4/2027	193,219	0.01%
Credit Agricole SA	500,000	1.38%	3/5/2027	471,236	0.02%
Credit Agricole SA	2,400,000	3.38%	28/7/2027	2,383,419	0.12%
Credit Agricole SA^	400,000	0.63%	12/1/2028	369,400	0.02%
Credit Agricole SA	400,000	2.00%	25/3/2029	367,233	0.02%
Credit Agricole SA^	500,000	4.25%	11/7/2029	506,691	0.03%
Credit Agricole SA	1,600,000	2.50%	29/8/2029	1,516,161	0.07%
Credit Agricole SA^	700,000	0.50%	21/9/2029	609,066	0.03%
Credit Agricole SA	1,000,000	3.88%	20/4/2031	1,010,568	0.05%
Credit Agricole SA	1,300,000	0.88%	14/1/2032	1,047,279	0.05%
Credit Agricole SA^	200,000	5.50%	28/8/2033	208,295	0.01%
Credit Agricole SA	500,000	4.38%	27/11/2033	516,537	0.03%
Credit Agricole SA	900,000	3.75%	22/1/2034	898,829	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Credit Agricole SA	200,000	3.88%	28/11/2034	202,318	0.01%
Credit Agricole SA	900,000	4.13%	26/2/2036	904,000	0.04%
Credit Agricole SA^	500,000	4.38%	15/4/2036	493,510	0.02%
Credit Logement SA^	300,000	1.08%	15/2/2034	261,060	0.01%
Credit Mutuel Arkea SA	500,000	1.63%	15/4/2026	482,712	0.02%
Credit Mutuel Arkea SA	300,000	3.38%	19/9/2027	297,792	0.01%
Credit Mutuel Arkea SA	400,000	3.88%	22/5/2028	403,596	0.02%
Credit Mutuel Arkea SA	300,000	3.50%	9/2/2029	294,909	0.01%
Credit Mutuel Arkea SA	500,000	1.13%	23/5/2029	445,286	0.02%
Credit Mutuel Arkea SA^	800,000	1.25%	11/6/2029	722,085	0.04%
Credit Mutuel Arkea SA	600,000	0.75%	18/1/2030	511,452	0.03%
Credit Mutuel Arkea SA	300,000	3.38%	11/3/2031	281,101	0.01%
Credit Mutuel Arkea SA	300,000	0.88%	25/10/2031	243,175	0.01%
Credit Mutuel Arkea SA	300,000	0.88%	11/3/2033	233,416	0.01%
Credit Mutuel Arkea SA	400,000	3.63%	3/10/2033	393,995	0.02%
Credit Mutuel Arkea SA	200,000	4.13%	1/2/2034	204,076	0.01%
Credit Mutuel Home Loan SFH SA	1,400,000	0.63%	2/2/2026	1,341,694	0.07%
Credit Mutuel Home Loan SFH SA	2,300,000	0.63%	4/3/2027	2,146,817	0.11%
Credit Mutuel Home Loan SFH SA	800,000	3.13%	22/6/2027	798,571	0.04%
Credit Mutuel Home Loan SFH SA	500,000	1.00%	30/4/2028	460,264	0.02%
Credit Mutuel Home Loan SFH SA	500,000	1.00%	30/1/2029	453,477	0.02%
Credit Mutuel Home Loan SFH SA	1,300,000	3.00%	28/11/2030	1,286,232	0.06%
Credit Mutuel Home Loan SFH SA	400,000	0.88%	4/3/2032	336,638	0.02%
Credit Mutuel Home Loan SFH SA	700,000	3.13%	22/2/2033	693,918	0.03%
Danone SA	600,000	0.57%	17/3/2027	559,728	0.03%
Danone SA	600,000	0.40%	10/6/2029	521,482	0.03%
Danone SA	200,000	3.48%	3/5/2030	200,074	0.01%
Danone SA	300,000	0.52%	9/11/2030	250,746	0.01%
Danone SA	1,100,000	3.07%	7/9/2032	1,067,301	0.05%
Dassault Systemes SE	1,000,000	0.13%	16/9/2026	926,597	0.05%
Dassault Systemes SE	200,000	0.38%	16/9/2029	171,530	0.01%
Edenred SE	400,000	1.88%	6/3/2026	388,290	0.02%
Edenred SE	700,000	3.63%	13/6/2031	691,318	0.03%
Engie SA^	300,000	5.13%	Perpetual	297,764	0.01%
Engie SA^	200,000	4.75%	Perpetual	198,645	0.01%
Engie SA^	200,000	1.50%	Perpetual	176,852	0.01%
Engie SA^	100,000	1.88%	Perpetual	82,391	0.00%
Engie SA	300,000	1.00%	13/3/2026	287,903	0.01%
Engie SA	100,000	2.38%	19/5/2026	97,839	0.01%
Engie SA	300,000	3.63%	6/12/2026	300,506	0.02%
Engie SA	800,000	0.00%	4/3/2027	729,705	0.04%
Engie SA	1,100,000	0.38%	11/6/2027	1,005,429	0.05%
Engie SA	500,000	0.38%	21/6/2027	456,298	0.02%
Engie SA	600,000	3.75%	6/9/2027	602,968	0.03%
Engie SA	200,000	1.75%	27/3/2028	187,419	0.01%
Engie SA	500,000	3.50%	27/9/2029	497,888	0.02%
Engie SA	500,000	0.38%	26/10/2029	423,904	0.02%
Engie SA	300,000	0.50%	24/10/2030	248,012	0.01%
Engie SA	400,000	3.88%	6/1/2031	402,424	0.02%
Engie SA	500,000	3.63%	6/3/2031	495,531	0.02%
Engie SA	300,000	1.88%	19/9/2033	255,669	0.01%
Engie SA	400,000	4.25%	6/9/2034	408,256	0.02%
Engie SA	300,000	4.00%	11/1/2035	300,293	0.02%
Engie SA	200,000	3.88%	6/3/2036	197,752	0.01%
Engie SA	500,000	1.00%	26/10/2036	357,586	0.02%
Engie SA	500,000	2.00%	28/9/2037	395,442	0.02%
Engie SA	500,000	1.38%	21/6/2039	342,278	0.02%
Engie SA	500,000	1.25%	24/10/2041	317,549	0.02%
Engie SA	500,000	4.50%	6/9/2042	505,343	0.03%
Engie SA	200,000	4.25%	11/1/2043	195,806	0.01%
Engie SA	400,000	4.25%	6/3/2044	387,789	0.02%
Engie SA	130,000	5.95%	16/3/2111	151,697	0.01%
EssilorLuxottica SA	900,000	0.38%	5/1/2026	859,432	0.04%
EssilorLuxottica SA	900,000	0.38%	27/11/2027	817,809	0.04%
EssilorLuxottica SA	300,000	0.50%	5/6/2028	270,942	0.01%
EssilorLuxottica SA	600,000	0.75%	27/11/2031	503,088	0.02%
Gecina SA	200,000	1.38%	30/6/2027	187,316	0.01%
Gecina SA	700,000	1.38%	26/1/2028	647,061	0.03%
Gecina SA	600,000	1.00%	30/1/2029	535,092	0.03%
Gecina SA	300,000	0.88%	25/1/2033	235,228	0.01%
Gecina SA	400,000	1.63%	29/5/2034	328,350	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Gecina SA	200,000	0.88%	30/6/2036	138,865	0.01%
Groupe des Assurances du Credit Mutuel SADIR	700,000	3.75%	30/4/2029	700,799	0.03%
Groupe des Assurances du Credit Mutuel SADIR^	400,000	1.85%	21/4/2042	322,933	0.02%
Groupe des Assurances du Credit Mutuel SADIR^	200,000	5.00%	30/10/2044	197,310	0.01%
Groupe VYV	300,000	1.63%	2/7/2029	268,441	0.01%
Holding d'Infrastructures de Transport SASU	400,000	2.50%	4/5/2027	386,621	0.02%
Holding d'Infrastructures de Transport SASU	400,000	1.63%	18/9/2029	355,664	0.02%
Holding d'Infrastructures de Transport SASU	300,000	4.25%	18/3/2030	302,873	0.02%
Holding d'Infrastructures de Transport SASU	400,000	1.48%	18/1/2031	341,734	0.02%
HSBC Continental Europe SA	1,000,000	0.10%	3/9/2027	903,596	0.04%
ICADE	500,000	1.13%	17/11/2025	482,254	0.02%
ICADE	600,000	0.63%	18/1/2031	474,434	0.02%
Imerys SA	300,000	1.88%	31/3/2028	278,681	0.01%
Imerys SA	300,000	4.75%	29/11/2029	306,531	0.02%
Indigo Group SAS	300,000	1.63%	19/4/2028	277,813	0.01%
In'li SA	300,000	1.13%	2/7/2029	261,562	0.01%
JCDecaux SE	1,000,000	1.63%	7/2/2030	880,506	0.04%
Kering SA	500,000	1.25%	10/5/2026	480,005	0.02%
Kering SA	700,000	1.50%	5/4/2027	664,650	0.03%
Kering SA	800,000	3.63%	5/9/2027	802,999	0.04%
Kering SA	500,000	3.25%	27/2/2029	495,433	0.02%
Kering SA	200,000	3.63%	5/9/2031	199,862	0.01%
Kering SA	200,000	3.38%	11/3/2032	196,231	0.01%
Kering SA	100,000	3.38%	27/2/2033	97,653	0.01%
Kering SA	700,000	3.88%	5/9/2035	701,033	0.03%
Kering SA	300,000	3.63%	11/3/2036	292,759	0.01%
Klepierre SA	600,000	1.88%	19/2/2026	582,232	0.03%
Klepierre SA	500,000	1.38%	16/2/2027	473,182	0.02%
Klepierre SA	400,000	2.00%	12/5/2029	369,738	0.02%
Klepierre SA	300,000	0.63%	1/7/2030	248,100	0.01%
Klepierre SA	400,000	1.63%	13/12/2032	335,148	0.02%
Klepierre SA	400,000	3.88%	23/9/2033	391,248	0.02%
La Banque Postale Home Loan SFH SA	500,000	0.63%	23/6/2027	463,907	0.02%
La Banque Postale Home Loan SFH SA	700,000	1.00%	4/10/2028	640,772	0.03%
La Banque Postale Home Loan SFH SA	800,000	3.13%	19/2/2029	796,719	0.04%
La Banque Postale Home Loan SFH SA	900,000	1.63%	12/5/2030	825,905	0.04%
La Banque Postale Home Loan SFH SA	500,000	0.25%	12/2/2035	365,508	0.02%
La Mondiale SAM^	300,000	5.05%	Perpetual	299,450	0.01%
La Mondiale SAM	400,000	2.13%	23/6/2031	343,655	0.02%
Legrand SA	100,000	1.00%	6/3/2026	96,221	0.00%
Legrand SA	400,000	1.88%	16/12/2027	382,008	0.02%
Legrand SA	300,000	0.63%	24/6/2028	269,707	0.01%
Legrand SA	700,000	3.50%	29/5/2029	704,570	0.03%
Legrand SA	100,000	0.38%	6/10/2031	81,018	0.00%
L'Oreal SA	1,500,000	2.88%	19/5/2028	1,480,113	0.07%
LVMH Moet Hennessy Louis Vuitton SE	200,000	0.00%	11/2/2026	189,303	0.01%
LVMH Moet Hennessy Louis Vuitton SE	1,000,000	0.13%	11/2/2028	897,157	0.04%
LVMH Moet Hennessy Louis Vuitton SE	600,000	3.25%	7/9/2029	600,028	0.03%
LVMH Moet Hennessy Louis Vuitton SE	100,000	3.38%	5/2/2030	100,469	0.01%
LVMH Moet Hennessy Louis Vuitton SE	900,000	0.38%	11/2/2031	749,754	0.04%
LVMH Moet Hennessy Louis Vuitton SE	600,000	3.50%	7/9/2033	602,879	0.03%
LVMH Moet Hennessy Louis Vuitton SE	400,000	3.50%	5/10/2034	401,002	0.02%
Mercialys SA	200,000	1.80%	27/2/2026	192,008	0.01%
Mercialys SA	200,000	2.50%	28/2/2029	184,828	0.01%
MMS USA Holdings, Inc.	1,300,000	1.25%	13/6/2028	1,191,117	0.06%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal	400,000	0.63%	21/6/2027	361,944	0.02%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal^	400,000	2.13%	21/6/2052	316,323	0.02%
Nerval SAS	100,000	3.63%	20/7/2028	98,014	0.01%
Nerval SAS	300,000	2.88%	14/4/2032	274,288	0.01%
Orange SA^	600,000	5.00%	Perpetual	606,297	0.03%
Orange SA^	600,000	4.50%	Perpetual	597,085	0.03%
Orange SA^	500,000	5.38%	Perpetual	517,523	0.03%
Orange SA^	300,000	1.75%	Perpetual	271,018	0.01%
Orange SA	500,000	1.00%	12/9/2025	484,255	0.02%
Orange SA	1,200,000	0.00%	29/6/2026	1,120,277	0.06%
Orange SA	1,000,000	1.25%	7/7/2027	940,280	0.05%
Orange SA	800,000	1.38%	20/3/2028	744,620	0.04%
Orange SA	600,000	2.00%	15/1/2029	565,898	0.03%
Orange SA	700,000	1.38%	16/1/2030	629,141	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Orange SA	400,000	1.88%	12/9/2030	364,826	0.02%
Orange SA	500,000	1.63%	7/4/2032	437,924	0.02%
Orange SA	500,000	0.50%	4/9/2032	393,985	0.02%
Orange SA	821,000	8.13%	28/1/2033	1,093,024	0.05%
Orange SA	1,000,000	0.63%	16/12/2033	767,136	0.04%
Orange SA	100,000	0.75%	29/6/2034	76,524	0.00%
Orange SA	200,000	1.38%	4/9/2049	131,247	0.01%
Pernod Ricard SA	1,600,000	3.75%	15/9/2027	1,614,506	0.08%
Pernod Ricard SA	300,000	3.25%	2/11/2028	297,059	0.01%
Pernod Ricard SA	400,000	1.38%	7/4/2029	362,929	0.02%
Pernod Ricard SA	200,000	3.38%	7/11/2030	197,295	0.01%
Pernod Ricard SA	600,000	3.75%	15/9/2033	601,160	0.03%
Pernod Ricard SA	300,000	3.63%	7/5/2034	295,455	0.01%
Praemia Healthcare SACA	400,000	0.88%	4/11/2029	333,874	0.02%
Praemia Healthcare SACA	200,000	1.38%	17/9/2030	167,483	0.01%
PSA Tresorerie GIE	300,000	6.00%	19/9/2033	343,032	0.02%
RCI Banque SA	1,503,000	4.13%	1/12/2025	1,506,694	0.07%
RCI Banque SA	400,000	1.75%	10/4/2026	385,734	0.02%
RCI Banque SA	420,000	4.63%	2/10/2026	426,375	0.02%
RCI Banque SA	700,000	1.13%	15/1/2027	657,657	0.03%
RCI Banque SA	447,000	4.50%	6/4/2027	454,374	0.02%
RCI Banque SA	300,000	4.75%	6/7/2027	308,013	0.02%
RCI Banque SA	500,000	3.75%	4/10/2027	498,301	0.02%
RCI Banque SA	250,000	4.88%	14/6/2028	257,881	0.01%
RCI Banque SA	400,000	4.88%	21/9/2028	413,468	0.02%
RCI Banque SA	500,000	4.88%	2/10/2029	518,030	0.03%
RCI Banque SA	200,000	4.13%	4/4/2031	198,799	0.01%
Safran SA	400,000	0.13%	16/3/2026	377,350	0.02%
Safran SA	300,000	0.75%	17/3/2031	255,164	0.01%
SANEF SA	400,000	1.88%	16/3/2026	388,644	0.02%
SANEF SA	200,000	0.95%	19/10/2028	182,356	0.01%
Sanofi SA	400,000	1.50%	22/9/2025	390,038	0.02%
Sanofi SA	600,000	1.00%	21/3/2026	576,406	0.03%
Sanofi SA	400,000	1.75%	10/9/2026	386,487	0.02%
Sanofi SA	800,000	0.50%	13/1/2027	747,192	0.04%
Sanofi SA	400,000	1.13%	5/4/2028	370,431	0.02%
Sanofi SA	400,000	0.88%	21/3/2029	359,342	0.02%
Sanofi SA	600,000	1.25%	6/4/2029	547,273	0.03%
Sanofi SA	600,000	1.38%	21/3/2030	541,254	0.03%
Sanofi SA	600,000	1.88%	21/3/2038	493,677	0.02%
Schneider Electric SE	200,000	0.88%	13/12/2026	189,193	0.01%
Schneider Electric SE	400,000	3.25%	9/11/2027	399,624	0.02%
Schneider Electric SE	700,000	1.50%	15/1/2028	660,816	0.03%
Schneider Electric SE	900,000	0.25%	11/3/2029	786,015	0.04%
Schneider Electric SE	800,000	3.13%	13/10/2029	794,939	0.04%
Schneider Electric SE	100,000	3.50%	9/11/2032	100,379	0.01%
Schneider Electric SE	400,000	3.25%	10/10/2035	386,465	0.02%
SCOR SE^	300,000	3.00%	8/6/2046	291,453	0.01%
SCOR SE^	300,000	3.63%	27/5/2048	294,743	0.01%
Societe Fonciere Lyonnaise SA	400,000	1.50%	5/6/2027	375,049	0.02%
Societe Fonciere Lyonnaise SA	300,000	0.50%	21/4/2028	267,211	0.01%
Societe Generale SA	1,200,000	0.13%	24/2/2026	1,135,267	0.06%
Societe Generale SA	1,000,000	4.25%	28/9/2026	1,011,780	0.05%
Societe Generale SA^	800,000	0.13%	17/11/2026	760,887	0.04%
Societe Generale SA	500,000	0.75%	25/1/2027	462,250	0.02%
Societe Generale SA	400,000	4.13%	2/6/2027	404,741	0.02%
Societe Generale SA^	300,000	0.63%	2/12/2027	276,765	0.01%
Societe Generale SA	600,000	1.38%	13/1/2028	553,511	0.03%
Societe Generale SA	1,000,000	0.13%	18/2/2028	879,916	0.04%
Societe Generale SA	300,000	4.13%	21/11/2028	305,301	0.02%
Societe Generale SA	900,000	1.75%	22/3/2029	814,551	0.04%
Societe Generale SA^	1,400,000	0.50%	12/6/2029	1,220,953	0.06%
Societe Generale SA	100,000	0.88%	24/9/2029	85,519	0.00%
Societe Generale SA^	500,000	4.75%	28/9/2029	513,061	0.03%
Societe Generale SA^	300,000	1.00%	24/11/2030	286,018	0.01%
Societe Generale SA^	700,000	4.25%	6/12/2030	699,448	0.03%
Societe Generale SA^	800,000	1.13%	30/6/2031	747,181	0.04%
Societe Generale SA^	600,000	4.88%	21/11/2031	619,520	0.03%
Societe Generale SA^	100,000	5.25%	6/9/2032	102,275	0.01%
Societe Generale SA	800,000	4.25%	16/11/2032	826,123	0.04%
Societe Generale SA	400,000	5.63%	2/6/2033	416,483	0.02%

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Societe Generale SFH SA	1,500,000	3.00%	28/10/2025	1,493,299	0.07%
Societe Generale SFH SA	1,800,000	0.50%	28/1/2026	1,723,068	0.08%
Societe Generale SFH SA	400,000	0.75%	29/1/2027	375,615	0.02%
Societe Generale SFH SA	1,800,000	0.13%	2/2/2029	1,569,900	0.08%
Societe Generale SFH SA	500,000	0.01%	11/2/2030	419,568	0.02%
Societe Generale SFH SA	1,800,000	3.38%	31/7/2030	1,817,636	0.09%
Societe Generale SFH SA	500,000	0.01%	5/2/2031	406,126	0.02%
Societe Generale SFH SA	700,000	3.13%	24/2/2032	696,256	0.03%
Sodexo SA	200,000	2.50%	24/6/2026	196,479	0.01%
Sodexo SA	300,000	0.75%	14/4/2027	281,460	0.01%
Sodexo SA	500,000	1.00%	17/7/2028	456,463	0.02%
Sodexo SA	600,000	1.00%	27/4/2029	540,234	0.03%
Sogecap SA^	200,000	4.13%	Perpetual	196,786	0.01%
Suez SACA	500,000	4.63%	3/11/2028	514,667	0.03%
Suez SACA	600,000	2.38%	24/5/2030	552,363	0.03%
Suez SACA	500,000	5.00%	3/11/2032	530,176	0.03%
Suez SACA	300,000	2.88%	24/5/2034	269,714	0.01%
TDF Infrastructure SASU	100,000	2.50%	7/4/2026	97,859	0.01%
TDF Infrastructure SASU	700,000	5.63%	21/7/2028	731,164	0.04%
TDF Infrastructure SASU	400,000	1.75%	1/12/2029	350,929	0.02%
Technip Energies NV	250,000	1.13%	28/5/2028	226,011	0.01%
Teleperformance SE	300,000	1.88%	2/7/2025	293,622	0.01%
Teleperformance SE	200,000	0.25%	26/11/2027	176,403	0.01%
Teleperformance SE	300,000	5.25%	22/11/2028	306,870	0.02%
Teleperformance SE	300,000	5.75%	22/11/2031	308,224	0.02%
Terega SA	300,000	2.20%	5/8/2025	294,724	0.01%
Terega SA	200,000	0.88%	17/9/2030	165,814	0.01%
Terega SASU	100,000	0.63%	27/2/2028	89,078	0.00%
Thales SA	700,000	0.25%	29/1/2027	643,395	0.03%
Thales SA	500,000	1.00%	15/5/2028	455,138	0.02%
Thales SA	500,000	4.25%	18/10/2031	515,592	0.03%
Tikehau Capital SCA	200,000	6.63%	14/3/2030	217,239	0.01%
TotalEnergies Capital Canada Ltd.	1,200,000	2.13%	18/9/2029	1,128,010	0.06%
TotalEnergies Capital International SA	700,000	2.88%	19/11/2025	694,763	0.03%
TotalEnergies Capital International SA	400,000	2.50%	25/3/2026	394,209	0.02%
TotalEnergies Capital International SA	1,500,000	1.49%	8/4/2027	1,426,064	0.07%
TotalEnergies Capital International SA	200,000	0.70%	31/5/2028	180,576	0.01%
TotalEnergies Capital International SA	800,000	1.62%	18/5/2040	594,677	0.03%
TotalEnergies SE^	800,000	3.37%	Perpetual	781,504	0.04%
TotalEnergies SE^	900,000	2.13%	Perpetual	742,500	0.04%
TotalEnergies SE^	700,000	2.00%	Perpetual	617,748	0.03%
TotalEnergies SE^	400,000	1.63%	Perpetual	362,541	0.02%
TotalEnergies SE^	200,000	3.25%	Perpetual	170,436	0.01%
Unibail-Rodamco-Westfield SE^	200,000	7.25%	Perpetual	209,980	0.01%
Unibail-Rodamco-Westfield SE	400,000	1.13%	15/9/2025	387,110	0.02%
Unibail-Rodamco-Westfield SE	316,000	1.38%	9/3/2026	304,574	0.02%
Unibail-Rodamco-Westfield SE	300,000	2.50%	4/6/2026	294,162	0.01%
Unibail-Rodamco-Westfield SE	400,000	1.00%	27/2/2027	373,828	0.02%
Unibail-Rodamco-Westfield SE	800,000	0.63%	4/5/2027	733,925	0.04%
Unibail-Rodamco-Westfield SE	565,000	1.50%	22/2/2028	525,720	0.03%
Unibail-Rodamco-Westfield SE	700,000	0.75%	25/10/2028	616,198	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.50%	29/5/2029	90,492	0.00%
Unibail-Rodamco-Westfield SE	100,000	2.63%	9/4/2030	96,145	0.00%
Unibail-Rodamco-Westfield SE	400,000	1.38%	15/4/2030	349,556	0.02%
Unibail-Rodamco-Westfield SE	400,000	4.13%	11/12/2030	400,757	0.02%
Unibail-Rodamco-Westfield SE	400,000	1.88%	15/1/2031	352,091	0.02%
Unibail-Rodamco-Westfield SE	300,000	1.38%	4/12/2031	249,601	0.01%
Unibail-Rodamco-Westfield SE	500,000	0.88%	29/3/2032	396,422	0.02%
Unibail-Rodamco-Westfield SE	300,000	2.00%	29/6/2032	258,198	0.01%
Unibail-Rodamco-Westfield SE	400,000	1.38%	25/5/2033	318,769	0.02%
Unibail-Rodamco-Westfield SE	200,000	1.75%	27/2/2034	164,534	0.01%
Unibail-Rodamco-Westfield SE	200,000	2.00%	28/4/2036	161,546	0.01%
Unibail-Rodamco-Westfield SE	400,000	2.25%	14/5/2038	318,836	0.02%
Veolia Environnement SA	300,000	1.75%	10/9/2025	293,285	0.01%
Veolia Environnement SA	800,000	1.25%	2/4/2027	753,044	0.04%
Veolia Environnement SA	800,000	1.94%	7/1/2030	734,288	0.04%
Veolia Environnement SA	500,000	1.63%	17/9/2030	444,634	0.02%
Veolia Environnement SA	500,000	0.66%	15/1/2031	414,040	0.02%
Veolia Environnement SA	800,000	0.50%	14/10/2031	643,105	0.03%
Veolia Environnement SA	500,000	0.80%	15/1/2032	406,101	0.02%
Veolia Environnement SA	500,000	6.13%	25/11/2033	593,364	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Verallia SA	200,000	1.88%	10/11/2031	172,549	0.01%
Vinci SA	500,000	1.75%	26/9/2030	453,667	0.02%
Vivendi SE	400,000	1.13%	11/12/2028	372,040	0.02%
Wendel SE	400,000	4.50%	19/6/2030	411,792	0.02%
Worldline SA	300,000	4.13%	12/9/2028	297,359	0.01%
				318,047,957	15.63%
Germany 10.74% (31 December 2023: 11.03%)					
Aareal Bank AG	900,000	4.50%	25/7/2025	904,252	0.04%
Aareal Bank AG	100,000	5.88%	29/5/2026	101,121	0.01%
Aareal Bank AG	1,500,000	0.01%	3/8/2026	1,393,888	0.07%
Aareal Bank AG	1,500,000	0.01%	1/2/2028	1,329,780	0.07%
Aareal Bank AG	400,000	0.75%	18/4/2028	348,785	0.02%
Aareal Bank AG	600,000	2.38%	14/9/2029	572,407	0.03%
adidas AG	100,000	0.63%	10/9/2035	73,941	0.00%
Adidas AG	400,000	0.00%	5/10/2028	349,956	0.02%
Allianz Finance II BV	500,000	0.00%	22/11/2026	463,454	0.02%
Allianz Finance II BV	500,000	3.25%	4/12/2029	499,409	0.02%
Allianz Finance II BV	300,000	0.50%	14/1/2031	251,085	0.01%
Allianz Finance II BV	500,000	1.38%	21/4/2031	443,975	0.02%
Allianz Finance II BV	100,000	0.50%	22/11/2033	77,612	0.00%
Allianz SE [^]	800,000	4.60%	7/9/2038	809,546	0.04%
Allianz SE [^]	1,000,000	2.24%	7/7/2045	981,272	0.05%
Allianz SE [^]	900,000	1.30%	25/9/2049	775,770	0.04%
Allianz SE [^]	400,000	2.12%	8/7/2050	355,253	0.02%
Allianz SE [^]	100,000	4.25%	5/7/2052	98,728	0.00%
Allianz SE [^]	300,000	5.82%	25/7/2053	328,756	0.02%
Allianz SE [^]	500,000	4.85%	26/7/2054	513,479	0.03%
Amprion GmbH	400,000	3.45%	22/9/2027	397,325	0.02%
Amprion GmbH	300,000	3.88%	7/9/2028	302,930	0.02%
Amprion GmbH	400,000	3.63%	21/5/2031	399,105	0.02%
Amprion GmbH	200,000	3.97%	22/9/2032	202,814	0.01%
Amprion GmbH	500,000	0.63%	23/9/2033	379,753	0.02%
Amprion GmbH	200,000	4.13%	7/9/2034	204,005	0.01%
Amprion GmbH	200,000	4.00%	21/5/2044	193,781	0.01%
Aroundtown SA [^]	400,000	1.63%	Perpetual	199,969	0.01%
Aroundtown SA	300,000	0.63%	9/7/2025	286,550	0.01%
Aroundtown SA	300,000	1.50%	28/5/2026	280,286	0.01%
Aroundtown SA	500,000	0.38%	15/4/2027	433,585	0.02%
Aroundtown SA	100,000	1.63%	31/1/2028	87,398	0.00%
Aroundtown SA	400,000	1.45%	9/7/2028	340,695	0.02%
BASF SE	500,000	0.25%	5/6/2027	458,476	0.02%
BASF SE	600,000	0.88%	15/11/2027	555,601	0.03%
BASF SE	800,000	3.13%	29/6/2028	796,523	0.04%
BASF SE	600,000	4.00%	8/3/2029	614,959	0.03%
BASF SE	400,000	1.50%	17/3/2031	352,600	0.02%
BASF SE	500,000	4.25%	8/3/2032	518,642	0.03%
BASF SE	300,000	3.75%	29/6/2032	301,509	0.01%
BASF SE	400,000	1.63%	15/11/2037	315,062	0.02%
Bausparkasse Schwaebisch Hall AG	1,000,000	2.88%	16/1/2029	990,650	0.05%
Bayer AG	250,000	4.00%	26/8/2026	252,022	0.01%
Bayer AG	300,000	0.75%	6/1/2027	277,977	0.01%
Bayer AG	1,100,000	0.38%	12/1/2029	943,636	0.05%
Bayer AG	200,000	4.25%	26/8/2029	204,737	0.01%
Bayer AG	400,000	1.13%	6/1/2030	344,538	0.02%
Bayer AG	300,000	0.63%	12/7/2031	236,440	0.01%
Bayer AG	1,000,000	1.38%	6/7/2032	808,513	0.04%
Bayer AG	460,000	4.63%	26/5/2033	471,325	0.02%
Bayer AG	600,000	1.00%	12/1/2036	419,468	0.02%
Bayer Capital Corp. BV	1,000,000	1.50%	26/6/2026	956,881	0.05%
Bayerische Landesbank	700,000	0.88%	10/9/2025	678,892	0.03%
Bayerische Landesbank	2,000,000	0.75%	20/1/2026	1,920,510	0.09%
Bayerische Landesbank	400,000	0.13%	2/11/2029	342,207	0.02%
Bayerische Landesbank	900,000	0.05%	30/4/2031	733,614	0.04%
Berlin Hyp AG	400,000	3.00%	11/5/2026	398,163	0.02%
Berlin Hyp AG	1,000,000	0.38%	25/1/2027	917,439	0.05%
Berlin Hyp AG	1,000,000	0.01%	17/2/2027	920,215	0.05%
Berlin Hyp AG	1,500,000	3.38%	7/3/2028	1,510,604	0.07%
Berlin Hyp AG	237,000	0.01%	7/7/2028	209,502	0.01%
Berlin Hyp AG	1,000,000	0.63%	23/2/2029	893,218	0.04%
Berlin Hyp AG	1,600,000	0.01%	27/1/2031	1,309,138	0.06%
Berlin Hyp AG	200,000	0.38%	21/4/2031	159,913	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Bertelsmann SE & Co. KGaA	400,000	3.50%	29/5/2029	398,177	0.02%
BMW Finance NV	900,000	1.00%	29/8/2025	874,619	0.04%
BMW Finance NV	500,000	0.38%	14/1/2027	465,689	0.02%
BMW Finance NV	464,000	1.00%	22/5/2028	425,202	0.02%
BMW Finance NV	685,000	1.50%	6/2/2029	634,254	0.03%
BMW Finance NV	200,000	0.88%	14/1/2032	167,801	0.01%
BMW Finance NV	400,000	3.63%	22/5/2035	400,061	0.02%
BMW International Investment BV	300,000	3.25%	17/11/2028	298,807	0.01%
BMW US Capital LLC	550,000	3.00%	2/11/2027	543,992	0.03%
BMW US Capital LLC	1,225,000	3.38%	2/2/2034	1,196,761	0.06%
Brenntag Finance BV	400,000	1.13%	27/9/2025	387,116	0.02%
Brenntag Finance BV	200,000	3.88%	24/4/2032	196,568	0.01%
Commerzbank AG	1,500,000	1.00%	4/3/2026	1,441,172	0.07%
Commerzbank AG	1,500,000	2.88%	28/4/2026	1,490,404	0.07%
Commerzbank AG^	1,100,000	4.63%	21/3/2028	1,117,966	0.06%
Commerzbank AG	380,000	0.88%	18/4/2028	349,931	0.02%
Commerzbank AG	4,265,000	3.38%	28/8/2028	4,308,752	0.21%
Commerzbank AG^	800,000	5.13%	18/1/2030	831,905	0.04%
Commerzbank AG	1,300,000	0.01%	11/3/2030	1,092,580	0.05%
Commerzbank AG^	400,000	4.63%	17/1/2031	407,819	0.02%
Commerzbank AG	2,100,000	0.25%	12/1/2032	1,700,175	0.08%
Commerzbank AG	1,550,000	1.25%	9/1/2034	1,308,238	0.06%
Continental AG	300,000	2.50%	27/8/2026	294,401	0.01%
Continental AG	600,000	4.00%	1/6/2028	609,029	0.03%
Covestro AG	200,000	0.88%	3/2/2026	191,950	0.01%
Covestro AG	200,000	4.75%	15/11/2028	209,481	0.01%
Covestro AG	200,000	1.38%	12/6/2030	178,219	0.01%
Daimler Truck International Finance BV	300,000	3.88%	19/6/2026	301,812	0.01%
Daimler Truck International Finance BV	700,000	3.88%	19/6/2029	710,746	0.04%
Deutsche Apotheker-und Aerztebank eG	900,000	0.01%	6/2/2029	780,055	0.04%
Deutsche Bank AG	950,000	0.50%	22/1/2026	908,587	0.04%
Deutsche Bank AG	400,000	4.50%	19/5/2026	403,459	0.02%
Deutsche Bank AG^	1,000,000	1.38%	3/9/2026	970,700	0.05%
Deutsche Bank AG	1,032,920	0.00%	15/10/2026	936,945	0.05%
Deutsche Bank AG	1,000,000	3.13%	19/10/2026	997,132	0.05%
Deutsche Bank AG	400,000	1.63%	20/1/2027	378,439	0.02%
Deutsche Bank AG	300,000	4.00%	29/11/2027	304,506	0.02%
Deutsche Bank AG	100,000	1.75%	17/1/2028	93,522	0.00%
Deutsche Bank AG^	600,000	1.88%	23/2/2028	568,384	0.03%
Deutsche Bank AG^	200,000	5.38%	11/1/2029	208,050	0.01%
Deutsche Bank AG	2,500,000	3.38%	13/3/2029	2,520,757	0.12%
Deutsche Bank AG^	300,000	3.75%	15/1/2030	299,676	0.01%
Deutsche Bank AG^	500,000	4.13%	4/4/2030	497,376	0.02%
Deutsche Bank AG^	1,000,000	5.00%	5/9/2030	1,030,299	0.05%
Deutsche Bank AG^	1,200,000	1.75%	19/11/2030	1,054,434	0.05%
Deutsche Bank AG^	600,000	1.38%	17/2/2032	499,842	0.02%
Deutsche Bank AG^	800,000	4.00%	24/6/2032	780,190	0.04%
Deutsche Boerse AG	400,000	3.75%	28/9/2029	407,166	0.02%
Deutsche Boerse AG	800,000	3.88%	28/9/2033	822,020	0.04%
Deutsche Boerse AG^	400,000	1.25%	16/6/2047	368,200	0.02%
Deutsche Kreditbank AG	1,089,000	3.00%	2/7/2030	1,083,246	0.05%
Deutsche Kreditbank AG	780,000	1.63%	5/5/2032	701,158	0.03%
Deutsche Kreditbank AG	600,000	3.00%	31/1/2035	591,013	0.03%
Deutsche Lufthansa AG	500,000	3.00%	29/5/2026	491,424	0.02%
Deutsche Lufthansa AG	800,000	2.88%	16/5/2027	777,700	0.04%
Deutsche Lufthansa AG	900,000	3.75%	11/2/2028	894,785	0.04%
Deutsche Lufthansa AG	400,000	4.00%	21/5/2030	399,375	0.02%
Deutsche Pfandbriefbank AG	300,000	0.25%	27/10/2025	277,478	0.01%
Deutsche Pfandbriefbank AG	200,000	0.10%	2/2/2026	181,226	0.01%
Deutsche Pfandbriefbank AG	200,000	5.00%	5/2/2027	202,372	0.01%
Deutsche Pfandbriefbank AG	1,300,000	1.75%	1/3/2027	1,240,260	0.06%
Deutsche Pfandbriefbank AG	1,000,000	2.38%	29/5/2028	961,387	0.05%
Deutsche Pfandbriefbank AG	1,000,000	2.88%	19/1/2029	973,257	0.05%
Deutsche Post AG	600,000	0.38%	20/5/2026	568,980	0.03%
Deutsche Post AG	200,000	1.00%	13/12/2027	186,548	0.01%
Deutsche Post AG	500,000	1.63%	5/12/2028	471,465	0.02%
Deutsche Post AG	400,000	0.75%	20/5/2029	365,018	0.02%
Deutsche Post AG	600,000	3.38%	3/7/2033	603,416	0.03%
Deutsche Post AG	300,000	3.50%	25/3/2036	293,535	0.01%
Deutsche Telekom AG	200,000	1.75%	25/3/2031	182,795	0.01%
Deutsche Telekom AG	100,000	2.25%	29/3/2039	85,333	0.00%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Deutsche Telekom AG	380,000	1.75%	9/12/2049	259,620	0.01%
Deutsche Telekom International Finance BV	400,000	1.13%	22/5/2026	384,388	0.02%
Deutsche Telekom International Finance BV	600,000	1.38%	30/1/2027	573,497	0.03%
Deutsche Telekom International Finance BV	800,000	1.50%	3/4/2028	752,233	0.04%
Deutsche Telekom International Finance BV	200,000	4.50%	28/10/2030	213,476	0.01%
Deutsche Telekom International Finance BV	780,000	7.50%	24/1/2033	1,002,446	0.05%
Deutsche Wohnen SE	600,000	1.50%	30/4/2030	519,800	0.03%
Deutsche Wohnen SE	100,000	1.30%	7/4/2041	64,166	0.00%
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	100,000	2.50%	25/1/2027	92,225	0.00%
DZ HYP AG	1,400,000	0.50%	13/11/2025	1,346,312	0.07%
DZ HYP AG	2,000,000	3.25%	30/7/2027	2,003,280	0.10%
DZ HYP AG	900,000	0.63%	30/8/2027	831,430	0.04%
DZ HYP AG	1,700,000	3.38%	31/1/2028	1,712,066	0.08%
DZ HYP AG	1,000,000	0.01%	23/6/2028	884,104	0.04%
DZ HYP AG	800,000	0.88%	18/1/2030	709,608	0.04%
DZ HYP AG	2,000,000	0.01%	29/3/2030	1,677,834	0.08%
DZ HYP AG	400,000	0.01%	15/11/2030	329,417	0.02%
DZ HYP AG	1,300,000	3.25%	31/5/2033	1,313,051	0.06%
DZ HYP AG	535,000	0.88%	17/4/2034	432,928	0.02%
E.ON International Finance BV	500,000	1.63%	30/5/2026	483,996	0.02%
E.ON International Finance BV	650,000	1.50%	31/7/2029	592,532	0.03%
E.ON International Finance BV	400,000	5.75%	14/2/2033	457,666	0.02%
E.ON SE	600,000	0.13%	18/1/2026	569,883	0.03%
E.ON SE	600,000	0.25%	24/10/2026	559,069	0.03%
E.ON SE	800,000	0.38%	29/9/2027	728,872	0.04%
E.ON SE	200,000	3.50%	12/1/2028	201,116	0.01%
E.ON SE	820,000	0.10%	19/12/2028	724,167	0.04%
E.ON SE	1,000,000	1.63%	22/5/2029	924,404	0.05%
E.ON SE	300,000	3.38%	15/1/2031	296,774	0.01%
E.ON SE	333,000	3.50%	25/3/2032	328,728	0.02%
E.ON SE	500,000	0.60%	1/10/2032	399,073	0.02%
E.ON SE	200,000	4.00%	29/8/2033	204,083	0.01%
E.ON SE	650,000	3.88%	12/1/2035	649,282	0.03%
E.ON SE	400,000	3.75%	15/1/2036	394,880	0.02%
E.ON SE	300,000	3.50%	26/10/2037	283,939	0.01%
E.ON SE	380,000	4.13%	25/3/2044	374,673	0.02%
Eurogrid GmbH	300,000	1.50%	18/4/2028	278,194	0.01%
Eurogrid GmbH	700,000	3.60%	1/2/2029	696,853	0.03%
Eurogrid GmbH	100,000	3.28%	5/9/2031	97,204	0.00%
Eurogrid GmbH	200,000	1.11%	15/5/2032	164,395	0.01%
Eurogrid GmbH	300,000	0.74%	21/4/2033	232,567	0.01%
Eurogrid GmbH	700,000	3.92%	1/2/2034	697,342	0.03%
Evonik Industries AG	1,200,000	0.63%	18/9/2025	1,155,719	0.06%
Fresenius Finance Ireland plc	600,000	0.00%	1/10/2025	573,495	0.03%
Fresenius Finance Ireland plc	400,000	0.50%	1/10/2028	353,085	0.02%
Fresenius Finance Ireland plc	500,000	0.88%	1/10/2031	407,858	0.02%
Fresenius Finance Ireland plc	450,000	3.00%	30/1/2032	427,088	0.02%
Fresenius Medical Care AG	500,000	1.50%	11/7/2025	488,483	0.02%
Fresenius Medical Care AG	100,000	1.25%	29/11/2029	87,817	0.00%
Fresenius Medical Care AG	400,000	1.50%	29/5/2030	351,249	0.02%
Fresenius SE & Co. KGaA	1,100,000	4.25%	28/5/2026	1,110,648	0.05%
Fresenius SE & Co. KGaA	500,000	1.63%	8/10/2027	472,695	0.02%
Fresenius SE & Co. KGaA	600,000	2.88%	15/2/2029	589,183	0.03%
Fresenius SE & Co. KGaA	200,000	5.13%	5/10/2030	213,314	0.01%
Grand City Properties SA^	200,000	1.50%	Perpetual	127,883	0.01%
Grand City Properties SA	500,000	1.50%	22/2/2027	461,317	0.02%
Grand City Properties SA	700,000	0.13%	11/1/2028	598,682	0.03%
Grenke Finance plc	300,000	3.95%	9/7/2025	298,632	0.01%
Hamburg Commercial Bank AG^	500,000	0.50%	22/9/2026	470,641	0.02%
Hamburg Commercial Bank AG	200,000	2.00%	20/7/2027	191,226	0.01%
Hannover Rueck SE^	400,000	1.75%	8/10/2040	347,182	0.02%
Hannover Rueck SE^	700,000	5.88%	26/8/2043	776,410	0.04%
Heidelberg Materials AG	400,000	3.75%	31/5/2032	398,270	0.02%
Heidelberg Materials Finance Luxembourg SA	300,000	1.63%	7/4/2026	290,505	0.01%
Heidelberg Materials Finance Luxembourg SA	100,000	1.13%	1/12/2027	92,796	0.00%
Heidelberg Materials Finance Luxembourg SA	200,000	1.75%	24/4/2028	187,716	0.01%
Hella GmbH & Co. KGaA	200,000	0.50%	26/1/2027	185,535	0.01%
Heraeus Finance GmbH	200,000	2.63%	9/6/2027	193,909	0.01%
HOCHTIEF AG	200,000	0.50%	3/9/2027	181,468	0.01%
HOCHTIEF AG	300,000	0.63%	26/4/2029	256,604	0.01%
HOCHTIEF AG	450,000	4.25%	31/5/2030	452,961	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Infineon Technologies AG [^]	500,000	3.63%	Perpetual	483,539	0.02%
Infineon Technologies AG	300,000	1.13%	24/6/2026	286,487	0.01%
Infineon Technologies AG	600,000	1.63%	24/6/2029	551,185	0.03%
ING-DiBa AG	3,000,000	3.25%	15/2/2028	3,009,043	0.15%
ING-DiBa AG	500,000	1.25%	9/10/2033	422,941	0.02%
ING-DiBa AG	600,000	1.00%	23/5/2039	439,721	0.02%
Landesbank Baden-Wuerttemberg	1,000,000	0.01%	17/6/2026	939,328	0.05%
Landesbank Baden-Wuerttemberg	2,500,000	3.25%	4/11/2026	2,503,510	0.12%
Landesbank Baden-Wuerttemberg	700,000	3.25%	27/6/2033	709,272	0.04%
Landesbank Hessen-Thueringen Girozentrale	1,400,000	0.50%	25/9/2025	1,350,954	0.07%
Landesbank Hessen-Thueringen Girozentrale	1,400,000	0.63%	12/1/2027	1,312,266	0.06%
Landesbank Hessen-Thueringen Girozentrale	300,000	0.88%	20/3/2028	276,195	0.01%
Landesbank Hessen-Thueringen Girozentrale	300,000	0.50%	19/1/2037	215,259	0.01%
LANXESS AG	600,000	0.63%	1/12/2029	497,307	0.02%
LEG Immobilien SE	800,000	0.88%	28/11/2027	732,883	0.04%
LEG Immobilien SE	500,000	0.75%	30/6/2031	397,880	0.02%
LEG Immobilien SE	300,000	1.00%	19/11/2032	233,482	0.01%
LEG Immobilien SE	300,000	1.50%	17/1/2034	234,549	0.01%
LEG Immobilien SE	200,000	1.63%	28/11/2034	152,741	0.01%
Mercedes-Benz Finance Canada, Inc.	1,900,000	3.00%	23/2/2027	1,882,599	0.09%
Mercedes-Benz Group AG	1,060,000	0.75%	8/2/2030	920,928	0.05%
Mercedes-Benz Group AG	400,000	2.38%	22/5/2030	378,487	0.02%
Mercedes-Benz Group AG	600,000	0.75%	10/9/2030	514,340	0.03%
Mercedes-Benz Group AG	391,000	2.00%	27/2/2031	361,582	0.02%
Mercedes-Benz Group AG	1,000,000	1.13%	6/11/2031	850,690	0.04%
Mercedes-Benz Group AG	300,000	0.75%	11/3/2033	239,281	0.01%
Mercedes-Benz Group AG	268,000	1.13%	8/8/2034	214,686	0.01%
Mercedes-Benz Group AG	500,000	2.13%	3/7/2037	425,569	0.02%
Mercedes-Benz International Finance BV	505,000	1.38%	26/6/2026	485,995	0.02%
Mercedes-Benz International Finance BV	1,400,000	2.00%	22/8/2026	1,358,792	0.07%
Mercedes-Benz International Finance BV	400,000	0.63%	6/5/2027	372,690	0.02%
Mercedes-Benz International Finance BV	200,000	3.00%	10/7/2027	198,069	0.01%
Mercedes-Benz International Finance BV	100,000	3.25%	15/9/2027	99,667	0.01%
Merck Financial Services GmbH	1,000,000	0.50%	16/7/2028	894,995	0.04%
Merck Financial Services GmbH	200,000	0.88%	5/7/2031	169,157	0.01%
Merck KGaA [^]	300,000	2.88%	25/6/2079	282,032	0.01%
Merck KGaA [^]	500,000	1.63%	9/9/2080	471,805	0.02%
Muenchener Hypothekenbank eG	2,500,000	2.75%	24/9/2025	2,480,579	0.12%
Muenchener Hypothekenbank eG	2,200,000	3.00%	4/8/2027	2,191,431	0.11%
Muenchener Hypothekenbank eG	300,000	0.38%	9/3/2029	251,976	0.01%
Muenchener Hypothekenbank eG	1,000,000	1.88%	25/8/2032	913,256	0.05%
Muenchener Hypothekenbank eG	690,000	1.00%	18/4/2039	507,180	0.03%
Muenchener Hypothekenbank eG	1,000,000	0.01%	19/10/2039	609,061	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen [^]	300,000	1.25%	26/5/2041	250,141	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen [^]	800,000	1.00%	26/5/2042	634,419	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen [^]	600,000	4.25%	26/5/2044	590,681	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen [^]	500,000	3.25%	26/5/2049	481,364	0.02%
Norddeutsche Landesbank-Girozentrale	1,500,000	0.01%	23/9/2026	1,395,997	0.07%
Norddeutsche Landesbank-Girozentrale	700,000	0.01%	18/2/2027	643,302	0.03%
Norddeutsche Landesbank-Girozentrale	1,700,000	2.25%	20/9/2027	1,651,011	0.08%
Norddeutsche Landesbank-Girozentrale	900,000	0.75%	18/1/2028	827,240	0.04%
O2 Telefonica Deutschland Finanzierungs GmbH	400,000	1.75%	5/7/2025	391,801	0.02%
REWE International Finance BV	400,000	4.88%	13/9/2030	415,461	0.02%
Robert Bosch GmbH	100,000	3.63%	2/6/2027	100,492	0.01%
Robert Bosch GmbH	700,000	3.63%	2/6/2030	701,776	0.03%
Robert Bosch GmbH	600,000	4.00%	2/6/2035	610,713	0.03%
Robert Bosch GmbH	600,000	4.38%	2/6/2043	610,124	0.03%
Robert Bosch Investment Nederland BV	200,000	2.63%	24/5/2028	194,100	0.01%
RWE AG	910,000	2.50%	24/8/2025	898,374	0.04%
RWE AG	360,000	3.63%	13/2/2029	364,530	0.02%
RWE AG	800,000	2.75%	24/5/2030	762,726	0.04%
RWE AG	100,000	3.63%	10/1/2032	99,133	0.01%
RWE AG	316,000	1.00%	26/11/2033	245,504	0.01%
RWE AG	123,000	4.13%	13/2/2035	124,661	0.01%
Santander Consumer Bank AG	700,000	4.50%	30/6/2026	709,492	0.04%
Santander Consumer Bank AG	500,000	4.38%	13/9/2027	510,941	0.03%
SAP SE	400,000	0.13%	18/5/2026	377,598	0.02%
SAP SE	1,200,000	1.25%	10/3/2028	1,122,210	0.06%
SAP SE	600,000	0.38%	18/5/2029	525,574	0.03%
SAP SE	600,000	1.63%	10/3/2031	545,046	0.03%
Siemens Financieringsmaatschappij NV	600,000	0.38%	5/6/2026	568,067	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Siemens Financieringsmaatschappij NV	1,000,000	0.63%	25/2/2027	935,544	0.05%
Siemens Financieringsmaatschappij NV	100,000	1.00%	6/9/2027	94,402	0.00%
Siemens Financieringsmaatschappij NV	200,000	0.90%	28/2/2028	185,481	0.01%
Siemens Financieringsmaatschappij NV	600,000	2.88%	10/3/2028	598,958	0.03%
Siemens Financieringsmaatschappij NV	600,000	0.25%	20/2/2029	527,707	0.03%
Siemens Financieringsmaatschappij NV	600,000	0.13%	5/9/2029	522,446	0.03%
Siemens Financieringsmaatschappij NV	1,030,000	1.38%	6/9/2030	930,160	0.05%
Siemens Financieringsmaatschappij NV	500,000	2.75%	9/9/2030	487,350	0.02%
Siemens Financieringsmaatschappij NV	649,000	1.25%	28/2/2031	579,637	0.03%
Siemens Financieringsmaatschappij NV	400,000	0.50%	20/2/2032	327,653	0.02%
Siemens Financieringsmaatschappij NV	500,000	0.50%	5/9/2034	376,604	0.02%
Siemens Financieringsmaatschappij NV	400,000	1.25%	25/2/2035	323,218	0.02%
Siemens Financieringsmaatschappij NV	200,000	3.50%	24/2/2036	199,364	0.01%
Siemens Financieringsmaatschappij NV	500,000	3.38%	22/2/2037	487,590	0.02%
Siemens Financieringsmaatschappij NV	200,000	1.75%	28/2/2039	156,564	0.01%
Siemens Financieringsmaatschappij NV	600,000	3.63%	22/2/2044	580,514	0.03%
Sirius Real Estate Ltd.	100,000	1.13%	22/6/2026	93,651	0.00%
Sirius Real Estate Ltd.	200,000	1.75%	24/11/2028	173,122	0.01%
Talanx AG	700,000	4.00%	25/10/2029	713,971	0.04%
Talanx AG^	400,000	2.25%	5/12/2047	372,812	0.02%
Traton Finance Luxembourg SA	1,000,000	4.13%	22/11/2025	1,001,901	0.05%
Traton Finance Luxembourg SA	300,000	3.75%	27/3/2027	299,695	0.01%
Traton Finance Luxembourg SA	500,000	0.75%	24/3/2029	436,218	0.02%
Traton Finance Luxembourg SA	600,000	1.25%	24/3/2033	483,624	0.02%
UniCredit Bank GmbH	1,100,000	0.63%	20/11/2025	1,058,784	0.05%
UniCredit Bank GmbH	2,000,000	3.00%	13/7/2026	1,987,130	0.10%
UniCredit Bank GmbH	2,000,000	0.01%	28/9/2026	1,859,503	0.09%
UniCredit Bank GmbH	900,000	0.50%	23/2/2027	837,073	0.04%
UniCredit Bank GmbH	700,000	0.01%	21/5/2029	601,591	0.03%
UniCredit Bank GmbH	900,000	0.01%	24/6/2030	749,590	0.04%
UniCredit Bank GmbH	1,070,000	0.25%	15/1/2032	866,846	0.04%
UniCredit Bank GmbH	1,100,000	0.38%	17/1/2033	875,690	0.04%
UniCredit Bank GmbH	505,000	0.85%	22/5/2034	405,960	0.02%
Vier Gas Transport GmbH	100,000	4.00%	26/9/2027	100,839	0.01%
Vier Gas Transport GmbH	500,000	1.50%	25/9/2028	460,395	0.02%
Vier Gas Transport GmbH	400,000	0.13%	10/9/2029	336,819	0.02%
Vier Gas Transport GmbH	300,000	4.63%	26/9/2032	315,770	0.02%
Volkswagen Bank GmbH	900,000	4.25%	7/1/2026	905,280	0.04%
Volkswagen Bank GmbH	700,000	2.50%	31/7/2026	681,554	0.03%
Volkswagen Bank GmbH	500,000	4.38%	3/5/2028	509,719	0.03%
Volkswagen Bank GmbH	300,000	4.63%	3/5/2031	310,277	0.02%
Volkswagen Financial Services AG	400,000	3.75%	10/9/2026	400,608	0.02%
Volkswagen Financial Services AG	500,000	0.13%	12/2/2027	457,301	0.02%
Volkswagen Financial Services AG	1,000,000	0.88%	31/1/2028	909,442	0.04%
Volkswagen Financial Services AG	200,000	3.38%	6/4/2028	198,598	0.01%
Volkswagen Financial Services AG	100,000	0.38%	12/2/2030	83,025	0.00%
Volkswagen Financial Services AG	400,000	3.88%	10/9/2030	399,607	0.02%
Volkswagen International Finance NV^	1,500,000	3.88%	Perpetual	1,420,707	0.07%
Volkswagen International Finance NV^	750,000	3.50%	Perpetual	670,849	0.03%
Volkswagen International Finance NV^	700,000	3.75%	Perpetual	665,818	0.03%
Volkswagen International Finance NV^	600,000	4.38%	Perpetual	552,460	0.03%
Volkswagen International Finance NV^	300,000	4.63%	Perpetual	293,985	0.01%
Volkswagen International Finance NV	900,000	4.13%	15/11/2025	905,427	0.04%
Volkswagen International Finance NV	800,000	3.88%	29/3/2026	802,353	0.04%
Volkswagen International Finance NV	800,000	1.88%	30/3/2027	763,511	0.04%
Volkswagen International Finance NV	300,000	3.75%	28/9/2027	300,699	0.01%
Volkswagen International Finance NV	500,000	2.63%	16/11/2027	483,632	0.02%
Volkswagen International Finance NV	800,000	0.88%	22/9/2028	711,249	0.04%
Volkswagen International Finance NV	600,000	4.25%	29/3/2029	612,386	0.03%
Volkswagen International Finance NV	200,000	4.38%	15/5/2030	205,302	0.01%
Volkswagen International Finance NV	400,000	3.25%	18/11/2030	388,202	0.02%
Volkswagen International Finance NV	400,000	1.25%	23/9/2032	327,280	0.02%
Volkswagen International Finance NV	100,000	3.30%	22/3/2033	96,162	0.00%
Volkswagen International Finance NV	600,000	4.13%	16/11/2038	600,718	0.03%
Volkswagen International Finance NV	200,000	1.50%	21/1/2041	136,964	0.01%
Volkswagen Leasing GmbH	600,000	0.25%	12/1/2026	569,132	0.03%
Volkswagen Leasing GmbH	840,000	4.50%	25/3/2026	849,760	0.04%
Volkswagen Leasing GmbH	200,000	1.50%	19/6/2026	191,835	0.01%
Volkswagen Leasing GmbH	400,000	0.38%	20/7/2026	374,581	0.02%
Volkswagen Leasing GmbH	300,000	3.63%	11/10/2026	299,689	0.01%
Volkswagen Leasing GmbH	200,000	3.88%	11/10/2028	200,591	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Volkswagen Leasing GmbH	350,000	0.50%	12/1/2029	303,051	0.02%
Volkswagen Leasing GmbH	300,000	4.63%	25/3/2029	309,468	0.02%
Volkswagen Leasing GmbH	150,000	0.63%	19/7/2029	128,346	0.01%
Volkswagen Leasing GmbH	300,000	4.00%	11/4/2031	301,384	0.01%
Vonovia SE	1,200,000	0.00%	1/12/2025	1,134,236	0.06%
Vonovia SE	800,000	0.63%	9/7/2026	750,068	0.04%
Vonovia SE	200,000	4.75%	23/5/2027	205,326	0.01%
Vonovia SE	700,000	0.38%	16/6/2027	635,099	0.03%
Vonovia SE	600,000	0.63%	7/10/2027	542,520	0.03%
Vonovia SE	200,000	1.50%	14/1/2028	184,759	0.01%
Vonovia SE	800,000	1.88%	28/6/2028	741,772	0.04%
Vonovia SE	100,000	0.50%	14/9/2029	84,096	0.00%
Vonovia SE	400,000	0.63%	14/12/2029	334,559	0.02%
Vonovia SE	500,000	2.13%	22/3/2030	450,732	0.02%
Vonovia SE	400,000	2.25%	7/4/2030	363,706	0.02%
Vonovia SE	200,000	5.00%	23/11/2030	208,759	0.01%
Vonovia SE	300,000	0.63%	24/3/2031	239,574	0.01%
Vonovia SE	400,000	2.38%	25/3/2032	354,580	0.02%
Vonovia SE	400,000	0.75%	1/9/2032	307,783	0.02%
Vonovia SE	800,000	1.00%	16/6/2033	606,439	0.03%
Vonovia SE	300,000	4.25%	10/4/2034	295,038	0.01%
Vonovia SE	100,000	2.75%	22/3/2038	82,695	0.00%
Vonovia SE	400,000	1.63%	7/10/2039	268,646	0.01%
Vonovia SE	300,000	1.00%	28/1/2041	177,640	0.01%
Vonovia SE	200,000	1.50%	14/6/2041	127,868	0.01%
Vonovia SE	300,000	1.63%	1/9/2051	167,538	0.01%
Wintershall Dea Finance BV	600,000	0.84%	25/9/2025	576,769	0.03%
Wintershall Dea Finance BV	500,000	1.33%	25/9/2028	447,799	0.02%
Wintershall Dea Finance BV	400,000	1.82%	25/9/2031	336,254	0.02%
Wuestenrot & Wuerttembergische AG^	100,000	2.13%	10/9/2041	79,289	0.00%
Wurth Finance International BV	400,000	0.75%	22/11/2027	367,087	0.02%
Wurth Finance International BV	400,000	2.13%	23/8/2030	372,675	0.02%
				218,557,021	10.74%
Greece 0.01% (31 December 2023: 0.01%)					
OTE plc	200,000	0.88%	24/9/2026	188,045	0.01%
				188,045	0.01%
Hong Kong 0.10% (31 December 2023: 0.10%)					
AIA Group Ltd.^	300,000	0.88%	9/9/2033	259,567	0.01%
CK Hutchison Group Telecom Finance SA	400,000	1.13%	17/10/2028	359,423	0.02%
CK Hutchison Group Telecom Finance SA	600,000	1.50%	17/10/2031	507,556	0.03%
Hong Kong Government International Bond	500,000	3.38%	7/6/2027	499,688	0.02%
Hong Kong Government International Bond	200,000	3.75%	7/6/2032	203,865	0.01%
Hong Kong Government International Bond	300,000	1.00%	24/11/2041	197,042	0.01%
				2,027,141	0.10%
Hungary 0.40% (31 December 2023: 0.35%)					
Hungary Government International Bond	1,000,000	1.25%	22/10/2025	964,718	0.05%
Hungary Government International Bond	489,000	5.00%	22/2/2027	503,418	0.02%
Hungary Government International Bond	1,000,000	0.13%	21/9/2028	850,465	0.04%
Hungary Government International Bond	2,160,000	4.00%	25/7/2029	2,138,657	0.11%
Hungary Government International Bond	700,000	4.25%	16/6/2031	697,462	0.03%
Hungary Government International Bond	655,000	5.38%	12/9/2033	679,890	0.03%
Hungary Government International Bond	590,000	1.75%	5/6/2035	445,459	0.02%
Magyar Export-Import Bank Zrt	700,000	6.00%	16/5/2029	735,334	0.04%
MFB Magyar Fejlesztési Bank Zrt	200,000	0.38%	9/6/2026	185,456	0.01%
MOL Hungarian Oil & Gas plc	400,000	1.50%	8/10/2027	368,128	0.02%
MVM Energetika Zrt	200,000	0.88%	18/11/2027	176,186	0.01%
OTP Bank Nyrt^	300,000	6.13%	5/10/2027	307,551	0.02%
				8,052,724	0.40%
Iceland 0.05% (31 December 2023: 0.04%)					
Arion Banki HF	300,000	7.25%	25/5/2026	315,901	0.02%
Iceland Government International Bond	800,000	0.00%	15/4/2028	706,303	0.03%
				1,022,204	0.05%
Indonesia 0.20% (31 December 2023: 0.21%)					
Indonesia Government International Bond	100,000	1.45%	18/9/2026	94,658	0.00%
Indonesia Government International Bond	920,000	0.90%	14/2/2027	850,478	0.04%
Indonesia Government International Bond	1,400,000	3.75%	14/6/2028	1,395,897	0.07%
Indonesia Government International Bond	700,000	1.40%	30/10/2031	590,374	0.03%
Indonesia Government International Bond	420,000	1.10%	12/3/2033	332,590	0.02%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	900,000	2.88%	25/10/2025	885,338	0.04%
				4,149,335	0.20%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Ireland 0.75% (31 December 2023: 0.74%)					
AIB Group plc	400,000	2.25%	3/7/2025	394,235	0.02%
AIB Group plc^	400,000	3.63%	4/7/2026	398,972	0.02%
AIB Group plc^	400,000	2.25%	4/4/2028	383,441	0.02%
AIB Group plc^	400,000	5.75%	16/2/2029	425,493	0.02%
AIB Group plc^	700,000	4.63%	23/7/2029	720,702	0.03%
AIB Group plc^	500,000	5.25%	23/10/2031	534,121	0.03%
Bank of Ireland Group plc^	388,000	0.38%	10/5/2027	364,934	0.02%
Bank of Ireland Group plc^	1,100,000	4.88%	16/7/2028	1,135,299	0.06%
Bank of Ireland Group plc^	400,000	5.00%	4/7/2031	423,299	0.02%
Bank of Ireland Group plc^	200,000	1.38%	11/8/2031	188,922	0.01%
Bank of Ireland Group plc^	400,000	6.75%	1/3/2033	428,901	0.02%
Bank of Ireland Group plc^	200,000	4.75%	10/8/2034	199,733	0.01%
CRH Finance DAC	300,000	1.38%	18/10/2028	274,970	0.01%
CRH Funding BV	500,000	1.63%	5/5/2030	448,334	0.02%
CRH SMW Finance DAC	400,000	1.25%	5/11/2026	379,733	0.02%
CRH SMW Finance DAC	800,000	4.00%	11/7/2027	809,870	0.04%
CRH SMW Finance DAC	600,000	4.00%	11/7/2031	608,534	0.03%
Dell Bank International DAC	1,500,000	0.50%	27/10/2026	1,397,758	0.07%
DXC Capital Funding DAC	200,000	0.45%	15/9/2027	180,012	0.01%
DXC Capital Funding DAC	450,000	0.95%	15/9/2031	362,162	0.02%
Experian Europe DAC	100,000	1.56%	16/5/2031	88,035	0.00%
Kerry Group Financial Services Unltd Co.	400,000	0.63%	20/9/2029	347,718	0.02%
Kerry Group Financial Services Unltd Co.	283,000	0.88%	1/12/2031	236,148	0.01%
Linde plc	700,000	3.38%	12/6/2029	701,805	0.03%
Linde plc	800,000	3.50%	4/6/2034	795,382	0.04%
Linde plc	300,000	3.63%	12/6/2034	301,383	0.01%
Linde plc	500,000	1.63%	31/3/2035	413,224	0.02%
Ryanair DAC	600,000	0.88%	25/5/2026	569,101	0.03%
Securitas Treasury Ireland DAC	500,000	4.38%	6/3/2029	510,407	0.02%
Smurfit Kappa Treasury ULC	1,000,000	1.50%	15/9/2027	937,571	0.05%
Smurfit Kappa Treasury ULC	200,000	1.00%	22/9/2033	158,868	0.01%
Vodafone International Financing DAC	195,000	4.00%	10/2/2043	190,612	0.01%
				15,309,679	0.75%
Israel 0.18% (31 December 2023: 0.16%)					
Israel Government International Bond	1,590,000	1.50%	18/1/2027	1,470,677	0.07%
Israel Government International Bond	950,000	1.50%	16/1/2029	841,063	0.04%
Israel Government International Bond	600,000	0.63%	18/1/2032	463,149	0.02%
Israel Government International Bond	400,000	2.38%	18/1/2037	329,300	0.02%
Israel Government International Bond	750,000	2.50%	16/1/2049	582,692	0.03%
				3,686,881	0.18%
Italy 3.63% (31 December 2023: 3.48%)					
2i Rete Gas SpA	300,000	2.20%	11/9/2025	294,689	0.01%
2i Rete Gas SpA	200,000	1.61%	31/10/2027	187,682	0.01%
2i Rete Gas SpA	475,000	4.38%	6/6/2033	482,085	0.02%
Aeroporti di Roma SpA	200,000	1.75%	30/7/2031	173,016	0.01%
Aeroporti di Roma SpA	300,000	4.88%	10/7/2033	314,316	0.02%
Assicurazioni Generali SpA^	300,000	4.60%	Perpetual	299,063	0.01%
Assicurazioni Generali SpA	500,000	3.21%	15/1/2029	492,737	0.02%
Assicurazioni Generali SpA	400,000	3.88%	29/1/2029	398,557	0.02%
Assicurazioni Generali SpA	200,000	2.12%	1/10/2030	176,967	0.01%
Assicurazioni Generali SpA	520,000	2.43%	14/7/2031	456,143	0.02%
Assicurazioni Generali SpA	200,000	1.71%	30/6/2032	165,274	0.01%
Assicurazioni Generali SpA	700,000	5.80%	6/7/2032	755,906	0.04%
Assicurazioni Generali SpA	200,000	5.40%	20/4/2033	210,614	0.01%
Assicurazioni Generali SpA	500,000	3.55%	15/1/2034	484,063	0.02%
Assicurazioni Generali SpA^	600,000	5.50%	27/10/2047	618,537	0.03%
ASTM SpA	200,000	1.00%	25/11/2026	187,413	0.01%
ASTM SpA	100,000	1.63%	8/2/2028	93,035	0.00%
ASTM SpA	700,000	1.50%	25/1/2030	613,743	0.03%
ASTM SpA	500,000	2.38%	25/11/2033	422,691	0.02%
Autostrade per l'Italia SpA	400,000	1.88%	4/11/2025	389,890	0.02%
Autostrade per l'Italia SpA	800,000	1.75%	26/6/2026	769,044	0.04%
Autostrade per l'Italia SpA	196,000	1.75%	1/2/2027	186,455	0.01%
Autostrade per l'Italia SpA	600,000	1.63%	25/1/2028	552,676	0.03%
Autostrade per l'Italia SpA	200,000	2.00%	4/12/2028	184,047	0.01%
Autostrade per l'Italia SpA	500,000	2.00%	15/1/2030	447,658	0.02%
Autostrade per l'Italia SpA	782,000	4.75%	24/1/2031	798,881	0.04%
Autostrade per l'Italia SpA	100,000	4.25%	28/6/2032	98,606	0.01%
Autostrade per l'Italia SpA	600,000	5.13%	14/6/2033	622,755	0.03%
Banca Monte dei Paschi di Siena SpA	700,000	2.13%	26/11/2025	683,757	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Banca Monte dei Paschi di Siena SpA	520,000	0.88%	8/10/2026	488,623	0.02%
Banca Popolare di Sondrio SpA	250,000	4.13%	24/10/2028	255,765	0.01%
Banca Popolare di Sondrio SpA^	265,000	4.13%	4/6/2030	263,670	0.01%
Banco BPM SpA	500,000	3.88%	18/9/2026	503,335	0.03%
Banco BPM SpA	403,000	4.63%	29/11/2027	412,612	0.02%
Banco BPM SpA^	400,000	6.00%	21/1/2028	418,370	0.02%
Banco BPM SpA	900,000	3.75%	27/6/2028	907,603	0.04%
Banco BPM SpA^	700,000	4.88%	17/1/2030	715,470	0.04%
Banco BPM SpA	523,000	3.25%	28/5/2031	518,213	0.03%
BPER Banca SpA	467,000	3.75%	22/10/2028	474,139	0.02%
BPER Banca SpA	267,000	3.25%	22/1/2031	265,333	0.01%
BPER Banca SpA^	300,000	4.00%	22/5/2031	296,374	0.01%
CA Auto Bank SpA	100,000	4.75%	25/1/2027	102,372	0.01%
Covivio SA	300,000	2.38%	20/2/2028	287,700	0.01%
Credit Agricole Italia SpA	300,000	0.63%	13/1/2026	287,084	0.01%
Credit Agricole Italia SpA	1,600,000	0.25%	17/1/2028	1,431,504	0.07%
Credit Agricole Italia SpA	1,300,000	3.50%	15/1/2030	1,307,598	0.06%
Credit Agricole Italia SpA	700,000	0.38%	20/1/2032	563,462	0.03%
Credit Agricole Italia SpA	200,000	3.50%	15/7/2033	202,307	0.01%
Credit Agricole Italia SpA	200,000	0.75%	20/1/2042	124,345	0.01%
Credito Emiliano SpA^	500,000	1.13%	19/1/2028	467,512	0.02%
Credito Emiliano SpA	883,000	3.25%	18/4/2029	877,632	0.04%
Enel Finance International NV	300,000	0.25%	17/11/2025	287,053	0.01%
Enel Finance International NV	1,200,000	0.25%	28/5/2026	1,127,844	0.06%
Enel Finance International NV	300,000	1.38%	1/6/2026	288,612	0.01%
Enel Finance International NV	500,000	1.13%	16/9/2026	474,964	0.02%
Enel Finance International NV	1,040,000	0.25%	17/6/2027	944,478	0.05%
Enel Finance International NV	200,000	0.38%	17/6/2027	182,693	0.01%
Enel Finance International NV	300,000	3.38%	23/7/2028	297,484	0.01%
Enel Finance International NV	200,000	0.63%	28/5/2029	173,692	0.01%
Enel Finance International NV	400,000	0.75%	17/6/2030	338,696	0.02%
Enel Finance International NV	800,000	0.88%	17/1/2031	672,325	0.03%
Enel Finance International NV	700,000	1.25%	17/1/2035	543,902	0.03%
Enel Finance International NV	500,000	0.88%	17/6/2036	350,165	0.02%
Enel SpA^	429,000	6.38%	Perpetual	451,324	0.02%
Enel SpA^	400,000	6.63%	Perpetual	431,104	0.02%
Enel SpA^	400,000	4.75%	Perpetual	397,134	0.02%
Enel SpA^	400,000	3.38%	Perpetual	388,111	0.02%
Enel SpA^	300,000	1.88%	Perpetual	247,500	0.01%
Enel SpA^	250,000	2.25%	Perpetual	235,337	0.01%
Enel SpA	300,000	5.63%	21/6/2027	319,373	0.02%
Enel SpA^	600,000	1.38%	Perpetual	538,892	0.03%
Eni SpA	500,000	3.88%	15/1/2034	494,759	0.02%
ENI SpA^	600,000	2.63%	Perpetual	582,831	0.03%
ENI SpA^	500,000	3.38%	Perpetual	462,683	0.02%
ENI SpA^	500,000	2.75%	Perpetual	443,454	0.02%
ENI SpA^	400,000	2.00%	Perpetual	370,217	0.02%
ENI SpA	1,000,000	1.50%	2/2/2026	969,747	0.05%
ENI SpA	400,000	1.25%	18/5/2026	383,607	0.02%
ENI SpA	700,000	1.50%	17/1/2027	667,962	0.03%
ENI SpA	285,000	3.63%	19/5/2027	286,257	0.01%
ENI SpA	300,000	1.63%	17/5/2028	280,800	0.01%
ENI SpA	300,000	1.13%	19/9/2028	274,050	0.01%
ENI SpA	800,000	0.63%	23/1/2030	683,444	0.03%
ENI SpA	1,225,000	4.25%	19/5/2033	1,253,995	0.06%
ERG SpA	200,000	0.88%	15/9/2031	159,513	0.01%
FinecoBank Banca Fineco SpA^	200,000	4.63%	23/2/2029	204,242	0.01%
Genertel SpA^	300,000	4.25%	14/12/2047	297,708	0.01%
Iccrea Banca SpA^	500,000	6.38%	20/9/2027	523,366	0.03%
Iccrea Banca SpA^	300,000	4.25%	5/2/2030	300,723	0.02%
Iccrea Banca SpA	2,400,000	3.50%	5/6/2034	2,394,950	0.12%
Intesa Sanpaolo SpA	500,000	0.63%	24/2/2026	474,200	0.02%
Intesa Sanpaolo SpA	407,000	4.00%	19/5/2026	409,188	0.02%
Intesa Sanpaolo SpA	1,000,000	0.38%	14/9/2026	935,676	0.05%
Intesa Sanpaolo SpA	650,000	1.00%	19/11/2026	610,523	0.03%
Intesa Sanpaolo SpA	600,000	4.75%	6/9/2027	616,806	0.03%
Intesa Sanpaolo SpA	700,000	1.13%	4/10/2027	651,850	0.03%
Intesa Sanpaolo SpA^	1,000,000	5.00%	8/3/2028	1,028,810	0.05%
Intesa Sanpaolo SpA	700,000	0.75%	16/3/2028	629,581	0.03%
Intesa Sanpaolo SpA	300,000	1.75%	20/3/2028	280,239	0.01%
Intesa Sanpaolo SpA	828,000	3.63%	30/6/2028	834,330	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Intesa Sanpaolo SpA	600,000	1.75%	4/7/2029	546,852	0.03%
Intesa Sanpaolo SpA	600,000	1.25%	15/1/2030	536,979	0.03%
Intesa Sanpaolo SpA	700,000	4.88%	19/5/2030	737,745	0.04%
Intesa Sanpaolo SpA	100,000	3.63%	16/10/2030	98,734	0.01%
Intesa Sanpaolo SpA	850,000	5.13%	29/8/2031	909,878	0.05%
Intesa Sanpaolo SpA	450,000	5.63%	8/3/2033	491,981	0.02%
Iren SpA	400,000	1.95%	19/9/2025	391,226	0.02%
Iren SpA	319,000	3.88%	22/7/2032	314,077	0.02%
Italgas SpA	500,000	0.00%	16/2/2028	442,392	0.02%
Italgas SpA	100,000	3.13%	8/2/2029	97,612	0.01%
Italgas SpA	400,000	0.88%	24/4/2030	340,659	0.02%
Italgas SpA	200,000	1.00%	11/12/2031	164,070	0.01%
Italgas SpA	150,000	4.13%	8/6/2032	150,590	0.01%
Italgas SpA	500,000	0.50%	16/2/2033	372,979	0.02%
Mediobanca Banca di Credito Finanziario SpA	400,000	1.13%	15/7/2025	389,061	0.02%
Mediobanca Banca di Credito Finanziario SpA	900,000	1.38%	10/11/2025	873,225	0.04%
Mediobanca Banca di Credito Finanziario SpA	700,000	0.88%	15/1/2026	669,696	0.03%
Mediobanca Banca di Credito Finanziario SpA	600,000	0.75%	15/7/2027	550,971	0.03%
Mediobanca Banca di Credito Finanziario SpA	300,000	1.00%	8/9/2027	275,853	0.01%
Mediobanca Banca di Credito Finanziario SpA^	350,000	4.88%	13/9/2027	357,344	0.02%
Mediobanca Banca di Credito Finanziario SpA^	500,000	4.75%	14/3/2028	512,228	0.03%
Mediobanca Banca di Credito Finanziario SpA^	200,000	4.63%	7/2/2029	205,431	0.01%
Mediobanca Banca di Credito Finanziario SpA	1,100,000	1.25%	24/11/2029	981,764	0.05%
Mediobanca Banca di Credito Finanziario SpA^	200,000	3.88%	4/7/2030	197,727	0.01%
Pirelli & C SpA	300,000	4.25%	18/1/2028	303,046	0.02%
Pirelli & C SpA	300,000	3.88%	2/7/2029	299,323	0.01%
Snam SpA	300,000	0.00%	15/8/2025	287,929	0.01%
Snam SpA	300,000	1.25%	28/8/2025	291,739	0.01%
Snam SpA	400,000	0.88%	25/10/2026	376,037	0.02%
Snam SpA	1,200,000	3.38%	5/12/2026	1,192,536	0.06%
Snam SpA	390,000	3.38%	19/2/2028	386,444	0.02%
Snam SpA	1,400,000	0.75%	20/6/2029	1,217,610	0.06%
Snam SpA	300,000	0.75%	17/6/2030	252,547	0.01%
Snam SpA	300,000	3.88%	19/2/2034	295,604	0.01%
Snam SpA	300,000	1.25%	20/6/2034	235,970	0.01%
Snam SpA	300,000	1.00%	12/9/2034	225,799	0.01%
Terna - Rete Elettrica Nazionale	500,000	1.00%	10/4/2026	478,804	0.02%
Terna - Rete Elettrica Nazionale	300,000	1.38%	26/7/2027	281,633	0.01%
Terna - Rete Elettrica Nazionale	400,000	3.63%	21/4/2029	399,658	0.02%
Terna - Rete Elettrica Nazionale	400,000	0.38%	25/9/2030	327,227	0.02%
Terna - Rete Elettrica Nazionale	100,000	3.50%	17/1/2031	98,296	0.01%
Terna - Rete Elettrica Nazionale	300,000	0.75%	24/7/2032	239,654	0.01%
Terna - Rete Elettrica Nazionale	500,000	3.88%	24/7/2033	502,023	0.02%
UniCredit SpA^	1,800,000	2.20%	22/7/2027	1,741,640	0.09%
UniCredit SpA^	1,000,000	0.93%	18/1/2028	932,096	0.05%
UniCredit SpA^	1,100,000	4.80%	17/1/2029	1,136,692	0.06%
UniCredit SpA^	500,000	4.45%	16/2/2029	507,257	0.03%
UniCredit SpA^	410,000	0.80%	5/7/2029	365,231	0.02%
UniCredit SpA	250,000	1.80%	20/1/2030	221,982	0.01%
UniCredit SpA	700,000	0.85%	19/1/2031	578,738	0.03%
UniCredit SpA^	300,000	4.30%	23/1/2031	301,058	0.02%
UniCredit SpA	400,000	4.00%	5/3/2034	395,012	0.02%
UniCredit SpA	400,000	4.20%	11/6/2034	392,250	0.02%
				73,800,426	3.63%
Japan 1.16% (31 December 2023: 1.16%)					
Asahi Group Holdings Ltd.	300,000	0.34%	19/4/2027	274,666	0.01%
Asahi Group Holdings Ltd.	160,000	0.54%	23/10/2028	141,013	0.01%
Asahi Group Holdings Ltd.	150,000	3.46%	16/4/2032	148,195	0.01%
Development Bank of Japan, Inc.	350,000	0.01%	9/9/2025	335,816	0.02%
Development Bank of Japan, Inc.	1,300,000	0.88%	10/10/2025	1,257,379	0.06%
Development Bank of Japan, Inc.	1,050,000	2.13%	1/9/2026	1,023,039	0.05%
Development Bank of Japan, Inc.	500,000	3.13%	13/4/2028	498,200	0.02%
East Japan Railway Co.	350,000	2.61%	8/9/2025	345,852	0.02%
East Japan Railway Co.	500,000	1.85%	13/4/2033	438,431	0.02%
East Japan Railway Co.	400,000	1.10%	15/9/2039	279,473	0.01%
East Japan Railway Co.	400,000	4.11%	22/2/2043	399,998	0.02%
East Japan Railway Co.	300,000	4.39%	5/9/2043	310,372	0.02%
Japan Bank for International Cooperation	600,000	3.13%	15/2/2028	598,047	0.03%
JT International Financial Services BV	300,000	1.13%	28/9/2025	290,105	0.01%
JT International Financial Services BV	200,000	1.00%	26/11/2029	175,813	0.01%
JT International Financial Services BV	275,000	3.63%	11/4/2034	266,395	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
JT International Financial Services BV [^]	200,000	2.38%	7/4/2081	192,351	0.01%
JT International Financial Services BV [^]	200,000	2.88%	7/10/2083	187,710	0.01%
Mitsubishi UFJ Financial Group, Inc. [^]	700,000	0.34%	8/6/2027	658,227	0.03%
Mizuho Financial Group, Inc.	900,000	0.21%	7/10/2025	863,775	0.04%
Mizuho Financial Group, Inc.	500,000	0.18%	13/4/2026	471,561	0.02%
Mizuho Financial Group, Inc.	500,000	1.63%	8/4/2027	475,293	0.02%
Mizuho Financial Group, Inc. [^]	500,000	0.47%	6/9/2029	438,924	0.02%
Mizuho Financial Group, Inc.	400,000	0.80%	15/4/2030	341,242	0.02%
Mizuho Financial Group, Inc.	700,000	0.69%	7/10/2030	582,651	0.03%
Mizuho Financial Group, Inc.	300,000	4.03%	5/9/2032	306,779	0.02%
Mizuho Financial Group, Inc.	800,000	4.42%	20/5/2033	828,376	0.04%
Mizuho Financial Group, Inc.	300,000	3.98%	21/5/2034	299,389	0.02%
NIDEC Corp.	500,000	0.05%	30/3/2026	470,548	0.02%
Nissan Motor Co., Ltd.	700,000	2.65%	17/3/2026	684,815	0.03%
Nissan Motor Co., Ltd.	300,000	3.20%	17/9/2028	288,913	0.01%
NTT Finance Corp.	400,000	0.40%	13/12/2028	351,386	0.02%
NTT Finance Corp.	500,000	0.34%	3/3/2030	420,374	0.02%
ORIX Corp.	200,000	1.92%	20/4/2026	193,388	0.01%
ORIX Corp.	200,000	4.48%	1/6/2028	205,587	0.01%
Sumitomo Mitsui Banking Corp.	900,000	0.27%	18/6/2026	841,817	0.04%
Sumitomo Mitsui Banking Corp.	500,000	0.41%	7/11/2029	425,051	0.02%
Sumitomo Mitsui Financial Group, Inc.	900,000	1.55%	15/6/2026	865,696	0.04%
Sumitomo Mitsui Financial Group, Inc.	1,200,000	0.63%	23/10/2029	1,029,652	0.05%
Sumitomo Mitsui Trust Bank Ltd.	1,000,000	0.01%	15/10/2027	891,791	0.04%
Sumitomo Mitsui Trust Bank Ltd.	800,000	4.09%	19/4/2028	814,580	0.04%
Takeda Pharmaceutical Co., Ltd.	800,000	2.25%	21/11/2026	777,265	0.04%
Takeda Pharmaceutical Co., Ltd.	400,000	1.00%	9/7/2029	353,512	0.02%
Takeda Pharmaceutical Co., Ltd.	600,000	3.00%	21/11/2030	577,574	0.03%
Takeda Pharmaceutical Co., Ltd.	400,000	1.38%	9/7/2032	335,514	0.02%
Takeda Pharmaceutical Co., Ltd.	400,000	2.00%	9/7/2040	303,384	0.02%
Toyota Motor Finance Netherlands BV	500,000	3.13%	11/1/2027	495,822	0.02%
Toyota Motor Finance Netherlands BV	500,000	4.00%	2/4/2027	507,773	0.03%
Toyota Motor Finance Netherlands BV	200,000	0.00%	25/2/2028	178,070	0.01%
Toyota Motor Finance Netherlands BV	200,000	3.13%	11/7/2029	196,814	0.01%
				23,638,398	1.16%
Jersey 0.01% (31 December 2023: 0.00%)					
Aptiv plc/Aptiv Global Financing Ltd.	300,000	4.25%	11/6/2036	296,810	0.01%
				296,810	0.01%
Kazakhstan 0.04% (31 December 2023: 0.04%)					
Kazakhstan Government International Bond	500,000	0.60%	30/9/2026	467,752	0.02%
Kazakhstan Government International Bond	200,000	2.38%	9/11/2028	193,473	0.01%
Kazakhstan Government International Bond	200,000	1.50%	30/9/2034	167,173	0.01%
				828,398	0.04%
Luxembourg 0.59% (31 December 2023: 0.54%)					
Acef Holding SCA	600,000	0.75%	14/6/2028	527,850	0.03%
Acef Holding SCA	450,000	1.25%	26/4/2030	382,179	0.02%
ArcelorMittal SA	350,000	1.75%	19/11/2025	340,155	0.02%
ArcelorMittal SA	286,000	4.88%	26/9/2026	292,271	0.01%
Aroundtown Finance Sarl [^]	200,000	5.00%	Perpetual	115,748	0.01%
Aroundtown Finance Sarl [^]	100,000	7.13%	Perpetual	74,799	0.00%
AXA Logistics Europe Master SCA	200,000	0.38%	15/11/2026	183,816	0.01%
AXA Logistics Europe Master SCA	200,000	0.88%	15/11/2029	168,790	0.01%
Bevco Lux Sarl	410,000	1.00%	16/1/2030	348,627	0.02%
Blackstone Property Partners Europe Holdings Sarl	500,000	2.20%	24/7/2025	489,215	0.02%
Blackstone Property Partners Europe Holdings Sarl	900,000	1.00%	20/10/2026	834,398	0.04%
Blackstone Property Partners Europe Holdings Sarl	500,000	1.25%	26/4/2027	458,553	0.02%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.00%	4/5/2028	87,975	0.00%
Blackstone Property Partners Europe Holdings Sarl	400,000	3.63%	29/10/2029	381,583	0.02%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.63%	20/4/2030	85,153	0.00%
Czech Gas Networks Investments Sarl	600,000	1.00%	16/7/2027	552,714	0.03%
Czech Gas Networks Investments Sarl	100,000	0.45%	8/9/2029	83,946	0.00%
Czech Gas Networks Investments Sarl	300,000	0.88%	31/3/2031	243,538	0.01%
Eurofins Scientific SE	200,000	3.75%	17/7/2026	196,750	0.01%
Eurofins Scientific SE	300,000	4.00%	6/7/2029	291,163	0.01%
Eurofins Scientific SE	250,000	4.75%	6/9/2030	250,064	0.01%
Eurofins Scientific SE	200,000	0.88%	19/5/2031	155,970	0.01%
Grand City Properties Finance Sarl [^]	300,000	6.13%	Perpetual	238,706	0.01%
JAB Holdings BV	100,000	4.75%	29/6/2032	104,412	0.01%
JAB Holdings BV	200,000	5.00%	12/6/2033	211,345	0.01%
JAB Holdings BV	600,000	4.38%	25/4/2034	602,688	0.03%
Prologis International Funding II SA	200,000	0.88%	9/7/2029	171,670	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Prologis International Funding II SA	450,000	3.63%	7/3/2030	440,734	0.02%
Prologis International Funding II SA	325,000	2.38%	14/11/2030	294,534	0.02%
Prologis International Funding II SA	225,000	1.63%	17/6/2032	188,192	0.01%
Prologis International Funding II SA	500,000	4.63%	21/2/2035	514,347	0.03%
Prologis International Funding II SA	220,000	4.38%	1/7/2036	219,096	0.01%
Segro Capital Sarl	400,000	1.88%	23/3/2030	361,335	0.02%
SELP Finance Sarl	500,000	3.75%	10/8/2027	496,895	0.02%
SELP Finance Sarl	200,000	0.88%	27/5/2029	171,609	0.01%
SES SA	700,000	0.88%	4/11/2027	632,586	0.03%
SES SA	520,000	3.50%	14/1/2029	501,684	0.03%
Traton Finance Luxembourg SA	200,000	4.25%	16/5/2028	202,710	0.01%
				11,897,800	0.59%
Malta 0.01% (31 December 2023: 0.00%)					
Bank of Valletta plc [^]	100,000	10.00%	6/12/2027	110,413	0.01%
				110,413	0.01%
Mexico 0.35% (31 December 2023: 0.33%)					
America Movil SAB de CV	300,000	0.75%	26/6/2027	276,915	0.01%
Mexico Government International Bond	780,000	1.63%	8/4/2026	747,935	0.04%
Mexico Government International Bond	1,300,000	1.75%	17/4/2028	1,200,840	0.06%
Mexico Government International Bond	710,000	1.13%	17/1/2030	598,354	0.03%
Mexico Government International Bond	1,800,000	2.38%	11/2/2030	1,619,812	0.08%
Mexico Government International Bond	300,000	4.49%	25/5/2032	296,302	0.01%
Mexico Government International Bond	290,000	2.25%	12/8/2036	219,807	0.01%
Mexico Government International Bond	1,470,000	2.88%	8/4/2039	1,141,603	0.06%
Mexico Government International Bond	200,000	3.00%	6/3/2045	146,845	0.01%
Mexico Government International Bond	465,000	2.13%	25/10/2051	263,865	0.01%
Mexico Government International Bond	700,000	4.00%	15/3/2115	513,255	0.03%
				7,025,533	0.35%
Netherlands 5.34% (31 December 2023: 5.28%)					
ABB Finance BV	119,000	3.25%	16/1/2027	119,227	0.01%
ABB Finance BV	500,000	3.38%	16/1/2031	500,279	0.02%
ABN AMRO Bank NV	500,000	0.88%	14/1/2026	481,728	0.02%
ABN AMRO Bank NV	1,200,000	3.88%	21/12/2026	1,213,588	0.06%
ABN AMRO Bank NV	1,000,000	0.60%	15/1/2027	927,359	0.05%
ABN AMRO Bank NV	300,000	2.38%	1/6/2027	290,883	0.01%
ABN AMRO Bank NV	800,000	4.38%	20/10/2028	820,286	0.04%
ABN AMRO Bank NV	500,000	0.50%	23/9/2029	424,632	0.02%
ABN AMRO Bank NV	600,000	4.25%	21/2/2030	614,628	0.03%
ABN AMRO Bank NV	750,000	1.50%	30/9/2030	683,029	0.03%
ABN AMRO Bank NV	1,200,000	1.00%	13/4/2031	1,048,811	0.05%
ABN AMRO Bank NV	600,000	1.13%	12/1/2032	520,365	0.03%
ABN AMRO Bank NV	600,000	3.88%	15/1/2032	601,155	0.03%
ABN AMRO Bank NV [^]	500,000	5.13%	22/2/2033	510,076	0.03%
ABN AMRO Bank NV	400,000	1.00%	2/6/2033	323,487	0.02%
ABN AMRO Bank NV [^]	400,000	5.50%	21/9/2033	415,182	0.02%
ABN AMRO Bank NV	400,000	1.25%	20/1/2034	320,848	0.02%
ABN AMRO Bank NV	400,000	4.50%	21/11/2034	420,327	0.02%
ABN AMRO Bank NV	1,400,000	0.38%	14/1/2035	1,047,821	0.05%
ABN AMRO Bank NV	700,000	1.38%	12/1/2037	562,731	0.03%
ABN AMRO Bank NV	600,000	0.63%	24/1/2037	436,512	0.02%
ABN AMRO Bank NV	500,000	1.13%	23/4/2039	368,316	0.02%
ABN AMRO Bank NV	800,000	0.40%	17/9/2041	487,862	0.02%
Achmea Bank NV	1,000,000	3.00%	31/1/2030	989,404	0.05%
Achmea BV	300,000	3.63%	29/11/2025	298,992	0.01%
Achmea BV	600,000	1.50%	26/5/2027	566,599	0.03%
Achmea BV [^]	100,000	6.75%	26/12/2043	109,377	0.01%
Achmea BV [^]	300,000	5.63%	2/11/2044	301,225	0.01%
AGCO International Holdings BV	300,000	0.80%	6/10/2028	263,064	0.01%
Akzo Nobel NV	100,000	1.13%	8/4/2026	95,913	0.00%
Akzo Nobel NV	300,000	1.63%	14/4/2030	269,864	0.01%
Akzo Nobel NV	150,000	2.00%	28/3/2032	133,340	0.01%
Akzo Nobel NV	400,000	4.00%	24/5/2033	406,442	0.02%
Alcon Finance BV	200,000	2.38%	31/5/2028	191,897	0.01%
American Medical Systems Europe BV	400,000	1.63%	8/3/2031	353,488	0.02%
ASML Holding NV	1,000,000	3.50%	6/12/2025	999,752	0.05%
ASML Holding NV	200,000	1.38%	7/7/2026	192,666	0.01%
ASML Holding NV	750,000	1.63%	28/5/2027	717,316	0.04%
ASR Nederland NV [^]	562,000	7.00%	7/12/2043	634,077	0.03%
ASR Nederland NV [^]	200,000	5.13%	29/9/2045	201,236	0.01%
BAT Netherlands Finance BV	400,000	5.38%	16/2/2031	424,533	0.02%
BMW Finance NV	100,000	3.25%	22/7/2030	100,175	0.01%

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BMW International Investment BV	300,000	3.50%	17/11/2032	298,750	0.01%
Brenntag Finance BV	200,000	0.50%	6/10/2029	169,837	0.01%
Coloplast Finance BV	249,000	2.25%	19/5/2027	240,303	0.01%
Coloplast Finance BV	400,000	2.75%	19/5/2030	381,033	0.02%
Cooperatieve Rabobank UA	1,000,000	4.13%	14/7/2025	1,005,637	0.05%
Cooperatieve Rabobank UA	1,500,000	1.25%	23/3/2026	1,447,388	0.07%
Cooperatieve Rabobank UA	700,000	1.38%	3/2/2027	671,853	0.03%
Cooperatieve Rabobank UA^	800,000	0.38%	1/12/2027	739,552	0.04%
Cooperatieve Rabobank UA^	300,000	4.63%	27/1/2028	307,163	0.02%
Cooperatieve Rabobank UA	500,000	0.88%	8/2/2028	463,509	0.02%
Cooperatieve Rabobank UA^	1,100,000	4.23%	25/4/2029	1,122,920	0.06%
Cooperatieve Rabobank UA	500,000	4.00%	10/1/2030	510,630	0.03%
Cooperatieve Rabobank UA	500,000	1.13%	7/5/2031	426,081	0.02%
Cooperatieve Rabobank UA	700,000	0.75%	2/3/2032	591,144	0.03%
Cooperatieve Rabobank UA	600,000	1.25%	31/5/2032	523,711	0.03%
Cooperatieve Rabobank UA^	400,000	3.88%	30/11/2032	396,762	0.02%
Cooperatieve Rabobank UA	600,000	2.88%	19/1/2033	588,774	0.03%
Cooperatieve Rabobank UA	1,500,000	3.06%	1/2/2034	1,491,224	0.07%
Cooperatieve Rabobank UA	700,000	3.82%	26/7/2034	700,000	0.03%
Cooperatieve Rabobank UA	1,400,000	3.20%	6/5/2036	1,396,594	0.07%
Cooperatieve Rabobank UA	1,400,000	0.75%	21/6/2039	982,627	0.05%
CTP NV	200,000	0.88%	20/1/2026	190,309	0.01%
CTP NV	600,000	0.63%	27/9/2026	558,052	0.03%
CTP NV	200,000	0.75%	18/2/2027	183,754	0.01%
CTP NV	400,000	1.25%	21/6/2029	346,671	0.02%
CTP NV	200,000	1.50%	27/9/2031	163,414	0.01%
de Volksbank NV	1,000,000	1.00%	8/3/2028	926,039	0.05%
de Volksbank NV	900,000	0.38%	16/9/2041	545,584	0.03%
Digital Intrepid Holding BV	300,000	1.38%	18/7/2032	243,403	0.01%
DSM BV	700,000	0.75%	28/9/2026	658,567	0.03%
DSM BV	300,000	0.25%	23/6/2028	265,667	0.01%
DSM BV	200,000	0.63%	23/6/2032	160,409	0.01%
DSM BV	400,000	3.63%	2/7/2034	396,332	0.02%
DSV Finance BV	580,000	0.88%	17/9/2036	415,504	0.02%
EDP Finance BV	800,000	1.88%	21/9/2029	733,094	0.04%
Enel Finance International NV	359,000	4.00%	20/2/2031	364,089	0.02%
Enel Finance International NV	400,000	3.88%	23/1/2035	391,845	0.02%
Enel Finance International NV	500,000	4.50%	20/2/2043	496,227	0.02%
Euronext NV	325,000	0.13%	17/5/2026	305,383	0.02%
Euronext NV	280,000	1.13%	12/6/2029	251,036	0.01%
Euronext NV	500,000	1.50%	17/5/2041	359,501	0.02%
EXOR NV	1,000,000	1.75%	18/1/2028	946,075	0.05%
EXOR NV	700,000	2.25%	29/4/2030	654,187	0.03%
EXOR NV	310,000	3.75%	14/2/2033	305,258	0.02%
GSK Capital BV	300,000	3.13%	28/11/2032	290,398	0.01%
H&M Finance BV	200,000	4.88%	25/10/2031	209,579	0.01%
Heimstaden Bostad Treasury BV	600,000	0.75%	6/9/2029	446,717	0.02%
Heineken NV	600,000	1.38%	29/1/2027	569,694	0.03%
Heineken NV	400,000	1.25%	17/3/2027	377,953	0.02%
Heineken NV	700,000	1.50%	3/10/2029	637,225	0.03%
Heineken NV	300,000	2.25%	30/3/2030	280,859	0.01%
Heineken NV	200,000	1.75%	17/3/2031	179,150	0.01%
Heineken NV	200,000	1.25%	7/5/2033	164,544	0.01%
Heineken NV	400,000	4.13%	23/3/2035	412,769	0.02%
Heineken NV	400,000	3.81%	4/7/2036	398,640	0.02%
Heineken NV	400,000	1.75%	7/5/2040	302,705	0.01%
ING Bank NV	2,100,000	3.00%	15/2/2026	2,088,999	0.10%
ING Bank NV	1,300,000	0.75%	18/2/2029	1,169,374	0.06%
ING Bank NV	600,000	0.13%	8/12/2031	482,008	0.02%
ING Bank NV	1,200,000	3.00%	15/2/2033	1,186,943	0.06%
ING Bank NV	2,300,000	3.00%	21/5/2034	2,264,264	0.11%
ING Groep NV	300,000	2.13%	10/1/2026	293,369	0.01%
ING Groep NV^	2,700,000	1.25%	16/2/2027	2,594,618	0.13%
ING Groep NV^	2,100,000	0.38%	29/9/2028	1,888,865	0.09%
ING Groep NV^	400,000	0.25%	18/2/2029	352,011	0.02%
ING Groep NV^	1,300,000	4.50%	23/5/2029	1,330,819	0.07%
ING Groep NV^	1,000,000	0.25%	1/2/2030	851,915	0.04%
ING Groep NV^	700,000	1.00%	13/11/2030	666,254	0.03%
ING Groep NV	500,000	2.50%	15/11/2030	467,919	0.02%
ING Groep NV^	500,000	1.75%	16/2/2031	446,936	0.02%
ING Groep NV^	300,000	1.00%	16/11/2032	269,991	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
ING Groep NV^	200,000	4.13%	24/8/2033	198,409	0.01%
ING Groep NV^	900,000	4.75%	23/5/2034	951,675	0.05%
ING Groep NV^	500,000	4.38%	15/8/2034	497,877	0.02%
ING Groep NV^	700,000	4.00%	12/2/2035	704,558	0.03%
ING Groep NV^	400,000	5.00%	20/2/2035	409,071	0.02%
JAB Holdings BV	500,000	2.00%	18/5/2028	470,987	0.02%
JDE Peet's NV	600,000	0.00%	16/1/2026	566,269	0.03%
JDE Peet's NV	395,000	0.63%	9/2/2028	353,767	0.02%
JDE Peet's NV	400,000	0.50%	16/1/2029	346,499	0.02%
JDE Peet's NV	200,000	4.13%	23/1/2030	201,983	0.01%
JDE Peet's NV	200,000	1.13%	16/6/2033	157,063	0.01%
JDE Peet's NV	200,000	4.50%	23/1/2034	203,732	0.01%
Koninklijke Ahold Delhaize NV	300,000	1.13%	19/3/2026	288,296	0.01%
Koninklijke Ahold Delhaize NV	400,000	1.75%	2/4/2027	383,422	0.02%
Koninklijke Ahold Delhaize NV	100,000	3.50%	4/4/2028	100,597	0.01%
Koninklijke Ahold Delhaize NV	200,000	0.38%	18/3/2030	169,179	0.01%
Koninklijke Ahold Delhaize NV	200,000	3.38%	11/3/2031	199,136	0.01%
Koninklijke Ahold Delhaize NV	200,000	3.88%	11/3/2036	199,353	0.01%
Koninklijke KPN NV	200,000	1.13%	11/9/2028	182,616	0.01%
Koninklijke KPN NV	400,000	0.88%	14/12/2032	320,140	0.02%
Koninklijke KPN NV	600,000	3.88%	16/2/2036	592,150	0.03%
Koninklijke Philips NV	500,000	1.88%	5/5/2027	477,796	0.02%
Koninklijke Philips NV	300,000	1.38%	2/5/2028	277,636	0.01%
Koninklijke Philips NV	200,000	2.13%	5/11/2029	185,904	0.01%
Koninklijke Philips NV	500,000	2.63%	5/5/2033	454,049	0.02%
LeasePlan Corp. NV	500,000	0.25%	23/2/2026	473,079	0.02%
LeasePlan Corp. NV	900,000	0.25%	7/9/2026	837,621	0.04%
LKQ Dutch Bond BV	150,000	4.13%	13/3/2031	149,675	0.01%
Louis Dreyfus Co Finance BV	600,000	1.63%	28/4/2028	554,819	0.03%
Lseg Netherlands BV	350,000	4.23%	29/9/2030	361,343	0.02%
Mercedes-Benz International Finance BV	300,000	3.50%	30/5/2026	300,830	0.01%
Mercedes-Benz International Finance BV	100,000	3.25%	15/11/2030	98,515	0.00%
Mercedes-Benz International Finance BV	400,000	3.70%	30/5/2031	405,842	0.02%
Mercedes-Benz International Finance BV	300,000	3.25%	10/1/2032	295,179	0.01%
MSD Netherlands Capital BV	400,000	3.25%	30/5/2032	396,248	0.02%
MSD Netherlands Capital BV	300,000	3.50%	30/5/2037	295,419	0.01%
MSD Netherlands Capital BV	400,000	3.70%	30/5/2044	390,390	0.02%
MSD Netherlands Capital BV	200,000	3.75%	30/5/2054	194,094	0.01%
Nationale-Nederlanden Bank NV	900,000	0.63%	11/9/2025	869,637	0.04%
Nationale-Nederlanden Bank NV	900,000	3.63%	16/10/2026	905,782	0.04%
Nationale-Nederlanden Bank NV	200,000	0.50%	21/9/2028	176,212	0.01%
Nationale-Nederlanden Bank NV	500,000	1.00%	25/9/2028	456,797	0.02%
Nationale-Nederlanden Bank NV	600,000	0.01%	8/7/2030	496,974	0.02%
Nationale-Nederlanden Bank NV	500,000	0.38%	4/3/2041	310,208	0.02%
NE Property BV	300,000	2.00%	20/1/2030	259,340	0.01%
NIBC Bank NV	300,000	6.38%	1/12/2025	309,166	0.02%
NIBC Bank NV	500,000	0.50%	19/3/2027	464,343	0.02%
NIBC Bank NV	1,400,000	1.88%	16/6/2027	1,345,403	0.07%
NIBC Bank NV	800,000	0.88%	24/6/2027	737,410	0.04%
NIBC Bank NV	100,000	6.00%	16/11/2028	106,818	0.01%
NIBC Bank NV	900,000	0.13%	21/4/2031	731,096	0.04%
NN Group NV^	700,000	4.50%	Perpetual	698,448	0.03%
NN Group NV	400,000	1.63%	1/6/2027	379,011	0.02%
NN Group NV	300,000	0.88%	23/11/2031	251,539	0.01%
NN Group NV^	600,000	6.00%	3/11/2043	646,505	0.03%
NN Group NV^	600,000	4.63%	13/1/2048	604,730	0.03%
Pluxee NV	200,000	3.50%	4/9/2028	198,059	0.01%
Pluxee NV	200,000	3.75%	4/9/2032	196,527	0.01%
PostNL NV	300,000	4.75%	12/6/2031	301,180	0.01%
Prosus NV	200,000	1.21%	19/1/2026	191,272	0.01%
Prosus NV	200,000	2.09%	19/1/2030	175,091	0.01%
Prosus NV	300,000	2.78%	19/1/2034	249,077	0.01%
Rentokil Initial Finance BV	1,000,000	3.88%	27/6/2027	1,005,703	0.05%
Repsol International Finance BV^	350,000	3.75%	Perpetual	345,090	0.02%
Repsol International Finance BV^	350,000	4.25%	Perpetual	343,865	0.02%
Repsol International Finance BV^	350,000	2.50%	Perpetual	332,549	0.02%
Sandoz Finance BV	500,000	3.97%	17/4/2027	504,829	0.02%
Sandoz Finance BV	300,000	4.22%	17/4/2030	306,180	0.02%
Sartorius Finance BV	400,000	4.25%	14/9/2026	404,680	0.02%
Sartorius Finance BV	400,000	4.38%	14/9/2029	409,602	0.02%
Sartorius Finance BV	300,000	4.50%	14/9/2032	308,229	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Sartorius Finance BV	300,000	4.88%	14/9/2035	311,800	0.02%
Shell International Finance BV	700,000	1.88%	15/9/2025	686,860	0.03%
Shell International Finance BV	600,000	1.63%	20/1/2027	576,159	0.03%
Shell International Finance BV	400,000	0.13%	8/11/2027	360,759	0.02%
Shell International Finance BV	500,000	1.50%	7/4/2028	467,040	0.02%
Shell International Finance BV	500,000	1.25%	12/5/2028	461,558	0.02%
Shell International Finance BV	500,000	0.75%	15/8/2028	450,690	0.02%
Shell International Finance BV	500,000	0.50%	8/11/2031	406,179	0.02%
Shell International Finance BV	700,000	1.88%	7/4/2032	622,816	0.03%
Shell International Finance BV	300,000	1.25%	11/11/2032	251,161	0.01%
Shell International Finance BV	300,000	0.88%	8/11/2039	199,996	0.01%
Siemens Energy Finance BV	500,000	4.00%	5/4/2026	500,077	0.02%
Siemens Energy Finance BV	300,000	4.25%	5/4/2029	300,967	0.01%
Siemens Financieringsmaatschappij NV	300,000	1.00%	25/2/2030	266,118	0.01%
Siemens Financieringsmaatschappij NV	600,000	3.00%	8/9/2033	580,298	0.03%
Siemens Financieringsmaatschappij NV	400,000	3.63%	24/2/2043	390,423	0.02%
Signify NV	400,000	2.38%	11/5/2027	387,046	0.02%
Sika Capital BV	400,000	3.75%	3/5/2030	403,846	0.02%
Stellantis NV	300,000	4.38%	14/3/2030	308,353	0.02%
Stellantis NV	400,000	3.50%	19/9/2030	391,956	0.02%
Thermo Fisher Scientific Finance I BV	450,000	2.00%	18/10/2051	304,582	0.02%
Toyota Motor Finance Netherlands BV	653,000	0.00%	27/10/2025	623,103	0.03%
Toyota Motor Finance Netherlands BV	300,000	3.38%	13/1/2026	299,082	0.01%
Toyota Motor Finance Netherlands BV	305,000	3.50%	13/1/2028	305,694	0.02%
Unilever Finance Netherlands BV	1,000,000	1.25%	28/2/2031	879,988	0.04%
Unilever Finance Netherlands BV	100,000	3.25%	15/2/2032	99,399	0.01%
Universal Music Group NV	200,000	3.00%	30/6/2027	197,234	0.01%
Vestas Wind Systems Finance BV	300,000	1.50%	15/6/2029	271,740	0.01%
Vestas Wind Systems Finance BV	100,000	2.00%	15/6/2034	84,828	0.00%
Vesteda Finance BV	300,000	0.75%	18/10/2031	241,318	0.01%
VIA Outlets BV	300,000	1.75%	15/11/2028	267,822	0.01%
Viterra Finance BV	483,000	0.38%	24/9/2025	462,130	0.02%
Viterra Finance BV	400,000	1.00%	24/9/2028	353,915	0.02%
Volkswagen International Finance NV [^]	400,000	7.88%	Perpetual	451,966	0.02%
Volkswagen International Finance NV [^]	200,000	7.50%	Perpetual	216,116	0.01%
Wolters Kluwer NV	310,000	3.00%	23/9/2026	307,776	0.02%
Wolters Kluwer NV	100,000	1.50%	22/3/2027	95,174	0.00%
Wolters Kluwer NV	300,000	0.25%	30/3/2028	267,656	0.01%
Wolters Kluwer NV	200,000	0.75%	3/7/2030	171,489	0.01%
Wolters Kluwer NV	400,000	3.75%	3/4/2031	405,164	0.02%
				108,625,750	5.34%
New Zealand 0.30% (31 December 2023: 0.28%)					
ANZ New Zealand Int'l Ltd.	268,000	3.95%	17/7/2026	271,186	0.01%
ASB Bank Ltd.	800,000	0.25%	8/9/2028	696,988	0.03%
ASB Bank Ltd.	1,200,000	0.25%	21/5/2031	971,634	0.05%
Auckland Council	300,000	0.13%	26/9/2029	256,320	0.01%
Auckland Council	400,000	0.25%	17/11/2031	322,918	0.02%
Bank of New Zealand	1,500,000	0.01%	15/6/2028	1,313,795	0.06%
Bank of New Zealand	500,000	3.71%	20/12/2028	505,878	0.03%
Chorus Ltd.	200,000	0.88%	5/12/2026	187,066	0.01%
Chorus Ltd.	300,000	3.63%	7/9/2029	297,679	0.02%
Westpac Securities NZ Ltd.	800,000	1.10%	24/3/2026	764,985	0.04%
Westpac Securities NZ Ltd.	500,000	0.10%	13/7/2027	450,802	0.02%
				6,039,251	0.30%
Norway 1.63% (31 December 2023: 1.72%)					
Aker BP A.S.A	300,000	4.00%	29/5/2032	298,376	0.01%
Avinor A.S.	240,000	0.75%	1/10/2030	204,724	0.01%
Avinor A.S.	300,000	3.50%	29/5/2034	295,178	0.01%
DNB Bank A.S.A [^]	100,000	3.63%	16/2/2027	99,819	0.00%
DNB Bank A.S.A [^]	700,000	3.13%	21/9/2027	692,478	0.03%
DNB Bank A.S.A [^]	1,200,000	0.38%	18/1/2028	1,107,491	0.05%
DNB Bank A.S.A [^]	500,000	4.50%	19/7/2028	511,922	0.03%
DNB Bank A.S.A [^]	500,000	0.25%	23/2/2029	441,768	0.02%
DNB Bank A.S.A [^]	300,000	4.00%	14/3/2029	304,280	0.02%
DNB Bank A.S.A [^]	484,000	4.63%	1/11/2029	501,614	0.02%
DNB Bank A.S.A [^]	600,000	4.63%	28/2/2033	607,764	0.03%
DNB Bank A.S.A [^]	240,000	5.00%	13/9/2033	246,845	0.01%
DNB Boligkreditt A.S.	1,200,000	0.63%	14/1/2026	1,151,374	0.06%
DNB Boligkreditt A.S.	1,000,000	0.25%	7/9/2026	937,452	0.05%
DNB Boligkreditt A.S.	500,000	0.01%	21/1/2031	409,054	0.02%
Eika Boligkreditt A.S.	900,000	0.50%	28/8/2025	869,894	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Eika Boligkreditt A.S.	1,285,000	2.50%	22/9/2028	1,252,495	0.06%
Eika Boligkreditt A.S.	400,000	3.25%	14/6/2033	400,856	0.02%
Equinor A.S.A	352,000	0.75%	22/5/2026	334,666	0.02%
Equinor A.S.A	800,000	0.75%	9/11/2026	752,088	0.04%
Equinor A.S.A	200,000	1.25%	17/2/2027	189,436	0.01%
Equinor A.S.A	560,000	1.38%	22/5/2032	481,961	0.02%
Equinor A.S.A	500,000	1.63%	17/2/2035	415,139	0.02%
Equinor A.S.A	300,000	1.63%	9/11/2036	241,686	0.01%
Kommunalbanken A.S.	400,000	0.63%	20/4/2026	381,747	0.02%
Kommunalbanken A.S.	700,000	0.88%	24/5/2027	657,234	0.03%
Kommunalbanken A.S.	450,000	2.75%	29/11/2027	445,046	0.02%
Kommunalbanken A.S.	700,000	0.05%	24/10/2029	599,783	0.03%
Norsk Hydro A.S.A	200,000	2.00%	11/4/2029	184,833	0.01%
SpareBank 1 Boligkreditt A.S.	1,400,000	0.13%	14/5/2026	1,321,157	0.07%
SpareBank 1 Boligkreditt A.S.	900,000	0.13%	5/11/2029	768,834	0.04%
SpareBank 1 Boligkreditt A.S.	2,000,000	0.13%	12/5/2031	1,628,247	0.08%
Sparebank 1 Oestlandet	308,000	1.75%	27/4/2027	293,082	0.01%
SpareBank 1 SMN	600,000	0.13%	11/9/2026	556,199	0.03%
SpareBank 1 SR-Bank A.S.A	600,000	0.25%	9/11/2026	556,224	0.03%
SpareBank 1 SR-Bank A.S.A	300,000	3.75%	23/11/2027	301,919	0.01%
SpareBank 1 SR-Bank A.S.A	200,000	4.88%	24/8/2028	208,053	0.01%
Sparebanken Soer Boligkreditt A.S.	900,000	0.50%	6/2/2026	860,131	0.04%
Sparebanken Soer Boligkreditt A.S.	1,100,000	0.01%	26/1/2028	981,608	0.05%
Sparebanken Vest Boligkreditt A.S.	1,000,000	0.01%	24/11/2025	954,868	0.05%
Sparebanken Vest Boligkreditt A.S.	2,125,000	3.00%	31/7/2029	2,116,489	0.10%
SR-Boligkreditt A.S.	1,000,000	0.01%	8/10/2026	930,315	0.05%
SR-Boligkreditt A.S.	900,000	0.01%	26/6/2027	818,574	0.04%
SR-Boligkreditt A.S.	1,100,000	1.63%	15/3/2028	1,041,564	0.05%
Statkraft A.S.	400,000	1.50%	26/3/2030	360,143	0.02%
Statkraft A.S.	463,000	3.13%	13/12/2031	452,929	0.02%
Statkraft A.S.	430,000	3.50%	9/6/2033	428,590	0.02%
Statkraft A.S.	116,000	3.75%	22/3/2039	116,228	0.01%
Statnett SF	500,000	1.25%	26/4/2030	442,003	0.02%
Storebrand Livsforsikring A.S.^	200,000	1.88%	30/9/2051	162,833	0.01%
Telenor A.S.A	1,000,000	0.25%	14/2/2028	893,911	0.04%
Telenor A.S.A	400,000	1.13%	31/5/2029	360,444	0.02%
Telenor A.S.A	700,000	4.00%	3/10/2030	721,639	0.04%
Telenor A.S.A	200,000	1.75%	31/5/2034	171,700	0.01%
Telenor A.S.A	500,000	0.88%	14/2/2035	384,305	0.02%
Variable Energi A.S.A	300,000	5.50%	4/5/2029	317,307	0.02%
				33,166,299	1.63%
Peru 0.05% (31 December 2023: 0.07%)					
Peruvian Government International Bond	400,000	2.75%	30/1/2026	392,629	0.02%
Peruvian Government International Bond	510,000	1.25%	11/3/2033	400,697	0.02%
Peruvian Government International Bond	360,000	1.95%	17/11/2036	275,616	0.01%
				1,068,942	0.05%
Philippines 0.05% (31 December 2023: 0.07%)					
Philippine Government International Bond	600,000	0.70%	3/2/2029	521,799	0.03%
Philippine Government International Bond	600,000	1.75%	28/4/2041	425,113	0.02%
				946,912	0.05%
Poland 0.55% (31 December 2023: 0.64%)					
Bank Gospodarstwa Krajowego	200,000	1.75%	6/5/2026	192,413	0.01%
Bank Gospodarstwa Krajowego	500,000	4.00%	8/9/2027	503,661	0.02%
Bank Gospodarstwa Krajowego	600,000	1.63%	30/4/2028	554,583	0.03%
Bank Gospodarstwa Krajowego	200,000	2.00%	1/6/2030	180,207	0.01%
Bank Gospodarstwa Krajowego	700,000	0.50%	8/7/2031	551,253	0.03%
Bank Gospodarstwa Krajowego	1,900,000	4.00%	13/3/2032	1,900,046	0.09%
Bank Gospodarstwa Krajowego	302,000	5.13%	22/2/2033	326,203	0.02%
ORLEN SA	200,000	1.13%	27/5/2028	180,572	0.01%
ORLEN SA	300,000	4.75%	13/7/2030	306,827	0.01%
Republic of Poland Government International Bond	900,000	1.13%	7/8/2026	860,056	0.04%
Republic of Poland Government International Bond	800,000	0.88%	10/5/2027	750,163	0.04%
Republic of Poland Government International Bond	500,000	1.00%	7/3/2029	454,956	0.02%
Republic of Poland Government International Bond	2,410,000	3.63%	11/1/2034	2,385,722	0.12%
Republic of Poland Government International Bond	800,000	4.25%	14/2/2043	814,612	0.04%
Republic of Poland Government International Bond	1,147,000	4.13%	11/1/2044	1,138,772	0.06%
Tauron Polska Energia SA	100,000	2.38%	5/7/2027	94,034	0.00%
				11,194,080	0.55%
Portugal 0.32% (31 December 2023: 0.26%)					
Banco BPI SA	400,000	3.63%	4/7/2028	403,796	0.02%
Banco Comercial Portugues SA^	300,000	1.75%	7/4/2028	282,930	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Banco Santander Totta SA	1,000,000	3.38%	19/4/2028	999,267	0.05%
Banco Santander Totta SA	1,000,000	3.25%	15/2/2031	995,576	0.05%
EDP - Energias de Portugal SA	800,000	2.88%	1/6/2026	790,497	0.04%
EDP - Energias de Portugal SA	500,000	1.63%	15/4/2027	475,946	0.02%
EDP Finance BV	500,000	0.38%	16/9/2026	466,417	0.02%
EDP Finance BV	400,000	3.88%	11/3/2030	404,336	0.02%
EDP Servicios Financieros Espana SA	500,000	4.38%	4/4/2032	517,887	0.03%
Fidelidade - Compania de Seguros SA^	200,000	4.25%	4/9/2031	193,317	0.01%
Floene Energias SA	400,000	4.88%	3/7/2028	410,276	0.02%
Ren Finance BV	500,000	1.75%	18/1/2028	470,326	0.02%
Ren Finance BV	100,000	3.50%	27/2/2032	98,287	0.01%
				6,508,858	0.32%
Romania 0.90% (31 December 2023: 0.86%)					
Banca Comerciala Romana SA^	200,000	7.63%	19/5/2027	209,344	0.01%
NE Property BV	400,000	1.88%	9/10/2026	375,707	0.02%
Romanian Government International Bond	700,000	2.75%	26/2/2026	685,937	0.03%
Romanian Government International Bond	1,300,000	2.00%	8/12/2026	1,243,055	0.06%
Romanian Government International Bond	3,180,000	2.13%	7/3/2028	2,932,660	0.14%
Romanian Government International Bond	800,000	5.50%	18/9/2028	820,147	0.04%
Romanian Government International Bond	1,210,000	3.62%	26/5/2030	1,109,973	0.06%
Romanian Government International Bond	2,040,000	1.75%	13/7/2030	1,662,600	0.08%
Romanian Government International Bond	712,000	5.38%	22/3/2031	705,403	0.04%
Romanian Government International Bond	1,420,000	5.25%	30/5/2032	1,382,050	0.07%
Romanian Government International Bond	650,000	2.00%	14/4/2033	487,697	0.02%
Romanian Government International Bond	2,100,000	6.38%	18/9/2033	2,183,899	0.11%
Romanian Government International Bond	750,000	3.75%	7/2/2034	642,911	0.03%
Romanian Government International Bond	1,000,000	3.88%	29/10/2035	842,576	0.04%
Romanian Government International Bond	1,500,000	2.75%	14/4/2041	969,327	0.05%
Romanian Government International Bond	1,680,000	2.88%	13/4/2042	1,091,219	0.05%
Romanian Government International Bond	845,000	4.63%	3/4/2049	695,298	0.03%
Romanian Government International Bond	550,000	3.38%	28/1/2050	364,321	0.02%
				18,404,124	0.90%
Saudi Arabia 0.04% (31 December 2023: 0.03%)					
Saudi Government International Bond	300,000	0.63%	3/3/2030	254,941	0.01%
Saudi Government International Bond	700,000	2.00%	9/7/2039	523,452	0.03%
				778,393	0.04%
Singapore 0.31% (31 December 2023: 0.15%)					
CapitaLand Ascendas	200,000	0.75%	23/6/2028	173,676	0.01%
Maybank Singapore Ltd.	2,000,000	3.44%	7/6/2027	2,009,347	0.10%
Standard Chartered Bank Singapore Ltd.	1,650,000	3.32%	28/5/2027	1,652,853	0.08%
Temasek Financial I Ltd.	300,000	3.25%	15/2/2027	299,398	0.01%
Temasek Financial I Ltd.	743,000	3.50%	15/2/2033	750,493	0.04%
Temasek Financial I Ltd.	300,000	1.25%	20/11/2049	185,260	0.01%
United Overseas Bank Ltd.	1,350,000	0.01%	1/12/2027	1,204,688	0.06%
				6,275,715	0.31%
Slovakia 0.17% (31 December 2023: 0.16%)					
Slovenska Sporitelna A.S.	1,400,000	3.25%	12/1/2026	1,389,892	0.07%
Via Pribina A.S.	500,325	4.78%	30/9/2039	492,346	0.02%
Vseobecna Uverova Banka A.S.	1,100,000	0.88%	22/3/2027	1,023,144	0.05%
Vseobecna Uverova Banka A.S.	600,000	3.88%	5/9/2028	607,166	0.03%
				3,512,548	0.17%
South Africa 0.08% (31 December 2023: 0.05%)					
Anglo American Capital plc	500,000	1.63%	18/9/2025	487,557	0.02%
Anglo American Capital plc	500,000	5.00%	15/3/2031	526,602	0.03%
Anglo American Capital plc	500,000	4.13%	15/3/2032	499,995	0.02%
Anglo American Capital plc	100,000	4.75%	21/9/2032	103,824	0.01%
				1,617,978	0.08%
South Korea 0.36% (31 December 2023: 0.47%)					
Export-Import Bank of Korea	882,000	3.50%	7/6/2026	880,161	0.04%
Export-Import Bank of Korea	280,000	3.63%	7/6/2030	283,765	0.02%
KEB Hana Bank	1,258,000	3.75%	4/5/2026	1,261,267	0.06%
Kookmin Bank	1,500,000	0.05%	15/7/2025	1,444,442	0.07%
Kookmin Bank	480,000	4.00%	13/4/2027	485,333	0.02%
Korea Housing Finance Corp.	2,000,000	0.01%	5/2/2025	1,956,680	0.10%
Korea Housing Finance Corp.	578,000	1.96%	19/7/2026	560,907	0.03%
Korea International Bond	470,000	0.00%	16/9/2025	450,240	0.02%
				7,322,795	0.36%
Spain 4.28% (31 December 2023: 4.62%)					
Abanca Corp. Bancaria SA^	200,000	5.88%	2/4/2030	213,867	0.01%
Abertis Infraestructuras SA	600,000	1.38%	20/5/2026	577,496	0.03%
Abertis Infraestructuras SA	500,000	1.00%	27/2/2027	468,702	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Abertis Infraestructuras SA	200,000	2.38%	27/9/2027	191,845	0.01%
Abertis Infraestructuras SA	200,000	4.13%	31/1/2028	201,971	0.01%
Abertis Infraestructuras SA	200,000	1.25%	7/2/2028	183,082	0.01%
Abertis Infraestructuras SA	700,000	2.25%	29/3/2029	657,118	0.03%
Abertis Infraestructuras SA	200,000	1.63%	15/7/2029	181,090	0.01%
Abertis Infraestructuras SA	100,000	4.13%	7/8/2029	101,099	0.01%
Abertis Infraestructuras SA	100,000	3.00%	27/3/2031	95,226	0.01%
Abertis Infraestructuras SA	500,000	1.88%	26/3/2032	432,551	0.02%
Acciona Energia Financiacion Filiales SA	200,000	0.38%	7/10/2027	179,230	0.01%
Acciona Energia Financiacion Filiales SA	200,000	5.13%	23/4/2031	206,516	0.01%
Acciona Energia Financiacion Filiales SA	500,000	1.38%	26/1/2032	406,340	0.02%
Amadeus IT Group SA	300,000	1.50%	18/9/2026	288,712	0.01%
Amadeus IT Group SA	100,000	2.88%	20/5/2027	98,182	0.01%
Amadeus IT Group SA	200,000	1.88%	24/9/2028	186,919	0.01%
Amadeus IT Group SA	500,000	3.50%	21/3/2029	497,354	0.02%
Atradius Credito y Caucion SA de Seguros y Reaseguros	100,000	5.00%	17/4/2034	99,884	0.01%
AyT Cedulas Cajas X Fondo de Titulizacion de Activos	1,500,000	3.75%	30/6/2025	1,500,742	0.07%
Banco Bilbao Vizcaya Argentaria SA^	1,600,000	0.13%	24/3/2027	1,507,258	0.07%
Banco Bilbao Vizcaya Argentaria SA	600,000	3.13%	17/7/2027	597,444	0.03%
Banco Bilbao Vizcaya Argentaria SA	600,000	3.38%	20/9/2027	599,308	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	4.38%	14/10/2029	104,055	0.01%
Banco Bilbao Vizcaya Argentaria SA^	600,000	4.63%	13/1/2031	619,780	0.03%
Banco Bilbao Vizcaya Argentaria SA	600,000	3.50%	26/3/2031	594,751	0.03%
Banco Bilbao Vizcaya Argentaria SA^	300,000	5.75%	15/9/2033	312,957	0.02%
Banco Bilbao Vizcaya Argentaria SA	600,000	3.88%	15/1/2034	603,027	0.03%
Banco Bilbao Vizcaya Argentaria SA^	500,000	4.88%	8/2/2036	503,629	0.03%
Banco de Sabadell SA	1,200,000	3.50%	28/8/2026	1,201,504	0.06%
Banco de Sabadell SA^	500,000	1.13%	11/3/2027	479,579	0.02%
Banco de Sabadell SA	1,400,000	0.13%	10/2/2028	1,246,365	0.06%
Banco de Sabadell SA^	100,000	5.13%	10/11/2028	104,241	0.01%
Banco de Sabadell SA^	200,000	5.25%	7/2/2029	207,711	0.01%
Banco de Sabadell SA^	400,000	5.00%	7/6/2029	417,580	0.02%
Banco de Sabadell SA^	700,000	5.50%	8/9/2029	737,431	0.04%
Banco de Sabadell SA^	400,000	4.00%	15/1/2030	403,485	0.02%
Banco de Sabadell SA^	200,000	4.25%	13/9/2030	201,864	0.01%
Banco de Sabadell SA	1,300,000	3.25%	5/6/2034	1,292,726	0.06%
Banco Santander SA	1,500,000	1.38%	5/1/2026	1,450,655	0.07%
Banco Santander SA	1,100,000	3.38%	11/1/2026	1,097,983	0.05%
Banco Santander SA	400,000	3.75%	16/1/2026	400,665	0.02%
Banco Santander SA	600,000	3.25%	4/4/2026	593,680	0.03%
Banco Santander SA	700,000	0.30%	4/10/2026	652,088	0.03%
Banco Santander SA	500,000	0.50%	4/2/2027	463,135	0.02%
Banco Santander SA^	800,000	0.50%	24/3/2027	756,768	0.04%
Banco Santander SA	1,500,000	2.38%	8/9/2027	1,459,734	0.07%
Banco Santander SA^	600,000	4.63%	18/10/2027	610,726	0.03%
Banco Santander SA^	1,000,000	3.50%	9/1/2028	995,807	0.05%
Banco Santander SA	1,000,000	3.88%	16/1/2028	1,012,536	0.05%
Banco Santander SA	600,000	2.13%	8/2/2028	565,563	0.03%
Banco Santander SA	700,000	0.20%	11/2/2028	621,595	0.03%
Banco Santander SA	600,000	3.25%	14/2/2028	599,689	0.03%
Banco Santander SA	600,000	3.88%	22/4/2029	600,454	0.03%
Banco Santander SA	400,000	3.13%	28/5/2029	398,696	0.02%
Banco Santander SA	1,300,000	0.25%	10/7/2029	1,119,400	0.06%
Banco Santander SA^	500,000	3.50%	9/1/2030	496,165	0.02%
Banco Santander SA	600,000	3.38%	11/1/2030	601,464	0.03%
Banco Santander SA	500,000	1.63%	22/10/2030	430,134	0.02%
Banco Santander SA	1,400,000	4.88%	18/10/2031	1,478,833	0.07%
Banco Santander SA	500,000	1.00%	4/11/2031	416,029	0.02%
Banco Santander SA	600,000	0.10%	27/2/2032	470,569	0.02%
Banco Santander SA	1,000,000	2.75%	8/9/2032	960,377	0.05%
Banco Santander SA^	400,000	5.75%	23/8/2033	416,893	0.02%
Banco Santander SA	600,000	3.75%	9/1/2034	599,332	0.03%
Banco Santander SA^	700,000	5.00%	22/4/2034	711,249	0.04%
Banco Santander SA	900,000	2.00%	27/11/2034	794,144	0.04%
Bankinter SA	900,000	0.63%	6/10/2027	816,835	0.04%
Bankinter SA	700,000	3.05%	29/5/2028	690,145	0.03%
Bankinter SA^	200,000	4.38%	3/5/2030	205,303	0.01%
Bankinter SA^	300,000	1.25%	23/12/2032	272,059	0.01%
CaixaBank SA	1,200,000	1.38%	19/6/2026	1,148,664	0.06%
CaixaBank SA	500,000	0.75%	9/7/2026	471,906	0.02%
CaixaBank SA^	500,000	0.75%	10/7/2026	484,911	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
CaixaBank SA	300,000	1.13%	12/11/2026	282,945	0.01%
CaixaBank SA^	300,000	4.63%	16/5/2027	304,504	0.02%
CaixaBank SA	2,300,000	1.00%	17/1/2028	2,123,493	0.10%
CaixaBank SA^	1,000,000	0.63%	21/1/2028	930,476	0.05%
CaixaBank SA^	500,000	0.75%	26/5/2028	460,992	0.02%
CaixaBank SA^	1,000,000	5.00%	19/7/2029	1,040,916	0.05%
CaixaBank SA	400,000	3.75%	7/9/2029	405,552	0.02%
CaixaBank SA	400,000	4.25%	6/9/2030	413,323	0.02%
CaixaBank SA^	800,000	5.38%	14/11/2030	855,242	0.04%
CaixaBank SA^	500,000	1.25%	18/6/2031	471,530	0.02%
CaixaBank SA^	200,000	6.25%	23/2/2033	210,496	0.01%
CaixaBank SA	300,000	4.38%	29/11/2033	312,435	0.02%
CaixaBank SA^	600,000	6.13%	30/5/2034	634,802	0.03%
CaixaBank SA^	500,000	5.13%	19/7/2034	534,348	0.03%
CaixaBank SA	1,150,000	4.13%	24/3/2036	1,223,121	0.06%
Caja Rural de Navarra SCC	500,000	3.00%	26/4/2027	494,006	0.02%
Cellnex Finance Co., SA	1,300,000	1.00%	15/9/2027	1,193,885	0.06%
Cellnex Finance Co., SA	500,000	3.63%	24/1/2029	496,276	0.02%
Cellnex Finance Co., SA	1,000,000	2.00%	15/9/2032	857,767	0.04%
Cellnex Telecom SA	900,000	1.88%	26/6/2029	818,510	0.04%
Criteria Caixa SA	500,000	0.88%	28/10/2027	454,432	0.02%
Deutsche Bank SA Espanola	1,700,000	3.63%	23/11/2026	1,707,875	0.08%
EDP Servicios Financieros Espana SA	200,000	3.50%	16/7/2030	197,590	0.01%
El Corte Ingles SA	100,000	4.25%	26/6/2031	100,058	0.01%
Enagas Financiaciones SA	600,000	3.63%	24/1/2034	584,425	0.03%
FCC Aqualia SA	200,000	2.63%	8/6/2027	193,290	0.01%
FCC Servicios Medio Ambiente Holding SAU	300,000	5.25%	30/10/2029	317,121	0.02%
Ferrovial Emisiones SA	100,000	0.54%	12/11/2028	88,209	0.00%
Iberdrola Finanzas SA^	600,000	4.88%	Perpetual	607,935	0.03%
Iberdrola Finanzas SA^	300,000	4.87%	Perpetual	304,524	0.02%
Iberdrola Finanzas SA^	300,000	1.58%	Perpetual	273,724	0.01%
Iberdrola Finanzas SA	1,000,000	1.25%	28/10/2026	955,646	0.05%
Iberdrola Finanzas SA	1,000,000	3.13%	22/11/2028	993,011	0.05%
Iberdrola Finanzas SA	300,000	1.38%	11/3/2032	259,945	0.01%
Iberdrola Finanzas SA	300,000	3.38%	22/11/2032	296,577	0.01%
Iberdrola Finanzas SA	400,000	3.63%	13/7/2033	400,934	0.02%
Iberdrola International BV^	700,000	2.25%	Perpetual	632,229	0.03%
Iberdrola International BV^	500,000	1.45%	Perpetual	465,380	0.02%
Iberdrola International BV^	400,000	1.87%	Perpetual	383,299	0.02%
Iberdrola International BV^	400,000	1.83%	Perpetual	347,000	0.02%
Iberdrola International BV	400,000	0.38%	15/9/2025	385,054	0.02%
Inmobiliaria Colonial Socimi SA	400,000	1.63%	28/11/2025	388,452	0.02%
Inmobiliaria Colonial Socimi SA	300,000	0.75%	22/6/2029	260,404	0.01%
Inmobiliaria Colonial Socimi SA	200,000	2.50%	28/11/2029	186,681	0.01%
International Consolidated Airlines Group SA	500,000	3.75%	25/3/2029	491,164	0.02%
Kutxabank SA^	300,000	4.00%	1/2/2028	302,421	0.02%
Mapfre SA^	200,000	4.13%	7/9/2048	196,097	0.01%
Merlin Properties Socimi SA	600,000	2.38%	13/7/2027	575,394	0.03%
Merlin Properties Socimi SA	400,000	2.38%	18/9/2029	371,838	0.02%
Merlin Properties Socimi SA	400,000	1.38%	1/6/2030	342,919	0.02%
Merlin Properties Socimi SA	300,000	1.88%	4/12/2034	236,468	0.01%
Naturgy Finance Iberia SA	900,000	1.25%	15/1/2026	867,258	0.04%
Naturgy Finance Iberia SA	400,000	1.25%	19/4/2026	383,734	0.02%
Naturgy Finance Iberia SA	200,000	1.50%	29/1/2028	186,723	0.01%
Naturgy Finance Iberia SA	300,000	0.75%	28/11/2029	260,150	0.01%
NorteGas Energia Distribucion SA	100,000	2.07%	28/9/2027	93,815	0.00%
NorteGas Energia Distribucion SA	300,000	0.91%	22/1/2031	239,766	0.01%
Programa Cedula TDA Fondo de Titulizacion de Activos	800,000	4.25%	28/3/2027	818,060	0.04%
Programa Cedula TDA Fondo de Titulizacion de Activos	1,700,000	4.25%	10/4/2031	1,800,751	0.09%
Prosegur Cash SA	500,000	1.38%	4/2/2026	482,508	0.02%
Red Electrica Financiaciones SAU	300,000	1.25%	13/3/2027	284,635	0.01%
Red Electrica Financiaciones SAU	400,000	0.38%	24/7/2028	358,069	0.02%
Red Electrica Financiaciones SAU	100,000	3.00%	17/1/2034	96,632	0.01%
Redeia Corp. SA^	100,000	4.63%	Perpetual	101,159	0.01%
Redeia Corp. SA	400,000	3.38%	9/7/2032	396,435	0.02%
Redexis Gas Finance BV	400,000	1.88%	27/4/2027	377,869	0.02%
Redexis SAU.	100,000	4.38%	30/5/2031	99,194	0.01%
Repsol Europe Finance Sarl	300,000	0.88%	6/7/2033	238,386	0.01%
Repsol International Finance BV	1,000,000	2.00%	15/12/2025	977,597	0.05%
Santander Consumer Finance SA	700,000	0.50%	14/1/2027	648,635	0.03%
Santander Consumer Finance SA	400,000	4.13%	5/5/2028	407,581	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Santander Consumer Finance SA	400,000	3.75%	17/1/2029	401,472	0.02%
Telefonica Emisiones SA	300,000	1.50%	11/9/2025	292,579	0.01%
Telefonica Emisiones SA	1,400,000	1.46%	13/4/2026	1,350,560	0.07%
Telefonica Emisiones SA	500,000	1.45%	22/1/2027	475,171	0.02%
Telefonica Emisiones SA	1,100,000	2.32%	17/10/2028	1,050,732	0.05%
Telefonica Emisiones SA	700,000	0.66%	3/2/2030	601,594	0.03%
Telefonica Emisiones SA	500,000	2.59%	25/5/2031	470,246	0.02%
Telefonica Emisiones SA	400,000	1.81%	21/5/2032	348,829	0.02%
Telefonica Emisiones SA	400,000	4.18%	21/11/2033	407,680	0.02%
Telefonica Emisiones SA	300,000	4.06%	24/1/2036	298,690	0.02%
Telefonica Emisiones SA	200,000	1.96%	1/7/2039	153,112	0.01%
Telefonica Emisiones SA	400,000	1.86%	13/7/2040	297,185	0.01%
Unicaja Banco SA^	500,000	1.00%	1/12/2026	479,348	0.02%
Unicaja Banco SA^	300,000	5.13%	21/2/2029	310,692	0.02%
Werfen SA	200,000	4.63%	6/6/2028	204,159	0.01%
				86,992,528	4.28%
Supranational 19.47% (31 December 2023: 18.38%)					
African Development Bank	900,000	0.13%	7/10/2026	841,740	0.04%
African Development Bank	600,000	0.50%	22/3/2027	560,113	0.03%
African Development Bank	728,000	0.50%	21/3/2029	649,315	0.03%
African Development Bank	419,000	2.25%	14/9/2029	404,489	0.02%
Asian Development Bank	225,000	0.03%	31/1/2030	191,462	0.01%
Asian Development Bank	900,000	0.10%	17/6/2031	739,746	0.04%
Asian Development Bank	1,453,000	1.95%	22/7/2032	1,344,143	0.07%
Asian Development Bank	400,000	2.00%	10/6/2037	350,640	0.02%
Asian Infrastructure Investment Bank	1,300,000	3.00%	14/2/2028	1,298,376	0.06%
Asian Infrastructure Investment Bank	1,000,000	2.88%	23/5/2031	994,466	0.05%
Banque Ouest Africaine de Developpement	300,000	2.75%	22/1/2033	239,170	0.01%
Corp. Andina de Fomento	1,070,000	0.25%	4/2/2026	1,011,491	0.05%
Corp. Andina de Fomento	540,000	4.50%	7/3/2028	553,639	0.03%
Corp. Andina de Fomento	790,000	3.63%	13/2/2030	785,470	0.04%
Council Of Europe Development Bank	900,000	0.38%	8/6/2026	853,998	0.04%
Council Of Europe Development Bank	1,800,000	0.00%	9/4/2027	1,657,196	0.08%
Council Of Europe Development Bank	800,000	0.63%	30/1/2029	722,980	0.04%
Council Of Europe Development Bank	500,000	0.05%	21/1/2030	428,030	0.02%
Council Of Europe Development Bank	1,000,000	2.88%	13/4/2030	996,868	0.05%
Council Of Europe Development Bank	500,000	0.00%	20/1/2031	414,113	0.02%
Council Of Europe Development Bank	930,000	0.25%	19/1/2032	763,034	0.04%
Council Of Europe Development Bank	500,000	2.88%	17/1/2033	495,842	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	600,000	0.00%	28/7/2026	561,690	0.03%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	500,000	0.10%	20/5/2030	423,569	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	500,000	3.13%	9/11/2031	503,345	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	400,000	3.13%	30/3/2033	401,976	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	470,000	0.15%	10/10/2034	350,449	0.02%
European Financial Stability Facility	1,310,000	0.50%	11/7/2025	1,273,475	0.06%
European Financial Stability Facility	2,000,000	0.00%	15/10/2025	1,919,961	0.09%
European Financial Stability Facility	4,950,000	1.50%	15/12/2025	4,832,379	0.24%
European Financial Stability Facility	1,500,000	0.40%	31/5/2026	1,426,638	0.07%
European Financial Stability Facility	6,108,000	2.75%	17/8/2026	6,067,017	0.30%
European Financial Stability Facility	1,800,000	0.63%	16/10/2026	1,705,026	0.08%
European Financial Stability Facility	900,000	0.75%	3/5/2027	846,593	0.04%
European Financial Stability Facility	3,500,000	0.88%	26/7/2027	3,289,271	0.16%
European Financial Stability Facility	1,397,000	0.00%	13/10/2027	1,268,374	0.06%
European Financial Stability Facility	2,335,000	0.95%	14/2/2028	2,176,050	0.11%
European Financial Stability Facility	2,200,000	2.38%	11/4/2028	2,154,293	0.11%
European Financial Stability Facility	282,000	0.88%	5/9/2028	259,359	0.01%
European Financial Stability Facility	1,099,000	3.50%	11/4/2029	1,125,854	0.06%
European Financial Stability Facility	2,452,000	2.63%	16/7/2029	2,415,178	0.12%
European Financial Stability Facility	1,600,000	0.05%	17/10/2029	1,375,635	0.07%
European Financial Stability Facility	1,000,000	0.13%	18/3/2030	853,331	0.04%
European Financial Stability Facility	2,599,000	3.00%	10/7/2030	2,603,477	0.13%
European Financial Stability Facility	2,380,000	0.00%	20/1/2031	1,964,806	0.10%
European Financial Stability Facility	480,000	3.88%	30/3/2032	509,050	0.03%
European Financial Stability Facility	1,600,000	2.38%	21/6/2032	1,529,174	0.08%
European Financial Stability Facility	1,975,000	2.88%	16/2/2033	1,955,601	0.10%
European Financial Stability Facility	2,854,000	1.25%	24/5/2033	2,462,393	0.12%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Financial Stability Facility	1,900,000	2.88%	13/2/2034	1,867,505	0.09%
European Financial Stability Facility	1,390,000	3.00%	4/9/2034	1,379,239	0.07%
European Financial Stability Facility	2,070,000	0.88%	10/4/2035	1,648,365	0.08%
European Financial Stability Facility	4,250,000	3.38%	30/8/2038	4,275,479	0.21%
European Financial Stability Facility	1,830,000	1.70%	13/2/2043	1,428,087	0.07%
European Financial Stability Facility	2,110,000	2.35%	29/7/2044	1,819,232	0.09%
European Financial Stability Facility	2,054,000	1.20%	17/2/2045	1,420,567	0.07%
European Financial Stability Facility	1,128,000	1.38%	31/5/2047	788,720	0.04%
European Financial Stability Facility	2,225,000	1.80%	10/7/2048	1,674,991	0.08%
European Financial Stability Facility	2,580,000	0.70%	20/1/2050	1,451,438	0.07%
European Financial Stability Facility	950,000	0.05%	18/1/2052	402,213	0.02%
European Financial Stability Facility	370,000	0.70%	17/1/2053	194,958	0.01%
European Financial Stability Facility	1,550,000	1.75%	17/7/2053	1,106,793	0.05%
European Financial Stability Facility	1,200,000	2.00%	28/2/2056	898,422	0.04%
European Investment Bank	3,500,000	2.75%	15/9/2025	3,481,903	0.17%
European Investment Bank	2,300,000	4.50%	15/10/2025	2,337,019	0.12%
European Investment Bank	1,900,000	0.00%	13/3/2026	1,804,887	0.09%
European Investment Bank	4,400,000	0.38%	14/4/2026	4,195,840	0.21%
European Investment Bank	2,350,000	0.10%	15/10/2026	2,201,908	0.11%
European Investment Bank	2,000,000	0.50%	15/1/2027	1,881,148	0.09%
European Investment Bank	2,100,000	0.00%	17/6/2027	1,926,747	0.09%
European Investment Bank	1,550,000	0.38%	15/9/2027	1,429,968	0.07%
European Investment Bank	3,300,000	0.88%	14/1/2028	3,073,610	0.15%
European Investment Bank	2,900,000	0.00%	15/5/2028	2,594,788	0.13%
European Investment Bank	3,950,000	2.75%	28/7/2028	3,929,335	0.19%
European Investment Bank	3,900,000	0.63%	22/1/2029	3,524,882	0.17%
European Investment Bank	1,000,000	0.13%	20/6/2029	872,951	0.04%
European Investment Bank	1,400,000	0.25%	14/9/2029	1,222,407	0.06%
European Investment Bank	900,000	0.05%	15/11/2029	774,019	0.04%
European Investment Bank	4,508,000	2.25%	15/3/2030	4,354,250	0.21%
European Investment Bank	1,658,000	4.00%	15/4/2030	1,753,880	0.09%
European Investment Bank	6,932,000	2.75%	30/7/2030	6,863,834	0.34%
European Investment Bank	1,000,000	0.00%	9/9/2030	836,634	0.04%
European Investment Bank	3,100,000	0.00%	14/1/2031	2,569,289	0.13%
European Investment Bank	1,500,000	2.88%	15/10/2031	1,492,720	0.07%
European Investment Bank	3,900,000	0.25%	20/1/2032	3,198,338	0.16%
European Investment Bank	800,000	1.00%	14/4/2032	693,674	0.03%
European Investment Bank	1,683,000	1.50%	15/6/2032	1,512,116	0.07%
European Investment Bank	1,355,000	2.88%	12/1/2033	1,341,127	0.07%
European Investment Bank	1,630,000	1.13%	13/4/2033	1,395,715	0.07%
European Investment Bank	1,126,000	3.00%	15/7/2033	1,122,885	0.06%
European Investment Bank	6,738,000	2.75%	16/1/2034	6,569,662	0.32%
European Investment Bank	350,000	0.05%	13/10/2034	258,496	0.01%
European Investment Bank	950,000	2.63%	15/3/2035	909,910	0.04%
European Investment Bank	560,000	0.01%	15/11/2035	396,273	0.02%
European Investment Bank	2,700,000	0.20%	17/3/2036	1,935,129	0.10%
European Investment Bank	2,000,000	1.13%	15/9/2036	1,599,231	0.08%
European Investment Bank	2,100,000	4.00%	15/10/2037	2,290,992	0.11%
European Investment Bank	1,025,000	0.50%	13/11/2037	732,632	0.04%
European Investment Bank	1,414,000	3.00%	15/2/2039	1,366,341	0.07%
European Investment Bank	950,000	2.75%	15/3/2040	897,329	0.04%
European Investment Bank	560,000	0.25%	15/6/2040	355,190	0.02%
European Investment Bank	770,000	0.01%	15/5/2041	452,122	0.02%
European Investment Bank	400,000	3.63%	14/3/2042	418,415	0.02%
European Investment Bank	369,000	1.00%	14/11/2042	255,394	0.01%
European Investment Bank	380,000	1.75%	15/9/2045	294,102	0.01%
European Investment Bank	850,000	0.88%	13/9/2047	531,419	0.03%
European Investment Bank	345,000	1.50%	15/11/2047	247,510	0.01%
European Investment Bank	1,500,000	1.50%	16/10/2048	1,058,809	0.05%
European Investment Bank	300,000	0.05%	27/1/2051	130,998	0.01%
European Stability Mechanism	2,145,000	1.00%	23/9/2025	2,088,025	0.10%
European Stability Mechanism	2,600,000	0.50%	2/3/2026	2,491,918	0.12%
European Stability Mechanism	1,850,000	0.00%	15/12/2026	1,719,174	0.08%
European Stability Mechanism	2,550,000	0.75%	15/3/2027	2,404,269	0.12%
European Stability Mechanism	1,930,000	1.00%	23/6/2027	1,822,854	0.09%
European Stability Mechanism	1,500,000	3.00%	15/3/2028	1,503,618	0.07%
European Stability Mechanism	2,143,000	0.75%	5/9/2028	1,962,333	0.10%
European Stability Mechanism	1,350,000	0.50%	5/3/2029	1,209,629	0.06%
European Stability Mechanism	1,894,000	2.63%	18/9/2029	1,868,099	0.09%
European Stability Mechanism	500,000	1.13%	3/5/2032	437,568	0.02%
European Stability Mechanism	1,475,000	3.00%	23/8/2033	1,479,325	0.07%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Stability Mechanism	1,180,000	1.63%	17/11/2036	998,694	0.05%
European Stability Mechanism	783,582	0.88%	18/7/2042	526,168	0.03%
European Stability Mechanism	2,020,000	1.75%	20/10/2045	1,561,359	0.08%
European Stability Mechanism	2,160,000	1.80%	2/11/2046	1,677,205	0.08%
European Stability Mechanism	1,350,000	1.85%	1/12/2055	968,752	0.05%
European Union	4,831,363	0.00%	6/7/2026	4,552,118	0.22%
European Union	29,106,667	2.75%	5/10/2026	28,899,790	1.42%
European Union	3,889,570	2.00%	4/10/2027	3,774,800	0.19%
European Union	1,850,000	2.50%	4/11/2027	1,823,700	0.09%
European Union	1,063,000	2.88%	6/12/2027	1,058,354	0.05%
European Union	600,000	2.88%	4/4/2028	598,840	0.03%
European Union	4,138,000	0.00%	2/6/2028	3,696,647	0.18%
European Union	8,650,000	0.00%	4/10/2028	7,643,881	0.38%
European Union	4,677,000	3.13%	5/12/2028	4,703,319	0.23%
European Union	1,821,000	0.00%	4/7/2029	1,576,251	0.08%
European Union	1,159,000	1.38%	4/10/2029	1,072,480	0.05%
European Union	9,512,000	1.63%	4/12/2029	8,878,283	0.44%
European Union	12,707,000	3.13%	4/12/2030	12,797,891	0.63%
European Union	1,850,000	0.75%	4/4/2031	1,603,563	0.08%
European Union	2,510,000	0.00%	22/4/2031	2,058,488	0.10%
European Union	7,068,077	0.00%	4/7/2031	5,754,661	0.28%
European Union	9,450,000	1.00%	6/7/2032	8,118,242	0.40%
European Union	1,350,000	1.25%	4/4/2033	1,169,102	0.06%
European Union	6,436,438	3.25%	4/7/2034	6,499,846	0.32%
European Union	6,680,000	3.00%	4/12/2034	6,586,494	0.32%
European Union	3,825,000	0.00%	4/7/2035	2,725,736	0.13%
European Union	1,250,000	1.50%	4/10/2035	1,059,832	0.05%
European Union	1,510,000	0.25%	22/4/2036	1,081,564	0.05%
European Union	4,260,000	0.20%	4/6/2036	3,020,403	0.15%
European Union	8,839,058	0.40%	4/2/2037	6,283,025	0.31%
European Union	1,951,000	1.13%	4/6/2037	1,520,108	0.07%
European Union	2,141,000	2.75%	4/12/2037	2,029,019	0.10%
European Union	281,000	3.38%	4/4/2038	284,681	0.01%
European Union	5,418,504	3.38%	4/10/2038	5,420,247	0.27%
European Union	2,500,000	3.38%	4/10/2039	2,487,225	0.12%
European Union	3,128,000	0.10%	4/10/2040	1,890,553	0.09%
European Union	7,750,563	0.45%	4/7/2041	4,838,343	0.24%
European Union	1,420,000	3.75%	4/4/2042	1,490,959	0.07%
European Union	6,240,156	3.38%	4/11/2042	6,169,452	0.30%
European Union	1,600,000	1.25%	4/2/2043	1,125,615	0.06%
European Union	3,766,000	4.00%	4/4/2044	4,026,220	0.20%
European Union	2,480,000	0.45%	2/5/2046	1,388,631	0.07%
European Union	2,839,000	0.75%	4/1/2047	1,703,217	0.08%
European Union	6,299,936	2.63%	4/2/2048	5,444,552	0.27%
European Union	3,150,000	3.25%	4/2/2050	3,018,781	0.15%
European Union	4,250,000	0.30%	4/11/2050	2,050,278	0.10%
European Union	9,921,935	0.70%	6/7/2051	5,293,012	0.26%
European Union	2,523,296	2.50%	4/10/2052	2,073,315	0.10%
European Union	4,059,085	3.00%	4/3/2053	3,689,575	0.18%
European Union	3,557,000	3.38%	5/10/2054	3,437,407	0.17%
International Bank for Reconstruction & Development	2,000,000	0.00%	15/1/2027	1,855,070	0.09%
International Bank for Reconstruction & Development	900,000	0.63%	22/11/2027	833,895	0.04%
International Bank for Reconstruction & Development	1,800,000	0.00%	21/2/2030	1,528,881	0.08%
International Bank for Reconstruction & Development	500,000	0.50%	16/4/2030	436,027	0.02%
International Bank for Reconstruction & Development	2,032,000	2.90%	19/1/2033	2,018,000	0.10%
International Bank for Reconstruction & Development	1,004,000	2.90%	14/2/2034	992,373	0.05%
International Bank for Reconstruction & Development	1,150,000	1.20%	8/8/2034	968,035	0.05%
International Bank for Reconstruction & Development	500,000	0.50%	21/6/2035	379,635	0.02%
International Bank for Reconstruction & Development	400,000	0.10%	17/9/2035	287,973	0.01%
International Bank for Reconstruction & Development	1,770,000	3.10%	14/4/2038	1,742,318	0.09%
International Bank for Reconstruction & Development	900,000	0.70%	22/10/2046	542,228	0.03%
International Bank for Reconstruction & Development	1,200,000	0.13%	3/1/2051	545,066	0.03%
International Bank for Reconstruction & Development	955,000	0.20%	21/1/2061	348,724	0.02%
International Development Association	650,000	0.00%	19/10/2026	605,255	0.03%
International Development Association	900,000	0.00%	15/7/2031	731,665	0.04%
International Development Association	1,299,000	1.75%	5/5/2037	1,100,084	0.05%
International Development Association	1,180,000	2.50%	15/1/2038	1,080,597	0.05%
International Development Association	1,000,000	0.70%	17/1/2042	651,553	0.03%
International Development Association	1,175,000	3.20%	18/1/2044	1,140,609	0.06%
Nordic Investment Bank	200,000	0.00%	25/9/2026	186,986	0.01%
Nordic Investment Bank	500,000	0.00%	30/4/2027	460,267	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Nordic Investment Bank	570,000	0.25%	9/3/2029	504,843	0.02%
				396,069,696	19.47%
Sweden 2.08% (31 December 2023: 2.35%)					
Akelius Residential Property Financing BV	400,000	1.13%	11/1/2029	345,157	0.02%
Akelius Residential Property Financing BV	300,000	0.75%	22/2/2030	240,506	0.01%
Alfa Laval Treasury International AB	300,000	1.38%	18/2/2029	273,727	0.01%
Assa Abloy AB	700,000	3.88%	13/9/2030	713,587	0.04%
Balder Finland OYJ	400,000	1.00%	20/1/2029	328,629	0.02%
Castellum AB	500,000	0.75%	4/9/2026	465,649	0.02%
Electrolux AB	400,000	2.50%	18/5/2030	370,716	0.02%
Ellevio AB	100,000	4.13%	7/3/2034	101,109	0.01%
EQT AB	430,000	0.88%	14/5/2031	346,611	0.02%
EQT AB	400,000	2.88%	6/4/2032	361,042	0.02%
Essity AB	200,000	1.63%	30/3/2027	191,149	0.01%
Essity AB	300,000	0.50%	3/2/2030	261,156	0.01%
Essity AB	500,000	0.25%	8/2/2031	430,627	0.02%
Essity Capital BV	120,000	3.00%	21/9/2026	119,134	0.01%
Fastighets AB Balder	300,000	1.25%	28/1/2028	261,779	0.01%
H&M Finance BV	200,000	0.25%	25/8/2029	167,565	0.01%
Heimstaden Bostad AB	600,000	1.13%	21/1/2026	547,538	0.03%
Heimstaden Bostad Treasury BV	320,000	0.63%	24/7/2025	298,183	0.01%
Heimstaden Bostad Treasury BV	300,000	1.38%	3/3/2027	260,200	0.01%
Heimstaden Bostad Treasury BV	300,000	1.00%	13/4/2028	244,553	0.01%
Heimstaden Bostad Treasury BV	300,000	1.38%	24/7/2028	244,128	0.01%
Heimstaden Bostad Treasury BV	300,000	1.63%	13/10/2031	212,705	0.01%
Hemso Fastighets AB	400,000	1.00%	9/9/2026	377,095	0.02%
Investor AB	100,000	1.50%	12/9/2030	89,891	0.00%
Investor AB	300,000	2.75%	10/6/2032	286,394	0.01%
Investor AB	300,000	1.50%	20/6/2039	224,344	0.01%
Kommuninvest I Sverige AB	1,900,000	2.75%	12/2/2027	1,883,723	0.09%
Lansforsakringar Bank AB	300,000	0.05%	15/4/2026	282,196	0.01%
Molnlycke Holding AB	300,000	0.63%	15/1/2031	241,574	0.01%
Molnlycke Holding AB	200,000	4.25%	11/6/2034	200,015	0.01%
Sagax AB	500,000	1.13%	30/1/2027	462,468	0.02%
Sagax AB	400,000	4.38%	29/5/2030	401,901	0.02%
Sagax Euro Mtn NL BV	300,000	1.00%	17/5/2029	259,212	0.01%
Sandvik AB	200,000	3.00%	18/6/2026	197,136	0.01%
Sandvik AB	500,000	2.13%	7/6/2027	481,366	0.02%
Sandvik AB	200,000	0.38%	25/11/2028	175,498	0.01%
Sandvik AB	100,000	3.75%	27/9/2029	101,349	0.01%
SBAB Bank AB	600,000	1.88%	10/12/2025	585,701	0.03%
Skandinaviska Enskilda Banken AB	800,000	3.25%	24/11/2025	796,103	0.04%
Skandinaviska Enskilda Banken AB	500,000	4.00%	9/11/2026	503,144	0.02%
Skandinaviska Enskilda Banken AB	500,000	1.75%	11/11/2026	481,282	0.02%
Skandinaviska Enskilda Banken AB	1,000,000	0.75%	9/8/2027	917,857	0.05%
Skandinaviska Enskilda Banken AB	1,500,000	0.75%	15/11/2027	1,383,346	0.07%
Skandinaviska Enskilda Banken AB	1,000,000	3.75%	7/2/2028	1,004,768	0.05%
Skandinaviska Enskilda Banken AB	1,289,000	3.25%	4/5/2028	1,290,818	0.06%
Skandinaviska Enskilda Banken AB	500,000	3.88%	9/5/2028	507,957	0.03%
Skandinaviska Enskilda Banken AB	300,000	0.38%	21/6/2028	264,621	0.01%
Skandinaviska Enskilda Banken AB^	244,000	0.75%	3/11/2031	224,933	0.01%
Skandinaviska Enskilda Banken AB^	200,000	5.00%	17/8/2033	205,437	0.01%
Skandinaviska Enskilda Banken AB^	200,000	4.50%	27/11/2034	201,619	0.01%
SKF AB	108,000	3.13%	14/9/2028	106,319	0.01%
SKF AB	200,000	0.25%	15/2/2031	159,669	0.01%
Stadshypotek AB	1,600,000	0.13%	5/10/2026	1,491,284	0.07%
Stadshypotek AB	422,000	0.01%	24/11/2028	368,463	0.02%
Stadshypotek AB	1,000,000	0.01%	30/9/2030	821,527	0.04%
Svensk Exportkredit AB	1,200,000	2.75%	23/2/2028	1,181,671	0.06%
Svensk Exportkredit AB	300,000	3.38%	30/8/2030	303,845	0.02%
Svenska Handelsbanken AB	300,000	3.75%	5/5/2026	301,328	0.01%
Svenska Handelsbanken AB	100,000	0.05%	3/9/2026	92,711	0.00%
Svenska Handelsbanken AB	900,000	0.13%	3/11/2026	833,196	0.04%
Svenska Handelsbanken AB	600,000	3.75%	1/11/2027	606,677	0.03%
Svenska Handelsbanken AB	300,000	3.38%	17/2/2028	300,174	0.01%
Svenska Handelsbanken AB	565,000	0.05%	6/9/2028	494,168	0.02%
Svenska Handelsbanken AB	500,000	1.38%	23/2/2029	456,218	0.02%
Svenska Handelsbanken AB	300,000	2.63%	5/9/2029	290,485	0.01%
Svenska Handelsbanken AB	800,000	0.50%	18/2/2030	678,454	0.03%
Svenska Handelsbanken AB	300,000	3.75%	15/2/2034	301,372	0.02%
Svenska Handelsbanken AB^	400,000	5.00%	16/8/2034	411,437	0.02%

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Sveriges Sakerstallda Obligationer AB	1,000,000	0.63%	30/10/2025	964,186	0.05%
Sveriges Sakerstallda Obligationer AB	1,300,000	1.75%	10/2/2032	1,172,626	0.06%
Swedbank AB	600,000	3.75%	14/11/2025	600,311	0.03%
Swedbank AB	1,000,000	0.25%	2/11/2026	930,280	0.05%
Swedbank AB	600,000	1.30%	17/2/2027	564,804	0.03%
Swedbank AB	400,000	0.20%	12/1/2028	354,932	0.02%
Swedbank AB	400,000	4.25%	11/7/2028	409,160	0.02%
Swedbank AB	500,000	4.13%	13/11/2028	512,844	0.03%
Swedbank AB	300,000	3.38%	29/5/2030	298,827	0.01%
Swedbank AB	500,000	4.38%	5/9/2030	515,920	0.03%
Swedbank AB*	365,000	3.63%	23/8/2032	358,312	0.02%
Swedbank Hypotek AB	1,000,000	1.38%	31/5/2027	948,761	0.05%
Tele2 AB	250,000	3.75%	22/11/2029	249,563	0.01%
Tele2 AB	300,000	0.75%	23/3/2031	255,366	0.01%
Telefonaktiebolaget LM Ericsson	450,000	1.00%	26/5/2029	388,460	0.02%
Telia Co. AB	600,000	2.13%	20/2/2034	533,675	0.03%
Telia Co. AB^	200,000	1.38%	11/5/2081	188,972	0.01%
Telia Co. AB^	300,000	4.63%	21/12/2082	300,160	0.01%
Telia Co. AB^	200,000	2.75%	30/6/2083	186,804	0.01%
Vattenfall AB	326,000	3.75%	18/10/2026	327,622	0.02%
Vattenfall AB	390,000	0.13%	12/2/2029	335,345	0.02%
Volvo Treasury AB	260,000	1.63%	18/9/2025	253,644	0.01%
Volvo Treasury AB	700,000	2.63%	20/2/2026	688,742	0.03%
Volvo Treasury AB	1,000,000	3.63%	25/5/2027	1,003,587	0.05%
				42,359,099	2.08%
Switzerland 1.95% (31 December 2023: 2.03%)					
ABB Finance BV	400,000	3.38%	15/1/2034	395,251	0.02%
Adecco International Financial Services BV	267,000	0.13%	21/9/2028	234,668	0.01%
Adecco International Financial Services BV	400,000	1.25%	20/11/2029	357,875	0.02%
Adecco International Financial Services BV	122,000	0.50%	21/9/2031	97,975	0.01%
Adecco International Financial Services BV^	300,000	1.00%	21/3/2082	269,065	0.01%
Argentum Netherlands BV for Givaudan SA	800,000	2.00%	17/9/2030	734,028	0.04%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.^	200,000	3.50%	1/10/2046	197,282	0.01%
Cloverie PLC for Zurich Insurance Co., Ltd.	600,000	1.50%	15/12/2028	555,819	0.03%
Coca-Cola HBC Finance BV	400,000	1.63%	14/5/2031	352,117	0.02%
Credit Suisse Schweiz AG	350,000	3.39%	5/12/2025	349,826	0.02%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG^	233,000	3.38%	29/9/2047	224,521	0.01%
ELM BV for Swiss Reinsurance Co., Ltd.^	1,000,000	2.60%	Perpetual	971,750	0.05%
Firmenich Productions Participations SAS	500,000	1.38%	30/10/2026	476,762	0.02%
Firmenich Productions Participations SAS	300,000	1.75%	30/4/2030	272,679	0.01%
Givaudan Finance Europe BV	700,000	1.00%	22/4/2027	658,131	0.03%
Helvetia Europe SA^	380,000	2.75%	30/9/2041	333,699	0.02%
Holcim Finance Luxembourg SA	600,000	0.50%	29/11/2026	558,413	0.03%
Holcim Finance Luxembourg SA	100,000	0.13%	19/7/2027	90,352	0.00%
Holcim Finance Luxembourg SA	900,000	1.75%	29/8/2029	820,530	0.04%
Holcim Finance Luxembourg SA	700,000	0.50%	3/9/2030	574,722	0.03%
Holcim Finance Luxembourg SA	300,000	0.50%	23/4/2031	240,457	0.01%
Lonza Finance International NV	400,000	3.88%	24/4/2036	394,446	0.02%
Lunar Funding V for Swisscom AG	700,000	1.13%	12/10/2026	665,244	0.03%
Nestle Finance International Ltd.	900,000	1.13%	1/4/2026	867,923	0.04%
Nestle Finance International Ltd.	500,000	0.88%	29/3/2027	470,977	0.02%
Nestle Finance International Ltd.	100,000	1.25%	2/11/2029	91,016	0.00%
Nestle Finance International Ltd.	600,000	1.50%	1/4/2030	548,513	0.03%
Nestle Finance International Ltd.	700,000	1.25%	29/3/2031	622,414	0.03%
Nestle Finance International Ltd.	600,000	0.38%	12/5/2032	487,276	0.02%
Nestle Finance International Ltd.	1,700,000	0.00%	3/3/2033	1,299,878	0.06%
Nestle Finance International Ltd.	600,000	1.50%	29/3/2035	498,817	0.02%
Nestle Finance International Ltd.	435,000	0.88%	14/6/2041	292,330	0.01%
Novartis Finance SA	2,500,000	0.00%	23/9/2028	2,190,413	0.11%
Novartis Finance SA	300,000	1.38%	14/8/2030	269,900	0.01%
Raiffeisen Schweiz Genossenschaft	300,000	4.84%	3/11/2028	312,745	0.02%
Richemont International Holding SA	400,000	1.00%	26/3/2026	383,657	0.02%
Richemont International Holding SA	400,000	0.75%	26/5/2028	363,413	0.02%
Richemont International Holding SA	500,000	1.50%	26/3/2030	454,491	0.02%
Richemont International Holding SA	200,000	1.13%	26/5/2032	169,933	0.01%
Richemont International Holding SA	700,000	2.00%	26/3/2038	581,610	0.03%
Richemont International Holding SA	300,000	1.63%	26/5/2040	229,708	0.01%
Sika Capital BV	300,000	3.75%	3/11/2026	301,366	0.01%
Sika Capital BV	300,000	1.50%	29/4/2031	264,400	0.01%
Swiss Life Finance I Ltd.	400,000	3.25%	31/8/2029	394,310	0.02%
Swiss Re Finance UK plc^	200,000	2.71%	4/6/2052	176,289	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Swisscom Finance BV	300,000	0.38%	14/11/2028	264,416	0.01%
Swisscom Finance BV	1,000,000	3.50%	29/11/2031	1,002,069	0.05%
Swisscom Finance BV	400,000	3.88%	29/5/2044	395,758	0.02%
Tyco Electronics Group SA	350,000	0.00%	16/2/2029	301,910	0.02%
UBS AG	1,000,000	0.25%	5/1/2026	949,637	0.05%
UBS AG	1,100,000	0.01%	31/3/2026	1,034,853	0.05%
UBS AG	900,000	5.50%	20/8/2026	934,326	0.05%
UBS AG	1,000,000	0.25%	1/9/2028	874,708	0.04%
UBS AG	600,000	0.50%	31/3/2031	487,777	0.02%
UBS Group AG^	1,100,000	2.13%	13/10/2026	1,074,419	0.05%
UBS Group AG^	200,000	0.25%	3/11/2026	190,266	0.01%
UBS Group AG^	600,000	0.65%	14/1/2028	554,825	0.03%
UBS Group AG^	900,000	0.25%	24/2/2028	797,454	0.04%
UBS Group AG^	700,000	0.25%	5/11/2028	624,619	0.03%
UBS Group AG^	2,250,000	7.75%	1/3/2029	2,541,290	0.13%
UBS Group AG^	400,000	3.13%	15/6/2030	387,522	0.02%
UBS Group AG^	800,000	4.38%	11/1/2031	817,568	0.04%
UBS Group AG	900,000	0.88%	3/11/2031	732,107	0.04%
UBS Group AG^	1,600,000	2.88%	2/4/2032	1,494,783	0.07%
UBS Group AG	500,000	0.63%	18/1/2033	381,360	0.02%
UBS Group AG^	543,000	4.13%	9/6/2033	547,646	0.03%
UBS Switzerland AG	1,572,000	3.30%	5/3/2029	1,577,443	0.08%
Zuercher Kantonalbank^	300,000	2.02%	13/4/2028	285,786	0.01%
Zurich Finance Ireland Designated Activity Co.	400,000	1.63%	17/6/2039	310,492	0.02%
Zurich Finance Ireland Designated Activity Co.^	100,000	1.88%	17/9/2050	87,489	0.00%
				39,747,514	1.95%
United Arab Emirates 0.06% (31 December 2023: 0.15%)					
DP World Ltd.	500,000	2.38%	25/9/2026	480,848	0.02%
Emirates Telecommunications Group Co. PJSC	110,000	0.38%	17/5/2028	97,229	0.00%
Emirates Telecommunications Group Co. PJSC	400,000	0.88%	17/5/2033	320,482	0.02%
MDGH GMTN RSC Ltd.	200,000	0.38%	10/3/2027	182,894	0.01%
MDGH GMTN RSC Ltd.	300,000	1.00%	10/3/2034	230,477	0.01%
				1,311,930	0.06%
United Kingdom 5.01% (31 December 2023: 5.04%)					
AstraZeneca plc	400,000	1.25%	12/5/2028	370,966	0.02%
AstraZeneca plc	900,000	0.38%	3/6/2029	782,581	0.04%
AstraZeneca plc	200,000	3.75%	3/3/2032	204,586	0.01%
Aviva plc^	500,000	3.38%	4/12/2045	492,901	0.02%
Babcock International Group plc	246,000	1.38%	13/9/2027	227,822	0.01%
Barclays plc^	1,050,000	2.89%	31/1/2027	1,035,843	0.05%
Barclays plc^	1,000,000	0.58%	9/8/2029	875,530	0.04%
Barclays plc^	450,000	4.92%	8/8/2030	468,055	0.02%
Barclays plc^	700,000	1.13%	22/3/2031	659,760	0.03%
Barclays plc^	600,000	1.11%	12/5/2032	494,761	0.02%
Barclays plc^	388,000	4.51%	31/1/2033	395,076	0.02%
Barclays plc^	700,000	5.26%	29/1/2034	747,373	0.04%
Barclays plc^	400,000	4.35%	8/5/2035	400,280	0.02%
Barclays plc^	600,000	4.97%	31/5/2036	602,399	0.03%
BAT International Finance plc	350,000	2.25%	16/1/2030	318,381	0.02%
BAT International Finance plc	982,000	4.13%	12/4/2032	963,153	0.05%
BAT International Finance plc	100,000	2.00%	13/3/2045	67,463	0.00%
BAT Netherlands Finance BV	100,000	3.13%	7/4/2028	97,997	0.01%
BG Energy Capital plc	300,000	2.25%	21/11/2029	281,860	0.01%
BNI Finance BV	500,000	3.88%	1/12/2030	505,867	0.03%
BP Capital Markets BV	500,000	4.32%	12/5/2035	516,699	0.03%
BP Capital Markets BV	726,000	1.47%	21/9/2041	493,530	0.02%
BP Capital Markets plc^	1,100,000	3.63%	Perpetual	1,053,378	0.05%
BP Capital Markets plc^	700,000	3.25%	Perpetual	684,005	0.03%
BP Capital Markets plc	600,000	2.97%	27/2/2026	595,844	0.03%
BP Capital Markets plc	400,000	2.21%	25/9/2026	389,760	0.02%
BP Capital Markets plc	350,000	1.57%	16/2/2027	334,703	0.02%
BP Capital Markets plc	1,200,000	2.52%	7/4/2028	1,159,960	0.06%
BP Capital Markets plc	600,000	1.64%	26/6/2029	549,493	0.03%
BP Capital Markets plc	400,000	1.23%	8/5/2031	341,643	0.02%
BP Capital Markets plc	500,000	2.82%	7/4/2032	469,860	0.02%
BP Capital Markets plc	200,000	1.10%	15/11/2034	153,909	0.01%
British American Tobacco plc^	400,000	3.00%	Perpetual	376,926	0.02%
British American Tobacco plc^	400,000	3.75%	Perpetual	368,026	0.02%
British Telecommunications plc	400,000	1.75%	10/3/2026	388,127	0.02%
British Telecommunications plc	1,000,000	1.50%	23/6/2027	943,707	0.05%
British Telecommunications plc	250,000	2.75%	30/8/2027	244,350	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
British Telecommunications plc	300,000	1.13%	12/9/2029	265,819	0.01%
British Telecommunications plc	500,000	3.75%	13/5/2031	501,006	0.03%
British Telecommunications plc	800,000	3.88%	20/1/2034	799,291	0.04%
Cadent Finance plc	460,000	0.63%	19/3/2030	384,269	0.02%
Cadent Finance plc	200,000	0.75%	11/3/2032	159,213	0.01%
CCEP Finance Ireland DAC	300,000	0.50%	6/9/2029	257,183	0.01%
CCEP Finance Ireland DAC	500,000	0.88%	6/5/2033	396,526	0.02%
CCEP Finance Ireland DAC	400,000	1.50%	6/5/2041	285,356	0.01%
CK Hutchison Europe Finance 18 Ltd.	700,000	2.00%	13/4/2030	633,607	0.03%
Clydesdale Bank plc	800,000	2.50%	22/6/2027	777,510	0.04%
Clydesdale Bank plc	421,000	3.75%	22/8/2028	426,902	0.02%
CNH Industrial Finance Europe SA	500,000	1.75%	12/9/2025	488,374	0.02%
CNH Industrial Finance Europe SA	200,000	1.88%	19/1/2026	194,484	0.01%
CNH Industrial Finance Europe SA	300,000	1.75%	25/3/2027	285,688	0.01%
CNH Industrial Finance Europe SA	450,000	1.63%	3/7/2029	407,122	0.02%
Coca-Cola Europacific Partners plc	800,000	1.75%	27/3/2026	776,014	0.04%
Coca-Cola Europacific Partners plc	300,000	1.50%	8/11/2027	281,074	0.01%
Coca-Cola Europacific Partners plc	500,000	1.88%	18/3/2030	457,199	0.02%
Compass Group Finance Netherlands BV	864,000	3.00%	8/3/2030	844,038	0.04%
Coventry Building Society	1,000,000	0.01%	7/7/2028	875,985	0.04%
DCC Group Finance Ireland DAC	200,000	4.38%	27/6/2031	198,714	0.01%
Diageo Capital BV	707,000	1.50%	8/6/2029	649,729	0.03%
Diageo Capital BV	100,000	1.88%	8/6/2034	86,617	0.00%
Diageo Finance plc	200,000	2.38%	20/5/2026	196,196	0.01%
Diageo Finance plc	500,000	1.88%	27/3/2027	480,787	0.02%
Diageo Finance plc	400,000	1.50%	22/10/2027	377,487	0.02%
Diageo Finance plc	400,000	2.50%	27/3/2032	375,711	0.02%
DS Smith plc	400,000	0.88%	12/9/2026	376,505	0.02%
DS Smith plc	400,000	4.50%	27/7/2030	413,313	0.02%
easyJet plc	500,000	3.75%	20/3/2031	491,387	0.02%
Experian Finance plc	600,000	1.38%	25/6/2026	574,883	0.03%
FIL Ltd.	321,000	2.50%	4/11/2026	306,998	0.02%
GlaxoSmithKline Capital plc	400,000	1.00%	12/9/2026	379,315	0.02%
Global Switch Holdings Ltd.	200,000	2.25%	31/5/2027	192,453	0.01%
GSK Capital BV	496,000	3.00%	28/11/2027	489,445	0.02%
Haleon Netherlands Capital BV	600,000	1.25%	29/3/2026	575,305	0.03%
Heathrow Funding Ltd.	433,000	1.50%	12/10/2025	420,893	0.02%
Heathrow Funding Ltd.	500,000	1.50%	11/2/2030	442,688	0.02%
Heathrow Funding Ltd.	900,000	1.13%	8/10/2030	761,988	0.04%
Heathrow Funding Ltd.	200,000	4.50%	11/7/2033	205,335	0.01%
Heathrow Funding Ltd.	755,000	1.88%	14/3/2034	625,014	0.03%
HSBC Holdings plc^	2,400,000	3.02%	15/6/2027	2,364,003	0.12%
HSBC Holdings plc	500,000	3.13%	7/6/2028	485,864	0.02%
HSBC Holdings plc^	700,000	0.64%	24/9/2029	615,082	0.03%
HSBC Holdings plc^	900,000	4.79%	10/3/2032	942,238	0.05%
HSBC Holdings plc^	700,000	6.36%	16/11/2032	742,113	0.04%
HSBC Holdings plc^	850,000	4.86%	23/5/2033	895,945	0.04%
HSBC Holdings plc^	400,000	4.60%	22/3/2035	400,667	0.02%
IHG Finance LLC	400,000	4.38%	28/11/2029	409,627	0.02%
Imperial Brands Finance Netherlands BV	550,000	5.25%	15/2/2031	576,848	0.03%
Imperial Brands Finance Netherlands BV	450,000	1.75%	18/3/2033	363,558	0.02%
Imperial Brands Finance plc	300,000	2.13%	12/2/2027	288,837	0.01%
Informa plc	300,000	2.13%	6/10/2025	293,739	0.01%
Informa plc	200,000	1.25%	22/4/2028	182,914	0.01%
Intermediate Capital Group plc	100,000	1.63%	17/2/2027	93,260	0.00%
Intermediate Capital Group plc	300,000	2.50%	28/1/2030	263,240	0.01%
International Distribution Services plc	400,000	5.25%	14/9/2028	410,613	0.02%
Investec Bank plc^	300,000	1.25%	11/8/2026	289,505	0.01%
ITV plc	100,000	1.38%	26/9/2026	95,051	0.01%
ITV plc	400,000	4.25%	19/6/2032	398,541	0.02%
Linde Finance BV	600,000	0.25%	19/5/2027	550,678	0.03%
Linde Finance BV	500,000	0.55%	19/5/2032	403,800	0.02%
Linde plc	200,000	1.00%	30/9/2051	112,597	0.01%
Lloyds Bank plc	1,200,000	0.13%	18/6/2026	1,125,798	0.06%
Lloyds Banking Group plc^	500,000	4.50%	11/1/2029	512,485	0.03%
Lloyds Banking Group plc^	400,000	3.13%	24/8/2030	386,000	0.02%
Lloyds Banking Group plc^	423,000	4.75%	21/9/2031	440,796	0.02%
Lloyds Banking Group plc^	650,000	3.88%	14/5/2032	648,267	0.03%
London Stock Exchange Group plc	800,000	1.75%	6/12/2027	757,193	0.04%
London Stock Exchange Group plc	350,000	1.75%	19/9/2029	321,231	0.02%
Lseg Netherlands BV	100,000	0.75%	6/4/2033	78,557	0.00%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Marex Group plc	100,000	8.38%	2/2/2028	107,655	0.01%
Mondi Finance plc	200,000	1.63%	27/4/2026	193,016	0.01%
Motability Operations Group plc	300,000	0.13%	20/7/2028	261,465	0.01%
Motability Operations Group plc	200,000	3.63%	24/7/2029	199,583	0.01%
Motability Operations Group plc	200,000	4.00%	17/1/2030	202,394	0.01%
Motability Operations Group plc	300,000	3.50%	17/7/2031	297,111	0.02%
Motability Operations Group plc	816,000	3.88%	24/1/2034	806,751	0.04%
Motability Operations Group plc	200,000	4.25%	17/6/2035	202,375	0.01%
National Gas Transmission plc	660,000	4.25%	5/4/2030	671,203	0.03%
National Grid Electricity Distribution East Midlands plc	500,000	3.53%	20/9/2028	496,854	0.02%
National Grid Electricity Distribution East Midlands plc	200,000	3.95%	20/9/2032	199,471	0.01%
National Grid Electricity Transmission plc	200,000	0.82%	7/7/2032	158,664	0.01%
National Grid plc	300,000	2.18%	30/6/2026	291,599	0.01%
National Grid plc	150,000	0.16%	20/1/2028	132,571	0.01%
National Grid plc	700,000	3.88%	16/1/2029	704,684	0.04%
National Grid plc	500,000	2.95%	30/3/2030	477,154	0.02%
National Grid plc	300,000	0.75%	1/9/2033	226,157	0.01%
National Grid plc	500,000	3.25%	30/3/2034	467,861	0.02%
National Grid plc	500,000	4.28%	16/1/2035	507,028	0.03%
Nationwide Building Society	800,000	0.25%	22/7/2025	772,034	0.04%
Nationwide Building Society	495,000	4.50%	1/11/2026	505,126	0.03%
Nationwide Building Society	500,000	2.00%	28/4/2027	479,517	0.02%
Nationwide Building Society	800,000	1.13%	31/5/2028	738,049	0.04%
Nationwide Building Society	400,000	3.25%	5/9/2029	393,322	0.02%
Nationwide Building Society	216,000	3.31%	2/5/2034	218,043	0.01%
Nationwide Building Society	800,000	2.25%	16/5/2037	710,372	0.04%
NatWest Group plc^	100,000	4.70%	14/3/2028	102,618	0.01%
NatWest Group plc^	446,000	4.07%	6/9/2028	450,248	0.02%
NatWest Group plc^	200,000	4.77%	16/2/2029	205,969	0.01%
NatWest Group plc^	1,700,000	0.67%	14/9/2029	1,492,756	0.07%
NatWest Group plc^	300,000	1.04%	14/9/2032	270,142	0.01%
NatWest Group plc^	300,000	5.76%	28/2/2034	313,360	0.02%
NatWest Markets plc	1,500,000	0.13%	12/11/2025	1,429,615	0.07%
NatWest Markets plc	300,000	1.38%	2/3/2027	283,921	0.01%
NatWest Markets plc	500,000	4.25%	13/1/2028	510,464	0.03%
NatWest Markets plc	391,000	3.63%	9/1/2029	390,643	0.02%
Phoenix Group Holdings plc	500,000	4.38%	24/1/2029	489,124	0.02%
Reckitt Benckiser Treasury Services Nederland BV	223,000	0.75%	19/5/2030	190,665	0.01%
Reckitt Benckiser Treasury Services plc	200,000	3.63%	14/9/2028	201,051	0.01%
Reckitt Benckiser Treasury Services plc	750,000	3.63%	20/6/2029	751,955	0.04%
Reckitt Benckiser Treasury Services plc	300,000	3.88%	14/9/2033	301,348	0.02%
RELX Finance BV	1,800,000	1.38%	12/5/2026	1,733,840	0.09%
RELX Finance BV	550,000	1.50%	13/5/2027	522,884	0.03%
RELX Finance BV	400,000	0.50%	10/3/2028	360,449	0.02%
RELX Finance BV	287,000	0.88%	10/3/2032	236,723	0.01%
RELX Finance BV	300,000	3.38%	20/3/2033	294,424	0.01%
Rentokil Initial plc	700,000	0.88%	30/5/2026	666,899	0.03%
Rentokil Initial plc	300,000	0.50%	14/10/2028	264,296	0.01%
Sage Group plc	132,000	3.82%	15/2/2028	132,444	0.01%
Santander UK Group Holdings plc^	500,000	3.53%	25/8/2028	494,245	0.02%
Santander UK Group Holdings plc^	300,000	0.60%	13/9/2029	261,659	0.01%
Santander UK plc	550,000	0.05%	12/1/2027	506,181	0.03%
Santander UK plc	1,400,000	1.13%	12/3/2027	1,321,317	0.07%
Santander UK plc	1,005,000	3.00%	12/3/2029	996,325	0.05%
Segro Capital Sarl	200,000	0.50%	22/9/2031	159,209	0.01%
SELP Finance Sarl	487,000	1.50%	20/11/2025	470,821	0.02%
Severn Trent Utilities Finance plc	200,000	4.00%	5/3/2034	195,810	0.01%
Skipton Building Society	2,000,000	3.25%	18/6/2029	1,997,940	0.10%
Sky Ltd.	500,000	2.25%	17/11/2025	491,360	0.02%
Sky Ltd.	700,000	2.50%	15/9/2026	685,382	0.03%
Smiths Group plc	300,000	2.00%	23/2/2027	287,195	0.01%
SSE plc^	400,000	4.00%	Perpetual	390,542	0.02%
SSE plc^	300,000	3.13%	Perpetual	287,291	0.01%
SSE plc	300,000	0.88%	6/9/2025	290,480	0.01%
SSE plc	300,000	1.38%	4/9/2027	281,634	0.01%
SSE plc	800,000	2.88%	1/8/2029	773,098	0.04%
SSE plc	100,000	1.75%	16/4/2030	90,230	0.00%
SSE plc	300,000	4.00%	5/9/2031	305,620	0.02%
Standard Chartered plc^	700,000	0.90%	2/7/2027	661,585	0.03%
Standard Chartered plc^	300,000	1.63%	3/10/2027	285,654	0.01%
Standard Chartered plc^	400,000	2.50%	9/9/2030	392,133	0.02%

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Standard Chartered plc^	500,000	4.87%	10/5/2031	519,299	0.03%
Standard Chartered plc^	300,000	1.20%	23/9/2031	277,125	0.01%
Tesco Corporate Treasury Services plc	100,000	0.88%	29/5/2026	95,034	0.01%
Tesco Corporate Treasury Services plc	450,000	0.38%	27/7/2029	384,051	0.02%
Tesco Corporate Treasury Services plc	300,000	4.25%	27/2/2031	305,614	0.02%
Thames Water Utilities Finance plc	100,000	4.00%	18/4/2027	87,012	0.00%
Thames Water Utilities Finance plc	200,000	0.88%	31/1/2028	160,479	0.01%
Thames Water Utilities Finance plc	500,000	4.38%	18/1/2031	430,157	0.02%
Thames Water Utilities Finance plc	200,000	1.25%	31/1/2032	143,440	0.01%
Tritax EuroBox plc	300,000	0.95%	2/6/2026	283,384	0.01%
Unilever Finance Netherlands BV	900,000	1.13%	12/2/2027	854,006	0.04%
Unilever Finance Netherlands BV	200,000	1.00%	14/2/2027	189,146	0.01%
Unilever Finance Netherlands BV	300,000	1.13%	29/4/2028	278,643	0.01%
Unilever Finance Netherlands BV	500,000	1.38%	31/7/2029	458,638	0.02%
Unilever Finance Netherlands BV	800,000	1.75%	25/3/2030	738,389	0.04%
Unilever Finance Netherlands BV	500,000	1.38%	4/9/2030	448,760	0.02%
Unilever Finance Netherlands BV	400,000	3.25%	23/2/2031	399,165	0.02%
Unilever Finance Netherlands BV	400,000	3.50%	15/2/2037	398,158	0.02%
Unilever plc	500,000	1.50%	11/6/2039	389,374	0.02%
United Utilities Water Finance plc	237,000	3.75%	23/5/2034	229,869	0.01%
Virgin Money UK plc^	296,000	4.00%	18/3/2028	296,518	0.01%
Virgin Money UK plc^	200,000	4.63%	29/10/2028	204,621	0.01%
Vodafone Group plc	1,600,000	1.88%	11/9/2025	1,569,216	0.08%
Vodafone Group plc	500,000	1.13%	20/11/2025	484,226	0.02%
Vodafone Group plc	900,000	2.20%	25/8/2026	879,288	0.04%
Vodafone Group plc	300,000	1.50%	24/7/2027	283,774	0.01%
Vodafone Group plc	550,000	1.88%	20/11/2029	509,009	0.03%
Vodafone Group plc	350,000	1.63%	24/11/2030	311,866	0.02%
Vodafone Group plc	469,000	1.60%	29/7/2031	410,832	0.02%
Vodafone Group plc	500,000	2.88%	20/11/2037	445,905	0.02%
Vodafone Group plc	400,000	2.50%	24/5/2039	335,293	0.02%
Vodafone International Financing DAC	500,000	3.75%	2/12/2034	498,595	0.02%
Wellcome Trust Ltd.	325,000	1.13%	21/1/2027	308,161	0.02%
WPP Finance 2013	400,000	3.63%	12/9/2029	396,690	0.02%
WPP Finance Deutschland GmbH	300,000	1.63%	23/3/2030	267,254	0.01%
Yorkshire Building Society	1,000,000	0.01%	13/10/2027	896,308	0.04%
Yorkshire Building Society	450,000	3.00%	16/4/2031	445,305	0.02%
				101,877,256	5.01%
United States 10.22% (31 December 2023: 10.07%)					
Abbott Ireland Financing DAC	300,000	1.50%	27/9/2026	288,348	0.01%
AbbVie, Inc.	500,000	0.75%	18/11/2027	459,896	0.02%
AbbVie, Inc.	200,000	2.63%	15/11/2028	194,337	0.01%
AbbVie, Inc.	100,000	2.13%	17/11/2028	94,856	0.00%
AbbVie, Inc.	900,000	2.13%	1/6/2029	849,962	0.04%
Air Lease Corp.	300,000	3.70%	15/4/2030	293,892	0.01%
Air Products & Chemicals, Inc.	500,000	0.50%	5/5/2028	449,069	0.02%
Air Products & Chemicals, Inc.	1,000,000	4.00%	3/3/2035	1,013,669	0.05%
Albemarle New Holding GmbH	300,000	1.13%	25/11/2025	288,743	0.01%
Altria Group, Inc.	500,000	2.20%	15/6/2027	479,641	0.02%
Altria Group, Inc.	500,000	3.13%	15/6/2031	465,089	0.02%
American Honda Finance Corp.	400,000	3.50%	24/4/2026	399,871	0.02%
American Honda Finance Corp.	400,000	3.75%	25/10/2027	403,816	0.02%
American Honda Finance Corp.	900,000	0.30%	7/7/2028	795,580	0.04%
American International Group, Inc.	448,000	1.88%	21/6/2027	425,974	0.02%
American Medical Systems Europe BV	400,000	1.38%	8/3/2028	371,033	0.02%
American Medical Systems Europe BV	400,000	3.38%	8/3/2029	396,444	0.02%
American Medical Systems Europe BV	600,000	3.50%	8/3/2032	590,910	0.03%
American Medical Systems Europe BV	200,000	1.88%	8/3/2034	169,643	0.01%
American Tower Corp.	280,000	1.95%	22/5/2026	271,616	0.01%
American Tower Corp.	200,000	0.45%	15/1/2027	184,613	0.01%
American Tower Corp.	600,000	0.40%	15/2/2027	550,925	0.03%
American Tower Corp.	200,000	0.50%	15/1/2028	178,283	0.01%
American Tower Corp.	970,000	0.88%	21/5/2029	842,555	0.04%
American Tower Corp.	700,000	0.95%	5/10/2030	584,126	0.03%
American Tower Corp.	100,000	1.00%	15/1/2032	80,495	0.00%
American Tower Corp.	100,000	1.25%	21/5/2033	79,234	0.00%
Amgen, Inc.	450,000	2.00%	25/2/2026	438,093	0.02%
Amphenol Technologies Holding GmbH	100,000	0.75%	4/5/2026	95,055	0.00%
Amphenol Technologies Holding GmbH	300,000	2.00%	8/10/2028	285,928	0.01%
Apple, Inc.	800,000	0.00%	15/11/2025	764,310	0.04%
Apple, Inc.	308,000	1.63%	10/11/2026	296,287	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Apple, Inc.	600,000	1.38%	24/5/2029	555,387	0.03%
AT&T, Inc.	1,550,000	3.55%	18/11/2025	1,546,690	0.08%
AT&T, Inc.	200,000	3.50%	17/12/2025	199,381	0.01%
AT&T, Inc.	1,000,000	1.80%	5/9/2026	964,527	0.05%
AT&T, Inc.	800,000	1.60%	19/5/2028	745,416	0.04%
AT&T, Inc.	500,000	2.35%	5/9/2029	471,333	0.02%
AT&T, Inc.	200,000	0.80%	4/3/2030	171,539	0.01%
AT&T, Inc.	400,000	3.95%	30/4/2031	405,583	0.02%
AT&T, Inc.	400,000	2.05%	19/5/2032	355,114	0.02%
AT&T, Inc.	800,000	3.55%	17/12/2032	787,808	0.04%
AT&T, Inc.	200,000	3.38%	15/3/2034	191,839	0.01%
AT&T, Inc.	1,000,000	2.45%	15/3/2035	871,857	0.04%
AT&T, Inc.	900,000	3.15%	4/9/2036	824,284	0.04%
AT&T, Inc.	600,000	2.60%	19/5/2038	504,663	0.03%
AT&T, Inc.	200,000	1.80%	14/9/2039	149,479	0.01%
Athene Global Funding	700,000	0.63%	12/1/2028	625,309	0.03%
Bank of America Corp	300,000	4.13%	12/6/2028	306,051	0.02%
Bank of America Corp.^	1,230,000	1.95%	27/10/2026	1,200,682	0.06%
Bank of America Corp.^	500,000	1.66%	25/4/2028	475,056	0.02%
Bank of America Corp.^	1,500,000	0.58%	24/8/2028	1,363,275	0.07%
Bank of America Corp.^	400,000	0.58%	8/8/2029	354,852	0.02%
Bank of America Corp.^	600,000	1.38%	9/5/2030	538,978	0.03%
Bank of America Corp.^	300,000	0.69%	22/3/2031	252,508	0.01%
Bank of America Corp.^	700,000	0.65%	26/10/2031	577,643	0.03%
Bank of America Corp.^	1,200,000	1.10%	24/5/2032	1,005,771	0.05%
Bank of America Corp.^	450,000	2.82%	27/4/2033	418,750	0.02%
Baxter International, Inc.	300,000	1.30%	15/5/2029	269,378	0.01%
Becton Dickinson & Co.	282,000	1.90%	15/12/2026	271,187	0.01%
Becton Dickinson & Co.	200,000	3.52%	8/2/2031	197,989	0.01%
Becton Dickinson & Co.	300,000	3.83%	7/6/2032	301,533	0.02%
Becton Dickinson Euro Finance Sarl	600,000	1.21%	4/6/2026	572,920	0.03%
Becton Dickinson Euro Finance Sarl	700,000	0.33%	13/8/2028	613,278	0.03%
Becton Dickinson Euro Finance Sarl	300,000	3.55%	13/9/2029	299,059	0.01%
Becton Dickinson Euro Finance Sarl	300,000	1.21%	12/2/2036	225,096	0.01%
Becton Dickinson Euro Finance Sarl	400,000	4.03%	7/6/2036	400,531	0.02%
Becton Dickinson Euro Finance Sarl	400,000	1.34%	13/8/2041	263,356	0.01%
Berkshire Hathaway Finance Corp.	400,000	2.00%	18/3/2034	349,257	0.02%
Berkshire Hathaway, Inc.	300,000	1.13%	16/3/2027	282,672	0.01%
Berkshire Hathaway, Inc.	900,000	2.15%	15/3/2028	863,543	0.04%
Berkshire Hathaway, Inc.	900,000	1.63%	16/3/2035	738,378	0.04%
Berry Global, Inc.	200,000	1.50%	15/1/2027	187,042	0.01%
Blackstone Holdings Finance Co. LLC	255,000	1.00%	5/10/2026	240,528	0.01%
Blackstone Holdings Finance Co. LLC	200,000	3.50%	1/6/2034	196,497	0.01%
Blackstone Private Credit Fund	100,000	1.75%	30/11/2026	93,147	0.00%
Booking Holdings, Inc.	700,000	4.00%	15/11/2026	709,249	0.04%
Booking Holdings, Inc.	258,000	1.80%	3/3/2027	247,534	0.01%
Booking Holdings, Inc.	500,000	0.50%	8/3/2028	449,822	0.02%
Booking Holdings, Inc.	400,000	3.63%	12/11/2028	402,856	0.02%
Booking Holdings, Inc.	100,000	3.50%	1/3/2029	100,121	0.01%
Booking Holdings, Inc.	100,000	4.25%	15/5/2029	103,166	0.01%
Booking Holdings, Inc.	200,000	4.50%	15/11/2031	210,794	0.01%
Booking Holdings, Inc.	100,000	3.63%	1/3/2032	100,005	0.01%
Booking Holdings, Inc.	800,000	4.13%	12/5/2033	822,245	0.04%
Booking Holdings, Inc.	500,000	4.75%	15/11/2034	537,442	0.03%
Booking Holdings, Inc.	300,000	3.75%	1/3/2036	294,859	0.01%
Booking Holdings, Inc.	300,000	4.00%	1/3/2044	292,533	0.01%
BorgWarner, Inc.	500,000	1.00%	19/5/2031	409,294	0.02%
Boston Scientific Corp.	200,000	0.63%	1/12/2027	181,915	0.01%
Bristol-Myers Squibb Co.	250,000	1.75%	15/5/2035	213,611	0.01%
Brown-Forman Corp.	220,000	1.20%	7/7/2026	209,868	0.01%
Capital One Financial Corp.	200,000	1.65%	12/6/2029	177,564	0.01%
Cargill, Inc.	367,000	3.88%	24/4/2030	374,203	0.02%
Carrier Global Corp.	700,000	4.50%	29/11/2032	731,924	0.04%
Caterpillar Financial Services Corp.	500,000	3.74%	4/9/2026	503,881	0.03%
Celanese US Holdings LLC	450,000	4.78%	19/7/2026	456,026	0.02%
Celanese US Holdings LLC	400,000	2.13%	1/3/2027	380,957	0.02%
Celanese US Holdings LLC	300,000	0.63%	10/9/2028	259,662	0.01%
Celanese US Holdings LLC	150,000	5.34%	19/1/2029	157,252	0.01%
Chubb INA Holdings LLC	300,000	1.55%	15/3/2028	279,749	0.01%
Chubb INA Holdings LLC	300,000	0.88%	15/12/2029	262,156	0.01%
Chubb INA Holdings LLC	800,000	1.40%	15/6/2031	695,125	0.03%

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Chubb INA Holdings LLC	336,000	2.50%	15/3/2038	293,048	0.01%
Citigroup, Inc.^	800,000	1.25%	6/7/2026	780,004	0.04%
Citigroup, Inc.^	1,800,000	0.50%	8/10/2027	1,678,196	0.08%
Citigroup, Inc.^	700,000	3.71%	22/9/2028	701,986	0.03%
Citigroup, Inc.	300,000	1.25%	10/4/2029	269,788	0.01%
Citigroup, Inc.^	700,000	3.75%	14/5/2032	692,778	0.03%
Citigroup, Inc.^	300,000	4.11%	22/9/2033	304,487	0.02%
Coca-Cola Co.	500,000	1.88%	22/9/2026	484,964	0.02%
Coca-Cola Co.	500,000	1.13%	9/3/2027	472,990	0.02%
Coca-Cola Co.	300,000	0.13%	9/3/2029	260,063	0.01%
Coca-Cola Co.	600,000	0.13%	15/3/2029	520,083	0.03%
Coca-Cola Co.	400,000	0.40%	6/5/2030	340,402	0.02%
Coca-Cola Co.	200,000	3.13%	14/5/2032	197,312	0.01%
Coca-Cola Co.	400,000	0.38%	15/3/2033	312,989	0.02%
Coca-Cola Co.	700,000	1.63%	9/3/2035	588,208	0.03%
Coca-Cola Co.	400,000	0.95%	6/5/2036	302,270	0.02%
Coca-Cola Co.	400,000	0.80%	15/3/2040	268,656	0.01%
Coca-Cola Co.	300,000	1.00%	9/3/2041	204,058	0.01%
Coca-Cola Co.	250,000	3.50%	14/5/2044	241,661	0.01%
Colgate-Palmolive Co.	600,000	0.30%	10/11/2029	518,859	0.03%
Colgate-Palmolive Co.	100,000	0.88%	12/11/2039	68,394	0.00%
Comcast Corp.	900,000	0.25%	20/5/2027	823,686	0.04%
Comcast Corp.	1,000,000	0.25%	14/9/2029	848,053	0.04%
Comcast Corp.	300,000	1.25%	20/2/2040	216,832	0.01%
Danaher Corp.	900,000	2.10%	30/9/2026	874,448	0.04%
Danaher Corp.	600,000	2.50%	30/3/2030	571,146	0.03%
DH Europe Finance II Sarl	700,000	0.20%	18/3/2026	661,663	0.03%
DH Europe Finance II Sarl	400,000	0.45%	18/3/2028	359,723	0.02%
DH Europe Finance II Sarl	700,000	0.75%	18/9/2031	579,681	0.03%
DH Europe Finance II Sarl	668,000	1.35%	18/9/2039	482,439	0.02%
DH Europe Finance II Sarl	300,000	1.80%	18/9/2049	201,145	0.01%
Digital Dutch Finco BV	300,000	0.63%	15/7/2025	290,075	0.01%
Digital Dutch Finco BV	115,000	1.50%	15/3/2030	100,541	0.01%
Digital Dutch Finco BV	200,000	1.25%	1/2/2031	166,485	0.01%
Digital Dutch Finco BV	400,000	1.00%	15/1/2032	319,951	0.02%
Digital Euro Finco LLC	971,000	2.50%	16/1/2026	948,409	0.05%
Digital Intrepid Holding BV	500,000	0.63%	15/7/2031	393,242	0.02%
Discovery Communications LLC	400,000	1.90%	19/3/2027	380,066	0.02%
Dover Corp.	400,000	1.25%	9/11/2026	379,588	0.02%
Dover Corp.	300,000	0.75%	4/11/2027	273,999	0.01%
Dow Chemical Co.	600,000	0.50%	15/3/2027	552,514	0.03%
Dow Chemical Co.	300,000	1.13%	15/3/2032	247,804	0.01%
Dow Chemical Co.	200,000	1.88%	15/3/2040	149,334	0.01%
Duke Energy Corp.	200,000	3.10%	15/6/2028	195,141	0.01%
Duke Energy Corp.	150,000	3.75%	1/4/2031	147,941	0.01%
Duke Energy Corp.	200,000	3.85%	15/6/2034	193,513	0.01%
DXC Technology Co.	390,000	1.75%	15/1/2026	378,835	0.02%
Eaton Capital Unlimited Co.	200,000	0.58%	8/3/2030	170,706	0.01%
Eaton Capital Unlimited Co.	800,000	3.60%	21/5/2031	801,388	0.04%
Eli Lilly & Co.	900,000	2.13%	3/6/2030	845,459	0.04%
Eli Lilly & Co.	500,000	0.63%	1/11/2031	415,574	0.02%
Eli Lilly & Co.	330,000	0.50%	14/9/2033	260,349	0.01%
Eli Lilly & Co.	300,000	1.70%	1/11/2049	206,978	0.01%
Eli Lilly & Co.	300,000	1.38%	14/9/2061	162,620	0.01%
Equinix, Inc.	300,000	1.00%	15/3/2033	238,084	0.01%
Equitable Financial Life Global Funding	350,000	0.60%	16/6/2028	310,930	0.02%
Euronet Worldwide, Inc.	300,000	1.38%	22/5/2026	285,456	0.01%
Exxon Mobil Corp.	500,000	0.84%	26/6/2032	407,107	0.02%
Exxon Mobil Corp.	500,000	1.41%	26/6/2039	357,684	0.02%
FedEx Corp.	500,000	0.45%	5/8/2025	482,721	0.02%
FedEx Corp.	500,000	1.63%	11/1/2027	477,608	0.02%
FedEx Corp.	400,000	0.45%	4/5/2029	346,289	0.02%
FedEx Corp.	403,000	0.95%	4/5/2033	317,695	0.02%
Ferrovial SE	300,000	4.38%	13/9/2030	306,838	0.02%
Fidelity National Information Services, Inc.	525,000	1.50%	21/5/2027	495,276	0.02%
Fidelity National Information Services, Inc.	570,000	2.00%	21/5/2030	518,416	0.03%
Fidelity National Information Services, Inc.	190,000	2.95%	21/5/2039	167,888	0.01%
Fiserv, Inc.	200,000	1.13%	1/7/2027	186,866	0.01%
Fiserv, Inc.	200,000	1.63%	1/7/2030	177,268	0.01%
Fiserv, Inc.	400,000	4.50%	24/5/2031	415,260	0.02%
Ford Motor Credit Co. LLC	500,000	3.25%	15/9/2025	495,671	0.02%

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Ford Motor Credit Co. LLC	800,000	2.33%	25/11/2025	782,004	0.04%
Ford Motor Credit Co. LLC	500,000	6.13%	15/5/2028	534,666	0.03%
Ford Motor Credit Co. LLC	600,000	4.17%	21/11/2028	599,462	0.03%
Ford Motor Credit Co. LLC	500,000	4.45%	14/2/2030	503,393	0.02%
GE Capital European Funding Unlimited Co.	250,000	6.03%	1/3/2038	308,831	0.02%
General Electric Co.	400,000	4.13%	19/9/2035	406,577	0.02%
General Electric Co.	350,000	2.13%	17/5/2037	289,018	0.01%
General Mills, Inc.	100,000	3.91%	13/4/2029	101,312	0.01%
General Mills, Inc.	400,000	3.85%	23/4/2034	399,033	0.02%
General Motors Financial Co., Inc.	800,000	0.85%	26/2/2026	764,282	0.04%
General Motors Financial Co., Inc.	300,000	4.50%	22/11/2027	307,200	0.02%
General Motors Financial Co., Inc.	200,000	3.90%	12/1/2028	200,654	0.01%
General Motors Financial Co., Inc.	700,000	0.65%	7/9/2028	618,993	0.03%
General Motors Financial Co., Inc.	300,000	4.30%	15/2/2029	305,140	0.02%
General Motors Financial Co., Inc.	200,000	4.00%	10/7/2030	200,699	0.01%
Global Payments, Inc.	640,000	4.88%	17/3/2031	660,577	0.03%
Goldman Sachs Group, Inc.	1,137,000	1.63%	27/7/2026	1,093,827	0.05%
Goldman Sachs Group, Inc.	700,000	0.25%	26/1/2028	626,206	0.03%
Goldman Sachs Group, Inc.	1,200,000	1.25%	7/2/2029	1,079,866	0.05%
Goldman Sachs Group, Inc.	800,000	0.88%	9/5/2029	703,009	0.03%
Goldman Sachs Group, Inc.	1,600,000	0.75%	23/3/2032	1,284,132	0.06%
Goldman Sachs Group, Inc.	300,000	1.00%	18/3/2033	240,822	0.01%
Haleon Netherlands Capital BV	400,000	2.13%	29/3/2034	345,473	0.02%
Harley-Davidson Financial Services, Inc.	1,700,000	5.13%	5/4/2026	1,734,018	0.09%
Highland Holdings Sarl	552,000	0.32%	15/12/2026	510,156	0.03%
Highland Holdings Sarl	269,000	0.93%	15/12/2031	221,513	0.01%
Honeywell International, Inc.	400,000	2.25%	22/2/2028	384,269	0.02%
Honeywell International, Inc.	1,100,000	3.38%	1/3/2030	1,088,222	0.05%
Honeywell International, Inc.	200,000	0.75%	10/3/2032	162,437	0.01%
Honeywell International, Inc.	300,000	3.75%	17/5/2032	300,876	0.02%
Honeywell International, Inc.	300,000	4.13%	2/11/2034	306,359	0.02%
Illinois Tool Works, Inc.	400,000	0.63%	5/12/2027	365,780	0.02%
Illinois Tool Works, Inc.	600,000	3.25%	17/5/2028	598,906	0.03%
Illinois Tool Works, Inc.	200,000	2.13%	22/5/2030	186,341	0.01%
Illinois Tool Works, Inc.	300,000	1.00%	5/6/2031	256,014	0.01%
Illinois Tool Works, Inc.	300,000	3.00%	19/5/2034	284,214	0.01%
International Business Machines Corp.	100,000	2.88%	7/11/2025	99,014	0.01%
International Business Machines Corp.	1,100,000	1.25%	29/1/2027	1,043,993	0.05%
International Business Machines Corp.	1,100,000	0.30%	11/2/2028	986,967	0.05%
International Business Machines Corp.	600,000	0.88%	9/2/2030	522,718	0.03%
International Business Machines Corp.	400,000	1.75%	31/1/2031	359,763	0.02%
International Business Machines Corp.	1,050,000	0.65%	11/2/2032	848,932	0.04%
International Business Machines Corp.	600,000	1.25%	9/2/2034	487,134	0.02%
International Business Machines Corp.	100,000	1.20%	11/2/2040	69,176	0.00%
International Business Machines Corp.	650,000	4.00%	6/2/2043	641,801	0.03%
International Flavors & Fragrances, Inc.	600,000	1.80%	25/9/2026	574,507	0.03%
Jefferies Financial Group, Inc.	300,000	3.88%	16/4/2026	299,971	0.01%
Jefferies Financial Group, Inc.	500,000	4.00%	16/4/2029	497,104	0.02%
John Deere Bank SA	1,200,000	3.30%	15/10/2029	1,195,287	0.06%
John Deere Cash Management Sarl	600,000	2.20%	2/4/2032	552,848	0.03%
John Deere Cash Management Sarl	300,000	1.65%	13/6/2039	237,357	0.01%
Johnson & Johnson	500,000	1.15%	20/11/2028	462,425	0.02%
Johnson & Johnson	300,000	3.20%	1/6/2032	299,833	0.01%
Johnson & Johnson	500,000	1.65%	20/5/2035	429,923	0.02%
Johnson & Johnson	300,000	3.35%	1/6/2036	298,269	0.01%
Johnson & Johnson	400,000	3.55%	1/6/2044	396,463	0.02%
Johnson Controls International plc	500,000	4.25%	23/5/2035	509,087	0.03%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	160,000	0.38%	15/9/2027	144,943	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	321,000	3.00%	15/9/2028	313,281	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	170,000	1.00%	15/9/2032	138,256	0.01%
JPMorgan Chase & Co. ^	1,500,000	1.09%	11/3/2027	1,436,401	0.07%
JPMorgan Chase & Co. ^	500,000	0.39%	24/2/2028	459,834	0.02%
JPMorgan Chase & Co. ^	900,000	1.64%	18/5/2028	852,613	0.04%
JPMorgan Chase & Co. ^	1,000,000	1.81%	12/6/2029	933,707	0.05%
JPMorgan Chase & Co. ^	2,900,000	1.96%	23/3/2030	2,683,889	0.13%
JPMorgan Chase & Co. ^	300,000	1.00%	25/7/2031	256,984	0.01%
JPMorgan Chase & Co. ^	700,000	4.46%	13/11/2031	727,704	0.04%
JPMorgan Chase & Co. ^	200,000	1.05%	4/11/2032	166,670	0.01%
JPMorgan Chase & Co. ^	1,237,000	3.76%	21/3/2034	1,229,062	0.06%
Kellanova	296,000	3.75%	16/5/2034	292,356	0.01%
KKR Group Finance Co. V LLC	400,000	1.63%	22/5/2029	360,523	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Kraft Heinz Foods Co.	559,000	2.25%	25/5/2028	535,145	0.03%
Kraft Heinz Foods Co.	400,000	3.50%	15/3/2029	399,640	0.02%
Liberty Mutual Group, Inc.	370,000	4.63%	2/12/2030	380,851	0.02%
Linde plc	1,000,000	3.00%	14/2/2028	988,378	0.05%
Linde plc	1,200,000	3.20%	14/2/2031	1,186,195	0.06%
LYB International Finance II BV	300,000	0.88%	17/9/2026	282,045	0.01%
LYB International Finance II BV	200,000	1.63%	17/9/2031	172,884	0.01%
ManpowerGroup, Inc.	100,000	1.75%	22/6/2026	96,720	0.00%
ManpowerGroup, Inc.	200,000	3.50%	30/6/2027	199,560	0.01%
Marsh & McLennan Cos, Inc.	300,000	1.98%	21/3/2030	278,691	0.01%
MassMutual Global Funding II	100,000	3.75%	19/1/2030	100,899	0.01%
Mastercard, Inc.	700,000	1.00%	22/2/2029	636,125	0.03%
McDonald's Corp.	200,000	0.90%	15/6/2026	190,407	0.01%
McDonald's Corp.	500,000	1.88%	26/5/2027	479,775	0.02%
McDonald's Corp.	400,000	0.25%	4/10/2028	350,825	0.02%
McDonald's Corp.	400,000	2.63%	11/6/2029	385,837	0.02%
McDonald's Corp.	100,000	4.00%	7/3/2030	102,418	0.01%
McDonald's Corp.	500,000	3.88%	20/2/2031	506,941	0.03%
McDonald's Corp.	900,000	1.60%	15/3/2031	796,031	0.04%
McDonald's Corp.	400,000	3.00%	31/5/2034	377,153	0.02%
McDonald's Corp.	200,000	4.25%	7/3/2035	206,246	0.01%
McDonald's Corp.	200,000	4.13%	28/11/2035	203,221	0.01%
McKesson Corp.	300,000	1.50%	17/11/2025	291,453	0.01%
McKesson Corp.	200,000	1.63%	30/10/2026	191,367	0.01%
Medtronic Global Holdings SCA	900,000	0.00%	15/10/2025	859,697	0.04%
Medtronic Global Holdings SCA	102,000	2.63%	15/10/2025	100,495	0.01%
Medtronic Global Holdings SCA	800,000	1.13%	7/3/2027	754,112	0.04%
Medtronic Global Holdings SCA	1,000,000	0.38%	15/10/2028	881,338	0.04%
Medtronic Global Holdings SCA	400,000	3.00%	15/10/2028	393,772	0.02%
Medtronic Global Holdings SCA	200,000	1.00%	2/7/2031	170,146	0.01%
Medtronic Global Holdings SCA	100,000	3.13%	15/10/2031	97,861	0.01%
Medtronic Global Holdings SCA	200,000	0.75%	15/10/2032	162,231	0.01%
Medtronic Global Holdings SCA	504,000	3.38%	15/10/2034	493,985	0.02%
Medtronic Global Holdings SCA	350,000	2.25%	7/3/2039	287,462	0.01%
Medtronic Global Holdings SCA	700,000	1.50%	2/7/2039	511,954	0.03%
Medtronic Global Holdings SCA	500,000	1.38%	15/10/2040	349,197	0.02%
Medtronic Global Holdings SCA	550,000	1.75%	2/7/2049	359,905	0.02%
Medtronic Global Holdings SCA	300,000	1.63%	15/10/2050	189,073	0.01%
Medtronic, Inc.	339,000	3.65%	15/10/2029	342,386	0.02%
Medtronic, Inc.	300,000	3.88%	15/10/2036	303,889	0.02%
Medtronic, Inc.	300,000	4.15%	15/10/2043	305,234	0.02%
Medtronic, Inc.	395,000	4.15%	15/10/2053	399,857	0.02%
Merck & Co., Inc.	772,000	1.88%	15/10/2026	745,352	0.04%
Merck & Co., Inc.	240,000	2.50%	15/10/2034	221,694	0.01%
Merck & Co., Inc.	300,000	1.38%	2/11/2036	234,687	0.01%
Metropolitan Life Global Funding I	700,000	0.55%	16/6/2027	644,055	0.03%
Metropolitan Life Global Funding I	600,000	3.75%	5/12/2030	609,796	0.03%
Metropolitan Life Global Funding I	503,000	3.63%	26/3/2034	500,992	0.02%
Microsoft Corp.	830,000	3.13%	6/12/2028	832,130	0.04%
Mohawk Capital Finance SA	100,000	1.75%	12/6/2027	94,665	0.00%
Molson Coors Beverage Co.	250,000	3.80%	15/6/2032	251,184	0.01%
Mondelez International Holdings Netherlands BV	500,000	0.00%	22/9/2026	463,864	0.02%
Mondelez International Holdings Netherlands BV	300,000	0.25%	9/9/2029	256,178	0.01%
Mondelez International Holdings Netherlands BV	400,000	1.25%	9/9/2041	270,554	0.01%
Mondelez International, Inc.	230,000	1.63%	8/3/2027	219,307	0.01%
Mondelez International, Inc.	400,000	0.25%	17/3/2028	356,051	0.02%
Mondelez International, Inc.	700,000	0.75%	17/3/2033	552,160	0.03%
Mondelez International, Inc.	100,000	2.38%	6/3/2035	87,896	0.00%
Mondelez International, Inc.	400,000	1.38%	17/3/2041	277,734	0.01%
Moody's Corp.	100,000	1.75%	9/3/2027	95,963	0.00%
Moody's Corp.	400,000	0.95%	25/2/2030	348,039	0.02%
Morgan Stanley^	1,400,000	1.34%	23/10/2026	1,358,312	0.07%
Morgan Stanley^	1,950,000	0.41%	29/10/2027	1,810,511	0.09%
Morgan Stanley^	300,000	4.81%	25/10/2028	310,731	0.02%
Morgan Stanley^	944,000	4.66%	2/3/2029	973,262	0.05%
Morgan Stanley^	300,000	0.50%	26/10/2029	262,014	0.01%
Morgan Stanley^	500,000	0.50%	7/2/2031	416,627	0.02%
Morgan Stanley^	800,000	2.95%	7/5/2032	756,106	0.04%
Morgan Stanley^	1,450,000	1.10%	29/4/2033	1,182,831	0.06%
Morgan Stanley^	700,000	5.15%	25/1/2034	759,030	0.04%
Morgan Stanley^	1,200,000	3.96%	21/3/2035	1,192,722	0.06%

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Nasdaq, Inc.	300,000	1.75%	28/3/2029	277,300	0.01%
Nasdaq, Inc.	400,000	0.88%	13/2/2030	346,495	0.02%
Nasdaq, Inc.	800,000	4.50%	15/2/2032	836,675	0.04%
Nasdaq, Inc.	200,000	0.90%	30/7/2033	156,427	0.01%
National Grid North America, Inc.	600,000	4.15%	12/9/2027	608,420	0.03%
National Grid North America, Inc.	450,000	1.05%	20/1/2031	376,336	0.02%
Nestle Finance International Ltd.	400,000	3.50%	13/12/2027	404,179	0.02%
Nestle Finance International Ltd.	500,000	3.25%	15/1/2031	502,300	0.02%
Nestle Finance International Ltd.	200,000	3.75%	13/3/2033	207,968	0.01%
Nestle Finance International Ltd.	500,000	3.38%	15/11/2034	500,810	0.02%
Netflix, Inc.	1,000,000	3.63%	15/5/2027	1,004,215	0.05%
Netflix, Inc.	500,000	4.63%	15/5/2029	522,626	0.03%
Netflix, Inc.	800,000	3.88%	15/11/2029	810,038	0.04%
Netflix, Inc.	1,000,000	3.63%	15/6/2030	997,473	0.05%
New York Life Global Funding	400,000	0.25%	23/1/2027	369,237	0.02%
New York Life Global Funding	400,000	0.25%	4/10/2028	351,901	0.02%
New York Life Global Funding	300,000	3.63%	9/1/2030	304,230	0.02%
New York Life Global Funding	300,000	3.45%	30/1/2031	300,068	0.01%
New York Life Global Funding	220,000	3.63%	7/6/2034	220,510	0.01%
Northwestern Mutual Global Funding	200,000	4.11%	15/3/2030	204,698	0.01%
Omnicom Finance Holdings plc	400,000	0.80%	8/7/2027	370,579	0.02%
Omnicom Finance Holdings plc	415,000	3.70%	6/3/2032	409,879	0.02%
Oncor Electric Delivery Co. LLC	200,000	3.50%	15/5/2031	198,751	0.01%
Oracle Corp.	250,000	3.13%	10/7/2025	248,261	0.01%
PACCAR Financial Europe BV	200,000	0.00%	1/3/2026	188,718	0.01%
PartnerRe Ireland Finance DAC	391,000	1.25%	15/9/2026	370,565	0.02%
PepsiCo, Inc.	300,000	0.75%	18/3/2027	280,840	0.01%
PepsiCo, Inc.	1,382,000	0.50%	6/5/2028	1,247,236	0.06%
PepsiCo, Inc.	800,000	0.88%	18/7/2028	730,100	0.04%
PepsiCo, Inc.	272,000	1.13%	18/3/2031	237,238	0.01%
PepsiCo, Inc.	500,000	0.40%	9/10/2032	395,250	0.02%
PepsiCo, Inc.	200,000	0.88%	16/10/2039	138,603	0.01%
Philip Morris International, Inc.	100,000	2.88%	3/3/2026	98,763	0.01%
Philip Morris International, Inc.	200,000	0.13%	3/8/2026	186,212	0.01%
Philip Morris International, Inc.	500,000	3.75%	15/1/2031	496,058	0.02%
Philip Morris International, Inc.	400,000	0.80%	1/8/2031	325,989	0.02%
Philip Morris International, Inc.	200,000	2.00%	9/5/2036	159,003	0.01%
Philip Morris International, Inc.	300,000	1.88%	6/11/2037	224,042	0.01%
Philip Morris International, Inc.	550,000	1.45%	1/8/2039	365,498	0.02%
PPG Industries, Inc.	500,000	0.88%	3/11/2025	481,528	0.02%
PPG Industries, Inc.	400,000	2.75%	1/6/2029	384,450	0.02%
Procter & Gamble Co.	835,000	3.25%	2/8/2026	834,539	0.04%
Procter & Gamble Co.	100,000	4.88%	11/5/2027	104,492	0.01%
Procter & Gamble Co.	500,000	1.20%	30/10/2028	461,532	0.02%
Procter & Gamble Co.	200,000	1.25%	25/10/2029	181,519	0.01%
Procter & Gamble Co.	900,000	3.25%	2/8/2031	901,787	0.04%
Procter & Gamble Co.	100,000	1.88%	30/10/2038	83,261	0.00%
Procter & Gamble Co.	300,000	0.90%	4/11/2041	200,367	0.01%
Prologis Euro Finance LLC	300,000	0.25%	10/9/2027	269,487	0.01%
Prologis Euro Finance LLC	400,000	0.38%	6/2/2028	355,973	0.02%
Prologis Euro Finance LLC	300,000	1.88%	5/1/2029	277,217	0.01%
Prologis Euro Finance LLC	400,000	0.50%	16/2/2032	310,779	0.02%
Prologis Euro Finance LLC	350,000	4.63%	23/5/2033	363,651	0.02%
Prologis Euro Finance LLC	300,000	1.50%	8/2/2034	243,680	0.01%
Prologis Euro Finance LLC	250,000	4.00%	5/5/2034	248,994	0.01%
Prologis Euro Finance LLC	200,000	1.00%	16/2/2041	124,064	0.01%
Prologis Euro Finance LLC	400,000	4.25%	31/1/2043	391,848	0.02%
Prologis Euro Finance LLC	200,000	1.50%	10/9/2049	113,614	0.01%
Prologis LP	400,000	3.00%	2/6/2026	395,781	0.02%
Public Storage Operating Co.	300,000	0.50%	9/9/2030	248,251	0.01%
Public Storage Operating Co.	300,000	0.88%	24/1/2032	246,066	0.01%
PVH Corp.	300,000	3.13%	15/12/2027	293,287	0.01%
Realty Income Corp.	300,000	4.88%	6/7/2030	312,361	0.02%
Realty Income Corp.	200,000	5.13%	6/7/2034	215,559	0.01%
Revvity, Inc.	300,000	1.88%	19/7/2026	289,515	0.01%
Roche Finance Europe BV	200,000	3.23%	3/5/2030	199,985	0.01%
Roche Finance Europe BV	600,000	3.36%	27/2/2035	598,752	0.03%
Roche Finance Europe BV	200,000	3.59%	4/12/2036	201,634	0.01%
Roche Finance Europe BV	400,000	3.56%	3/5/2044	390,415	0.02%
RTX Corp.	200,000	2.15%	18/5/2030	181,252	0.01%
Schlumberger Finance BV	700,000	1.38%	28/10/2026	667,655	0.03%

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Schlumberger Finance BV	500,000	2.00%	6/5/2032	447,114	0.02%
Schlumberger Finance France SAS	500,000	1.00%	18/2/2026	479,946	0.02%
Schneider Electric SE	300,000	3.50%	12/6/2033	300,335	0.01%
Simon International Finance SCA	170,000	1.13%	19/3/2033	135,625	0.01%
Southern Co. ^	700,000	1.88%	15/9/2081	622,620	0.03%
Southern Power Co.	522,000	1.85%	20/6/2026	503,182	0.02%
Stellantis NV	800,000	3.88%	5/1/2026	801,875	0.04%
Stellantis NV	600,000	2.75%	15/5/2026	590,743	0.03%
Stellantis NV	1,300,000	0.63%	30/3/2027	1,202,917	0.06%
Stellantis NV	800,000	0.75%	18/1/2029	703,897	0.03%
Stellantis NV	300,000	1.13%	18/9/2029	264,166	0.01%
Stellantis NV	600,000	4.25%	16/6/2031	610,442	0.03%
Stellantis NV	265,000	2.75%	1/4/2032	243,487	0.01%
Stellantis NV	400,000	1.25%	20/6/2033	319,379	0.02%
Stellantis NV	300,000	3.75%	19/3/2036	289,761	0.01%
Stryker Corp	300,000	2.63%	30/11/2030	284,300	0.01%
Stryker Corp.	100,000	2.13%	30/11/2027	95,666	0.00%
Stryker Corp.	400,000	3.38%	11/12/2028	397,543	0.02%
Stryker Corp.	800,000	0.75%	1/3/2029	706,173	0.03%
Stryker Corp.	300,000	1.00%	3/12/2031	249,715	0.01%
Tapestry, Inc.	100,000	5.38%	27/11/2027	102,840	0.01%
Tapestry, Inc.	100,000	5.88%	27/11/2031	103,351	0.01%
Thermo Fisher Scientific Finance I BV	134,000	0.00%	18/11/2025	127,519	0.01%
Thermo Fisher Scientific Finance I BV	1,087,000	0.80%	18/10/2030	929,751	0.05%
Thermo Fisher Scientific Finance I BV	113,000	1.13%	18/10/2033	91,804	0.00%
Thermo Fisher Scientific Finance I BV	300,000	1.63%	18/10/2041	213,979	0.01%
Thermo Fisher Scientific, Inc.	100,000	3.20%	21/1/2026	99,361	0.01%
Thermo Fisher Scientific, Inc.	648,000	1.40%	23/1/2026	626,239	0.03%
Thermo Fisher Scientific, Inc.	400,000	1.75%	15/4/2027	382,550	0.02%
Thermo Fisher Scientific, Inc.	600,000	0.50%	1/3/2028	541,792	0.03%
Thermo Fisher Scientific, Inc.	551,000	1.38%	12/9/2028	509,185	0.03%
Thermo Fisher Scientific, Inc.	500,000	1.95%	24/7/2029	468,038	0.02%
Thermo Fisher Scientific, Inc.	300,000	0.88%	1/10/2031	251,309	0.01%
Thermo Fisher Scientific, Inc.	200,000	2.38%	15/4/2032	185,066	0.01%
Thermo Fisher Scientific, Inc.	100,000	3.65%	21/11/2034	100,435	0.01%
Thermo Fisher Scientific, Inc.	286,000	2.88%	24/7/2037	261,952	0.01%
Thermo Fisher Scientific, Inc.	300,000	1.50%	1/10/2039	219,657	0.01%
Thermo Fisher Scientific, Inc.	900,000	1.88%	1/10/2049	605,701	0.03%
Timken Co.	200,000	4.13%	23/5/2034	194,774	0.01%
T-Mobile USA, Inc.	300,000	3.70%	8/5/2032	300,500	0.02%
T-Mobile USA, Inc.	400,000	3.85%	8/5/2036	397,108	0.02%
Toyota Motor Credit Corp.	350,000	0.25%	16/7/2026	328,520	0.02%
Toyota Motor Credit Corp.	800,000	4.05%	13/9/2029	820,478	0.04%
Toyota Motor Credit Corp.	400,000	3.85%	24/7/2030	406,242	0.02%
United Parcel Service, Inc.	100,000	1.00%	15/11/2028	90,710	0.00%
United Parcel Service, Inc.	300,000	1.50%	15/11/2032	257,669	0.01%
Upjohn Finance BV	600,000	1.91%	23/6/2032	502,210	0.02%
US Bancorp ^	200,000	4.01%	21/5/2032	199,728	0.01%
Utah Acquisition Sub, Inc.	400,000	3.13%	22/11/2028	387,584	0.02%
Veralto Corp.	300,000	4.15%	19/9/2031	303,695	0.02%
Verizon Communications, Inc.	2,450,000	0.38%	22/3/2029	2,125,844	0.10%
Verizon Communications, Inc.	300,000	1.88%	26/10/2029	276,555	0.01%
Verizon Communications, Inc.	1,000,000	1.25%	8/4/2030	881,926	0.04%
Verizon Communications, Inc.	300,000	0.88%	19/3/2032	245,961	0.01%
Verizon Communications, Inc.	1,000,000	0.75%	22/3/2032	810,765	0.04%
Verizon Communications, Inc.	900,000	1.30%	18/5/2033	738,212	0.04%
Verizon Communications, Inc.	296,000	4.75%	31/10/2034	319,813	0.02%
Verizon Communications, Inc.	500,000	3.75%	28/2/2036	493,740	0.02%
Verizon Communications, Inc.	500,000	2.88%	15/1/2038	445,709	0.02%
Verizon Communications, Inc.	800,000	1.50%	19/9/2039	581,113	0.03%
Verizon Communications, Inc.	300,000	1.85%	18/5/2040	227,580	0.01%
VF Corp.	100,000	0.25%	25/2/2028	84,387	0.00%
VF Corp.	400,000	4.25%	7/3/2029	384,536	0.02%
VF Corp.	200,000	0.63%	25/2/2032	141,837	0.01%
Visa, Inc.	600,000	2.00%	15/6/2029	567,238	0.03%
Visa, Inc.	200,000	2.38%	15/6/2034	184,360	0.01%
Wabtec Transportation Netherlands BV	200,000	1.25%	3/12/2027	185,274	0.01%
Walmart, Inc.	200,000	4.88%	21/9/2029	216,234	0.01%
Warnermedia Holdings, Inc.	480,000	4.30%	17/1/2030	480,310	0.02%
Warnermedia Holdings, Inc.	300,000	4.69%	17/5/2033	298,202	0.01%
Wells Fargo & Co.	900,000	1.38%	26/10/2026	854,150	0.04%

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Wells Fargo & Co.	1,300,000	1.00%	2/2/2027	1,215,853	0.06%
Wells Fargo & Co.	1,000,000	1.50%	24/5/2027	942,522	0.05%
Wells Fargo & Co. ^	1,100,000	1.74%	4/5/2030	1,003,784	0.05%
Westlake Corp.	300,000	1.63%	17/7/2029	269,733	0.01%
Whirlpool Finance Luxembourg Sarl	300,000	1.25%	2/11/2026	284,835	0.01%
Whirlpool Finance Luxembourg Sarl	200,000	1.10%	9/11/2027	184,446	0.01%
WP Carey, Inc.	300,000	4.25%	23/7/2032	299,069	0.01%
WPC Eurobond BV	200,000	2.25%	9/4/2026	194,344	0.01%
WPC Eurobond BV	100,000	2.13%	15/4/2027	95,424	0.00%
WPC Eurobond BV	400,000	1.35%	15/4/2028	362,573	0.02%
WPC Eurobond BV	300,000	0.95%	1/6/2030	251,997	0.01%
Zimmer Biomet Holdings, Inc.	300,000	2.43%	13/12/2026	292,268	0.01%
Zimmer Biomet Holdings, Inc.	200,000	1.16%	15/11/2027	184,249	0.01%
				207,842,039	10.22%
Zambia 0.02% (31 December 2023: 0.01%)					
Anglo American Capital plc	300,000	4.50%	15/9/2028	306,676	0.02%
				306,676	0.02%
Total Fixed Income				2,014,320,505	99.01%
Total Transferable Securities				2,014,320,505	99.01%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets	
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: (0.00%))					
Futures 0.00% (31 December 2023: (0.00%))					
Euro-Bund September 2024	57	€7,488,897	13,443	0.00%	
Euro-Schatz September 2024	(102)	€(10,791,090)	9,690	0.00%	
Euro-Bobl September 2024	(21)	€(2,448,040)	2,800	0.00%	
Euro-Buxl 30 Year Bond September 2024	5	€662,482	(11,282)	(0.00%)	
			14,651	0.00%	
Total Financial Derivative Instruments Dealt in on a Regulated Market				14,651	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
OTC Financial Derivative Instruments 0.10% (31 December 2023: (0.04%))							
Hedge Share Class Level Forward Currency Exchange Contracts 0.10% (31 December 2023: (0.04%))							
GBP	113,763,703	EUR	(133,372,064)	State Street Bank & Trust Co.	2/7/2024	809,196	0.04%
GBP	113,763,704	EUR	(133,395,523)	Royal Bank of Canada	2/7/2024	785,738	0.04%
GBP	43,338,554	EUR	(50,772,632)	Toronto-Dominion Bank	2/7/2024	344,039	0.02%
EUR	137,189,689	GBP	(116,089,915)	State Street Bank & Trust Co.	2/7/2024	264,724	0.01%
EUR	137,141,070	GBP	(116,089,916)	HSBC Bank	2/7/2024	216,104	0.01%
GBP	2,836,829	EUR	(3,330,155)	Toronto-Dominion Bank	2/7/2024	15,809	0.00%
GBP	537,916	EUR	(630,180)	Toronto-Dominion Bank	2/7/2024	4,278	0.00%
GBP	413,284	EUR	(484,500)	BNP Paribas	2/7/2024	2,957	0.00%
EUR	369,825	GBP	(312,702)	BNP Paribas	2/7/2024	1,001	0.00%
GBP	92,441	EUR	(108,440)	Toronto-Dominion Bank	2/7/2024	592	0.00%
EUR	155,067	GBP	(130,977)	JPMorgan Chase Bank	2/7/2024	583	0.00%
GBP	47,397	EUR	(55,527)	UBS AG	2/7/2024	377	0.00%
GBP	61,466	EUR	(72,259)	State Street Bank & Trust Co.	2/7/2024	238	0.00%
GBP	28,703	EUR	(33,667)	State Street Bank & Trust Co.	2/7/2024	187	0.00%
EUR	16,720	GBP	(14,160)	UBS AG	2/7/2024	19	0.00%
GBP	16,810	EUR	(19,802)	HSBC Bank	2/8/2024	(1)	(0.00%)
EUR	4,058	GBP	(3,458)	Toronto-Dominion Bank	2/7/2024	(21)	(0.00%)
GBP	12,078	EUR	(14,273)	BNP Paribas	2/7/2024	(27)	(0.00%)
GBP	17,322	EUR	(20,476)	Toronto-Dominion Bank	2/7/2024	(45)	(0.00%)
GBP	17,156	EUR	(20,290)	UBS AG	2/7/2024	(55)	(0.00%)
GBP	1,853,174	EUR	(2,182,966)	State Street Bank & Trust Co.	2/8/2024	(69)	(0.00%)
GBP	17,664	EUR	(20,923)	Toronto-Dominion Bank	2/7/2024	(89)	(0.00%)
GBP	59,598	EUR	(70,423)	JPMorgan Chase Bank	2/7/2024	(129)	(0.00%)
GBP	27,689	EUR	(32,797)	State Street Bank & Trust Co.	2/7/2024	(138)	(0.00%)
GBP	54,332	EUR	(64,265)	State Street Bank & Trust Co.	2/7/2024	(182)	(0.00%)
GBP	116,964	EUR	(138,144)	BNP Paribas	2/7/2024	(188)	(0.00%)
GBP	45,091	EUR	(53,413)	JPMorgan Chase Bank	2/7/2024	(229)	(0.00%)
GBP	99,328	EUR	(117,577)	Toronto-Dominion Bank	2/7/2024	(423)	(0.00%)
GBP	106,917	EUR	(126,582)	State Street Bank & Trust Co.	2/7/2024	(477)	(0.00%)
EUR	50,500,688	GBP	(42,817,008)	State Street Bank & Trust Co.	2/7/2024	(834)	(0.00%)
GBP	42,817,008	EUR	(50,436,619)	State Street Bank & Trust Co.	2/8/2024	(1,485)	(0.00%)
GBP	116,089,916	EUR	(136,966,000)	HSBC Bank	2/8/2024	(221,029)	(0.01%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
GBP	116,089,915	EUR	(137,014,171)	State Street Bank & Trust Co.	2/8/2024	(269,202)	(0.01%)
Total OTC Financial Derivative Instruments						1,951,219	0.10%
Total Investments						2,016,286,375	99.11%
Other Assets and Liabilities						18,137,604	0.89%
Net Assets						2,034,423,979	100.00%
Analysis of Total Assets						EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					1,897,353,747	92.22%
(b)	Transferable securities dealt in on another regulated market					111,268,596	5.41%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					5,698,162	0.28%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					25,933	0.00%
(e)	Total OTC Financial Derivative Instruments					2,445,842	0.12%
(f)	Other assets					40,710,038	1.97%
Total Assets						2,057,502,318	100.00%

[^] Floating Rate Note (FRN). The effective interest rate is at 30 June 2024.

¹ Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	Euro (€) As at 30 June 2024	Euro (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	2,014,320,505	2,262,010,821
Financial Derivative Instruments	17	2,471,775	642,742
Cash		13,542,436	7,225,158
Receivables:			
Interest and Dividends		20,195,613	23,790,199
Capital Shares Issued		1,224,168	5,037,119
Investments Sold		5,747,821	87,059
Total Current Assets		2,057,502,318	2,298,793,098
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	505,905	1,451,537
Unrealised Depreciation on Spot Currency Contracts		19	355
Payables and Other Liabilities:			
Investments Purchased		21,281,936	8,112,601
Capital Shares Redeemed		1,101,592	1,036,287
Margin Cash Due to Broker		16,539	119,515
Management Fees Payable	12	172,348	218,344
Total Current Liabilities		23,078,339	10,938,639
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		2,034,423,979	2,287,854,459

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
Net Assets	€1,148,514,581	€1,455,339,597	€1,330,628,119
Number of Shares Outstanding	5,553,668	7,034,374	6,903,184
Net Asset Value Per Share¹	€206.80	€206.89	€192.76
Investor EUR			
Net Assets	€56,839,638	€57,990,632	€48,557,453
Number of Shares Outstanding	294,092	299,921	269,549
Net Asset Value Per Share¹	€193.27	€193.35	€180.14
Institutional Plus EUR Acc			
Net Assets	€504,111,920	€457,477,838	€245,130,793
Number of Shares Outstanding	4,601,156	4,174,584	2,401,853
Net Asset Value Per Share¹	€109.56	€109.59	€102.06
GBP Hedged Acc			
EUR (€) Equivalent	€324,957,840	€317,046,392	€299,604,421
Net Assets	£275,499,257	£274,729,614	£265,818,300
Number of Shares Outstanding	2,348,234	2,355,756	2,480,796
Net Asset Value Per Share¹	£117.32	£116.62	£107.15

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

Statement of Operations

	Notes	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		26,227,565	17,918,994
Other Income		137,480	3,312
Net (Loss)/Gain on Financial Instruments		(18,479,429)	32,710,254
Total Investment Income		7,885,616	50,632,560
Expenses			
Management Fees	12	1,196,609	1,153,482
Transaction Fees and Commissions		2,705	2,065
Total Expenses		1,199,314	1,155,547
Finance Costs			
Interest Expense		394	2,757
Total Finance Costs		394	2,757
Net Investment Income		6,685,908	49,474,256
Taxation	5	(21,700)	(18,956)
Net Increase in Net Assets		6,664,208	49,455,300

Statement of Changes in Net Assets

	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	6,664,208	49,455,300
Capital Transactions		
Subscriptions	230,901,505	306,057,429
Redemptions	(490,996,193)	(187,004,392)
Total Capital Transactions	(260,094,688)	119,053,037
Total (Decrease)/Increase for the Period	(253,430,480)	168,508,337
Net Assets		
Beginning of Period	2,287,854,459	1,923,920,786
End of Period	2,034,423,979	2,092,429,123

Vanguard Eurozone Inflation-Linked Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The fund seeks to provide returns consistent with the performance of the Bloomberg Global Inflation-Linked: Eurozone – Euro CPI Index, a market-weighted index of euro-denominated inflation-linked government securities within the euro zone, designed to serve as a hedge against inflation in the euro zone region, with maturities greater than 1 year.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds finished the period in negative territory.
- Year-on-year euro-area inflation dropped to finish the period at 2.5%. That represents a sharp fall from the prior year figure but was still above the European Central Bank's target of 2%.
- The fund's benchmark index returned –2.16% for the six months ended 30 June 2024.
- All markets in the index finished in negative territory, but France was the biggest laggard.
- By maturity, Eurozone inflation-linked bonds maturing in 20 to 30 years lagged the most. By credit quality, results were mixed.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg Global Inflation-Linked: Eurozone – Euro CPI Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Acc	-2.19%	1.13%	1.73%
Benchmark	-2.16	1.21	1.88
Tracking Difference*	-0.03		
Investor EUR	-2.19%	1.12%	1.70%
Benchmark	-2.16	1.21	1.88
Tracking Difference*	-0.03		
Institutional Plus EUR Acc	-2.16%	1.19%	1.81%
Benchmark	-2.16	1.21	1.88
Tracking Difference*	—		
Institutional Plus EUR Dist	-2.16%	—	-3.46%
Benchmark	-2.16	—	-3.43
Tracking Difference*	—		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: Institutional Plus EUR Dist, 12 April 2022.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
Purchases			Sales		
Italy Buoni Poliennali Del Tesoro 1.80% 15/5/2036	18,100,227	18,069,643	Italy Buoni Poliennali Del Tesoro 0.10% 15/5/2033	15,123,072	13,136,805
Italy Buoni Poliennali Del Tesoro 0.10% 15/5/2033	17,144,654	14,877,332	Deutsche Bundesrepublik Inflation Linked Bond 0.50% 15/4/2030	9,778,295	9,853,740
French Republic Government Bond OAT 0.10% 1/3/2029	13,806,126	13,487,001	French Republic Government Bond OAT 1.80% 25/7/2040	6,432,975	7,327,053
Italy Buoni Poliennali Del Tesoro 1.50% 15/5/2029	11,531,985	11,553,531	French Republic Government Bond OAT 1.85% 25/7/2027	6,882,726	7,179,653
French Republic Government Bond OAT 0.95% 25/7/2043	10,876,308	10,780,241	Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2026	7,299,292	7,152,158
Italy Buoni Poliennali Del Tesoro 2.40% 15/5/2039	10,345,064	10,613,338	French Republic Government Bond OAT 0.10% 25/7/2031	7,251,654	7,024,348
French Republic Government Bond OAT 0.10% 25/7/2031	9,296,580	9,052,338	French Republic Government Bond OAT 0.70% 25/7/2030	6,511,255	6,597,916
French Republic Government Bond OAT 1.80% 25/7/2040	6,906,829	7,886,248	Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2046	6,393,464	6,027,897
Deutsche Bundesrepublik Inflation Linked Bond 0.50% 15/4/2030	7,274,270	7,363,421	French Republic Government Bond OAT 0.10% 25/7/2047	7,035,118	5,888,417
Spain Government Inflation Linked Bond 2.05% 30/11/2039	6,650,675	7,232,157	Spain Government Inflation Linked Bond 1.00% 30/11/2030	5,849,862	5,853,542
French Republic Government Bond OAT 0.60% 25/7/2034	6,811,734	6,807,991	Italy Buoni Poliennali Del Tesoro 3.10% 15/9/2026	5,265,492	5,498,610
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2026	6,664,843	6,538,795	Italy Buoni Poliennali Del Tesoro 2.40% 15/5/2039	5,007,765	5,146,909
French Republic Government Bond OAT 1.85% 25/7/2027	5,278,159	5,541,457	Spain Government Inflation Linked Bond 0.65% 30/11/2027	4,886,925	4,864,646
French Republic Government Bond OAT 0.10% 25/7/2047	6,080,744	5,090,956	Spain Government Inflation Linked Bond 0.70% 30/11/2033	5,061,746	4,843,839
Spain Government Inflation Linked Bond 0.65% 30/11/2027	4,793,973	4,774,872	Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	4,509,941	4,373,410
French Republic Government Bond OAT 0.10% 1/3/2026	4,710,918	4,660,982	Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2033	4,430,957	4,345,843
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2046	4,779,704	4,599,089	French Republic Government Bond OAT 0.60% 25/7/2034	4,208,840	4,132,472
French Republic Government Bond OAT 0.10% 25/7/2038	4,971,075	4,528,986	French Republic Government Bond OAT 0.10% 1/3/2026	3,881,453	3,832,845
Spain Government Inflation Linked Bond 1.00% 30/11/2030	4,442,491	4,459,661	French Republic Government Bond OAT 0.10% 1/3/2029	3,513,684	3,438,425
Spain Government Inflation Linked Bond 0.70% 30/11/2033	4,606,783	4,414,809	French Republic Government Bond OAT 0.10% 25/7/2038	3,765,953	3,416,479
French Republic Government Bond OAT 0.70% 25/7/2030	4,325,080	4,399,615	Italy Buoni Poliennali Del Tesoro 0.40% 15/5/2030	3,537,432	3,280,980
Italy Buoni Poliennali Del Tesoro 3.10% 15/9/2026	3,928,461	4,129,713	Italy Buoni Poliennali Del Tesoro 1.30% 15/5/2028	2,833,485	2,821,924
Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	3,575,566	3,459,178	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	2,506,973	2,621,817
Italy Buoni Poliennali Del Tesoro 0.40% 15/5/2030	3,290,154	3,062,658	Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	2,394,132	2,356,348
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/4/2033	2,798,990	2,749,035	French Republic Government Bond OAT 3.15% 25/7/2032	1,647,362	1,988,575
French Republic Government Bond OAT 0.10% 25/7/2053	2,929,489	2,419,072	Italy Buoni Poliennali Del Tesoro 0.15% 15/5/2051	2,396,678	1,485,939
Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	2,064,520	2,208,758	Italy Buoni Poliennali Del Tesoro 1.80% 15/5/2036	1,513,020	1,476,995
French Republic Government Bond OAT 0.10% 25/7/2036	2,259,376	2,115,822	French Republic Government Bond OAT 0.10% 25/7/2036	1,601,864	1,472,109

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

Financial Statements

Statement of Investments

30 June 2024

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.46% (31 December 2023: 99.57%)					
Fixed Income 99.46% (31 December 2023: 99.57%)					
France 37.85% (31 December 2023: 38.39%)					
French Republic Government Bond OAT	40,338,007	0.10%	1/3/2026	39,433,227	2.87%
French Republic Government Bond OAT	83,506,255	1.85%	25/7/2027	85,625,823	6.24%
French Republic Government Bond OAT	65,985,304	0.10%	1/3/2029	63,190,132	4.61%
French Republic Government Bond OAT	56,654,910	0.70%	25/7/2030	55,892,605	4.07%
French Republic Government Bond OAT	40,208,252	0.10%	25/7/2031	37,871,015	2.76%
French Republic Government Bond OAT	46,616,296	3.15%	25/7/2032	54,256,378	3.96%
French Republic Government Bond OAT	12,745,232	0.60%	25/7/2034	12,135,663	0.88%
French Republic Government Bond OAT	43,376,256	0.10%	25/7/2036	38,224,693	2.79%
French Republic Government Bond OAT	21,103,813	0.10%	25/7/2038	18,149,287	1.32%
French Republic Government Bond OAT	50,821,697	1.80%	25/7/2040	54,954,190	4.01%
French Republic Government Bond OAT	10,936,684	0.95%	25/7/2043	10,359,586	0.76%
French Republic Government Bond OAT	43,301,217	0.10%	25/7/2047	33,506,743	2.44%
French Republic Government Bond OAT	21,020,775	0.10%	25/7/2053	15,583,253	1.14%
				519,182,595	37.85%
Germany 15.47% (31 December 2023: 16.48%)					
Deutsche Bundesrepublik Inflation Linked Bond	64,489,040	0.10%	15/4/2026	62,909,333	4.59%
Deutsche Bundesrepublik Inflation Linked Bond	73,602,408	0.50%	15/4/2030	73,480,339	5.36%
Deutsche Bundesrepublik Inflation Linked Bond	33,194,862	0.10%	15/4/2033	32,215,244	2.35%
Deutsche Bundesrepublik Inflation Linked Bond	47,584,472	0.10%	15/4/2046	43,556,254	3.17%
				212,161,170	15.47%
Italy 32.57% (31 December 2023: 31.21%)					
Italy Buoni Poliennali Del Tesoro	29,750,222	0.65%	15/5/2026	29,040,081	2.12%
Italy Buoni Poliennali Del Tesoro	42,982,867	3.10%	15/9/2026	44,353,152	3.23%
Italy Buoni Poliennali Del Tesoro	53,454,529	1.30%	15/5/2028	52,596,949	3.83%
Italy Buoni Poliennali Del Tesoro	30,683,998	1.50%	15/5/2029	30,229,135	2.20%
Italy Buoni Poliennali Del Tesoro	43,920,876	0.40%	15/5/2030	40,453,270	2.95%
Italy Buoni Poliennali Del Tesoro	48,145,400	1.25%	15/9/2032	45,952,646	3.35%
Italy Buoni Poliennali Del Tesoro	58,502,676	0.10%	15/5/2033	49,395,293	3.60%
Italy Buoni Poliennali Del Tesoro	51,378,381	2.35%	15/9/2035	52,862,173	3.85%
Italy Buoni Poliennali Del Tesoro	16,875,275	1.80%	15/5/2036	16,089,633	1.17%
Italy Buoni Poliennali Del Tesoro	18,155,420	2.40%	15/5/2039	18,182,113	1.33%
Italy Buoni Poliennali Del Tesoro	52,469,610	2.55%	15/9/2041	54,285,650	3.96%
Italy Buoni Poliennali Del Tesoro	22,212,499	0.15%	15/5/2051	13,388,491	0.98%
				446,828,586	32.57%
Spain 13.57% (31 December 2023: 13.49%)					
Spain Government Inflation Linked Bond	54,692,929	0.65%	30/11/2027	53,807,974	3.93%
Spain Government Inflation Linked Bond	57,141,709	1.00%	30/11/2030	56,808,707	4.14%
Spain Government Inflation Linked Bond	63,446,571	0.70%	30/11/2033	60,244,988	4.39%
Spain Government Inflation Linked Bond	14,278,480	2.05%	30/11/2039	15,212,162	1.11%
				186,073,831	13.57%
Total Fixed Income				1,364,246,182	99.46%
Total Transferable Securities				1,364,246,182	99.46%
Total Investments				1,364,246,182	99.46%
				Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities				7,438,233	0.54%
Net Assets				1,371,684,415	100.00%
				EUR (€)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing				742,020,990	53.80%
(b) Transferable securities dealt in on another regulated market				622,225,192	45.11%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market				—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market				—	0.00%
(e) Total OTC Financial Derivative Instruments				—	0.00%
(f) Other assets				15,095,653	1.09%
Total Assets				1,379,341,835	100.00%

Statement of Assets and Liabilities

	Notes	Euro (€) As at 30 June 2024	Euro (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	1,364,246,182	1,352,189,430
Cash		503,652	205,927
Receivables:			
Interest and Dividends		7,024,811	4,155,820
Capital Shares Issued		3,720,353	23,857,920
Investments Sold		3,846,837	1,893,860
Total Current Assets		1,379,341,835	1,382,302,957
Current Liabilities			
Payables and Other Liabilities:			
Investments Purchased		2,820,627	20,971,832
Income Distribution Payable		2,003,261	1,735,350
Capital Shares Redeemed		2,736,668	1,422,828
Management Fees Payable	12	96,864	104,359
Total Current Liabilities		7,657,420	24,234,369
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,371,684,415	1,358,068,588

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
Net Assets	€687,624,697	€650,180,303	€597,006,247
Number of Shares Outstanding	5,188,655	4,796,343	4,684,145
Net Asset Value Per Share¹	€132.52	€135.56	€127.45
Investor EUR			
Net Assets	€28,599,515	€39,848,973	€40,594,959
Number of Shares Outstanding	187,490	255,394	276,720
Net Asset Value Per Share¹	€152.54	€156.03	€146.70
Institutional Plus EUR Acc			
Net Assets	€475,591,529	€482,060,068	€479,545,121
Number of Shares Outstanding	3,802,234	3,768,835	3,989,982
Net Asset Value Per Share¹	€125.08	€127.91	€120.19
Institutional Plus EUR Dist²			
Net Assets	€179,868,674	€185,979,244	€179,207,037
Number of Shares Outstanding	2,183,407	2,183,407	2,183,460
Net Asset Value Per Share¹	€82.38	€85.18	€82.07

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

2 The share class launched on 12 April 2022.

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

Statement of Operations

	Notes	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		15,635,734	18,014,251
Other Income		—	409
Net (Loss)/Gain on Financial Instruments		(46,448,240)	33,355,808
Total Investment (Loss)/Income		(30,812,506)	51,370,468
Expenses			
Management Fees	12	614,614	563,494
Transaction Fees and Commissions		398	—
Total Expenses		615,012	563,494
Finance Costs			
Interest Expense		—	47
Distribution	6	2,003,261	2,804,667
Total Finance Costs		2,003,261	2,804,714
Net Investment (Loss)/Income		(33,430,779)	48,002,260
Net (Decrease)/Increase in Net Assets		(33,430,779)	48,002,260

Statement of Changes in Net Assets

	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(33,430,779)	48,002,260
Capital Transactions		
Subscriptions	199,579,831	110,676,083
Redemptions	(152,533,225)	(159,561,801)
Total Capital Transactions	47,046,606	(48,885,718)
Total Increase/(Decrease) for the Period	13,615,827	(883,458)
Net Assets		
Beginning of Period	1,358,068,588	1,296,353,364
End of Period	1,371,684,415	1,295,469,906

Vanguard Global Bond Index Fund

Managed by Vanguard Global Advisers, LLC, and sub-managed by Vanguard Investments Australia Ltd.

Investment Objective

The fund seeks to provide returns consistent with the performance of the Bloomberg Global Aggregate Float Adjusted and Scaled Index, a market-weighted index of global government, government-related agency, corporate and securitised fixed income investments with maturities greater than 1 year.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- The fund's benchmark, which is hedged to the US dollar, returned -0.39% for the six months ended 30 June.
- By country, the United States, which has the largest weighting in the index, underperformed the index as a whole. France, the United Kingdom and Japan also underperformed. Australia, Italy and Spain, on the other hand, posted positive returns.
- By sector, corporate bonds fared better than other parts of the market, including government bonds and U.S. mortgage-backed securities.
- By credit quality, bonds at the bottom of the investment-grade ladder fared better than their higher-rated counterparts. By maturity, only bonds maturing in less than five years finished in positive territory.

All returns cited in this commentary are based in US dollars.

Benchmark: Bloomberg Global Aggregate Float Adjusted and Scaled Index Hedged

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
CHF Hedged Acc	-2.45%	-2.99%	-0.79%
Benchmark	-2.41	-2.87	-0.68
Tracking Difference*	-0.04		
CHF Hedged Dist	-2.45%	—	-5.51%
Benchmark	-2.41	—	-5.33
Tracking Difference*	-0.04		
Institutional Plus CHF Hedged Acc	-2.43%	-2.95%	-0.88%
Benchmark	-2.41	-2.87	-0.81
Tracking Difference*	-0.02		
EUR Hedged Acc	-1.19%	-2.07%	0.01%
Benchmark	-1.17	-1.94	0.11
Tracking Difference*	-0.02		
EUR Hedged Dist	-1.19%	—	-4.37%
Benchmark	-1.17	—	-4.17
Tracking Difference*	-0.02		
Institutional Plus EUR Hedged Acc	-1.17%	-2.02%	0.06%
Benchmark	-1.17	-1.94	0.11
Tracking Difference*	—		
GBP Hedged Acc	-0.55%	-1.03%	1.00%
Benchmark	-0.53	-0.89	1.12
Tracking Difference*	-0.02		
GBP Hedged Dist	-0.55%	-1.03%	1.00%
Benchmark	-0.53	-0.89	1.12
Tracking Difference*	-0.02		

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
Institutional Plus GBP Hedged Acc	-0.53%	-0.98%	0.94%
Benchmark ²	-0.53	-0.89	1.01
Tracking Difference*	—		
Institutional Plus GBP Hedged Dist	-0.53%	-0.99%	0.94%
Benchmark ²	-0.53	-0.89	1.01
Tracking Difference*	—		
Institutional Plus JPY Hedged Acc	-3.26%	-3.16%	-1.81%
Benchmark ²	-3.24	-3.11	-1.75
Tracking Difference*	-0.02		
USD Hedged Acc	-0.42%	-0.30%	1.70%
Benchmark ²	-0.39	-0.15	1.84
Tracking Difference*	-0.03		
USD Hedged Dist	-0.42%	—	-2.61%
Benchmark	-0.39	—	-2.40
Tracking Difference*	-0.03		
Investor USD Hedged	-0.42%	-0.30%	1.33%
Benchmark ²	-0.39	-0.15	1.50
Tracking Difference*	-0.03		
Institutional Plus USD Hedged Acc	-0.39%	-0.25%	1.41%
Benchmark ²	-0.39	-0.15	1.50
Tracking Difference*	—		
Institutional Plus USD Hedged Dist	-0.39%	-0.25%	1.07%
Benchmark ²	-0.39	-0.15	1.19
Tracking Difference*	—		

Each benchmark is in its respective currency.
Sources: Vanguard Global Advisers, LLC, and Bloomberg.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: CHF Hedged Dist, 21 January 2021; Institutional Plus CHF Hedged Acc, 2 September 2014; EUR Hedged Dist, 21 January 2021; Institutional Plus GBP Hedged Acc and Institutional Plus GBP Hedged Dist, 2 September 2014; Institutional Plus JPY Hedged Acc, 8 September 2016; USD Hedged Dist, 21 March 2021; Investor USD Hedged and Institutional Plus USD Hedged Acc, 10 March 2015; Institutional Plus USD Hedged Dist, 31 May 2018.

² Bloomberg Global Aggregate Float Adjusted Bond Index Hedged through 28 April 2019; Bloomberg Global Aggregate Float Adjusted and Scaled Index Hedged thereafter.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
Purchases			Sales		
US Treasury Note 4.00% 15/2/2034	\$120,557,000	116,835,744	US Treasury Note 4.00% 15/2/2034	\$72,705,000	70,624,699
US Treasury Note 4.50% 15/11/2033	\$65,090,000	67,002,424	Bundesschatzanweisung 0.00% 11/4/2025	€65,465,000	68,436,690
Bundesrepublik Deutschland			US Treasury Note 1.13% 15/1/2025	\$42,524,000	41,093,798
Bundesanleihe 2.40% 15/11/2030	€57,400,000	61,352,904	US Treasury Note 4.50% 15/11/2033	\$37,564,300	38,728,117
US Treasury Note 4.63% 30/4/2029	\$52,313,000	52,680,174	French Republic Government Bond		
European Union 2.75% 5/10/2026	€46,342,993	50,009,205	OAT 0.00% 25/2/2025	€32,919,000	34,472,432
US Treasury Bond 4.75% 15/11/2053	\$42,845,000	45,055,349	European Union 0.80% 4/7/2025	€30,438,063	32,022,217
US Treasury Note 4.13% 31/3/2029	\$44,345,000	43,680,332	US Treasury Note 3.75% 31/12/2028	\$31,510,000	31,158,103
Bundesschatzanweisungen 2.90%			US Treasury Note 4.50% 31/5/2029	\$30,590,000	30,841,182
18/6/2026	€40,000,000	43,438,182	US Treasury Bond 4.75% 15/11/2053	\$29,215,000	30,553,448
US Treasury Note 4.25% 28/2/2029	\$43,015,000	42,958,537	US Treasury Note 3.38% 15/5/2033	\$31,675,000	29,222,972
US Treasury Note 4.00% 31/1/2029	\$42,333,000	41,941,688	US Treasury Note 1.13% 28/2/2025	\$28,209,100	27,143,545
US Treasury Note 3.75% 31/12/2028	\$42,170,000	41,640,120	Korea Treasury Bond 3.38%		
US Treasury Note 4.38% 15/5/2034	\$41,822,000	41,551,055	10/3/2025	KRW 35,000,000,000	26,075,049
US Treasury Note 4.88% 31/5/2026	\$40,441,500	40,437,628	US Treasury Note 4.38% 15/5/2034	\$25,539,000	25,569,246
US Treasury Note 4.50% 31/5/2029	\$34,695,000	34,726,551	US Treasury Note 2.13% 15/5/2025	\$25,200,000	24,487,313
US Treasury Bond 4.25% 15/2/2054	\$35,890,000	34,345,808	US Treasury Note 3.00% 30/9/2025	\$25,000,000	24,317,383
Italy Buoni Poliennali Del Tesoro			US Treasury Note 0.63% 31/12/2027	\$28,000,000	24,245,156
3.50% 15/2/2031	€30,081,000	32,771,798	US Treasury Note 1.25% 15/8/2031	\$29,480,000	23,840,460
US Treasury Note 1.13% 15/2/2031	\$40,730,000	32,735,238	Republic of Austria Government		
US Treasury Note 0.63% 31/12/2027	\$36,600,000	32,272,336	Bond 0.00% 20/4/2025	€22,726,000	23,518,523
US Treasury Note 4.88% 30/4/2026	\$31,548,500	31,514,513	Bundesschatzanweisungen 2.80%		
US Treasury Note 4.50% 15/5/2027	\$30,280,000	30,130,525	12/6/2025	€22,000,000	23,461,068
			Bundesrepublik Deutschland		
			Bundesanleihe 0.00% 15/2/2032	€25,000,000	22,766,286

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

Financial Statements

Statement of Investments

30 June 2024

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.48% (31 December 2023: 98.62%)					
Fixed Income 98.48% (31 December 2023: 98.62%)					
Australia 2.00% (31 December 2023: 2.03%)					
AGI Finance Pty Ltd.	AUD3,000,000	2.12%	24/6/2027	1,820,932	0.01%
AGI Finance Pty Ltd.	AUD500,000	1.82%	23/11/2028	285,476	0.00%
Amcor Finance USA, Inc.	\$375,000	3.63%	28/4/2026	361,991	0.00%
Amcor UK Finance plc	€300,000	1.13%	23/6/2027	298,862	0.00%
APA Infrastructure Ltd.	€100,000	2.00%	22/3/2027	102,229	0.00%
APA Infrastructure Ltd.	\$920,000	4.25%	15/7/2027	895,196	0.01%
APA Infrastructure Ltd.	€450,000	2.00%	15/7/2030	432,366	0.00%
APA Infrastructure Ltd.	£400,000	3.13%	18/7/2031	432,196	0.00%
APA Infrastructure Ltd.	€1,000,000	1.25%	15/3/2033	851,555	0.01%
APA Infrastructure Ltd.	£400,000	2.50%	15/3/2036	360,001	0.00%
Argentum Netherlands BV for Swiss Re Ltd.*	\$600,000	5.63%	15/8/2052	588,893	0.00%
Asian Development Bank	AUD3,100,000	4.50%	20/6/2030	2,041,909	0.01%
Aurizon Finance Pty Ltd.	AUD1,000,000	3.00%	9/3/2028	605,381	0.00%
Aurizon Network Pty Ltd.	AUD2,000,000	2.90%	2/9/2030	1,121,052	0.01%
Ausgrid Finance Pty Ltd.	€200,000	1.25%	30/7/2025	208,780	0.00%
Ausgrid Finance Pty Ltd.	AUD600,000	1.81%	5/2/2027	365,875	0.00%
Ausgrid Finance Pty Ltd.	\$150,000	4.35%	1/8/2028	144,075	0.00%
Ausgrid Finance Pty Ltd.	€949,000	0.88%	7/10/2031	824,747	0.01%
AusNet Services Holdings Pty Ltd.	€200,000	1.50%	26/2/2027	202,909	0.00%
AusNet Services Holdings Pty Ltd.	AUD550,000	4.40%	16/8/2027	356,886	0.00%
AusNet Services Holdings Pty Ltd.	AUD600,000	4.30%	30/3/2028	385,273	0.00%
AusNet Services Holdings Pty Ltd.	AUD400,000	6.13%	31/5/2033	272,793	0.00%
AusNet Services Holdings Pty Ltd.	AUD200,000	5.98%	16/5/2034	133,915	0.00%
Australia & New Zealand Banking Group Ltd.	\$1,000,000	5.38%	3/7/2025	1,000,710	0.01%
Australia & New Zealand Banking Group Ltd.	\$500,000	5.67%	3/10/2025	502,553	0.00%
Australia & New Zealand Banking Group Ltd.	\$250,000	3.70%	16/11/2025	245,039	0.00%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.09%	8/12/2025	249,615	0.00%
Australia & New Zealand Banking Group Ltd.	\$500,000	5.00%	18/3/2026	498,647	0.00%
Australia & New Zealand Banking Group Ltd.	\$550,000	4.40%	19/5/2026	537,830	0.00%
Australia & New Zealand Banking Group Ltd.	\$500,000	4.68%	15/6/2026	495,975	0.00%
Australia & New Zealand Banking Group Ltd.	\$450,000	4.75%	18/1/2027	447,802	0.00%
Australia & New Zealand Banking Group Ltd.	AUD2,500,000	5.00%	18/6/2029	1,666,286	0.01%
Australia & New Zealand Banking Group Ltd.*	\$575,000	2.95%	22/7/2030	556,773	0.00%
Australia & New Zealand Banking Group Ltd.*	€725,000	0.67%	5/5/2031	725,021	0.00%
Australia & New Zealand Banking Group Ltd.*	£204,000	1.81%	16/9/2031	235,873	0.00%
Australia & New Zealand Banking Group Ltd.*	¥500,000,000	1.50%	1/9/2032	3,125,802	0.02%
Australia & New Zealand Banking Group Ltd.	\$500,000	6.74%	8/12/2032	530,392	0.00%
Australia & New Zealand Banking Group Ltd.*	AUD1,700,000	5.89%	16/1/2034	1,140,475	0.01%
Australia & New Zealand Banking Group Ltd.*	\$700,000	2.57%	25/11/2035	574,840	0.00%
Australia & New Zealand Banking Group Ltd.*	AUD500,000	6.74%	10/2/2038	350,719	0.00%
Australia Government Bond	AUD12,900,000	0.25%	21/11/2025	8,151,536	0.04%
Australia Government Bond	AUD10,500,000	4.25%	21/4/2026	7,022,132	0.03%
Australia Government Bond	AUD13,200,000	0.50%	21/9/2026	8,144,690	0.04%
Australia Government Bond	AUD10,000,000	4.75%	21/4/2027	6,795,119	0.03%
Australia Government Bond	AUD13,000,000	2.75%	21/11/2027	8,322,088	0.04%
Australia Government Bond	AUD10,400,000	2.25%	21/5/2028	6,497,489	0.03%
Australia Government Bond	AUD3,100,000	2.75%	21/11/2028	1,962,203	0.01%
Australia Government Bond	AUD12,605,000	2.75%	21/11/2029	7,875,240	0.04%
Australia Government Bond	AUD11,200,000	2.50%	21/5/2030	6,851,928	0.03%
Australia Government Bond	AUD15,800,000	1.00%	21/12/2030	8,681,408	0.04%
Australia Government Bond	AUD10,030,000	1.50%	21/6/2031	5,621,342	0.03%
Australia Government Bond	AUD18,000,000	1.00%	21/11/2031	9,589,292	0.05%
Australia Government Bond	AUD10,800,000	1.25%	21/5/2032	5,777,484	0.03%
Australia Government Bond	AUD11,000,000	1.75%	21/11/2032	6,050,872	0.03%
Australia Government Bond	AUD19,150,000	4.50%	21/4/2033	12,992,302	0.06%
Australia Government Bond	AUD10,000,000	3.00%	21/11/2033	6,013,493	0.03%
Australia Government Bond	AUD9,000,000	3.75%	21/5/2034	5,741,084	0.03%
Australia Government Bond	AUD4,000,000	4.25%	21/6/2034	2,659,138	0.01%
Australia Government Bond	AUD11,500,000	3.50%	21/12/2034	7,147,719	0.04%
Australia Government Bond	AUD8,648,000	2.75%	21/6/2035	4,974,660	0.02%
Australia Government Bond	AUD5,700,000	3.75%	21/4/2037	3,561,561	0.02%
Australia Government Bond	AUD4,000,000	3.25%	21/6/2039	2,309,682	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Australia Government Bond	AUD6,800,000	2.75%	21/5/2041	3,568,142	0.02%
Australia Government Bond	AUD5,960,000	3.00%	21/3/2047	3,054,050	0.02%
Australia Government Bond	AUD8,725,000	1.75%	21/6/2051	3,222,766	0.02%
Australia Government Bond	AUD3,000,000	4.75%	21/6/2054	2,034,342	0.01%
Australia Pacific Airports Melbourne Pty Ltd.	AUD1,500,000	3.76%	25/11/2031	889,313	0.01%
Australian Capital Territory	AUD300,000	4.50%	23/10/2034	190,782	0.00%
Australian Energy Market Operator Ltd.	AUD400,000	5.35%	6/12/2028	268,692	0.00%
Bank of Queensland Ltd.	€3,950,000	3.30%	30/7/2029	4,239,638	0.02%
BHP Billiton Finance Ltd.	£300,000	4.30%	25/9/2042	325,397	0.00%
BHP Billiton Finance USA Ltd.	\$600,000	4.75%	28/2/2028	595,997	0.00%
BHP Billiton Finance USA Ltd.	\$500,000	5.25%	8/9/2030	506,873	0.00%
BHP Billiton Finance USA Ltd.	\$500,000	4.90%	28/2/2033	490,159	0.00%
BHP Billiton Finance USA Ltd.	\$500,000	5.25%	8/9/2033	500,522	0.00%
BHP Billiton Finance USA Ltd.	\$350,000	4.13%	24/2/2042	296,747	0.00%
BHP Billiton Finance USA Ltd.	\$370,000	5.00%	30/9/2043	346,027	0.00%
BHP Billiton Finance USA Ltd.	\$500,000	5.50%	8/9/2053	495,567	0.00%
CIMIC Finance Ltd.	€100,000	1.50%	28/5/2029	93,382	0.00%
CIMIC Finance USA Pty Ltd.	\$500,000	7.00%	25/3/2034	505,687	0.00%
Coles Group Treasury Pty Ltd.	AUD400,000	5.80%	15/7/2031	271,894	0.00%
Commonwealth Bank of Australia	\$500,000	3.21%	27/5/2025	490,540	0.00%
Commonwealth Bank of Australia	AUD1,000,000	4.20%	18/8/2025	662,761	0.00%
Commonwealth Bank of Australia	\$250,000	4.93%	9/12/2025	249,001	0.00%
Commonwealth Bank of Australia	AUD1,500,000	2.40%	14/1/2027	941,258	0.01%
Commonwealth Bank of Australia	AUD500,000	4.40%	18/8/2027	328,646	0.00%
Commonwealth Bank of Australia	\$100,000	3.15%	19/9/2027	94,625	0.00%
Commonwealth Bank of Australia	AUD2,400,000	5.00%	13/1/2028	1,604,715	0.01%
Commonwealth Bank of Australia	€4,700,000	0.75%	28/2/2028	4,604,447	0.02%
Commonwealth Bank of Australia	AUD2,150,000	4.90%	17/8/2028	1,432,460	0.01%
Commonwealth Bank of Australia	\$500,000	5.07%	14/9/2028	503,914	0.00%
Commonwealth Bank of Australia	€520,000	0.13%	15/10/2029	474,881	0.00%
Commonwealth Bank of Australia	\$1,200,000	2.69%	11/3/2031	994,404	0.01%
Commonwealth Bank of Australia	\$1,200,000	1.88%	15/9/2031	977,514	0.01%
Commonwealth Bank of Australia	\$600,000	3.78%	14/3/2032	525,321	0.00%
Commonwealth Bank of Australia [^]	AUD1,300,000	6.45%	25/10/2033	892,146	0.01%
Commonwealth Bank of Australia	\$400,000	5.84%	13/3/2034	399,558	0.00%
Commonwealth Bank of Australia [^]	\$400,000	3.61%	12/9/2034	360,316	0.00%
Commonwealth Bank of Australia [^]	AUD400,000	6.70%	15/3/2038	279,942	0.00%
Commonwealth Bank of Australia	\$400,000	3.74%	12/9/2039	317,145	0.00%
Commonwealth Bank of Australia	\$600,000	3.90%	12/7/2047	481,247	0.00%
Commonwealth Bank of Australia	\$650,000	4.32%	10/1/2048	530,318	0.00%
Computershare US, Inc.	€300,000	1.13%	7/10/2031	258,885	0.00%
ConnectEast Finance Pty Ltd.	AUD300,000	5.60%	27/6/2031	198,982	0.00%
CSL Finance plc	\$400,000	3.85%	27/4/2027	385,824	0.00%
CSL Finance plc	\$400,000	4.25%	27/4/2032	375,734	0.00%
CSL Finance plc	\$500,000	5.11%	3/4/2034	492,737	0.00%
CSL Finance plc	\$500,000	5.42%	3/4/2054	482,326	0.00%
CSL Finance plc	\$400,000	4.95%	27/4/2062	350,725	0.00%
Downer Group Finance Pty Ltd.	AUD1,000,000	3.70%	29/4/2026	643,925	0.00%
ElectraNet Pty Ltd.	AUD500,000	2.47%	15/12/2028	292,091	0.00%
GAIF Bond Issuer Pty Ltd.	\$375,000	3.40%	30/9/2026	358,171	0.00%
Glencore Capital Finance DAC	€800,000	1.13%	10/3/2028	780,675	0.00%
Glencore Capital Finance DAC	€700,000	0.75%	1/3/2029	653,394	0.00%
Glencore Finance Europe Ltd.	€1,000,000	1.50%	15/10/2026	1,019,936	0.01%
Glencore Funding LLC	\$250,000	1.63%	27/4/2026	233,719	0.00%
Glencore Funding LLC	\$400,000	4.00%	27/3/2027	385,966	0.00%
Glencore Funding LLC	\$2,075,000	3.88%	27/10/2027	1,976,779	0.01%
Glencore Funding LLC	\$450,000	2.50%	1/9/2030	380,620	0.00%
Glencore Funding LLC	\$575,000	2.85%	27/4/2031	484,711	0.00%
Goodman US Finance Four LLC	\$100,000	4.50%	15/10/2037	85,921	0.00%
Housing Australia	AUD700,000	2.38%	28/3/2029	426,659	0.00%
Housing Australia	AUD3,360,000	1.52%	27/5/2030	1,897,843	0.01%
Housing Australia	AUD1,200,000	1.41%	29/6/2032	626,927	0.00%
John Deere Financial Ltd.	AUD200,000	5.05%	28/6/2029	132,874	0.00%
Landeskreditbank Baden-Wuerttemberg Foerderbank	AUD4,204,000	4.25%	7/8/2025	2,788,998	0.01%
Lonsdale Finance Pty Ltd.	AUD1,500,000	2.45%	20/11/2026	936,523	0.01%
Macquarie Bank Ltd.	\$150,000	4.00%	29/7/2025	147,809	0.00%
Macquarie Bank Ltd.	\$525,000	3.90%	15/1/2026	513,887	0.00%
Macquarie Bank Ltd.	\$595,000	5.21%	15/6/2026	593,972	0.00%
Macquarie Bank Ltd.	\$650,000	5.39%	7/12/2026	651,741	0.00%
Macquarie Bank Ltd.	\$200,000	3.62%	3/6/2030	177,904	0.00%
Macquarie Bank Ltd. [^]	AUD800,000	5.95%	1/3/2034	535,354	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Macquarie Bank Ltd.^	\$600,000	3.05%	3/3/2036	499,323	0.00%
Macquarie Group Ltd.^	\$600,000	5.11%	9/8/2026	596,671	0.00%
Macquarie Group Ltd.	€400,000	0.63%	3/2/2027	396,762	0.00%
Macquarie Group Ltd.	€900,000	0.35%	3/3/2028	856,841	0.01%
Macquarie Group Ltd.^	\$500,000	1.94%	14/4/2028	452,882	0.00%
Macquarie Group Ltd.^	\$1,000,000	4.10%	21/6/2028	963,257	0.01%
Macquarie Group Ltd.^	\$265,000	3.76%	28/11/2028	249,585	0.00%
Macquarie Group Ltd.^	\$275,000	4.65%	27/3/2029	269,015	0.00%
Macquarie Group Ltd.^	CAD185,000	2.72%	21/8/2029	123,781	0.00%
Macquarie Group Ltd.^	\$300,000	5.03%	15/1/2030	295,794	0.00%
Macquarie Group Ltd.^	\$500,000	2.87%	14/1/2033	413,533	0.00%
Macquarie Group Ltd.^	\$1,095,000	5.89%	15/6/2034	1,106,983	0.01%
Macquarie Group Ltd.^	\$500,000	6.26%	7/12/2034	518,004	0.00%
National Australia Bank Ltd.	AUD5,800,000	4.65%	25/11/2025	3,859,546	0.02%
National Australia Bank Ltd.	\$500,000	4.75%	10/12/2025	497,029	0.00%
National Australia Bank Ltd.	\$525,000	4.97%	12/1/2026	522,534	0.00%
National Australia Bank Ltd.	\$300,000	3.38%	14/1/2026	292,085	0.00%
National Australia Bank Ltd.	€1,200,000	0.75%	30/1/2026	1,234,232	0.01%
National Australia Bank Ltd.	€770,000	3.00%	4/9/2026	934,322	0.01%
National Australia Bank Ltd.	AUD300,000	2.90%	25/2/2027	190,159	0.00%
National Australia Bank Ltd.	\$420,000	5.09%	11/6/2027	420,836	0.00%
National Australia Bank Ltd.	\$500,000	4.63%	22/11/2027	496,154	0.00%
National Australia Bank Ltd.	AUD4,500,000	4.95%	25/11/2027	3,004,123	0.02%
National Australia Bank Ltd.	\$500,000	4.94%	12/1/2028	499,986	0.00%
National Australia Bank Ltd.	AUD200,000	4.40%	12/5/2028	130,895	0.00%
National Australia Bank Ltd.	€1,000,000	2.13%	24/5/2028	1,024,895	0.01%
National Australia Bank Ltd.	\$500,000	4.90%	13/6/2028	499,376	0.00%
National Australia Bank Ltd.	€1,300,000	1.38%	30/8/2028	1,284,760	0.01%
National Australia Bank Ltd.	\$500,000	5.13%	28/11/2028	505,536	0.00%
National Australia Bank Ltd.	€2,000,000	0.01%	6/1/2029	1,852,928	0.01%
National Australia Bank Ltd.	\$500,000	4.79%	10/1/2029	496,845	0.00%
National Australia Bank Ltd.	\$1,150,000	2.33%	21/8/2030	949,899	0.01%
National Australia Bank Ltd.^	€600,000	1.70%	15/9/2031	691,873	0.00%
National Australia Bank Ltd.^	AUD1,200,000	6.32%	3/8/2032	817,639	0.01%
National Australia Bank Ltd.	\$750,000	6.43%	12/1/2033	780,891	0.00%
National Australia Bank Ltd.	\$300,000	4.95%	10/1/2034	295,493	0.00%
National Australia Bank Ltd.	\$1,250,000	2.65%	14/1/2041	841,888	0.01%
Nationwide Building Society	AUD300,000	5.35%	15/3/2028	199,273	0.00%
NBN Co., Ltd.	AUD5,000,000	1.00%	3/12/2025	3,151,627	0.02%
NBN Co., Ltd.	€975,000	4.13%	15/3/2029	1,075,691	0.01%
Network Finance Co. Pty Ltd.	AUD1,100,000	2.58%	3/10/2028	652,898	0.00%
Network Finance Co. Pty Ltd.	AUD300,000	6.06%	19/6/2030	204,732	0.00%
New South Wales Treasury Corp.	AUD1,000,000	4.00%	20/5/2026	662,821	0.00%
New South Wales Treasury Corp.	AUD9,000,000	3.00%	20/5/2027	5,790,738	0.03%
New South Wales Treasury Corp.	AUD3,200,000	3.00%	20/3/2028	2,037,201	0.01%
New South Wales Treasury Corp.	AUD2,700,000	3.00%	20/4/2029	1,692,175	0.01%
New South Wales Treasury Corp.	AUD3,300,000	3.00%	20/2/2030	2,036,913	0.01%
New South Wales Treasury Corp.	AUD10,000,000	2.00%	20/3/2031	5,661,664	0.03%
New South Wales Treasury Corp.	AUD8,700,000	1.50%	20/2/2032	4,593,616	0.02%
New South Wales Treasury Corp.	AUD3,500,000	2.50%	22/11/2032	1,965,237	0.01%
New South Wales Treasury Corp.	AUD7,700,000	1.75%	20/3/2034	3,858,958	0.02%
New South Wales Treasury Corp.	AUD4,000,000	4.75%	20/2/2035	2,591,560	0.01%
New South Wales Treasury Corp.	AUD1,700,000	4.25%	20/2/2036	1,038,856	0.01%
New South Wales Treasury Corp.	AUD1,800,000	3.50%	20/11/2037	993,883	0.01%
Northern Star Resources Ltd.	\$400,000	6.13%	11/4/2033	403,797	0.00%
Northern Territory Treasury Corp.	AUD2,200,000	2.75%	21/4/2027	1,405,576	0.01%
Northern Territory Treasury Corp.	AUD500,000	3.50%	21/4/2028	321,777	0.00%
NSW Electricity Networks Finance Pty Ltd.	AUD2,000,000	2.73%	23/4/2029	1,174,159	0.01%
Optus Finance Pty Ltd.	AUD700,000	1.60%	1/7/2025	450,890	0.00%
Optus Finance Pty Ltd.	AUD2,500,000	2.60%	24/11/2028	1,489,212	0.01%
Optus Finance Pty Ltd.	AUD1,000,000	2.50%	1/7/2030	562,530	0.00%
Origin Energy Finance Ltd.	€200,000	1.00%	17/9/2029	186,738	0.00%
Pacific National Finance Pty Ltd.	AUD800,000	3.80%	8/9/2031	447,008	0.00%
Perth Airport Pty Ltd.	AUD200,000	5.60%	5/3/2031	133,194	0.00%
Qantas Airways Ltd.	AUD1,800,000	3.15%	27/9/2028	1,083,602	0.01%
QBE Insurance Group Ltd.^	\$300,000	5.88%	17/6/2046	296,821	0.00%
QIC Finance Town Centre Fund Pty Ltd.	AUD600,000	5.80%	21/5/2031	401,032	0.00%
Queensland Treasury Corp.	AUD2,800,000	4.75%	21/7/2025	1,875,021	0.01%
Queensland Treasury Corp.	AUD500,000	3.25%	21/7/2026	326,537	0.00%
Queensland Treasury Corp.	AUD2,750,000	2.75%	20/8/2027	1,749,842	0.01%
Queensland Treasury Corp.	AUD3,500,000	3.25%	21/7/2028	2,237,263	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Queensland Treasury Corp.	AUD750,000	3.25%	21/8/2029	472,590	0.00%
Queensland Treasury Corp.	AUD10,900,000	3.50%	21/8/2030	6,852,593	0.03%
Queensland Treasury Corp.	AUD2,300,000	1.75%	21/8/2031	1,260,915	0.01%
Queensland Treasury Corp.	AUD5,700,000	1.50%	2/3/2032	3,003,675	0.02%
Queensland Treasury Corp.	AUD1,200,000	1.50%	20/8/2032	622,046	0.00%
Queensland Treasury Corp.	AUD400,000	4.50%	9/3/2033	259,749	0.00%
Queensland Treasury Corp.	AUD8,000,000	1.75%	20/7/2034	3,951,628	0.02%
Queensland Treasury Corp.	AUD3,200,000	2.25%	16/4/2040	1,412,239	0.01%
Region Retail Trust	AUD700,000	5.55%	5/3/2031	464,453	0.00%
Registry Finance Pty Ltd.	AUD1,500,000	5.47%	19/12/2031	994,611	0.01%
Registry Finance Pty Ltd.	AUD2,300,000	5.74%	19/6/2034	1,522,337	0.01%
Rio Tinto Finance USA Ltd.	\$525,000	7.13%	15/7/2028	566,145	0.00%
Rio Tinto Finance USA Ltd.	\$1,100,000	2.75%	2/11/2051	681,522	0.00%
Rio Tinto Finance USA plc	\$500,000	5.00%	9/3/2033	497,739	0.00%
Rio Tinto Finance USA plc	\$250,000	4.75%	22/3/2042	231,062	0.00%
Rio Tinto Finance USA plc	\$450,000	4.13%	21/8/2042	380,979	0.00%
Rio Tinto Finance USA plc	\$500,000	5.13%	9/3/2053	470,529	0.00%
Santos Finance Ltd.	\$500,000	3.65%	29/4/2031	436,676	0.00%
Santos Finance Ltd.	\$500,000	6.88%	19/9/2033	528,436	0.00%
Scentre Group Trust 1	£300,000	3.88%	16/7/2026	366,004	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	\$75,000	3.25%	28/10/2025	72,827	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	\$1,175,000	3.75%	23/3/2027	1,125,953	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	€900,000	1.75%	11/4/2028	900,293	0.01%
Scentre Group Trust 2^	\$550,000	5.13%	24/9/2080	510,923	0.00%
Scentre Group Trust 2^	\$505,000	4.75%	24/9/2080	486,482	0.00%
South Australian Government Financing Authority	AUD600,000	3.00%	20/7/2026	389,669	0.00%
South Australian Government Financing Authority	AUD5,000,000	3.00%	20/9/2027	3,200,176	0.02%
South Australian Government Financing Authority	AUD1,200,000	3.00%	24/5/2028	760,679	0.00%
South Australian Government Financing Authority	AUD3,500,000	2.75%	24/5/2030	2,116,783	0.01%
South Australian Government Financing Authority	AUD6,500,000	2.00%	23/5/2036	3,048,135	0.02%
South32 Treasury Ltd.	\$425,000	4.35%	14/4/2032	383,722	0.00%
Stockland Trust	€1,000,000	1.63%	27/4/2026	1,020,493	0.01%
Sydney Airport Finance Co. Pty Ltd.	\$535,000	3.63%	28/4/2026	517,260	0.00%
Sydney Airport Finance Co. Pty Ltd.	€1,300,000	4.13%	30/4/2036	1,399,266	0.01%
Tasmanian Public Finance Corp.	AUD300,000	3.25%	19/2/2026	196,514	0.00%
Tasmanian Public Finance Corp.	AUD800,000	4.75%	21/1/2031	536,056	0.00%
Telstra Corp., Ltd.	€400,000	1.38%	26/3/2029	391,974	0.00%
Telstra Corp., Ltd.	€500,000	1.00%	23/4/2030	468,310	0.00%
Telstra Group Ltd.	AUD200,000	4.90%	8/3/2028	133,014	0.00%
Telstra Group Ltd.	€1,340,000	3.75%	4/5/2031	1,458,005	0.01%
Telstra Group Ltd.	AUD1,000,000	5.25%	6/9/2031	666,148	0.00%
Telstra Group Ltd.	AUD600,000	5.65%	6/3/2034	404,035	0.00%
Toronto-Dominion Bank	AUD200,000	4.50%	16/3/2026	132,520	0.00%
Toyota Finance Australia Ltd.	AUD200,000	4.45%	6/4/2026	132,129	0.00%
Toyota Finance Australia Ltd.	£1,000,000	3.92%	28/6/2027	1,227,761	0.01%
Toyota Finance Australia Ltd.	€408,000	0.44%	13/1/2028	394,633	0.00%
Transurban Finance Co. Pty Ltd.	\$775,000	4.13%	2/2/2026	757,772	0.00%
Transurban Finance Co. Pty Ltd.	\$100,000	3.38%	22/3/2027	95,009	0.00%
Transurban Finance Co. Pty Ltd.	€400,000	1.75%	29/3/2028	401,053	0.00%
Transurban Finance Co. Pty Ltd.	\$500,000	2.45%	16/3/2031	417,454	0.00%
Transurban Queensland Finance Pty Ltd.	AUD600,000	3.25%	5/8/2031	340,731	0.00%
Treasury Corp. of Victoria	AUD2,700,000	5.50%	17/11/2026	1,846,025	0.01%
Treasury Corp. of Victoria	AUD5,000,000	1.25%	19/11/2027	3,008,338	0.02%
Treasury Corp. of Victoria	AUD1,900,000	3.00%	20/10/2028	1,197,305	0.01%
Treasury Corp. of Victoria	AUD11,500,000	1.50%	20/11/2030	6,337,670	0.03%
Treasury Corp. of Victoria	AUD11,700,000	1.50%	10/9/2031	6,254,178	0.03%
Treasury Corp. of Victoria	AUD2,000,000	4.25%	20/12/2032	1,273,182	0.01%
Treasury Corp. of Victoria	AUD4,500,000	2.25%	15/9/2033	2,389,660	0.01%
Treasury Corp. of Victoria	AUD6,500,000	2.25%	20/11/2034	3,330,958	0.02%
Treasury Corp. of Victoria	AUD7,000,000	2.00%	17/9/2035	3,388,343	0.02%
Treasury Corp. of Victoria	AUD4,000,000	2.00%	20/11/2037	1,792,402	0.01%
United Overseas Bank Ltd.	AUD400,000	4.64%	16/3/2026	265,623	0.00%
Vicinity Centres Trust	£100,000	3.38%	7/4/2026	122,029	0.00%
Vicinity Centres Trust	€300,000	1.13%	7/11/2029	279,142	0.00%
Victoria Power Networks Finance Pty Ltd.	AUD2,000,000	1.60%	21/4/2026	1,253,225	0.01%
Volkswagen Financial Services Australia Pty Ltd.	AUD400,000	5.55%	14/6/2028	265,510	0.00%
Wesfarmers Ltd.	AUD750,000	1.94%	23/6/2028	444,728	0.00%
Wesfarmers Ltd.	AUD450,000	2.55%	23/6/2031	249,687	0.00%
Wesfarmers Ltd.	€1,044,000	0.95%	21/10/2033	887,849	0.01%
WestConnex Finance Co. Pty Ltd.	AUD200,000	6.15%	9/10/2030	137,377	0.00%
Western Australian Treasury Corp.	AUD2,400,000	3.00%	21/10/2026	1,555,143	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Western Australian Treasury Corp.	AUD5,350,000	3.25%	20/7/2028	3,425,354	0.02%
Western Australian Treasury Corp.	AUD2,500,000	1.75%	22/10/2031	1,369,933	0.01%
Westpac Banking Corp.	\$2,525,000	2.00%	16/1/2025	2,477,800	0.01%
Westpac Banking Corp.	\$500,000	5.51%	17/11/2025	502,269	0.00%
Westpac Banking Corp.	AUD200,000	4.60%	16/2/2026	132,797	0.00%
Westpac Banking Corp.	\$500,000	5.20%	16/4/2026	500,217	0.00%
Westpac Banking Corp.	\$769,000	2.70%	19/8/2026	731,806	0.00%
Westpac Banking Corp.	\$250,000	1.55%	30/9/2026	231,476	0.00%
Westpac Banking Corp.	AUD200,000	2.40%	25/1/2027	125,393	0.00%
Westpac Banking Corp.	€5,000,000	1.08%	5/4/2027	5,041,830	0.03%
Westpac Banking Corp.	\$1,000,000	5.46%	18/11/2027	1,014,719	0.01%
Westpac Banking Corp.	AUD200,000	4.80%	16/2/2028	132,802	0.00%
Westpac Banking Corp.	\$600,000	4.18%	22/5/2028	585,395	0.00%
Westpac Banking Corp.	AUD2,900,000	5.00%	19/9/2028	1,937,249	0.01%
Westpac Banking Corp.	\$500,000	5.54%	17/11/2028	511,487	0.00%
Westpac Banking Corp.	\$495,000	1.95%	20/11/2028	437,341	0.00%
Westpac Banking Corp.	AUD3,300,000	5.00%	15/1/2029	2,203,178	0.01%
Westpac Banking Corp.	\$500,000	5.05%	16/4/2029	501,252	0.00%
Westpac Banking Corp.	\$430,000	2.65%	16/1/2030	382,933	0.00%
Westpac Banking Corp. ^	€600,000	0.77%	13/5/2031	600,220	0.00%
Westpac Banking Corp. ^	\$781,000	4.32%	23/11/2031	753,685	0.00%
Westpac Banking Corp. ^	\$225,000	5.41%	10/8/2033	219,788	0.00%
Westpac Banking Corp.	\$500,000	6.82%	17/11/2033	537,228	0.00%
Westpac Banking Corp. ^	\$90,000	4.11%	24/7/2034	83,180	0.00%
Westpac Banking Corp. ^	\$480,000	3.02%	18/11/2036	394,130	0.00%
Westpac Banking Corp. ^	AUD1,600,000	7.20%	15/11/2038	1,149,120	0.01%
Westpac Banking Corp.	\$515,000	4.42%	24/7/2039	454,304	0.00%
Westpac Banking Corp.	\$500,000	2.96%	16/11/2040	348,122	0.00%
Westpac Banking Corp.	\$1,200,000	3.13%	18/11/2041	841,844	0.01%
Woodside Finance Ltd.	\$605,000	3.70%	15/9/2026	581,606	0.00%
Woodside Finance Ltd.	\$450,000	3.70%	15/3/2028	424,529	0.00%
Woodside Finance Ltd.	\$345,000	4.50%	4/3/2029	333,718	0.00%
Woolworths Group Ltd.	AUD1,650,000	1.85%	15/11/2027	994,839	0.01%
Woolworths Group Ltd.	€298,000	0.38%	15/11/2028	275,913	0.00%
Woolworths Group Ltd.	AUD500,000	5.76%	18/4/2031	337,889	0.00%
				424,567,478	2.00%
Austria 0.69% (31 December 2023: 0.74%)					
Autobahnen- und Schnell- strassen-Finanzierungs AG	€50,000	3.38%	22/9/2025	53,586	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€700,000	0.00%	16/7/2027	685,589	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€1,300,000	2.13%	13/9/2028	1,349,887	0.01%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€300,000	0.10%	9/7/2029	279,239	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€260,000	2.75%	11/6/2032	273,414	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€100,000	2.75%	20/6/2033	104,631	0.00%
Autobahnen- und Schnell- strassen-Finanzierungs AG	€950,000	0.10%	16/7/2035	731,623	0.00%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€900,000	0.38%	3/9/2027	864,226	0.00%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€1,000,000	0.01%	21/1/2028	954,758	0.01%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€3,400,000	3.13%	12/1/2029	3,618,872	0.02%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€700,000	0.01%	2/10/2029	634,522	0.00%
Borealis AG	€500,000	1.75%	10/12/2025	518,802	0.00%
CA Immobilien Anlagen AG	€400,000	0.88%	5/2/2027	392,431	0.00%
Erste Group Bank AG	€1,000,000	0.10%	15/1/2030	903,196	0.00%
Erste Group Bank AG	€3,700,000	2.50%	19/9/2030	3,802,745	0.02%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	€1,100,000	0.01%	18/6/2027	1,069,496	0.01%
JAB Holdings BV	€400,000	1.75%	25/6/2026	412,917	0.00%
JAB Holdings BV	€500,000	2.50%	25/6/2029	508,551	0.00%
OeBB-Infrastruktur AG	€500,000	2.25%	28/5/2029	517,006	0.00%
OeBB-Infrastruktur AG	€50,000	3.38%	18/5/2032	54,769	0.00%
OeBB-Infrastruktur AG	€100,000	3.00%	24/10/2033	106,610	0.00%
Oesterreichische Kontrollbank AG	\$800,000	0.38%	17/9/2025	755,935	0.00%
Oesterreichische Kontrollbank AG	€1,500,000	0.50%	15/12/2025	1,778,459	0.01%
Oesterreichische Kontrollbank AG	\$190,000	4.13%	20/1/2026	187,586	0.00%
Oesterreichische Kontrollbank AG	\$700,000	0.50%	2/2/2026	652,531	0.00%
Oesterreichische Kontrollbank AG	€619,000	4.25%	17/3/2026	776,008	0.00%
Oesterreichische Kontrollbank AG	€800,000	0.00%	8/10/2026	799,896	0.00%
Oesterreichische Kontrollbank AG	\$360,000	5.00%	23/10/2026	361,870	0.00%
Oesterreichische Kontrollbank AG	\$747,000	4.75%	21/5/2027	749,112	0.00%
Oesterreichische Kontrollbank AG	\$2,000,000	3.63%	9/9/2027	1,939,732	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oesterreichische Kontrollbank AG	\$150,000	4.25%	1/3/2028	148,125	0.00%
Oesterreichische Kontrollbank AG	\$200,000	4.13%	18/1/2029	196,908	0.00%
Oesterreichische Kontrollbank AG	CHF600,000	2.88%	25/2/2030	735,579	0.00%
OMV AG^	€400,000	2.50%	Perpetual	409,626	0.00%
OMV AG^	€200,000	6.25%	Perpetual	219,514	0.00%
OMV AG^	€200,000	2.88%	Perpetual	195,179	0.00%
OMV AG	€930,000	0.00%	3/7/2025	962,091	0.01%
OMV AG	€300,000	0.75%	16/6/2030	277,055	0.00%
OMV AG	€910,000	1.00%	3/7/2034	763,952	0.00%
Raiffeisen Bank International AG^	€1,200,000	4.75%	26/1/2027	1,296,913	0.01%
Raiffeisen Bank International AG	€900,000	5.75%	27/1/2028	1,018,076	0.01%
Raiffeisen Bank International AG^	€300,000	6.00%	15/9/2028	334,006	0.00%
Raiffeisen Bank International AG^	€2,700,000	4.63%	21/8/2029	2,882,094	0.01%
Raiffeisen Bank International AG^	€1,000,000	4.50%	31/5/2030	1,083,695	0.01%
Raiffeisen Bank International AG^	€300,000	7.38%	20/12/2032	335,198	0.00%
Raiffeisenlandesbank Niederoesterreich-Wien AG	€700,000	0.38%	15/1/2035	550,953	0.00%
Republic of Austria Government Bond	€7,600,000	0.75%	20/10/2026	7,745,287	0.04%
Republic of Austria Government Bond	€27,898,000	0.50%	20/4/2027	27,932,132	0.13%
Republic of Austria Government Bond	€3,162,000	0.50%	20/2/2029	3,042,774	0.02%
Republic of Austria Government Bond	€7,018,000	2.90%	23/5/2029	7,534,290	0.04%
Republic of Austria Government Bond	€8,909,000	0.00%	20/2/2030	8,119,470	0.04%
Republic of Austria Government Bond	€4,520,000	0.00%	20/2/2031	3,992,295	0.02%
Republic of Austria Government Bond	€5,846,000	0.90%	20/2/2032	5,392,958	0.03%
Republic of Austria Government Bond	€7,329,000	2.90%	20/2/2033	7,783,450	0.04%
Republic of Austria Government Bond	€7,000,000	2.90%	20/2/2034	7,408,982	0.04%
Republic of Austria Government Bond	€2,058,000	0.25%	20/10/2036	1,557,412	0.01%
Republic of Austria Government Bond	€2,653,000	3.20%	15/7/2039	2,824,726	0.01%
Republic of Austria Government Bond	€2,006,000	0.00%	20/10/2040	1,276,188	0.01%
Republic of Austria Government Bond	€1,600,000	3.15%	20/6/2044	1,679,625	0.01%
Republic of Austria Government Bond	€4,400,000	1.50%	20/2/2047	3,388,660	0.02%
Republic of Austria Government Bond	€7,221,000	1.85%	23/5/2049	5,874,129	0.03%
Republic of Austria Government Bond	€4,000,000	0.75%	20/3/2051	2,400,456	0.01%
Republic of Austria Government Bond	€2,000,000	3.15%	20/10/2053	2,074,334	0.01%
Republic of Austria Government Bond	€1,400,000	3.80%	26/1/2062	1,659,588	0.01%
Republic of Austria Government Bond	€1,641,000	0.70%	20/4/2071	755,606	0.00%
Republic of Austria Government Bond	€4,483,000	2.10%	20/9/2117	3,459,354	0.02%
Republic of Austria Government Bond	€1,222,000	0.85%	30/6/2120	555,735	0.00%
Republic of Austria Government International Bond	CAD100,000	5.38%	1/12/2034	79,120	0.00%
UniCredit Bank Austria AG	€900,000	0.63%	20/3/2029	854,795	0.00%
Verbund AG	€1,400,000	0.90%	1/4/2041	972,758	0.01%
				145,611,087	0.69%
Bahrain 0.00% (31 December 2023: 0.00%)					
Gulf International Bank BSC	\$500,000	5.75%	5/6/2029	503,604	0.00%
				503,604	0.00%
Belgium 1.03% (31 December 2023: 1.12%)					
AG Insurance SA^	€1,000,000	3.50%	30/6/2047	1,044,947	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$500,000	3.65%	1/2/2026	488,174	0.00%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$2,225,000	4.70%	1/2/2036	2,120,137	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$6,250,000	4.90%	1/2/2046	5,755,601	0.03%
Anheuser-Busch InBev Finance, Inc.	\$500,000	4.90%	1/2/2046	457,419	0.00%
Anheuser-Busch InBev Finance, Inc.	CAD731,000	4.32%	15/5/2047	488,268	0.00%
Anheuser-Busch InBev SA	€1,000,000	1.15%	22/1/2027	1,016,197	0.01%
Anheuser-Busch InBev SA	€1,700,000	1.13%	1/7/2027	1,714,038	0.01%
Anheuser-Busch InBev SA	€1,700,000	1.65%	28/3/2031	1,640,098	0.01%
Anheuser-Busch InBev SA	€3,061,000	3.45%	22/9/2031	3,272,751	0.02%
Anheuser-Busch InBev SA	€600,000	2.88%	2/4/2032	617,061	0.00%
Anheuser-Busch InBev SA	€1,800,000	2.75%	17/3/2036	1,764,431	0.01%
Anheuser-Busch InBev SA	€400,000	3.70%	2/4/2040	416,774	0.00%
Anheuser-Busch InBev SA	€2,493,000	3.95%	22/3/2044	2,625,020	0.01%
Anheuser-Busch InBev Worldwide, Inc.	AUD1,200,000	4.10%	6/9/2027	780,351	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$1,700,000	4.75%	23/1/2029	1,690,056	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$700,000	3.50%	1/6/2030	650,258	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$500,000	5.00%	15/6/2034	496,202	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$550,000	4.38%	15/4/2038	500,618	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$135,000	8.20%	15/1/2039	171,656	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$2,020,000	5.45%	23/1/2039	2,047,824	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$500,000	4.35%	1/6/2040	441,028	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$650,000	4.95%	15/1/2042	609,368	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$390,000	4.60%	15/4/2048	344,965	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$485,000	4.44%	6/10/2048	415,161	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$2,500,000	5.55%	23/1/2049	2,518,636	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Anheuser-Busch InBev Worldwide, Inc.	\$850,000	5.80%	23/1/2059	884,884	0.00%
Argenta Spaarbank NV^	€1,000,000	1.00%	13/10/2026	1,032,516	0.01%
Argenta Spaarbank NV	€600,000	1.00%	29/1/2027	594,514	0.00%
Argenta Spaarbank NV^	€900,000	5.38%	29/11/2027	992,056	0.01%
Belfius Bank SA	€2,000,000	0.38%	2/9/2025	2,062,065	0.01%
Belfius Bank SA	€500,000	0.00%	28/8/2026	496,376	0.00%
Belfius Bank SA	€600,000	0.13%	8/2/2028	572,281	0.00%
Belfius Bank SA	€500,000	3.88%	12/6/2028	543,354	0.00%
BNP Paribas Fortis SA	€1,500,000	0.63%	4/10/2025	1,550,588	0.01%
Cofinimmo SA	€600,000	1.00%	24/1/2028	578,993	0.00%
Communaute Francaise de Belgique	€700,000	3.75%	22/6/2033	767,606	0.00%
Crelan SA^	€1,900,000	6.00%	28/2/2030	2,164,657	0.01%
Elia Transmission Belgium SA	€1,300,000	1.38%	14/1/2026	1,347,472	0.01%
Elia Transmission Belgium SA	€600,000	0.88%	28/4/2030	551,360	0.00%
Euroclear Bank SA	€3,970,000	0.13%	7/7/2025	4,106,923	0.02%
Euroclear Investments SA	€1,000,000	1.13%	7/12/2026	1,018,036	0.01%
Euroclear Investments SA^	€300,000	2.63%	11/4/2048	301,138	0.00%
FLUVIUS System Operator CV	€1,400,000	0.25%	14/6/2028	1,326,781	0.01%
FLUVIUS System Operator CV	€500,000	2.88%	7/5/2029	518,797	0.00%
FLUVIUS System Operator CV	€1,200,000	0.63%	24/11/2031	1,037,875	0.01%
FLUVIUS System Operator CV	€700,000	3.88%	2/5/2034	750,091	0.00%
Groupe Bruxelles Lambert NV	€200,000	3.13%	6/9/2029	209,891	0.00%
KBC Group NV^	€3,000,000	0.13%	10/9/2026	3,077,065	0.02%
KBC Group NV^	€600,000	0.13%	14/1/2029	566,808	0.00%
KBC Group NV^	\$800,000	5.80%	19/1/2029	805,694	0.00%
KBC Group NV	€1,000,000	4.38%	6/12/2031	1,114,316	0.01%
KBC Group NV^	€600,000	4.75%	17/4/2035	648,425	0.00%
Kingdom of Belgium Government Bond	€2,753,000	1.00%	22/6/2026	2,839,081	0.01%
Kingdom of Belgium Government Bond	€10,550,000	0.80%	22/6/2027	10,656,341	0.05%
Kingdom of Belgium Government Bond	€19,763,000	0.00%	22/10/2027	19,306,206	0.09%
Kingdom of Belgium Government Bond	€7,948,000	5.50%	28/3/2028	9,309,833	0.04%
Kingdom of Belgium Government Bond	€5,327,000	2.70%	22/10/2029	5,666,773	0.03%
Kingdom of Belgium Government Bond	€13,937,000	0.10%	22/6/2030	12,698,458	0.06%
Kingdom of Belgium Government Bond	€6,862,000	1.00%	22/6/2031	6,473,557	0.03%
Kingdom of Belgium Government Bond	€7,771,520	0.00%	22/10/2031	6,737,364	0.03%
Kingdom of Belgium Government Bond	€9,000,000	4.00%	28/3/2032	10,310,339	0.05%
Kingdom of Belgium Government Bond	€4,319,059	0.35%	22/6/2032	3,768,918	0.02%
Kingdom of Belgium Government Bond	€343,000	3.00%	22/6/2034	364,333	0.00%
Kingdom of Belgium Government Bond	€3,125,000	5.00%	28/3/2035	3,899,271	0.02%
Kingdom of Belgium Government Bond	€2,047,570	1.90%	22/6/2038	1,849,037	0.01%
Kingdom of Belgium Government Bond	€2,401,700	2.75%	22/4/2039	2,394,486	0.01%
Kingdom of Belgium Government Bond	€3,978,284	0.40%	22/6/2040	2,704,901	0.01%
Kingdom of Belgium Government Bond	€1,133,000	4.25%	28/3/2041	1,341,368	0.01%
Kingdom of Belgium Government Bond	€9,657,000	3.45%	22/6/2043	10,306,649	0.05%
Kingdom of Belgium Government Bond	€6,440,000	3.75%	22/6/2045	7,162,318	0.03%
Kingdom of Belgium Government Bond	€6,806,000	1.60%	22/6/2047	5,119,209	0.02%
Kingdom of Belgium Government Bond	€6,763,000	1.70%	22/6/2050	4,989,862	0.02%
Kingdom of Belgium Government Bond	€283,671	1.40%	22/6/2053	186,198	0.00%
Kingdom of Belgium Government Bond	€4,671,000	3.30%	22/6/2054	4,712,433	0.02%
Kingdom of Belgium Government Bond	€3,000,000	3.50%	22/6/2055	3,126,470	0.02%
Kingdom of Belgium Government Bond	€2,500,000	2.25%	22/6/2057	1,998,588	0.01%
Kingdom of Belgium Government Bond	€1,493,000	2.15%	22/6/2066	1,148,442	0.01%
Kingdom of Belgium Government Bond	€2,259,000	0.65%	22/6/2071	977,173	0.01%
Kingdom of Belgium Government International Bond	\$500,000	1.00%	28/5/2030	409,019	0.00%
Kingdom of Belgium Government International Bond	\$500,000	4.88%	10/6/2055	492,325	0.00%
Lonza Finance International NV	€300,000	1.63%	21/4/2027	305,703	0.00%
Ministeries Van de Vlaamse Gemeenschap	€1,000,000	0.38%	15/4/2030	915,253	0.01%
Ministeries Van de Vlaamse Gemeenschap	€1,100,000	0.30%	20/10/2031	957,611	0.01%
Ministeries Van de Vlaamse Gemeenschap	€600,000	0.13%	15/10/2035	446,812	0.00%
Ministeries Van de Vlaamse Gemeenschap	€4,000,000	4.00%	26/9/2042	4,471,265	0.02%
Ministeries Van de Vlaamse Gemeenschap	€400,000	1.50%	11/4/2044	298,531	0.00%
Ministeries Van de Vlaamse Gemeenschap	€600,000	1.00%	23/1/2051	349,773	0.00%
Proximus SADP	€100,000	1.88%	1/10/2025	104,888	0.00%
Proximus SADP	€1,500,000	3.75%	27/3/2034	1,607,744	0.01%
Region Wallonne Belgium	€1,700,000	0.50%	8/4/2030	1,559,640	0.01%
Region Wallonne Belgium	€1,500,000	1.38%	6/4/2032	1,390,400	0.01%
Region Wallonne Belgium	€1,100,000	2.88%	14/1/2038	1,076,143	0.01%
Region Wallonne Belgium	€800,000	1.05%	22/6/2040	576,679	0.00%
VGP NV	€400,000	1.63%	17/1/2027	395,952	0.00%
				219,112,947	1.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bermuda 0.02% (31 December 2023: 0.02%)					
Athora Holding Ltd.	€800,000	6.63%	16/6/2028	904,802	0.01%
Athora Holding Ltd.	€300,000	5.88%	10/9/2034	316,197	0.00%
Bermuda Government International Bond	\$1,950,000	3.72%	25/1/2027	1,859,123	0.01%
Triton Container International Ltd.	\$200,000	3.15%	15/6/2031	166,464	0.00%
Triton Container International Ltd./TAL International Container Corp.	\$250,000	3.25%	15/3/2032	205,040	0.00%
				3,451,626	0.02%
Brazil 0.04% (31 December 2023: 0.03%)					
GUSAP III LP	\$600,000	4.25%	21/1/2030	561,745	0.00%
Nexa Resources SA	\$500,000	6.75%	9/4/2034	506,150	0.00%
Raizen Fuels Finance SA	\$500,000	6.45%	5/3/2034	507,572	0.00%
Raizen Fuels Finance SA	\$500,000	6.95%	5/3/2054	505,716	0.00%
Suzano Austria GmbH	\$500,000	5.75%	14/7/2026	501,516	0.00%
Suzano Austria GmbH	\$500,000	6.00%	15/1/2029	498,635	0.00%
Suzano Austria GmbH	\$200,000	5.00%	15/1/2030	189,076	0.00%
Suzano Austria GmbH	\$420,000	3.13%	15/1/2032	342,865	0.00%
Suzano Austria GmbH	\$900,000	7.00%	16/3/2047	920,698	0.01%
Vale Overseas Ltd.	\$400,000	6.13%	12/6/2033	402,223	0.00%
Vale Overseas Ltd.	\$425,000	8.25%	17/1/2034	497,117	0.00%
Vale Overseas Ltd.	\$873,000	6.88%	21/11/2036	932,073	0.01%
Vale Overseas Ltd.	\$755,000	6.88%	10/11/2039	804,032	0.01%
Vale SA	\$600,000	5.63%	11/9/2042	581,664	0.01%
Votorantim Cimentos International SA	\$200,000	7.25%	5/4/2041	217,098	0.00%
				7,968,180	0.04%
Bulgaria 0.04% (31 December 2023: 0.03%)					
Bulgaria Government International Bond	€3,375,000	4.38%	13/5/2031	3,754,164	0.02%
Bulgaria Government International Bond	€1,530,000	4.50%	27/1/2033	1,703,756	0.01%
Bulgaria Government International Bond	€304,000	4.63%	23/9/2034	341,891	0.00%
Bulgaria Government International Bond	€1,532,000	4.88%	13/5/2036	1,734,675	0.01%
				7,534,486	0.04%
Canada 4.18% (31 December 2023: 4.10%)					
407 International, Inc.	CAD540,000	2.43%	4/5/2027	376,462	0.00%
407 International, Inc.	CAD905,000	3.14%	6/3/2030	624,714	0.00%
407 International, Inc.	CAD750,000	5.75%	14/2/2036	581,558	0.00%
407 International, Inc.	CAD80,000	3.83%	11/5/2046	50,246	0.00%
407 International, Inc.	CAD250,000	3.60%	21/5/2047	150,808	0.00%
407 International, Inc.	CAD160,000	3.72%	11/5/2048	98,041	0.00%
407 International, Inc.	CAD365,000	3.67%	8/3/2049	221,039	0.00%
407 International, Inc.	CAD35,000	2.84%	7/3/2050	18,052	0.00%
407 International, Inc.	CAD100,000	3.98%	11/9/2052	63,205	0.00%
407 International, Inc.	CAD1,100,000	4.68%	7/10/2053	779,653	0.01%
55 Ontario School Board Trust	CAD235,000	5.90%	2/6/2033	189,721	0.00%
Aeroports de Montreal	CAD500,000	5.67%	16/10/2037	394,736	0.00%
Aeroports de Montreal	CAD100,000	3.03%	21/4/2050	54,313	0.00%
Aeroports de Montreal	CAD165,000	3.44%	26/4/2051	96,473	0.00%
AIMCo Realty Investors LP	CAD295,000	3.37%	1/6/2027	209,127	0.00%
AIMCo Realty Investors LP	CAD205,000	2.71%	1/6/2029	137,796	0.00%
AIMCo Realty Investors LP	CAD700,000	4.97%	23/5/2034	513,470	0.00%
Air Canada 2013-1 Class A Pass Through Trust	\$62,401	4.13%	15/5/2025	61,104	0.00%
Air Canada 2015-1 Class A Pass Through Trust	\$227,383	3.60%	15/3/2027	215,355	0.00%
Air Canada 2017-1 Class AA Pass Through Trust	\$898,000	3.30%	15/1/2030	820,788	0.01%
Alberta Powerline LP	CAD434,772	4.07%	1/3/2054	275,274	0.00%
Alectra, Inc.	CAD150,000	2.49%	17/5/2027	104,088	0.00%
Alectra, Inc.	CAD200,000	5.30%	29/4/2041	153,109	0.00%
Alectra, Inc.	CAD150,000	3.96%	30/7/2042	97,722	0.00%
Alectra, Inc.	CAD500,000	5.23%	14/11/2052	387,094	0.00%
Algonquin Power & Utilities Corp.	\$500,000	5.37%	15/6/2026	497,616	0.00%
Algonquin Power Co.	CAD171,000	4.60%	29/1/2029	123,187	0.00%
Algonquin Power Co.	CAD210,000	2.85%	15/7/2031	134,035	0.00%
Alimentation Couche-Tard, Inc.	\$200,000	3.55%	26/7/2027	190,257	0.00%
Alimentation Couche-Tard, Inc.	\$205,000	2.95%	25/1/2030	183,311	0.00%
Alimentation Couche-Tard, Inc.	\$850,000	4.50%	26/7/2047	713,029	0.01%
Alimentation Couche-Tard, Inc.	\$195,000	3.80%	25/1/2050	145,700	0.00%
AltaGas Ltd.	CAD1,330,000	3.98%	4/10/2027	948,285	0.01%
AltaGas Ltd.	CAD380,000	2.08%	30/5/2028	251,289	0.00%
AltaGas Ltd.	CAD350,000	5.14%	14/3/2034	252,220	0.00%
AltaLink LP	CAD600,000	4.87%	15/11/2040	439,950	0.00%
AltaLink LP	CAD300,000	3.99%	30/6/2042	197,015	0.00%
AltaLink LP	CAD340,000	4.92%	17/9/2043	251,033	0.00%
Antares Holdings LP	\$500,000	3.95%	15/7/2026	472,645	0.00%
ARC Resources Ltd.	CAD335,000	3.47%	10/3/2031	224,254	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Atco Ltd.^	CAD58,000	5.50%	1/11/2078	41,689	0.00%
Bank of Montreal	\$1,755,000	3.75%	25/7/2025	1,726,376	0.01%
Bank of Montreal	\$500,000	5.92%	25/9/2025	502,401	0.00%
Bank of Montreal	CAD1,060,000	1.55%	28/5/2026	733,494	0.01%
Bank of Montreal	\$500,000	5.30%	5/6/2026	499,588	0.00%
Bank of Montreal	\$500,000	1.25%	15/9/2026	458,063	0.00%
Bank of Montreal	CAD500,000	2.70%	9/12/2026	351,896	0.00%
Bank of Montreal^	\$500,000	0.95%	22/1/2027	467,064	0.00%
Bank of Montreal	\$300,000	2.65%	8/3/2027	281,282	0.00%
Bank of Montreal	CAD775,000	3.65%	1/4/2027	553,565	0.00%
Bank of Montreal	CAD1,635,000	4.31%	1/6/2027	1,187,103	0.01%
Bank of Montreal	\$200,000	4.70%	14/9/2027	197,386	0.00%
Bank of Montreal	CAD1,000,000	4.71%	7/12/2027	734,273	0.01%
Bank of Montreal	\$200,000	5.20%	1/2/2028	200,276	0.00%
Bank of Montreal	CAD870,000	3.19%	1/3/2028	613,240	0.00%
Bank of Montreal	\$500,000	4.69%	28/6/2028	497,400	0.00%
Bank of Montreal	\$500,000	5.72%	25/9/2028	510,130	0.00%
Bank of Montreal	CAD1,800,000	4.54%	18/12/2028	1,311,998	0.01%
Bank of Montreal	\$500,000	5.51%	4/6/2031	505,306	0.00%
Bank of Montreal^	CAD525,000	1.93%	22/7/2031	361,651	0.00%
Bank of Montreal^	CAD465,000	6.53%	27/10/2032	356,589	0.00%
Bank of Montreal^	\$660,000	3.80%	15/12/2032	620,836	0.00%
Bank of Montreal^	\$500,000	3.09%	10/1/2037	408,534	0.00%
Bank of Nova Scotia	\$500,000	3.19%	3/6/2025	489,855	0.00%
Bank of Nova Scotia	\$130,000	4.50%	16/12/2025	127,962	0.00%
Bank of Nova Scotia	\$1,125,000	2.70%	3/8/2026	1,065,752	0.01%
Bank of Nova Scotia	\$470,000	1.30%	15/9/2026	430,814	0.00%
Bank of Nova Scotia	\$1,975,000	1.19%	13/10/2026	1,813,686	0.01%
Bank of Nova Scotia	CAD500,000	2.62%	2/12/2026	351,318	0.00%
Bank of Nova Scotia	€1,550,000	0.01%	14/1/2027	1,528,890	0.01%
Bank of Nova Scotia	\$200,000	1.95%	2/2/2027	184,473	0.00%
Bank of Nova Scotia	\$1,000,000	2.17%	9/3/2027	931,183	0.01%
Bank of Nova Scotia	\$300,000	5.40%	4/6/2027	301,471	0.00%
Bank of Nova Scotia	CAD1,100,000	1.40%	1/11/2027	732,620	0.01%
Bank of Nova Scotia	€10,000,000	3.25%	18/1/2028	10,707,094	0.05%
Bank of Nova Scotia	CAD765,000	3.10%	2/2/2028	538,081	0.00%
Bank of Nova Scotia	€1,200,000	0.25%	1/11/2028	1,114,924	0.01%
Bank of Nova Scotia	\$310,000	5.45%	1/8/2029	312,978	0.00%
Bank of Nova Scotia	\$200,000	2.45%	2/2/2032	164,958	0.00%
Bank of Nova Scotia^	CAD2,425,000	3.93%	3/5/2032	1,726,916	0.01%
Bank of Nova Scotia^	\$465,000	4.59%	4/5/2037	419,095	0.00%
Barrick North America Finance LLC	\$405,000	5.70%	30/5/2041	400,908	0.00%
Barrick North America Finance LLC	\$25,000	5.75%	1/5/2043	24,844	0.00%
Barrick PD Australia Finance Pty Ltd.	\$690,000	5.95%	15/10/2039	702,067	0.01%
BCI QuadReal Realty	CAD535,000	1.07%	4/2/2026	370,109	0.00%
BCI QuadReal Realty	CAD175,000	1.75%	24/7/2030	109,279	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD460,000	2.90%	12/8/2026	324,828	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD35,000	3.60%	29/9/2027	24,821	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD1,090,000	2.20%	29/5/2028	730,721	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD45,000	3.80%	21/8/2028	31,854	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD501,000	2.90%	10/9/2029	336,340	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD400,000	4.55%	9/2/2030	289,434	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD500,000	2.50%	14/5/2030	324,260	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD1,125,000	3.00%	17/3/2031	739,041	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD500,000	5.85%	10/11/2032	386,403	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$1,600,000	5.10%	11/5/2033	1,568,744	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD1,050,000	5.15%	24/8/2034	769,131	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD500,000	4.75%	29/9/2044	332,577	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD75,000	4.35%	18/12/2045	47,026	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD600,000	4.45%	27/2/2047	380,916	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$160,000	4.30%	29/7/2049	129,709	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD485,000	3.50%	30/9/2050	258,461	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD175,000	4.05%	17/3/2051	103,000	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	5.15%	9/2/2053	139,631	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$1,000,000	5.55%	15/2/2054	968,768	0.01%
Bridging North America GP	CAD150,000	4.34%	31/8/2053	92,380	0.00%
British Columbia Ferry Services, Inc.	CAD70,000	5.02%	20/3/2037	52,322	0.00%
British Columbia Ferry Services, Inc.	CAD253,000	4.70%	23/10/2043	183,343	0.00%
British Columbia Ferry Services, Inc.	CAD700,000	2.79%	15/10/2049	364,346	0.00%
British Columbia Investment Management Corp.	CAD700,000	4.90%	2/6/2033	537,709	0.00%
Brookfield Corp.	CAD45,000	3.80%	16/3/2027	32,324	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brookfield Corp.	CAD200,000	5.95%	14/6/2035	153,239	0.00%
Brookfield Finance II, Inc.	CAD385,000	5.43%	14/12/2032	286,349	0.00%
Brookfield Finance LLC/Brookfield Finance, Inc.	\$225,000	3.45%	15/4/2050	154,320	0.00%
Brookfield Finance, Inc.	\$700,000	3.90%	25/1/2028	667,760	0.00%
Brookfield Finance, Inc.	\$250,000	4.85%	29/3/2029	245,596	0.00%
Brookfield Finance, Inc.	\$600,000	4.35%	15/4/2030	568,437	0.00%
Brookfield Finance, Inc.	\$200,000	2.72%	15/4/2031	169,284	0.00%
Brookfield Finance, Inc.	\$500,000	6.35%	5/1/2034	524,334	0.00%
Brookfield Finance, Inc.	\$500,000	5.68%	15/1/2035	494,571	0.00%
Brookfield Finance, Inc.	\$400,000	3.63%	15/2/2052	278,716	0.00%
Brookfield Finance, Inc.	\$500,000	5.97%	4/3/2054	494,556	0.00%
Brookfield Infrastructure Finance ULC	CAD655,000	4.19%	11/9/2028	469,305	0.00%
Brookfield Infrastructure Finance ULC	CAD735,000	3.41%	9/10/2029	502,701	0.00%
Brookfield Infrastructure Finance ULC	CAD260,000	2.86%	1/9/2032	161,647	0.00%
Brookfield Infrastructure Finance ULC	CAD140,000	5.79%	25/4/2052	106,463	0.00%
Brookfield Renewable Partners ULC	CAD500,000	3.63%	15/1/2027	357,010	0.00%
Brookfield Renewable Partners ULC	CAD140,000	4.25%	15/1/2029	100,678	0.00%
Brookfield Renewable Partners ULC	CAD755,000	3.38%	15/1/2030	516,804	0.00%
Brookfield Renewable Partners ULC	CAD350,000	5.29%	28/10/2033	260,679	0.00%
Brookfield Renewable Partners ULC	CAD140,000	4.29%	5/11/2049	86,342	0.00%
Bruce Power LP	CAD300,000	4.01%	21/6/2029	214,249	0.00%
Bruce Power LP	CAD630,000	4.00%	21/6/2030	445,002	0.00%
Bruce Power LP	CAD300,000	4.13%	21/6/2033	207,228	0.00%
Bruce Power LP	CAD80,000	4.75%	21/6/2049	55,451	0.00%
CAE, Inc.	CAD750,000	5.54%	12/6/2028	557,010	0.00%
Calgary Airport Authority	CAD975,000	3.45%	7/10/2041	597,851	0.00%
Cameco Corp.	CAD1,030,000	2.95%	21/10/2027	716,799	0.01%
Canada Government International Bond	\$2,400,000	0.75%	19/5/2026	2,227,379	0.01%
Canada Government International Bond	\$2,300,000	3.75%	26/4/2028	2,237,843	0.01%
Canada Government International Bond	\$675,000	4.63%	30/4/2029	680,164	0.00%
Canada Housing Trust No 1	CAD4,505,000	1.95%	15/12/2025	3,189,326	0.02%
Canada Housing Trust No 1	CAD300,000	2.25%	15/12/2025	213,298	0.00%
Canada Housing Trust No 1	CAD3,400,000	1.25%	15/6/2026	2,357,528	0.01%
Canada Housing Trust No 1	CAD2,000,000	1.90%	15/9/2026	1,399,315	0.01%
Canada Housing Trust No 1	CAD2,800,000	1.10%	15/12/2026	1,913,980	0.01%
Canada Housing Trust No 1	CAD1,800,000	1.55%	15/12/2026	1,244,144	0.01%
Canada Housing Trust No 1	CAD1,910,000	2.35%	15/6/2027	1,339,683	0.01%
Canada Housing Trust No 1	CAD4,250,000	3.60%	15/12/2027	3,088,941	0.02%
Canada Housing Trust No 1	CAD3,665,000	2.65%	15/3/2028	2,578,242	0.01%
Canada Housing Trust No 1	CAD940,000	2.35%	15/3/2028	654,206	0.00%
Canada Housing Trust No 1	CAD1,950,000	3.10%	15/6/2028	1,392,343	0.01%
Canada Housing Trust No 1	CAD1,300,000	3.95%	15/6/2028	957,656	0.01%
Canada Housing Trust No 1	CAD2,605,000	2.65%	15/12/2028	1,822,670	0.01%
Canada Housing Trust No 1	CAD2,000,000	4.25%	15/12/2028	1,494,178	0.01%
Canada Housing Trust No 1	CAD1,495,000	3.70%	15/6/2029	1,092,983	0.01%
Canada Housing Trust No 1	CAD2,090,000	2.10%	15/9/2029	1,413,191	0.01%
Canada Housing Trust No 1	CAD4,150,000	1.75%	15/6/2030	2,721,576	0.01%
Canada Housing Trust No 1	CAD1,785,000	1.90%	15/3/2031	1,164,044	0.01%
Canada Housing Trust No 1	CAD1,725,000	1.40%	15/3/2031	1,087,842	0.01%
Canada Housing Trust No 1	CAD1,310,000	1.10%	15/3/2031	809,234	0.01%
Canada Housing Trust No 1	CAD2,675,000	1.60%	15/12/2031	1,681,526	0.01%
Canada Housing Trust No 1	CAD2,100,000	2.15%	15/12/2031	1,375,209	0.01%
Canada Housing Trust No 1	CAD1,355,000	2.45%	15/12/2031	905,746	0.01%
Canada Housing Trust No 1	CAD3,400,000	3.55%	15/9/2032	2,437,581	0.01%
Canada Housing Trust No 1	CAD4,350,000	3.65%	15/6/2033	3,128,163	0.02%
Canada Housing Trust No 1	CAD875,000	4.15%	15/6/2033	653,255	0.00%
Canada Housing Trust No 1	CAD7,070,000	4.25%	15/3/2034	5,314,105	0.03%
Canada Life Capital Trust	CAD250,000	7.53%	30/6/2032	211,717	0.00%
Canada Post Corp.	CAD200,000	4.36%	16/7/2040	146,576	0.00%
Canadian Government Bond	CAD13,100,000	3.50%	1/8/2025	9,491,413	0.05%
Canadian Government Bond	CAD8,405,000	0.50%	1/9/2025	5,886,654	0.03%
Canadian Government Bond	CAD4,000,000	3.00%	1/10/2025	2,880,070	0.02%
Canadian Government Bond	CAD11,220,000	4.50%	1/11/2025	8,230,082	0.04%
Canadian Government Bond	CAD12,280,000	4.50%	1/2/2026	9,028,589	0.04%
Canadian Government Bond	CAD4,450,000	0.25%	1/3/2026	3,058,488	0.02%
Canadian Government Bond	CAD2,800,000	3.00%	1/4/2026	2,012,555	0.01%
Canadian Government Bond	CAD20,180,000	4.00%	1/5/2026	14,752,383	0.07%
Canadian Government Bond	CAD2,135,000	1.50%	1/6/2026	1,492,705	0.01%
Canadian Government Bond	CAD8,195,000	1.00%	1/9/2026	5,641,300	0.03%
Canadian Government Bond	CAD5,325,000	1.25%	1/3/2027	3,654,290	0.02%
Canadian Government Bond	CAD3,000,000	3.25%	24/8/2027	2,168,835	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Government Bond	CAD4,985,000	2.75%	1/9/2027	3,550,107	0.02%
Canadian Government Bond	CAD4,680,000	3.50%	1/3/2028	3,412,630	0.02%
Canadian Government Bond	CAD1,875,000	2.00%	1/6/2028	1,296,583	0.01%
Canadian Government Bond	CAD8,700,000	3.25%	1/9/2028	6,291,261	0.03%
Canadian Government Bond	CAD10,005,000	4.00%	1/3/2029	7,469,713	0.04%
Canadian Government Bond	CAD2,000,000	5.75%	1/6/2029	1,614,813	0.01%
Canadian Government Bond	CAD1,675,000	2.25%	1/6/2029	1,161,806	0.01%
Canadian Government Bond	CAD11,097,000	1.25%	1/6/2030	7,168,714	0.04%
Canadian Government Bond	CAD7,815,000	0.50%	1/12/2030	4,753,313	0.02%
Canadian Government Bond	CAD16,280,000	1.50%	1/6/2031	10,469,157	0.05%
Canadian Government Bond	CAD16,025,000	1.50%	1/12/2031	10,203,056	0.05%
Canadian Government Bond	CAD8,865,000	2.00%	1/6/2032	5,817,413	0.03%
Canadian Government Bond	CAD8,335,000	2.50%	1/12/2032	5,654,893	0.03%
Canadian Government Bond	CAD6,711,000	5.75%	1/6/2033	5,732,902	0.03%
Canadian Government Bond	CAD1,765,000	2.75%	1/6/2033	1,217,438	0.01%
Canadian Government Bond	CAD5,877,000	3.25%	1/12/2033	4,213,382	0.02%
Canadian Government Bond	CAD8,151,000	3.00%	1/6/2034	5,716,749	0.03%
Canadian Government Bond	CAD1,320,000	5.00%	1/6/2037	1,113,914	0.01%
Canadian Government Bond	CAD2,739,000	4.00%	1/6/2041	2,138,564	0.01%
Canadian Government Bond	CAD2,921,000	3.50%	1/12/2045	2,155,204	0.01%
Canadian Government Bond	CAD3,835,000	2.75%	1/12/2048	2,500,006	0.01%
Canadian Government Bond	CAD15,081,000	2.00%	1/12/2051	8,280,231	0.04%
Canadian Government Bond	CAD10,779,000	1.75%	1/12/2053	5,489,660	0.03%
Canadian Government Bond	CAD4,950,000	2.75%	1/12/2055	3,182,626	0.02%
Canadian Government Bond	CAD9,905,000	2.75%	1/12/2064	6,382,905	0.03%
Canadian Imperial Bank of Commerce	\$905,000	0.95%	23/10/2025	854,250	0.01%
Canadian Imperial Bank of Commerce	\$325,000	1.25%	22/6/2026	300,905	0.00%
Canadian Imperial Bank of Commerce	\$600,000	1.15%	8/7/2026	555,367	0.00%
Canadian Imperial Bank of Commerce	CAD700,000	1.70%	15/7/2026	484,552	0.00%
Canadian Imperial Bank of Commerce	\$500,000	5.62%	17/7/2026	502,521	0.00%
Canadian Imperial Bank of Commerce	CAD1,250,000	2.25%	7/1/2027	863,756	0.01%
Canadian Imperial Bank of Commerce	\$800,000	1.85%	19/1/2027	740,946	0.01%
Canadian Imperial Bank of Commerce	\$500,000	3.45%	7/4/2027	478,449	0.00%
Canadian Imperial Bank of Commerce	\$250,000	5.24%	28/6/2027	249,624	0.00%
Canadian Imperial Bank of Commerce	CAD1,530,000	4.95%	29/6/2027	1,130,038	0.01%
Canadian Imperial Bank of Commerce	\$500,000	5.00%	28/4/2028	496,209	0.00%
Canadian Imperial Bank of Commerce	\$575,000	4.41%	8/6/2028	566,374	0.00%
Canadian Imperial Bank of Commerce	\$500,000	5.99%	3/10/2028	513,884	0.00%
Canadian Imperial Bank of Commerce	\$500,000	5.26%	8/4/2029	499,010	0.00%
Canadian Imperial Bank of Commerce^	CAD520,000	2.01%	21/7/2030	368,359	0.00%
Canadian Imperial Bank of Commerce^	CAD1,155,000	1.96%	21/4/2031	800,096	0.01%
Canadian Imperial Bank of Commerce^	CAD410,000	4.20%	7/4/2032	294,153	0.00%
Canadian Imperial Bank of Commerce^	CAD410,000	5.33%	20/1/2033	303,209	0.00%
Canadian Imperial Bank of Commerce^	CAD600,000	5.35%	20/4/2033	444,470	0.00%
Canadian Imperial Bank of Commerce	\$500,000	6.09%	3/10/2033	517,815	0.00%
Canadian Imperial Bank of Commerce^	CAD600,000	5.30%	16/1/2034	443,896	0.00%
Canadian National Railway Co.	CAD345,000	2.80%	22/9/2025	246,288	0.00%
Canadian National Railway Co.	\$200,000	2.75%	1/3/2026	192,643	0.00%
Canadian National Railway Co.	\$500,000	3.85%	5/8/2032	461,409	0.00%
Canadian National Railway Co.	\$75,000	6.38%	15/11/2037	82,183	0.00%
Canadian National Railway Co.	CAD820,000	3.95%	22/9/2045	523,733	0.00%
Canadian National Railway Co.	\$105,000	3.20%	2/8/2046	75,685	0.00%
Canadian National Railway Co.	CAD85,000	3.60%	8/2/2049	50,723	0.00%
Canadian National Railway Co.	CAD100,000	3.05%	8/2/2050	53,160	0.00%
Canadian National Railway Co.	\$1,100,000	2.45%	1/5/2050	658,112	0.00%
Canadian National Railway Co.	\$250,000	4.40%	5/8/2052	214,738	0.00%
Canadian National Railway Co.	CAD500,000	4.70%	10/5/2053	353,479	0.00%
Canadian Natural Resources Ltd.	\$300,000	2.05%	15/7/2025	289,067	0.00%
Canadian Natural Resources Ltd.	CAD225,000	3.42%	1/12/2026	160,350	0.00%
Canadian Natural Resources Ltd.	\$200,000	3.85%	1/6/2027	192,374	0.00%
Canadian Natural Resources Ltd.	CAD200,000	2.50%	17/1/2028	136,528	0.00%
Canadian Natural Resources Ltd.	\$200,000	2.95%	15/7/2030	175,266	0.00%
Canadian Natural Resources Ltd.	\$100,000	7.20%	15/1/2032	109,670	0.00%
Canadian Natural Resources Ltd.	\$600,000	6.50%	15/2/2037	621,794	0.00%
Canadian Natural Resources Ltd.	\$500,000	6.75%	1/2/2039	530,056	0.00%
Canadian Natural Resources Ltd.	CAD45,000	4.85%	30/5/2047	30,511	0.00%
Canadian Natural Resources Ltd.	\$160,000	4.95%	1/6/2047	139,091	0.00%
Canadian Pacific Railway Co.	\$300,000	1.75%	2/12/2026	276,780	0.00%
Canadian Pacific Railway Co.	CAD35,000	3.15%	13/3/2029	24,256	0.00%
Canadian Pacific Railway Co.	\$800,000	2.45%	2/12/2031	726,924	0.01%
Canadian Pacific Railway Co.	\$265,000	5.95%	15/5/2037	274,106	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Pacific Railway Co.	CAD200,000	6.45%	17/11/2039	169,820	0.00%
Canadian Pacific Railway Co.	\$725,000	3.00%	2/12/2041	626,530	0.00%
Canadian Pacific Railway Co.	\$100,000	4.30%	15/5/2043	85,235	0.00%
Canadian Pacific Railway Co.	\$175,000	4.80%	1/8/2045	157,337	0.00%
Canadian Pacific Railway Co.	\$275,000	4.95%	15/8/2045	250,805	0.00%
Canadian Pacific Railway Co.	CAD175,000	3.05%	9/3/2050	93,399	0.00%
Canadian Pacific Railway Co.	\$200,000	3.50%	1/5/2050	144,115	0.00%
Canadian Pacific Railway Co.	\$975,000	3.10%	2/12/2051	647,863	0.00%
Canadian Pacific Railway Co.	\$600,000	6.13%	15/9/2115	610,955	0.00%
Canadian Tire Corp., Ltd.	CAD900,000	6.57%	24/2/2034	696,625	0.01%
Canadian Western Bank	CAD1,000,000	1.93%	16/4/2026	697,135	0.01%
Canadian Western Bank	CAD270,000	1.82%	16/12/2027	181,124	0.00%
Capital City Link General Partnership	CAD171,344	4.39%	31/3/2046	114,481	0.00%
Capital Power Corp.	CAD93,000	4.42%	8/2/2030	65,802	0.00%
Capital Power Corp.	CAD130,000	3.15%	1/10/2032	81,005	0.00%
Capital Power Corp.	CAD550,000	5.97%	25/1/2034	414,650	0.00%
CCL Industries, Inc.	\$250,000	3.25%	1/10/2026	236,619	0.00%
CCL Industries, Inc.	CAD90,000	3.86%	13/4/2028	63,419	0.00%
CCL Industries, Inc.	\$250,000	3.05%	1/6/2030	221,552	0.00%
CDP Financial, Inc.	\$975,000	4.50%	13/2/2026	966,590	0.01%
CDP Financial, Inc.	\$800,000	1.75%	1/2/2027	740,717	0.01%
CDP Financial, Inc.	€789,000	1.13%	6/4/2027	799,442	0.01%
CDP Financial, Inc.	\$500,000	4.25%	25/7/2028	491,667	0.00%
CDP Financial, Inc.	€3,814,000	3.00%	11/4/2029	4,066,538	0.02%
CDP Financial, Inc.	\$500,000	4.88%	5/6/2029	505,025	0.00%
CDP Financial, Inc.	CAD950,000	4.20%	2/12/2030	702,759	0.01%
Cenovus Energy, Inc.	CAD500,000	3.60%	10/3/2027	356,528	0.00%
Cenovus Energy, Inc.	\$1,000,000	4.25%	15/4/2027	971,932	0.01%
Cenovus Energy, Inc.	CAD422,000	3.50%	7/2/2028	297,293	0.00%
Cenovus Energy, Inc.	\$500,000	2.65%	15/1/2032	413,640	0.00%
Cenovus Energy, Inc.	\$85,000	5.25%	15/6/2037	80,967	0.00%
Cenovus Energy, Inc.	\$87,000	6.75%	15/11/2039	93,863	0.00%
Cenovus Energy, Inc.	\$122,000	5.40%	15/6/2047	112,195	0.00%
Cenovus Energy, Inc.	\$300,000	3.75%	15/2/2052	211,837	0.00%
CGI, Inc.	\$500,000	1.45%	14/9/2026	458,210	0.00%
CGI, Inc.	CAD50,000	2.10%	18/9/2028	33,231	0.00%
Chip Mortgage Trust	CAD700,000	6.07%	14/11/2028	528,482	0.00%
Choice Properties	CAD585,000	4.18%	8/3/2028	420,155	0.00%
Choice Properties	CAD585,000	3.53%	11/6/2029	403,467	0.00%
Choice Properties	CAD260,000	2.98%	4/3/2030	172,644	0.00%
Choice Properties	CAD380,000	5.40%	1/3/2033	280,875	0.00%
CI Financial Corp.	\$202,000	3.20%	17/12/2030	159,294	0.00%
City of Greater Sudbury Canada	CAD80,000	2.42%	12/3/2050	38,881	0.00%
City of Montreal Canada	CAD450,000	2.75%	1/9/2026	319,504	0.00%
City of Montreal Canada	CAD725,000	3.00%	1/9/2027	514,314	0.00%
City of Montreal Canada	CAD400,000	3.15%	1/9/2028	283,310	0.00%
City of Montreal Canada	CAD340,000	2.30%	1/9/2029	229,335	0.00%
City of Montreal Canada	CAD500,000	1.75%	1/9/2030	320,034	0.00%
City of Montreal Canada	CAD285,000	2.00%	1/9/2031	180,875	0.00%
City of Montreal Canada	CAD200,000	4.25%	1/12/2032	146,142	0.00%
City of Montreal Canada	CAD800,000	4.25%	1/9/2033	580,773	0.00%
City of Montreal Canada	CAD300,000	4.10%	1/12/2034	213,783	0.00%
City of Montreal Canada	CAD165,000	3.15%	1/12/2036	104,775	0.00%
City of Montreal Canada	CAD1,000,000	3.50%	1/12/2038	646,192	0.00%
City of Montreal Canada	CAD255,000	4.70%	1/12/2041	187,570	0.00%
City of Montreal Canada	CAD220,000	2.40%	1/12/2041	117,999	0.00%
City of Montreal Canada	CAD150,000	6.00%	1/6/2043	128,155	0.00%
City of Ottawa Ontario	CAD700,000	4.45%	4/6/2033	519,956	0.00%
City of Ottawa Ontario	CAD135,000	3.25%	10/11/2047	79,435	0.00%
City of Ottawa Ontario	CAD90,000	3.10%	27/7/2048	51,375	0.00%
City of Ottawa Ontario	CAD160,000	2.50%	11/5/2051	79,858	0.00%
City of Ottawa Ontario	CAD550,000	4.20%	30/7/2053	379,009	0.00%
City of Toronto Canada	CAD540,000	2.40%	7/6/2027	377,991	0.00%
City of Toronto Canada	CAD585,000	2.65%	9/11/2029	402,701	0.00%
City of Toronto Canada	CAD150,000	2.95%	28/4/2035	96,276	0.00%
City of Toronto Canada	CAD250,000	3.50%	2/6/2036	167,014	0.00%
City of Toronto Canada	CAD100,000	5.20%	1/6/2040	78,004	0.00%
City of Toronto Canada	CAD350,000	2.15%	25/8/2040	184,568	0.00%
City of Toronto Canada	CAD100,000	4.70%	10/6/2041	73,684	0.00%
City of Toronto Canada	CAD105,000	3.80%	13/12/2042	68,875	0.00%
City of Toronto Canada	CAD355,000	4.40%	14/12/2042	251,963	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
City of Toronto Canada	CAD165,000	4.15%	10/3/2044	113,117	0.00%
City of Toronto Canada	CAD170,000	3.25%	24/6/2046	100,854	0.00%
City of Toronto Canada	CAD100,000	3.20%	1/8/2048	58,202	0.00%
City of Toronto Canada	CAD335,000	2.80%	22/11/2049	178,644	0.00%
City of Toronto Canada	CAD395,000	2.90%	29/4/2051	215,216	0.00%
City of Toronto Canada	CAD230,000	4.30%	1/6/2052	161,375	0.00%
City of Vancouver	CAD75,000	3.70%	18/10/2052	47,344	0.00%
City of Winnipeg Canada	CAD105,000	4.10%	1/6/2045	70,814	0.00%
City of Winnipeg Canada	CAD282,000	4.30%	15/11/2051	196,172	0.00%
Clover LP	CAD45,305	4.22%	31/3/2034	31,547	0.00%
Clover LP	CAD97,797	4.22%	30/6/2034	68,260	0.00%
Co.-operators Financial Services Ltd.	CAD150,000	3.33%	13/5/2030	98,564	0.00%
Cogeco Communications, Inc.	CAD220,000	2.99%	22/9/2031	140,618	0.00%
Connect 6ix GP	CAD220,000	6.11%	30/11/2046	175,500	0.00%
Connect 6ix GP	CAD200,000	6.21%	30/11/2060	163,511	0.00%
Cordelio Amalco GP I	CAD109,386	4.09%	30/6/2034	75,144	0.00%
CPPIB Capital, Inc.	AUD4,000,000	4.40%	16/1/2026	2,658,497	0.01%
CPPIB Capital, Inc.	£3,282,000	4.38%	2/3/2026	4,122,125	0.02%
CPPIB Capital, Inc.	\$500,000	4.38%	30/1/2027	494,823	0.00%
CPPIB Capital, Inc.	€500,000	0.25%	6/4/2027	495,047	0.00%
CPPIB Capital, Inc.	\$1,025,000	3.25%	15/6/2027	983,023	0.01%
CPPIB Capital, Inc.	AUD370,000	4.45%	1/9/2027	245,575	0.00%
CPPIB Capital, Inc.	\$875,000	2.75%	2/11/2027	822,231	0.01%
CPPIB Capital, Inc.	£700,000	1.25%	7/12/2027	793,497	0.01%
CPPIB Capital, Inc.	CAD2,750,000	3.25%	8/3/2028	1,968,235	0.01%
CPPIB Capital, Inc.	AUD1,019,000	4.20%	2/5/2028	668,412	0.00%
CPPIB Capital, Inc.	CAD1,410,000	3.00%	15/6/2028	998,914	0.01%
CPPIB Capital, Inc.	\$500,000	4.25%	20/7/2028	492,595	0.00%
CPPIB Capital, Inc.	CAD1,200,000	3.60%	2/6/2029	868,032	0.01%
CPPIB Capital, Inc.	€7,551,000	3.13%	11/6/2029	8,103,098	0.04%
CPPIB Capital, Inc.	CAD435,000	1.95%	30/9/2029	289,681	0.00%
CPPIB Capital, Inc.	\$1,485,000	1.25%	28/1/2031	1,203,920	0.01%
CPPIB Capital, Inc.	CAD570,000	3.95%	2/6/2032	413,259	0.00%
CPPIB Capital, Inc.	CAD1,300,000	4.75%	2/6/2033	992,057	0.01%
CPPIB Capital, Inc.	€350,000	0.75%	2/2/2037	275,250	0.00%
CPPIB Capital, Inc.	£400,000	1.63%	22/10/2071	202,473	0.00%
Crombie	CAD750,000	2.69%	31/3/2028	506,285	0.00%
Crombie	CAD125,000	3.21%	9/10/2030	81,963	0.00%
Crosslinx Transit Solutions GP	CAD163,701	4.65%	30/9/2046	108,750	0.00%
CU, Inc.	CAD300,000	5.90%	20/11/2034	238,983	0.00%
CU, Inc.	CAD300,000	4.54%	24/10/2041	210,239	0.00%
CU, Inc.	CAD375,000	3.81%	10/9/2042	238,940	0.00%
CU, Inc.	CAD110,000	4.72%	9/9/2043	78,652	0.00%
CU, Inc.	CAD390,000	4.09%	2/9/2044	256,332	0.00%
CU, Inc.	CAD210,000	3.76%	19/11/2046	130,242	0.00%
CU, Inc.	CAD100,000	3.55%	22/11/2047	59,588	0.00%
CU, Inc.	CAD255,000	3.95%	23/11/2048	161,452	0.00%
CU, Inc.	CAD220,000	2.96%	7/9/2049	116,491	0.00%
CU, Inc.	CAD175,000	3.17%	5/9/2051	95,928	0.00%
CU, Inc.	CAD100,000	4.56%	7/11/2053	69,595	0.00%
CU, Inc.	CAD200,000	4.09%	19/10/2054	128,095	0.00%
CU, Inc.	CAD600,000	4.59%	24/10/2061	418,826	0.00%
Daimler Truck Finance Canada, Inc.	CAD745,000	5.18%	19/9/2025	545,942	0.00%
Dollarama, Inc.	CAD720,000	1.87%	8/7/2026	499,420	0.00%
Dollarama, Inc.	CAD750,000	5.53%	26/9/2028	568,932	0.00%
Dollarama, Inc.	CAD65,000	2.44%	9/7/2029	43,165	0.00%
Dream Industrial	CAD305,000	2.06%	17/6/2027	205,430	0.00%
Dream Summit Industrial LP	CAD240,000	2.44%	14/7/2028	159,623	0.00%
Element Fleet Management Corp.	\$500,000	6.27%	26/6/2026	505,383	0.00%
Element Fleet Management Corp.	\$550,000	6.32%	4/12/2028	568,591	0.00%
Emera US Finance LP	\$175,000	2.64%	15/6/2031	144,273	0.00%
Emera US Finance LP	\$540,000	4.75%	15/6/2046	444,151	0.00%
Empower Finance 2020 LP	\$500,000	3.08%	17/9/2051	321,376	0.00%
Enbridge Gas, Inc.	CAD650,000	2.81%	1/6/2026	459,463	0.00%
Enbridge Gas, Inc.	CAD374,000	5.46%	6/10/2028	284,653	0.00%
Enbridge Gas, Inc.	CAD580,000	2.37%	9/8/2029	386,060	0.00%
Enbridge Gas, Inc.	CAD415,000	2.90%	1/4/2030	279,898	0.00%
Enbridge Gas, Inc.	CAD600,000	6.16%	16/12/2033	480,769	0.00%
Enbridge Gas, Inc.	CAD200,000	4.20%	2/6/2044	132,233	0.00%
Enbridge Gas, Inc.	CAD80,000	3.80%	1/6/2046	49,435	0.00%
Enbridge Gas, Inc.	CAD400,000	3.59%	22/11/2047	238,239	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enbridge Gas, Inc.	CAD500,000	3.51%	29/11/2047	292,966	0.00%
Enbridge Gas, Inc.	CAD70,000	3.01%	9/8/2049	36,998	0.00%
Enbridge Gas, Inc.	CAD440,000	3.65%	1/4/2050	261,714	0.00%
Enbridge Gas, Inc.	CAD195,000	3.20%	15/9/2051	105,665	0.00%
Enbridge Pipelines, Inc.	CAD40,000	3.52%	22/2/2029	27,881	0.00%
Enbridge Pipelines, Inc.	CAD500,000	2.82%	12/5/2031	325,026	0.00%
Enbridge Pipelines, Inc.	CAD400,000	4.55%	29/9/2045	258,733	0.00%
Enbridge Pipelines, Inc.	CAD135,000	4.13%	9/8/2046	81,744	0.00%
Enbridge Pipelines, Inc.	CAD275,000	4.33%	22/2/2049	170,638	0.00%
Enbridge Pipelines, Inc.	CAD260,000	4.20%	12/5/2051	156,573	0.00%
Enbridge, Inc.	\$200,000	1.60%	4/10/2026	184,110	0.00%
Enbridge, Inc.	\$500,000	5.90%	15/11/2026	505,699	0.00%
Enbridge, Inc.	\$500,000	4.25%	1/12/2026	488,135	0.00%
Enbridge, Inc.	\$500,000	5.25%	5/4/2027	500,085	0.00%
Enbridge, Inc.	CAD755,000	3.20%	8/6/2027	531,251	0.00%
Enbridge, Inc.	\$180,000	3.70%	15/7/2027	172,454	0.00%
Enbridge, Inc.	\$500,000	6.00%	15/11/2028	514,863	0.00%
Enbridge, Inc.	\$500,000	5.30%	5/4/2029	500,814	0.00%
Enbridge, Inc.	CAD635,000	2.99%	3/10/2029	428,726	0.00%
Enbridge, Inc.	\$1,140,000	3.13%	15/11/2029	1,029,642	0.01%
Enbridge, Inc.	\$500,000	6.20%	15/11/2030	524,967	0.00%
Enbridge, Inc.	CAD475,000	6.10%	9/11/2032	372,323	0.00%
Enbridge, Inc.	\$910,000	5.70%	8/3/2033	917,338	0.01%
Enbridge, Inc.	CAD350,000	5.36%	26/5/2033	262,334	0.00%
Enbridge, Inc.	CAD290,000	3.10%	21/9/2033	182,719	0.00%
Enbridge, Inc.	\$500,000	5.63%	5/4/2034	499,234	0.00%
Enbridge, Inc.	CAD200,000	4.24%	27/8/2042	125,040	0.00%
Enbridge, Inc.	CAD75,000	4.57%	11/3/2044	48,852	0.00%
Enbridge, Inc.	\$200,000	4.50%	10/6/2044	165,285	0.00%
Enbridge, Inc.	CAD55,000	4.87%	21/11/2044	37,079	0.00%
Enbridge, Inc.	\$250,000	5.50%	1/12/2046	240,337	0.00%
Enbridge, Inc.	\$280,000	4.00%	15/11/2049	211,808	0.00%
Enbridge, Inc.	\$300,000	3.40%	1/8/2051	202,805	0.00%
Enbridge, Inc.	CAD395,000	4.10%	21/9/2051	232,371	0.00%
Enbridge, Inc.	CAD375,000	6.51%	9/11/2052	314,076	0.00%
Enbridge, Inc.	CAD300,000	5.76%	26/5/2053	228,458	0.00%
Enbridge, Inc.	\$1,000,000	6.70%	15/11/2053	1,092,431	0.01%
Enbridge, Inc.	\$500,000	5.95%	5/4/2054	496,217	0.00%
Enbridge, Inc.^	\$250,000	7.20%	27/6/2054	251,560	0.00%
Enbridge, Inc.^	\$350,000	7.38%	15/3/2055	350,830	0.00%
Energir LP	CAD240,000	4.83%	2/6/2053	174,949	0.00%
Energir, Inc.	CAD980,000	2.10%	16/4/2027	672,983	0.00%
ENMAX Corp.	CAD420,000	3.88%	18/10/2029	291,079	0.00%
EPCOR Utilities, Inc.	CAD9,000	6.80%	28/6/2029	7,227	0.00%
EPCOR Utilities, Inc.	CAD335,000	6.65%	15/4/2038	287,936	0.00%
EPCOR Utilities, Inc.	CAD250,000	5.75%	24/11/2039	199,634	0.00%
EPCOR Utilities, Inc.	CAD275,000	4.55%	28/2/2042	193,143	0.00%
EPCOR Utilities, Inc.	CAD160,000	3.55%	27/11/2047	95,665	0.00%
EPCOR Utilities, Inc.	CAD65,000	3.95%	26/11/2048	41,238	0.00%
EPCOR Utilities, Inc.	CAD180,000	3.11%	8/7/2049	98,449	0.00%
EPCOR Utilities, Inc.	CAD165,000	2.90%	19/5/2050	86,173	0.00%
EPCOR Utilities, Inc.	CAD110,000	4.73%	2/9/2052	78,774	0.00%
Equitable Bank	CAD1,550,000	3.36%	2/3/2026	1,102,002	0.01%
Export Development Canada	\$1,425,000	3.38%	26/8/2025	1,397,932	0.01%
Export Development Canada	€430,000	0.25%	7/3/2026	438,796	0.00%
Export Development Canada	\$1,025,000	4.38%	29/6/2026	1,016,163	0.01%
Export Development Canada	\$1,000,000	3.00%	25/5/2027	956,055	0.01%
Export Development Canada	\$625,000	3.88%	14/2/2028	610,819	0.00%
Export Development Canada	€3,784,000	2.63%	18/1/2029	3,989,212	0.02%
Export Development Canada	\$1,125,000	4.13%	13/2/2029	1,108,441	0.01%
Export Development Canada	\$435,000	4.75%	5/6/2034	443,912	0.00%
Fair Hydro Trust	CAD275,000	3.36%	15/5/2033	187,080	0.00%
Fair Hydro Trust	CAD150,000	3.52%	15/5/2038	98,894	0.00%
Fairfax Financial Holdings Ltd.	CAD530,000	4.70%	16/12/2026	386,862	0.00%
Fairfax Financial Holdings Ltd.	CAD25,000	4.25%	6/12/2027	17,964	0.00%
Fairfax Financial Holdings Ltd.	\$210,000	4.85%	17/4/2028	206,171	0.00%
Fairfax Financial Holdings Ltd.	CAD600,000	4.23%	14/6/2029	427,111	0.00%
Fairfax Financial Holdings Ltd.	\$400,000	4.63%	29/4/2030	381,295	0.00%
Fairfax Financial Holdings Ltd.	CAD425,000	3.95%	3/3/2031	292,874	0.00%
Fairfax Financial Holdings Ltd.	\$175,000	3.38%	3/3/2031	152,225	0.00%
Fairfax Financial Holdings Ltd.	\$500,000	5.63%	16/8/2032	494,016	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fairfax Financial Holdings Ltd.	\$500,000	6.00%	7/12/2033	507,831	0.00%
Fairfax Financial Holdings Ltd.	\$275,000	6.35%	22/3/2054	275,309	0.00%
Fairfax Financial Holdings Ltd.	\$200,000	6.10%	15/3/2055	193,276	0.00%
Federation des Caisses Desjardins du Quebec	\$500,000	4.40%	23/8/2025	494,173	0.00%
Federation des Caisses Desjardins du Quebec	€1,300,000	0.01%	24/9/2025	1,335,966	0.01%
Federation des Caisses Desjardins du Quebec	\$250,000	1.20%	14/10/2026	229,571	0.00%
Federation des Caisses Desjardins du Quebec	CAD1,030,000	4.41%	19/5/2027	749,314	0.01%
Federation des Caisses Desjardins du Quebec	\$700,000	4.55%	23/8/2027	684,820	0.01%
Federation des Caisses Desjardins du Quebec	\$1,000,000	5.70%	14/3/2028	1,010,471	0.01%
Federation des Caisses Desjardins du Quebec	\$400,000	5.25%	26/4/2029	398,939	0.00%
Federation des Caisses Desjardins du Quebec^	CAD1,315,000	1.99%	28/5/2031	910,047	0.01%
Financement-Quebec	CAD455,000	5.25%	1/6/2034	358,815	0.00%
Finning International, Inc.	CAD650,000	4.78%	13/2/2029	477,858	0.00%
First Capital	CAD125,000	3.60%	6/5/2026	88,991	0.00%
First Capital	CAD190,000	3.75%	12/7/2027	133,898	0.00%
First Capital	CAD30,000	3.45%	1/3/2028	20,739	0.00%
First Nations Finance Authority	CAD220,000	3.05%	1/6/2028	155,817	0.00%
First Nations Finance Authority	CAD100,000	1.71%	16/6/2030	64,415	0.00%
First Nations Finance Authority	CAD500,000	4.10%	1/6/2034	359,597	0.00%
Ford Credit Canada Co.	CAD515,000	6.78%	15/9/2025	383,195	0.00%
Ford Credit Canada Co.	CAD190,000	7.00%	10/2/2026	142,616	0.00%
Ford Credit Canada Co.	CAD250,000	2.96%	16/9/2026	174,808	0.00%
Ford Credit Canada Co.	CAD600,000	5.44%	9/2/2029	443,203	0.00%
Fortis, Inc.	\$432,000	3.06%	4/10/2026	409,859	0.00%
FortisAlberta, Inc.	CAD300,000	6.22%	31/10/2034	243,453	0.00%
FortisAlberta, Inc.	CAD140,000	4.27%	22/9/2045	93,979	0.00%
FortisAlberta, Inc.	CAD300,000	2.63%	8/6/2051	146,836	0.00%
FortisAlberta, Inc.	CAD500,000	4.86%	26/5/2053	364,824	0.00%
FortisBC Energy, Inc.	CAD500,000	5.90%	26/2/2035	395,933	0.00%
FortisBC Energy, Inc.	CAD395,000	6.00%	2/10/2037	319,983	0.00%
FortisBC Energy, Inc.	CAD200,000	6.05%	15/2/2038	162,446	0.00%
FortisBC Energy, Inc.	CAD75,000	3.85%	7/12/2048	47,032	0.00%
FortisBC Energy, Inc.	CAD210,000	2.54%	13/7/2050	101,739	0.00%
Gibson Energy, Inc.	CAD121,000	2.85%	14/7/2027	83,811	0.00%
Gibson Energy, Inc.	CAD155,000	3.60%	17/9/2029	107,306	0.00%
Gibson Energy, Inc.	CAD400,000	5.75%	12/7/2033	304,771	0.00%
Gibson Energy, Inc.	CAD500,000	6.20%	12/7/2053	398,187	0.00%
Government of Newfoundland & Labrador	CAD1,075,000	3.00%	2/6/2026	769,733	0.01%
Government of Newfoundland & Labrador	CAD150,000	6.15%	17/4/2028	117,982	0.00%
Government of Newfoundland & Labrador	CAD755,000	2.85%	2/6/2028	530,073	0.00%
Government of Newfoundland & Labrador	CAD535,000	2.85%	2/6/2029	372,175	0.00%
Government of Newfoundland & Labrador	CAD565,000	1.75%	2/6/2030	364,123	0.00%
Government of Newfoundland & Labrador	CAD675,000	2.05%	2/6/2031	432,725	0.00%
Government of Newfoundland & Labrador	CAD1,950,000	4.15%	2/6/2033	1,409,543	0.01%
Government of Newfoundland & Labrador	CAD115,000	5.60%	17/10/2033	92,069	0.00%
Government of Newfoundland & Labrador	CAD300,000	5.70%	17/10/2035	242,439	0.00%
Government of Newfoundland & Labrador	CAD230,000	4.65%	17/10/2040	167,516	0.00%
Government of Newfoundland & Labrador	CAD820,000	3.30%	17/10/2046	484,528	0.00%
Government of Newfoundland & Labrador	CAD560,000	3.70%	17/10/2048	351,650	0.00%
Government of Newfoundland & Labrador	CAD925,000	2.65%	17/10/2050	473,127	0.00%
Government of Newfoundland & Labrador	CAD300,000	3.15%	2/12/2052	169,024	0.00%
Government of Newfoundland & Labrador	CAD120,000	4.10%	17/10/2054	80,409	0.00%
Granite Holdings LP	CAD990,000	2.38%	18/12/2030	618,086	0.00%
Greater Toronto Airports Authority	CAD170,000	2.73%	3/4/2029	116,761	0.00%
Greater Toronto Airports Authority	CAD200,000	6.98%	15/10/2032	168,624	0.00%
Greater Toronto Airports Authority	CAD150,000	3.26%	1/6/2037	93,963	0.00%
Greater Toronto Airports Authority	CAD875,000	2.75%	17/10/2039	500,837	0.00%
Greater Toronto Airports Authority	CAD300,000	5.30%	25/2/2041	232,041	0.00%
Great-West Lifeco Finance 2018 LP	\$200,000	4.58%	17/5/2048	169,712	0.00%
Great-West Lifeco, Inc.	CAD220,000	3.34%	28/2/2028	155,585	0.00%
Great-West Lifeco, Inc.	CAD300,000	6.00%	16/11/2039	243,848	0.00%
Great-West Lifeco, Inc.	CAD793,000	2.98%	8/7/2050	420,346	0.00%
H&R	CAD785,000	2.91%	2/6/2026	549,255	0.00%
Honda Canada Finance, Inc.	CAD350,000	1.65%	25/2/2028	231,698	0.00%
Hospital for Sick Children	CAD150,000	3.42%	7/12/2057	85,310	0.00%
Hospital Infrastructure Partners NOH Partnership	CAD132,404	5.44%	31/1/2045	97,524	0.00%
HSBC Bank Canada	€4,300,000	0.01%	14/9/2026	4,292,739	0.02%
Hydro One, Inc.	CAD700,000	2.77%	24/2/2026	497,697	0.00%
Hydro One, Inc.	CAD480,000	2.16%	28/2/2030	313,246	0.00%
Hydro One, Inc.	CAD75,000	7.35%	3/6/2030	62,626	0.00%
Hydro One, Inc.	CAD60,000	2.23%	17/9/2031	38,075	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hydro One, Inc.	CAD300,000	6.93%	1/6/2032	251,371	0.00%
Hydro One, Inc.	CAD520,000	4.16%	27/1/2033	371,097	0.00%
Hydro One, Inc.	CAD200,000	5.36%	20/5/2036	153,026	0.00%
Hydro One, Inc.	CAD100,000	5.49%	16/7/2040	78,015	0.00%
Hydro One, Inc.	CAD145,000	4.39%	26/9/2041	99,813	0.00%
Hydro One, Inc.	CAD250,000	4.59%	9/10/2043	177,280	0.00%
Hydro One, Inc.	CAD200,000	4.17%	6/6/2044	133,442	0.00%
Hydro One, Inc.	CAD120,000	3.91%	23/2/2046	76,593	0.00%
Hydro One, Inc.	CAD200,000	3.72%	18/11/2047	123,100	0.00%
Hydro One, Inc.	CAD340,000	3.63%	25/6/2049	205,019	0.00%
Hydro One, Inc.	CAD420,000	2.71%	28/2/2050	211,592	0.00%
Hydro One, Inc.	CAD140,000	3.64%	5/4/2050	84,378	0.00%
Hydro One, Inc.	CAD80,000	3.10%	15/9/2051	43,209	0.00%
Hydro One, Inc.	CAD90,000	4.00%	22/12/2051	57,643	0.00%
Hydro One, Inc.	CAD360,000	4.46%	27/1/2053	247,470	0.00%
Hydro One, Inc.	CAD650,000	4.85%	30/11/2054	475,818	0.00%
Hydro One, Inc.	CAD175,000	3.79%	31/7/2062	104,010	0.00%
Hydro-Quebec	CAD520,000	2.00%	1/9/2028	353,613	0.00%
Hydro-Quebec	CAD300,000	3.40%	1/9/2029	214,709	0.00%
Hydro-Quebec	\$100,000	8.50%	1/12/2029	116,159	0.00%
Hydro-Quebec	CAD600,000	6.00%	15/8/2031	492,194	0.00%
Hydro-Quebec	CAD150,000	6.50%	16/1/2035	129,778	0.00%
Hydro-Quebec	CAD1,510,000	6.50%	15/2/2035	1,313,285	0.01%
Hydro-Quebec	CAD1,475,000	6.00%	15/2/2040	1,272,598	0.01%
Hydro-Quebec	CAD2,260,000	5.00%	15/2/2045	1,778,205	0.01%
Hydro-Quebec	CAD3,030,000	5.00%	15/2/2050	2,432,562	0.01%
Hydro-Quebec	CAD3,730,000	4.00%	15/2/2055	2,567,128	0.01%
Hydro-Quebec	CAD2,560,000	2.10%	15/2/2060	1,129,416	0.01%
Hydro-Quebec	CAD2,110,000	4.00%	15/2/2063	1,457,227	0.01%
Hyundai Capital Canada, Inc.	CAD675,000	2.01%	12/5/2026	469,025	0.00%
Hyundai Capital Canada, Inc.	CAD600,000	4.90%	31/1/2029	441,760	0.00%
IGM Financial, Inc.	CAD775,000	3.44%	26/1/2027	550,177	0.00%
IGM Financial, Inc.	CAD40,000	4.56%	25/1/2047	27,320	0.00%
IGM Financial, Inc.	CAD400,000	4.12%	9/12/2047	255,110	0.00%
IGM Financial, Inc.	CAD100,000	4.21%	21/3/2050	64,117	0.00%
InPower BC General Partnership	CAD72,702	4.47%	31/3/2033	51,812	0.00%
Intact Financial Corp.	CAD590,000	2.85%	7/6/2027	413,685	0.00%
Intact Financial Corp.	CAD580,000	1.93%	16/12/2030	367,932	0.00%
Intact Financial Corp.	\$150,000	5.46%	22/9/2032	149,089	0.00%
Intact Financial Corp.	CAD120,000	2.95%	16/12/2050	63,266	0.00%
Intact Financial Corp.	CAD350,000	5.28%	14/9/2054	273,481	0.00%
Inter Pipeline Ltd.	CAD152,000	3.48%	16/12/2026	107,345	0.00%
Inter Pipeline Ltd.	CAD1,020,000	4.23%	1/6/2027	728,958	0.01%
Inter Pipeline Ltd.	CAD675,000	3.98%	25/11/2031	445,667	0.00%
Inter Pipeline Ltd.	CAD470,000	6.38%	17/2/2033	356,904	0.00%
Inter Pipeline Ltd.	CAD700,000	6.59%	9/2/2034	534,647	0.00%
Keyera Corp.	CAD135,000	3.93%	21/6/2028	95,946	0.00%
Keyera Corp.	CAD160,000	3.96%	29/5/2030	111,629	0.00%
Kingston Solar LP	CAD29,870	3.57%	31/7/2035	19,913	0.00%
Kinross Gold Corp.	\$105,000	4.50%	15/7/2027	101,982	0.00%
Kinross Gold Corp.	\$500,000	6.25%	15/7/2033	521,724	0.00%
Labrador-Island Link Funding Trust	CAD300,000	3.76%	1/6/2033	213,492	0.00%
Labrador-Island Link Funding Trust	CAD200,000	3.86%	1/12/2045	136,693	0.00%
Labrador-Island Link Funding Trust	CAD400,000	3.85%	1/12/2053	271,629	0.00%
Loblaw Cos Ltd.	CAD605,000	4.49%	11/12/2028	442,055	0.00%
Loblaw Cos Ltd.	CAD535,000	2.28%	7/5/2030	348,031	0.00%
Loblaw Cos Ltd.	CAD80,000	5.90%	18/1/2036	61,831	0.00%
Loblaw Cos Ltd.	CAD665,000	5.34%	13/9/2052	498,256	0.00%
Lower Mattagami Energy LP	CAD500,000	2.31%	21/10/2026	348,272	0.00%
Lower Mattagami Energy LP	CAD320,000	2.43%	14/5/2031	207,180	0.00%
Lower Mattagami Energy LP	CAD1,050,000	4.85%	31/10/2033	785,546	0.01%
Lower Mattagami Energy LP	CAD360,000	4.94%	21/9/2043	267,728	0.00%
Magna International, Inc.	\$100,000	4.15%	1/10/2025	98,389	0.00%
Magna International, Inc.	\$1,000,000	5.05%	14/3/2029	998,524	0.01%
Magna International, Inc.	\$400,000	2.45%	15/6/2030	345,045	0.00%
Magna International, Inc.	CAD1,500,000	4.95%	31/1/2031	1,107,782	0.01%
Magna International, Inc.	\$450,000	5.50%	21/3/2033	457,681	0.00%
Manulife Bank of Canada	CAD1,215,000	1.34%	26/2/2026	843,234	0.01%
Manulife Finance Delaware LP [^]	CAD300,000	5.06%	15/12/2041	214,994	0.00%
Manulife Financial Corp. [^]	\$1,555,000	4.06%	24/2/2032	1,489,747	0.01%
Manulife Financial Corp.	\$500,000	3.70%	16/3/2032	455,475	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Manulife Financial Corp.^	CAD455,000	2.82%	13/5/2035	298,533	0.00%
Manulife Financial Corp.	\$150,000	5.38%	4/3/2046	144,447	0.00%
Maritime Link Financing Trust	CAD175,385	3.50%	1/12/2052	118,085	0.00%
Metro, Inc.	CAD520,000	3.39%	6/12/2027	367,218	0.00%
Metro, Inc.	CAD200,000	5.97%	15/10/2035	157,735	0.00%
Metro, Inc.	CAD390,000	4.27%	4/12/2047	251,514	0.00%
Municipal Finance Authority of British Columbia	CAD1,000,000	2.50%	19/4/2026	710,248	0.01%
Municipal Finance Authority of British Columbia	CAD345,000	3.05%	23/10/2028	244,233	0.00%
Municipal Finance Authority of British Columbia	CAD425,000	2.30%	15/4/2031	279,601	0.00%
Municipal Finance Authority of British Columbia	CAD275,000	3.30%	8/4/2032	190,434	0.00%
Municipal Finance Authority of British Columbia	CAD350,000	4.05%	3/12/2033	252,312	0.00%
Municipal Finance Authority of British Columbia	CAD190,000	2.50%	27/9/2041	105,412	0.00%
Muskkrat Falls/Labrador Transmission Assets Funding Trust	CAD300,000	3.63%	1/6/2029	217,819	0.00%
Muskkrat Falls/Labrador Transmission Assets Funding Trust	CAD385,000	3.83%	1/6/2037	269,187	0.00%
Muskkrat Falls/Labrador Transmission Assets Funding Trust	CAD450,000	3.86%	1/12/2048	305,610	0.00%
National Bank of Canada	CAD520,000	1.53%	15/6/2026	359,487	0.00%
National Bank of Canada	CAD950,000	2.24%	4/11/2026	658,658	0.00%
National Bank of Canada	\$500,000	2.90%	6/4/2027	473,795	0.00%
National Bank of Canada	CAD1,035,000	5.22%	14/6/2028	773,733	0.01%
National Bank of Canada	\$500,000	5.60%	18/12/2028	504,868	0.00%
National Bank of Canada	CAD2,000,000	5.02%	1/2/2029	1,486,190	0.01%
NAV Canada	CAD490,000	3.53%	23/2/2046	305,563	0.00%
NAV Canada	CAD150,000	2.92%	29/9/2051	81,257	0.00%
New Brunswick F-M Project Co., Inc.	CAD37,938	6.47%	30/11/2027	28,559	0.00%
Newfoundland & Labrador Hydro	CAD100,000	6.65%	27/8/2031	84,266	0.00%
Newfoundland & Labrador Hydro	CAD175,000	3.60%	1/12/2045	108,468	0.00%
North Battleford Power LP	CAD192,100	4.96%	31/12/2032	138,853	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD1,055,000	3.20%	24/4/2026	753,062	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD210,000	2.80%	1/6/2027	146,709	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD270,000	4.25%	1/6/2029	195,871	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD200,000	4.15%	1/6/2033	139,755	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD380,000	3.65%	1/6/2035	248,042	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD210,000	4.35%	10/1/2039	142,584	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD150,000	3.70%	23/2/2043	91,779	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD425,000	4.05%	22/7/2044	271,411	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD335,000	3.75%	1/6/2051	198,610	0.00%
Northern Courier Pipeline LP	CAD784,015	3.37%	30/6/2042	505,148	0.00%
Northwestern Hydro Acquisition Co. II LP	CAD173,000	3.88%	31/12/2036	108,045	0.00%
Northwestern Hydro Acquisition Co. III LP	CAD313,000	3.94%	31/12/2038	195,435	0.00%
Nouvelle Autoroute 30 Financement, Inc.	CAD298,450	4.11%	31/3/2042	193,219	0.00%
Nouvelle Autoroute 30 Financement, Inc.	CAD149,001	4.12%	30/6/2042	96,109	0.00%
Nova Scotia Power, Inc.	CAD230,000	5.67%	14/11/2035	172,679	0.00%
Nova Scotia Power, Inc.	CAD150,000	5.61%	15/6/2040	113,044	0.00%
Nova Scotia Power, Inc.	CAD165,000	3.57%	5/4/2049	91,976	0.00%
Nova Scotia Power, Inc.	CAD545,000	3.31%	25/4/2050	287,823	0.00%
Nutrien Ltd.	\$400,000	5.95%	7/11/2025	402,301	0.00%
Nutrien Ltd.	\$100,000	4.00%	15/12/2026	96,738	0.00%
Nutrien Ltd.	\$425,000	5.20%	21/6/2027	424,566	0.00%
Nutrien Ltd.	\$450,000	4.90%	27/3/2028	444,761	0.00%
Nutrien Ltd.	\$2,000,000	4.20%	1/4/2029	1,913,184	0.01%
Nutrien Ltd.	\$375,000	2.95%	13/5/2030	331,725	0.00%
Nutrien Ltd.	\$500,000	5.40%	21/6/2034	492,522	0.00%
Nutrien Ltd.	\$1,800,000	4.13%	15/3/2035	1,606,324	0.01%
Nutrien Ltd.	\$140,000	5.88%	1/12/2036	143,507	0.00%
Nutrien Ltd.	\$600,000	4.90%	1/6/2043	534,341	0.00%
Nutrien Ltd.	\$143,000	5.25%	15/1/2045	131,525	0.00%
Nutrien Ltd.	\$200,000	5.00%	1/4/2049	176,072	0.00%
Nutrien Ltd.	\$650,000	5.80%	27/3/2053	640,982	0.00%
OMERS Finance Trust	\$700,000	1.10%	26/3/2026	654,371	0.00%
OMERS Finance Trust	CAD1,285,000	1.55%	21/4/2027	877,834	0.01%
OMERS Finance Trust	\$500,000	4.00%	20/4/2028	486,284	0.00%
OMERS Finance Trust	€2,747,000	3.13%	25/1/2029	2,922,820	0.02%
OMERS Finance Trust	CAD345,000	2.60%	14/5/2029	236,812	0.00%
OMERS Finance Trust	\$500,000	4.75%	26/3/2031	498,844	0.00%
OMERS Finance Trust	\$750,000	3.50%	19/4/2032	684,554	0.00%
OMERS Finance Trust	\$500,000	5.50%	15/11/2033	519,859	0.00%
OMERS Realty Corp.	CAD700,000	3.24%	4/10/2027	493,099	0.00%
OMERS Realty Corp.	CAD310,000	5.38%	14/11/2028	233,840	0.00%
OMERS Realty Corp.	CAD450,000	4.96%	10/2/2031	334,565	0.00%
Ontario Electricity Financial Corp.	CAD703,000	8.25%	22/6/2026	553,518	0.00%
Ontario Infrastructure & Lands Corp.	CAD107,000	4.70%	1/6/2037	78,973	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ontario Power Generation, Inc.	CAD435,000	3.32%	4/10/2027	307,632	0.00%
Ontario Power Generation, Inc.	CAD295,000	3.22%	8/4/2030	201,939	0.00%
Ontario Power Generation, Inc.	CAD400,000	4.92%	19/7/2032	297,308	0.00%
Ontario Power Generation, Inc.	CAD260,000	3.84%	22/6/2048	158,385	0.00%
Ontario Power Generation, Inc.	CAD130,000	4.25%	18/1/2049	84,436	0.00%
Ontario Power Generation, Inc.	CAD165,000	3.65%	13/9/2050	96,175	0.00%
Ontario Power Generation, Inc.	CAD220,000	2.95%	21/2/2051	111,664	0.00%
Ontario School Boards Financing Corp.	CAD2,777	5.48%	26/11/2029	2,083	0.00%
Ontario Teachers' Cadillac Fairview Properties Trust	\$745,000	3.88%	20/3/2027	719,855	0.01%
Ontario Teachers' Cadillac Fairview Properties Trust	\$2,255,000	4.13%	1/2/2029	2,137,825	0.01%
Ontario Teachers' Finance Trust	£1,960,000	1.13%	15/5/2026	2,314,709	0.01%
Ontario Teachers' Finance Trust	\$700,000	0.88%	21/9/2026	641,608	0.00%
Ontario Teachers' Finance Trust	\$1,600,000	3.00%	13/4/2027	1,525,007	0.01%
Ontario Teachers' Finance Trust	\$725,000	4.25%	25/4/2028	712,202	0.01%
Ontario Teachers' Finance Trust	€2,590,000	0.10%	19/5/2028	2,459,539	0.01%
Ontario Teachers' Finance Trust	\$410,000	4.63%	10/4/2029	408,665	0.00%
Ontario Teachers' Finance Trust	\$500,000	1.25%	27/9/2030	406,438	0.00%
Ontario Teachers' Finance Trust	€800,000	0.95%	24/11/2051	462,682	0.00%
OPB Finance Trust	CAD100,000	2.95%	2/2/2026	71,502	0.00%
OPB Finance Trust	CAD1,230,000	2.98%	25/1/2027	871,570	0.01%
OPB Finance Trust	CAD215,000	3.89%	4/7/2042	142,891	0.00%
Pembina Pipeline Corp.	CAD505,000	4.02%	27/3/2028	360,945	0.00%
Pembina Pipeline Corp.	CAD150,000	3.62%	3/4/2029	104,512	0.00%
Pembina Pipeline Corp.	CAD405,000	3.31%	1/2/2030	275,220	0.00%
Pembina Pipeline Corp.	CAD140,000	4.75%	30/4/2043	92,289	0.00%
Pembina Pipeline Corp.	CAD300,000	4.81%	25/3/2044	198,892	0.00%
Pembina Pipeline Corp.	CAD350,000	4.75%	26/3/2048	227,307	0.00%
Pembina Pipeline Corp.	CAD265,000	4.54%	3/4/2049	166,316	0.00%
Pembina Pipeline Corp.	CAD270,000	4.67%	28/5/2050	172,349	0.00%
Pembina Pipeline Corp.	CAD320,000	4.49%	10/12/2051	197,613	0.00%
Pembina Pipeline Corp.	CAD200,000	5.67%	12/1/2054	147,484	0.00%
Plenary Properties LTAP LP	CAD208,565	6.29%	31/1/2044	165,502	0.00%
Power Corp. of Canada	CAD200,000	4.46%	27/7/2048	136,787	0.00%
Power Financial Corp.	CAD72,000	6.90%	11/3/2033	59,189	0.00%
Primaris	CAD600,000	6.37%	30/6/2029	458,950	0.00%
Province of Alberta Canada	CAD825,000	2.20%	1/6/2026	582,734	0.00%
Province of Alberta Canada	\$1,700,000	2.05%	17/8/2026	1,604,053	0.01%
Province of Alberta Canada	CAD2,675,000	2.55%	1/6/2027	1,884,709	0.01%
Province of Alberta Canada	CAD2,250,000	2.90%	1/12/2028	1,584,525	0.01%
Province of Alberta Canada	\$458,000	4.50%	26/6/2029	456,082	0.00%
Province of Alberta Canada	CAD1,010,000	2.90%	20/9/2029	706,447	0.01%
Province of Alberta Canada	CAD3,345,000	2.05%	1/6/2030	2,213,706	0.01%
Province of Alberta Canada	\$1,156,000	1.30%	22/7/2030	953,894	0.01%
Province of Alberta Canada	CAD1,160,000	1.65%	1/6/2031	731,428	0.01%
Province of Alberta Canada	CAD785,000	3.50%	1/6/2031	558,730	0.00%
Province of Alberta Canada	CAD1,700,000	4.15%	1/6/2033	1,244,611	0.01%
Province of Alberta Canada	CAD900,000	3.90%	1/12/2033	644,886	0.00%
Province of Alberta Canada	\$500,000	4.50%	24/1/2034	489,748	0.00%
Province of Alberta Canada	€3,487,000	3.13%	16/10/2034	3,682,619	0.02%
Province of Alberta Canada	CAD120,000	4.50%	1/12/2040	89,087	0.00%
Province of Alberta Canada	CAD920,000	3.45%	1/12/2043	590,523	0.00%
Province of Alberta Canada	CAD1,900,000	3.30%	1/12/2046	1,174,724	0.01%
Province of Alberta Canada	CAD2,868,000	3.05%	1/12/2048	1,681,505	0.01%
Province of Alberta Canada	CAD3,100,000	3.10%	1/6/2050	1,830,170	0.01%
Province of Alberta Canada	CAD1,220,000	2.95%	1/6/2052	696,738	0.01%
Province of Alberta Canada	CAD500,000	4.45%	1/12/2054	374,085	0.00%
Province of British Columbia Canada	\$1,795,000	2.25%	2/6/2026	1,707,698	0.01%
Province of British Columbia Canada	CAD790,000	2.30%	18/6/2026	558,812	0.00%
Province of British Columbia Canada	\$325,000	0.90%	20/7/2026	299,969	0.00%
Province of British Columbia Canada	CAD1,700,000	2.55%	18/6/2027	1,197,387	0.01%
Province of British Columbia Canada	\$400,000	4.80%	15/11/2028	402,794	0.00%
Province of British Columbia Canada	CAD600,000	2.95%	18/12/2028	423,370	0.00%
Province of British Columbia Canada	\$1,800,000	4.90%	24/4/2029	1,821,430	0.01%
Province of British Columbia Canada	CAD1,000,000	5.70%	18/6/2029	792,943	0.01%
Province of British Columbia Canada	CAD3,335,000	2.20%	18/6/2030	2,222,220	0.01%
Province of British Columbia Canada	CAD2,760,000	1.55%	18/6/2031	1,724,853	0.01%
Province of British Columbia Canada	CAD300,000	6.35%	18/6/2031	250,763	0.00%
Province of British Columbia Canada	\$450,000	4.20%	6/7/2033	431,400	0.00%
Province of British Columbia Canada	\$1,280,000	4.75%	12/6/2034	1,274,127	0.01%
Province of British Columbia Canada	CAD600,000	4.15%	18/6/2034	436,651	0.00%
Province of British Columbia Canada	€500,000	3.00%	24/7/2034	524,142	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of British Columbia Canada	CAD180,000	5.40%	18/6/2035	144,831	0.00%
Province of British Columbia Canada	CAD150,000	4.70%	18/6/2037	113,617	0.00%
Province of British Columbia Canada	CAD830,000	4.95%	18/6/2040	645,330	0.00%
Province of British Columbia Canada	CAD1,590,000	4.30%	18/6/2042	1,145,958	0.01%
Province of British Columbia Canada	CAD1,605,000	3.20%	18/6/2044	985,609	0.01%
Province of British Columbia Canada	CAD1,895,000	2.80%	18/6/2048	1,059,532	0.01%
Province of British Columbia Canada	CAD510,000	4.90%	18/6/2048	400,103	0.00%
Province of British Columbia Canada	CAD2,580,000	2.95%	18/6/2050	1,471,960	0.01%
Province of British Columbia Canada	CAD3,210,000	2.75%	18/6/2052	1,746,722	0.01%
Province of British Columbia Canada	CAD1,170,000	4.25%	18/12/2053	842,461	0.01%
Province of Manitoba Canada	CAD420,000	2.55%	2/6/2026	298,512	0.00%
Province of Manitoba Canada	CAD1,380,000	2.60%	2/6/2027	973,171	0.01%
Province of Manitoba Canada	CAD955,000	3.00%	2/6/2028	676,681	0.00%
Province of Manitoba Canada	\$800,000	1.50%	25/10/2028	702,580	0.01%
Province of Manitoba Canada	CAD845,000	2.75%	2/6/2029	587,948	0.00%
Province of Manitoba Canada	CAD1,150,000	3.25%	5/9/2029	816,654	0.01%
Province of Manitoba Canada	CAD525,000	2.05%	2/6/2030	346,802	0.00%
Province of Manitoba Canada	CAD395,000	2.05%	2/6/2031	255,332	0.00%
Province of Manitoba Canada	CAD435,000	3.90%	2/12/2032	313,094	0.00%
Province of Manitoba Canada	CAD1,600,000	3.80%	2/6/2033	1,135,764	0.01%
Province of Manitoba Canada	\$600,000	4.30%	27/7/2033	579,475	0.00%
Province of Manitoba Canada	\$391,000	4.90%	31/5/2034	393,546	0.00%
Province of Manitoba Canada	CAD150,000	4.60%	5/3/2038	111,508	0.00%
Province of Manitoba Canada	CAD1,150,000	4.65%	5/3/2040	855,415	0.01%
Province of Manitoba Canada	CAD725,000	4.10%	5/3/2041	505,104	0.00%
Province of Manitoba Canada	CAD300,000	3.35%	5/3/2043	187,461	0.00%
Province of Manitoba Canada	CAD510,000	4.05%	5/9/2045	349,421	0.00%
Province of Manitoba Canada	CAD800,000	2.85%	5/9/2046	449,888	0.00%
Province of Manitoba Canada	CAD855,000	3.40%	5/9/2048	524,851	0.00%
Province of Manitoba Canada	CAD1,245,000	3.20%	5/3/2050	736,424	0.01%
Province of Manitoba Canada	CAD600,000	2.05%	5/9/2052	271,032	0.00%
Province of Manitoba Canada	CAD450,000	3.15%	5/9/2052	261,009	0.00%
Province of Manitoba Canada	CAD740,000	3.80%	5/9/2053	483,625	0.00%
Province of Manitoba Canada	CAD200,000	4.40%	5/9/2055	145,001	0.00%
Province of New Brunswick Canada	CAD2,155,000	2.35%	14/8/2027	1,504,627	0.01%
Province of New Brunswick Canada	\$180,000	3.63%	24/2/2028	172,589	0.00%
Province of New Brunswick Canada	CAD1,060,000	3.10%	14/8/2028	752,480	0.01%
Province of New Brunswick Canada	CAD335,000	5.65%	27/12/2028	262,953	0.00%
Province of New Brunswick Canada	CAD675,000	3.95%	14/8/2032	487,805	0.00%
Province of New Brunswick Canada	CAD100,000	5.50%	27/1/2034	80,419	0.00%
Province of New Brunswick Canada	CAD470,000	4.65%	26/9/2035	353,682	0.00%
Province of New Brunswick Canada	CAD200,000	4.55%	26/3/2037	148,500	0.00%
Province of New Brunswick Canada	CAD350,000	4.80%	26/9/2039	265,456	0.00%
Province of New Brunswick Canada	CAD310,000	4.80%	3/6/2041	234,866	0.00%
Province of New Brunswick Canada	CAD1,600,000	3.55%	3/6/2043	1,030,593	0.01%
Province of New Brunswick Canada	CAD490,000	3.80%	14/8/2045	324,489	0.00%
Province of New Brunswick Canada	CAD490,000	3.10%	14/8/2048	285,623	0.00%
Province of New Brunswick Canada	CAD625,000	3.05%	14/8/2050	358,629	0.00%
Province of New Brunswick Canada	CAD245,000	2.90%	14/8/2052	135,803	0.00%
Province of New Brunswick Canada	CAD100,000	3.55%	3/6/2055	62,288	0.00%
Province of Nova Scotia Canada	CAD700,000	1.10%	1/6/2028	461,279	0.00%
Province of Nova Scotia Canada	CAD910,000	2.00%	1/9/2030	596,832	0.00%
Province of Nova Scotia Canada	CAD500,000	6.60%	1/12/2031	425,003	0.00%
Province of Nova Scotia Canada	CAD200,000	5.80%	1/6/2033	163,540	0.00%
Province of Nova Scotia Canada	CAD600,000	4.90%	1/6/2035	461,655	0.00%
Province of Nova Scotia Canada	CAD615,000	4.70%	1/6/2041	461,466	0.00%
Province of Nova Scotia Canada	CAD515,000	4.40%	1/6/2042	372,588	0.00%
Province of Nova Scotia Canada	CAD300,000	3.45%	1/6/2045	188,581	0.00%
Province of Nova Scotia Canada	CAD685,000	3.15%	1/12/2051	400,711	0.00%
Province of Nova Scotia Canada	CAD500,000	4.75%	1/12/2054	385,433	0.00%
Province of Nova Scotia Canada	CAD450,000	3.50%	2/6/2062	275,144	0.00%
Province of Ontario Canada	AUD2,000,000	3.10%	26/8/2025	1,309,453	0.01%
Province of Ontario Canada	CAD5,115,000	1.75%	8/9/2025	3,628,515	0.02%
Province of Ontario Canada	\$200,000	2.50%	27/4/2026	191,505	0.00%
Province of Ontario Canada	CAD3,635,000	2.40%	2/6/2026	2,577,365	0.01%
Province of Ontario Canada	\$350,000	2.30%	15/6/2026	333,011	0.00%
Province of Ontario Canada	£1,490,000	0.25%	15/12/2026	1,687,975	0.01%
Province of Ontario Canada	CAD2,080,000	1.85%	1/2/2027	1,445,031	0.01%
Province of Ontario Canada	\$4,100,000	3.10%	19/5/2027	3,921,092	0.02%
Province of Ontario Canada	CAD3,700,000	2.60%	2/6/2027	2,610,669	0.01%
Province of Ontario Canada	CAD950,000	7.60%	2/6/2027	765,187	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of Ontario Canada	CAD2,255,000	1.05%	8/9/2027	1,511,796	0.01%
Province of Ontario Canada	CAD1,650,000	3.60%	8/3/2028	1,196,195	0.01%
Province of Ontario Canada	CAD4,190,000	2.90%	2/6/2028	2,961,436	0.02%
Province of Ontario Canada	CAD1,000,000	3.40%	8/9/2028	719,832	0.01%
Province of Ontario Canada	\$1,000,000	4.20%	18/1/2029	982,740	0.01%
Province of Ontario Canada	CAD700,000	6.50%	8/3/2029	570,072	0.00%
Province of Ontario Canada	CAD3,815,000	2.70%	2/6/2029	2,651,095	0.01%
Province of Ontario Canada	CAD2,830,000	1.55%	1/11/2029	1,844,195	0.01%
Province of Ontario Canada	CAD5,145,000	2.05%	2/6/2030	3,404,280	0.02%
Province of Ontario Canada	€2,500,000	0.01%	25/11/2030	2,194,118	0.01%
Province of Ontario Canada	CAD3,190,000	1.35%	2/12/2030	1,997,451	0.01%
Province of Ontario Canada	CAD3,480,000	2.15%	2/6/2031	2,270,155	0.01%
Province of Ontario Canada	CAD1,200,000	6.20%	2/6/2031	996,044	0.01%
Province of Ontario Canada	€2,000,000	0.25%	9/6/2031	1,754,085	0.01%
Province of Ontario Canada	\$600,000	1.80%	14/10/2031	494,933	0.00%
Province of Ontario Canada	CAD2,550,000	2.25%	2/12/2031	1,656,559	0.01%
Province of Ontario Canada	CAD3,510,000	3.75%	2/6/2032	2,513,740	0.01%
Province of Ontario Canada	CAD1,990,000	5.85%	8/3/2033	1,633,618	0.01%
Province of Ontario Canada	CAD5,700,000	3.65%	2/6/2033	4,017,646	0.02%
Province of Ontario Canada	\$583,000	5.05%	24/4/2034	595,642	0.00%
Province of Ontario Canada	CAD2,350,000	4.15%	2/6/2034	1,714,371	0.01%
Province of Ontario Canada	CAD4,050,000	5.60%	2/6/2035	3,310,539	0.02%
Province of Ontario Canada	CAD3,895,000	4.70%	2/6/2037	2,955,944	0.02%
Province of Ontario Canada	CAD3,950,000	4.60%	2/6/2039	2,961,230	0.02%
Province of Ontario Canada	CAD4,670,000	4.65%	2/6/2041	3,524,354	0.02%
Province of Ontario Canada	CAD4,425,000	3.50%	2/6/2043	2,871,249	0.02%
Province of Ontario Canada	CAD6,185,000	3.45%	2/6/2045	3,947,917	0.02%
Province of Ontario Canada	CAD6,020,000	2.90%	2/12/2046	3,476,051	0.02%
Province of Ontario Canada	CAD4,920,000	2.80%	2/6/2048	2,764,869	0.01%
Province of Ontario Canada	CAD5,415,000	2.90%	2/6/2049	3,084,628	0.02%
Province of Ontario Canada	CAD5,765,000	2.65%	2/12/2050	3,106,903	0.02%
Province of Ontario Canada	CAD4,975,000	1.90%	2/12/2051	2,243,427	0.01%
Province of Ontario Canada	CAD2,955,000	2.55%	2/12/2052	1,545,043	0.01%
Province of Ontario Canada	CAD4,935,000	3.75%	2/12/2053	3,276,568	0.02%
Province of Ontario Canada	CAD4,250,000	4.15%	2/12/2054	3,026,742	0.02%
Province of Ontario Canada	CAD1,400,000	4.60%	2/12/2055	1,076,045	0.01%
Province of Prince Edward Island Canada	CAD405,000	2.65%	1/12/2051	210,368	0.00%
Province of Prince Edward Island Canada	CAD125,000	3.60%	17/1/2053	77,957	0.00%
Province of Quebec Canada	CAD550,000	2.60%	6/7/2025	395,059	0.00%
Province of Quebec Canada	CAD5,070,000	2.75%	1/9/2025	3,640,424	0.02%
Province of Quebec Canada	\$3,900,000	2.50%	20/4/2026	3,736,378	0.02%
Province of Quebec Canada	CAD2,440,000	2.50%	1/9/2026	1,728,605	0.01%
Province of Quebec Canada	CAD525,000	1.85%	13/2/2027	364,540	0.00%
Province of Quebec Canada	\$1,000,000	2.75%	12/4/2027	949,099	0.01%
Province of Quebec Canada	CAD3,350,000	2.75%	1/9/2027	2,370,205	0.01%
Province of Quebec Canada	\$575,000	3.63%	13/4/2028	554,056	0.00%
Province of Quebec Canada	CAD2,980,000	2.75%	1/9/2028	2,090,469	0.01%
Province of Quebec Canada	\$1,000,000	4.50%	3/4/2029	994,984	0.01%
Province of Quebec Canada	CAD3,475,000	2.30%	1/9/2029	2,361,960	0.01%
Province of Quebec Canada	\$250,000	7.50%	15/9/2029	282,457	0.00%
Province of Quebec Canada	CAD1,345,000	6.00%	1/10/2029	1,083,244	0.01%
Province of Quebec Canada	€1,000,000	0.00%	15/10/2029	910,818	0.01%
Province of Quebec Canada	\$300,000	1.35%	28/5/2030	249,506	0.00%
Province of Quebec Canada	CAD4,430,000	1.90%	1/9/2030	2,889,507	0.02%
Province of Quebec Canada	€1,025,000	0.00%	29/10/2030	902,856	0.01%
Province of Quebec Canada	\$3,000,000	1.90%	21/4/2031	2,521,389	0.01%
Province of Quebec Canada	€1,800,000	0.25%	5/5/2031	1,587,510	0.01%
Province of Quebec Canada	CAD1,155,000	2.10%	27/5/2031	752,230	0.01%
Province of Quebec Canada	CAD2,425,000	1.50%	1/9/2031	1,502,141	0.01%
Province of Quebec Canada	CAD475,000	3.65%	20/5/2032	338,780	0.00%
Province of Quebec Canada	CAD1,990,000	6.25%	1/6/2032	1,664,361	0.01%
Province of Quebec Canada	CAD4,325,000	3.25%	1/9/2032	2,982,318	0.02%
Province of Quebec Canada	CAD4,100,000	3.60%	1/9/2033	2,871,911	0.02%
Province of Quebec Canada	\$500,000	4.50%	8/9/2033	490,253	0.00%
Province of Quebec Canada	€6,874,000	3.13%	27/3/2034	7,288,246	0.04%
Province of Quebec Canada	CAD500,000	4.45%	1/9/2034	373,084	0.00%
Province of Quebec Canada	CAD850,000	0.00%	1/4/2035	383,337	0.00%
Province of Quebec Canada	CAD1,250,000	5.75%	1/12/2036	1,039,883	0.01%
Province of Quebec Canada	CAD1,950,000	5.00%	1/12/2038	1,519,740	0.01%
Province of Quebec Canada	CAD3,415,000	5.00%	1/12/2041	2,676,255	0.01%
Province of Quebec Canada	CAD2,960,000	4.25%	1/12/2043	2,120,263	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of Quebec Canada	CAD4,240,000	3.50%	1/12/2045	2,712,184	0.01%
Province of Quebec Canada	CAD4,635,000	3.50%	1/12/2048	2,938,961	0.02%
Province of Quebec Canada	CAD5,090,000	3.10%	1/12/2051	2,987,525	0.02%
Province of Quebec Canada	CAD4,800,000	2.85%	1/12/2053	2,651,255	0.01%
Province of Quebec Canada	CAD4,560,000	4.40%	1/12/2055	3,376,944	0.02%
Province of Saskatchewan Canada	CAD985,000	2.55%	2/6/2026	700,212	0.01%
Province of Saskatchewan Canada	CAD700,000	2.65%	2/6/2027	494,540	0.00%
Province of Saskatchewan Canada	CAD780,000	3.05%	2/12/2028	552,450	0.00%
Province of Saskatchewan Canada	CAD500,000	5.75%	5/3/2029	395,464	0.00%
Province of Saskatchewan Canada	CAD620,000	2.20%	2/6/2030	413,524	0.00%
Province of Saskatchewan Canada	CAD700,000	5.80%	5/9/2033	574,870	0.00%
Province of Saskatchewan Canada	€2,133,000	3.30%	8/5/2034	2,287,197	0.01%
Province of Saskatchewan Canada	CAD1,500,000	5.60%	5/9/2035	1,225,046	0.01%
Province of Saskatchewan Canada	CAD370,000	4.75%	1/6/2040	282,380	0.00%
Province of Saskatchewan Canada	CAD515,000	3.40%	3/2/2042	330,238	0.00%
Province of Saskatchewan Canada	CAD685,000	3.90%	2/6/2045	466,502	0.00%
Province of Saskatchewan Canada	CAD1,005,000	2.75%	2/12/2046	565,460	0.00%
Province of Saskatchewan Canada	CAD1,010,000	3.30%	2/6/2048	620,445	0.00%
Province of Saskatchewan Canada	CAD1,070,000	3.10%	2/6/2050	629,406	0.00%
Province of Saskatchewan Canada	CAD920,000	2.80%	2/12/2052	506,109	0.00%
Province of Saskatchewan Canada	CAD395,000	3.75%	5/3/2054	261,043	0.00%
Province of Saskatchewan Canada	CAD150,000	2.95%	2/6/2058	83,079	0.00%
PSP Capital, Inc.	CAD680,000	3.00%	5/11/2025	488,487	0.00%
PSP Capital, Inc.	\$1,500,000	3.50%	29/6/2027	1,447,915	0.01%
PSP Capital, Inc.	CAD4,000,000	3.75%	15/6/2029	2,911,376	0.02%
PSP Capital, Inc.	CAD2,100,000	2.05%	15/1/2030	1,397,018	0.01%
PSP Capital, Inc.	CAD510,000	4.15%	1/6/2033	372,421	0.00%
Regional Municipality of Peel Ontario	CAD425,000	5.10%	29/6/2040	327,595	0.00%
Regional Municipality of Peel Ontario	CAD250,000	3.85%	30/10/2042	165,074	0.00%
Regional Municipality of York	CAD380,000	2.50%	2/6/2026	269,620	0.00%
Regional Municipality of York	CAD435,000	2.65%	18/4/2029	301,081	0.00%
Regional Municipality of York	CAD300,000	4.00%	31/5/2032	217,623	0.00%
Regional Municipality of York	CAD1,900,000	4.05%	1/5/2034	1,361,119	0.01%
Reliance LP	CAD225,000	3.75%	15/3/2026	161,409	0.00%
Reliance LP	CAD120,000	2.67%	1/8/2028	80,359	0.00%
Rio Tinto Alcan, Inc.	\$180,000	7.25%	15/3/2031	199,733	0.00%
Rio Tinto Alcan, Inc.	\$60,000	6.13%	15/12/2033	63,584	0.00%
Rio Tinto Alcan, Inc.	\$950,000	5.75%	1/6/2035	989,345	0.01%
RioCan	CAD380,000	1.97%	15/6/2026	262,801	0.00%
RioCan	CAD25,000	2.36%	10/3/2027	17,115	0.00%
RioCan	CAD290,000	2.83%	8/11/2028	193,265	0.00%
Rogers Communications, Inc.	\$50,000	2.90%	15/11/2026	47,227	0.00%
Rogers Communications, Inc.	\$1,000,000	3.20%	15/3/2027	948,820	0.01%
Rogers Communications, Inc.	CAD600,000	3.65%	31/3/2027	426,955	0.00%
Rogers Communications, Inc.	CAD300,000	4.40%	2/11/2028	216,648	0.00%
Rogers Communications, Inc.	CAD65,000	3.25%	1/5/2029	44,453	0.00%
Rogers Communications, Inc.	CAD240,000	3.30%	10/12/2029	163,238	0.00%
Rogers Communications, Inc.	CAD345,000	2.90%	9/12/2030	225,331	0.00%
Rogers Communications, Inc.	\$2,710,000	3.80%	15/3/2032	2,421,874	0.01%
Rogers Communications, Inc.	\$100,000	7.50%	15/8/2038	116,391	0.00%
Rogers Communications, Inc.	CAD200,000	6.68%	4/11/2039	162,836	0.00%
Rogers Communications, Inc.	CAD900,000	6.75%	9/11/2039	737,391	0.01%
Rogers Communications, Inc.	CAD350,000	6.11%	25/8/2040	270,203	0.00%
Rogers Communications, Inc.	CAD160,000	6.56%	22/3/2041	129,161	0.00%
Rogers Communications, Inc.	\$385,000	4.50%	15/3/2042	325,763	0.00%
Rogers Communications, Inc.	\$1,005,000	3.70%	15/11/2049	710,153	0.01%
Rogers Communications, Inc.	CAD175,000	4.25%	9/12/2049	105,780	0.00%
Rogers Communications, Inc.	\$1,265,000	4.55%	15/3/2052	1,031,469	0.01%
Rogers Communications, Inc.	CAD675,000	5.25%	15/4/2052	476,682	0.00%
Royal Bank of Canada	\$500,000	3.40%	9/6/2025	490,983	0.00%
Royal Bank of Canada	CAD500,000	4.93%	16/7/2025	366,267	0.00%
Royal Bank of Canada	CAD1,200,000	3.37%	29/9/2025	861,535	0.01%
Royal Bank of Canada	\$115,000	4.65%	27/1/2026	113,423	0.00%
Royal Bank of Canada	CAD500,000	1.59%	4/5/2026	347,180	0.00%
Royal Bank of Canada	CAD655,000	1.78%	20/5/2026	455,829	0.00%
Royal Bank of Canada	\$600,000	1.05%	14/9/2026	550,588	0.00%
Royal Bank of Canada	\$500,000	4.85%	14/12/2026	498,267	0.00%
Royal Bank of Canada	\$250,000	2.05%	21/1/2027	232,130	0.00%
Royal Bank of Canada	CAD1,315,000	2.33%	28/1/2027	910,839	0.01%
Royal Bank of Canada	\$1,050,000	2.60%	24/3/2027	988,241	0.01%
Royal Bank of Canada	\$1,187,000	3.63%	4/5/2027	1,139,306	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royal Bank of Canada	AUD500,000	4.50%	13/7/2027	329,644	0.00%
Royal Bank of Canada	\$425,000	4.24%	3/8/2027	413,681	0.00%
Royal Bank of Canada	\$400,000	6.00%	1/11/2027	409,992	0.00%
Royal Bank of Canada	CAD940,000	4.64%	17/1/2028	690,301	0.01%
Royal Bank of Canada	£600,000	5.00%	24/1/2028	755,068	0.01%
Royal Bank of Canada	CAD1,000,000	4.63%	1/5/2028	733,507	0.01%
Royal Bank of Canada	CAD460,000	1.83%	31/7/2028	306,334	0.00%
Royal Bank of Canada	AUD500,000	5.70%	4/10/2028	338,263	0.00%
Royal Bank of Canada	\$500,000	4.95%	1/2/2029	497,875	0.00%
Royal Bank of Canada	€3,563,000	1.75%	8/6/2029	3,568,686	0.02%
Royal Bank of Canada	CAD900,000	5.23%	24/6/2030	680,854	0.00%
Royal Bank of Canada	\$500,000	2.30%	3/11/2031	413,940	0.00%
Royal Bank of Canada [^]	CAD985,000	2.94%	3/5/2032	684,017	0.00%
Royal Bank of Canada	\$500,000	3.88%	4/5/2032	457,746	0.00%
Royal Bank of Canada [^]	CAD430,000	1.67%	28/1/2033	283,537	0.00%
Royal Bank of Canada	\$1,000,000	5.00%	1/2/2033	985,561	0.01%
Royal Bank of Canada [^]	CAD590,000	5.01%	1/2/2033	433,158	0.00%
Royal Bank of Canada	\$700,000	5.00%	2/5/2033	690,190	0.01%
Royal Bank of Canada	\$500,000	5.15%	1/2/2034	496,521	0.00%
Royal Office Finance LP	CAD351,258	5.21%	12/11/2032	267,532	0.00%
Saputo, Inc.	CAD305,000	2.24%	16/6/2027	208,832	0.00%
Saputo, Inc.	CAD280,000	2.30%	22/6/2028	187,526	0.00%
Scotiabank Capital Trust [^]	CAD1,367,000	5.65%	31/12/2056	1,051,276	0.01%
SEC LP & Arci Ltd.	CAD129,208	5.19%	29/8/2033	89,330	0.00%
SmartCentres	CAD600,000	3.44%	28/8/2026	424,429	0.00%
SmartCentres	CAD520,000	3.53%	20/12/2029	349,066	0.00%
SmartCentres	CAD165,000	3.65%	11/12/2030	109,335	0.00%
South Coast British Columbia Transportation Authority	CAD820,000	1.60%	3/7/2030	525,923	0.00%
South Coast British Columbia Transportation Authority	CAD525,000	3.15%	16/11/2048	301,597	0.00%
South Coast British Columbia Transportation Authority	CAD350,000	4.15%	12/12/2053	238,547	0.00%
SSL Finance, Inc.	CAD450,151	4.10%	31/10/2045	294,455	0.00%
Stantec, Inc.	CAD500,000	5.39%	27/6/2030	372,800	0.00%
Sun Life Financial, Inc. [^]	CAD860,000	2.58%	10/5/2032	593,757	0.00%
Sun Life Financial, Inc. [^]	CAD520,000	3.15%	18/11/2036	337,937	0.00%
Sun Life Financial, Inc. [^]	CAD500,000	5.40%	29/5/2042	373,381	0.00%
Suncor Energy, Inc.	\$100,000	7.15%	1/2/2032	109,359	0.00%
Suncor Energy, Inc.	\$280,000	5.95%	1/12/2034	286,006	0.00%
Suncor Energy, Inc.	\$315,000	6.80%	15/5/2038	336,159	0.00%
Suncor Energy, Inc.	\$460,000	6.50%	15/6/2038	481,836	0.00%
Suncor Energy, Inc.	\$300,000	6.85%	1/6/2039	323,099	0.00%
Suncor Energy, Inc.	CAD300,000	4.34%	13/9/2046	192,139	0.00%
Suncor Energy, Inc.	\$285,000	4.00%	15/11/2047	213,940	0.00%
Suncor Energy, Inc.	CAD600,000	3.95%	4/3/2051	355,240	0.00%
Suncor Energy, Inc.	\$305,000	3.75%	4/3/2051	218,907	0.00%
TCHC Issuer Trust	CAD165,000	4.88%	11/5/2037	123,003	0.00%
Teck Resources Ltd.	\$400,000	6.13%	1/10/2035	408,490	0.00%
Teck Resources Ltd.	\$72,000	6.00%	15/8/2040	70,855	0.00%
Teck Resources Ltd.	\$400,000	6.25%	15/7/2041	399,758	0.00%
TELUS Corp.	CAD350,000	3.75%	10/3/2026	251,753	0.00%
TELUS Corp.	CAD50,000	2.75%	8/7/2026	35,213	0.00%
TELUS Corp.	\$195,000	2.80%	16/2/2027	183,214	0.00%
TELUS Corp.	\$250,000	3.70%	15/9/2027	238,741	0.00%
TELUS Corp.	CAD570,000	2.35%	27/1/2028	385,943	0.00%
TELUS Corp.	CAD35,000	3.30%	2/5/2029	24,088	0.00%
TELUS Corp.	CAD645,000	3.15%	19/2/2030	434,666	0.00%
TELUS Corp.	CAD600,000	2.05%	7/10/2030	375,321	0.00%
TELUS Corp.	\$360,000	3.40%	13/5/2032	312,544	0.00%
TELUS Corp.	CAD740,000	5.25%	15/11/2032	549,023	0.00%
TELUS Corp.	CAD700,000	5.75%	8/9/2033	535,962	0.00%
TELUS Corp.	CAD350,000	5.10%	15/2/2034	255,425	0.00%
TELUS Corp.	CAD250,000	5.15%	26/11/2043	173,707	0.00%
TELUS Corp.	CAD500,000	4.85%	5/4/2044	333,839	0.00%
TELUS Corp.	CAD110,000	4.40%	29/1/2046	68,904	0.00%
TELUS Corp.	CAD600,000	4.70%	6/3/2048	390,067	0.00%
TELUS Corp.	\$200,000	4.30%	15/6/2049	157,770	0.00%
TELUS Corp.	CAD390,000	3.95%	16/2/2050	224,887	0.00%
TELUS Corp.	CAD430,000	4.10%	5/4/2051	251,716	0.00%
Teranet Holdings LP	CAD325,000	5.75%	17/12/2040	227,787	0.00%
Thomson Reuters Corp.	\$350,000	3.35%	15/5/2026	337,431	0.00%
Thomson Reuters Corp.	\$90,000	5.50%	15/8/2035	90,504	0.00%
Thomson Reuters Corp.	\$300,000	5.85%	15/4/2040	307,672	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TMX Group Ltd.	CAD1,050,000	4.97%	16/2/2034	780,809	0.01%
Toronto Hydro Corp.	CAD350,000	4.61%	14/6/2033	257,184	0.00%
Toronto Hydro Corp.	CAD450,000	4.08%	16/9/2044	299,995	0.00%
Toronto Hydro Corp.	CAD150,000	2.99%	10/12/2049	80,703	0.00%
Toronto Hydro Corp.	CAD125,000	3.27%	18/10/2051	70,223	0.00%
Toronto Hydro Corp.	CAD160,000	4.95%	13/10/2052	119,762	0.00%
Toronto Hydro Corp.	CAD350,000	3.96%	9/4/2063	219,209	0.00%
Toronto-Dominion Bank	\$1,000,000	3.82%	25/7/2025	984,279	0.01%
Toronto-Dominion Bank	AUD300,000	4.50%	28/7/2025	199,467	0.00%
Toronto-Dominion Bank	CAD1,475,000	2.67%	9/9/2025	1,050,713	0.01%
Toronto-Dominion Bank	\$345,000	0.75%	11/9/2025	326,512	0.00%
Toronto-Dominion Bank	CAD1,315,000	1.13%	9/12/2025	915,867	0.01%
Toronto-Dominion Bank	\$2,050,000	0.75%	6/1/2026	1,916,244	0.01%
Toronto-Dominion Bank	\$600,000	5.10%	9/1/2026	597,721	0.00%
Toronto-Dominion Bank	€1,000,000	3.88%	13/3/2026	10,811,370	0.05%
Toronto-Dominion Bank	\$500,000	4.70%	5/6/2026	496,271	0.00%
Toronto-Dominion Bank	\$500,000	5.53%	17/7/2026	501,503	0.00%
Toronto-Dominion Bank	\$500,000	5.26%	11/12/2026	499,458	0.00%
Toronto-Dominion Bank	CAD1,025,000	2.26%	7/1/2027	708,840	0.01%
Toronto-Dominion Bank	€2,000,000	0.50%	18/1/2027	1,982,358	0.01%
Toronto-Dominion Bank	€1,200,000	0.86%	24/3/2027	1,204,857	0.01%
Toronto-Dominion Bank	£1,000,000	2.88%	5/4/2027	1,187,508	0.01%
Toronto-Dominion Bank	\$500,000	4.98%	5/4/2027	497,457	0.00%
Toronto-Dominion Bank	\$400,000	3.30%	20/4/2027	383,036	0.00%
Toronto-Dominion Bank	CAD1,855,000	4.21%	1/6/2027	1,342,980	0.01%
Toronto-Dominion Bank	\$1,500,000	4.11%	8/6/2027	1,455,553	0.01%
Toronto-Dominion Bank	€1,900,000	2.55%	3/8/2027	1,974,074	0.01%
Toronto-Dominion Bank	\$1,460,000	4.69%	15/9/2027	1,438,544	0.01%
Toronto-Dominion Bank	\$600,000	5.16%	10/1/2028	599,441	0.00%
Toronto-Dominion Bank	CAD765,000	1.89%	8/3/2028	513,623	0.00%
Toronto-Dominion Bank	CAD300,000	1.90%	11/9/2028	199,100	0.00%
Toronto-Dominion Bank	\$800,000	5.14%	13/9/2028	808,720	0.01%
Toronto-Dominion Bank	AUD3,000,000	4.95%	15/9/2028	1,999,002	0.01%
Toronto-Dominion Bank	CAD1,700,000	4.68%	8/1/2029	1,247,334	0.01%
Toronto-Dominion Bank	\$500,000	4.99%	5/4/2029	495,493	0.00%
Toronto-Dominion Bank	€1,150,000	3.63%	13/12/2029	1,227,106	0.01%
Toronto-Dominion Bank [^]	CAD500,000	4.86%	4/3/2031	364,661	0.00%
Toronto-Dominion Bank	\$750,000	2.00%	10/9/2031	610,554	0.00%
Toronto-Dominion Bank [^]	\$500,000	3.63%	15/9/2031	475,865	0.00%
Toronto-Dominion Bank	\$200,000	2.45%	12/1/2032	164,630	0.00%
Toronto-Dominion Bank [^]	CAD635,000	3.06%	26/1/2032	443,709	0.00%
Toronto-Dominion Bank	\$100,000	3.20%	10/3/2032	86,542	0.00%
Toronto-Dominion Bank [^]	CAD650,000	5.18%	9/4/2034	478,752	0.00%
Toyota Credit Canada, Inc.	CAD2,000,000	1.18%	23/2/2026	1,384,387	0.01%
TransCanada PipeLines Ltd.	CAD520,000	3.30%	17/7/2025	374,072	0.00%
TransCanada PipeLines Ltd.	CAD695,000	3.80%	5/4/2027	498,264	0.00%
TransCanada PipeLines Ltd.	\$1,825,000	4.25%	15/5/2028	1,764,853	0.01%
TransCanada PipeLines Ltd.	CAD755,000	3.00%	18/9/2029	513,905	0.00%
TransCanada PipeLines Ltd.	\$1,320,000	4.10%	15/4/2030	1,245,297	0.01%
TransCanada PipeLines Ltd.	CAD500,000	2.97%	9/6/2031	331,526	0.00%
TransCanada PipeLines Ltd.	\$500,000	2.50%	12/10/2031	418,976	0.00%
TransCanada PipeLines Ltd.	CAD575,000	5.33%	12/5/2032	431,033	0.00%
TransCanada PipeLines Ltd.	\$550,000	4.63%	1/3/2034	515,935	0.00%
TransCanada PipeLines Ltd.	\$135,000	5.60%	31/3/2034	135,430	0.00%
TransCanada PipeLines Ltd.	\$200,000	5.85%	15/3/2036	201,124	0.00%
TransCanada PipeLines Ltd.	\$390,000	6.20%	15/10/2037	402,836	0.00%
TransCanada PipeLines Ltd.	\$200,000	4.75%	15/5/2038	182,947	0.00%
TransCanada PipeLines Ltd.	\$295,000	6.10%	1/6/2040	300,406	0.00%
TransCanada PipeLines Ltd.	CAD530,000	4.55%	15/11/2041	349,137	0.00%
TransCanada PipeLines Ltd.	\$250,000	5.00%	16/10/2043	224,183	0.00%
TransCanada PipeLines Ltd.	CAD680,000	4.35%	6/6/2046	429,727	0.00%
TransCanada PipeLines Ltd.	CAD55,000	4.33%	16/9/2047	34,518	0.00%
TransCanada PipeLines Ltd.	\$395,000	4.88%	15/5/2048	347,512	0.00%
TransCanada PipeLines Ltd.	CAD500,000	4.18%	3/7/2048	305,740	0.00%
TransCanada PipeLines Ltd.	\$400,000	5.10%	15/3/2049	363,546	0.00%
TransCanada PipeLines Ltd.	CAD420,000	4.34%	15/10/2049	262,957	0.00%
TriSummit Utilities, Inc.	CAD130,000	3.15%	6/4/2026	92,214	0.00%
TriSummit Utilities, Inc.	CAD737,000	4.26%	5/12/2028	525,546	0.00%
University of Toronto	CAD750,000	4.25%	7/12/2051	501,398	0.00%
Vancouver Airport Authority	CAD485,000	2.80%	21/9/2050	254,289	0.00%
Videotron Ltd.	CAD1,100,000	3.13%	15/1/2031	722,252	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Waste Connections, Inc.	\$500,000	2.20%	15/1/2032	406,800	0.00%
Waste Connections, Inc.	\$435,000	3.20%	1/6/2032	377,839	0.00%
Waste Connections, Inc.	\$350,000	2.95%	15/1/2052	223,830	0.00%
Westcoast Energy, Inc.	CAD400,000	3.77%	8/12/2025	287,799	0.00%
Westcoast Energy, Inc.	CAD129,000	4.79%	28/10/2041	89,677	0.00%
York University	CAD700,000	6.48%	7/3/2042	602,222	0.00%
				884,253,121	4.18%
Chile 0.22% (31 December 2023: 0.24%)					
AES Andes SA	\$400,000	6.30%	15/3/2029	401,527	0.00%
Antofagasta plc	\$200,000	5.63%	13/5/2032	198,879	0.00%
Banco del Estado de Chile	\$600,000	2.70%	9/1/2025	589,523	0.00%
Banco Santander Chile	\$700,000	2.70%	10/1/2025	688,897	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP1,300,000,000	4.50%	1/3/2026	1,394,206	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP595,000,000	0.00%	6/5/2027	542,155	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP645,000,000	5.00%	1/10/2028	670,154	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP1,600,000,000	4.70%	1/9/2030	1,609,789	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP1,060,000,000	6.00%	1/4/2033	1,126,892	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP400,000,000	7.00%	1/5/2034	453,854	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP2,000,000,000	5.00%	1/3/2035	1,975,029	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP710,000,000	5.30%	1/11/2037	698,070	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP2,065,000,000	6.00%	1/1/2043	2,156,742	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP690,000,000	5.10%	15/7/2050	653,375	0.00%
Celeo Redes Operacion Chile SA	\$186,781	5.20%	22/6/2047	164,180	0.00%
Celulosa Arauco y Constitucion SA	\$200,000	3.88%	2/11/2027	187,090	0.00%
Celulosa Arauco y Constitucion SA	\$400,000	4.20%	29/1/2030	370,103	0.00%
Celulosa Arauco y Constitucion SA	\$450,000	5.50%	2/11/2047	394,285	0.00%
Celulosa Arauco y Constitucion SA	\$200,000	5.15%	29/1/2050	165,215	0.00%
Cencosud SA	\$500,000	5.15%	12/2/2025	500,000	0.00%
Cencosud SA	\$700,000	4.38%	17/7/2027	672,392	0.01%
Cencosud SA	\$500,000	5.95%	28/5/2031	500,984	0.00%
Chile Electricity Lux MPC Sarl	\$1,400,000	6.01%	20/1/2033	1,415,398	0.01%
Chile Government International Bond	\$1,200,000	3.13%	21/1/2026	1,158,156	0.01%
Chile Government International Bond	€1,600,000	0.10%	26/1/2027	1,563,081	0.01%
Chile Government International Bond	\$200,000	2.75%	31/1/2027	187,797	0.00%
Chile Government International Bond	\$1,100,000	3.24%	6/2/2028	1,032,169	0.01%
Chile Government International Bond	€1,000,000	0.56%	21/1/2029	938,154	0.01%
Chile Government International Bond	\$200,000	4.85%	22/1/2029	197,507	0.00%
Chile Government International Bond	\$1,000,000	2.45%	31/1/2031	852,605	0.01%
Chile Government International Bond	\$600,000	2.55%	27/1/2032	503,744	0.00%
Chile Government International Bond	\$900,000	2.55%	27/7/2033	729,136	0.01%
Chile Government International Bond	\$200,000	3.50%	31/1/2034	173,513	0.00%
Chile Government International Bond	€809,460	4.13%	5/7/2034	878,849	0.01%
Chile Government International Bond	\$600,000	4.95%	5/1/2036	575,052	0.00%
Chile Government International Bond	€1,000,000	1.30%	26/7/2036	808,089	0.01%
Chile Government International Bond	\$1,200,000	3.10%	7/5/2041	877,711	0.01%
Chile Government International Bond	\$1,400,000	4.34%	7/3/2042	1,206,693	0.01%
Chile Government International Bond	\$200,000	3.86%	21/6/2047	154,994	0.00%
Chile Government International Bond	€1,107,000	1.25%	22/1/2051	660,776	0.00%
Chile Government International Bond	\$500,000	4.00%	31/1/2052	385,633	0.00%
Chile Government International Bond	\$500,000	5.33%	5/1/2054	470,881	0.00%
Chile Government International Bond	\$1,000,000	3.10%	22/1/2061	617,093	0.00%
Chile Government International Bond	\$800,000	3.25%	21/9/2071	493,524	0.00%
Colbun SA	\$100,000	3.95%	11/10/2027	95,472	0.00%
Colbun SA	\$450,000	3.15%	19/1/2032	376,926	0.00%
Corp. Nacional del Cobre de Chile	\$800,000	3.63%	1/8/2027	756,255	0.01%
Corp. Nacional del Cobre de Chile	\$400,000	3.00%	30/9/2029	352,625	0.00%
Corp. Nacional del Cobre de Chile	\$250,000	5.13%	2/2/2033	236,448	0.00%
Corp. Nacional del Cobre de Chile	\$200,000	5.95%	8/1/2034	199,122	0.00%
Corp. Nacional del Cobre de Chile	\$200,000	6.44%	26/1/2036	205,274	0.00%
Corp. Nacional del Cobre de Chile	\$500,000	6.15%	24/10/2036	504,400	0.00%
Corp. Nacional del Cobre de Chile	\$600,000	5.63%	18/10/2043	553,664	0.00%
Corp. Nacional del Cobre de Chile	\$700,000	4.88%	4/11/2044	583,130	0.00%
Corp. Nacional del Cobre de Chile	\$650,000	4.38%	5/2/2049	497,812	0.00%
Corp. Nacional del Cobre de Chile	\$1,300,000	3.70%	30/1/2050	880,137	0.01%
Corp. Nacional del Cobre de Chile	\$400,000	3.15%	15/1/2051	247,022	0.00%
Corp. Nacional del Cobre de Chile	\$550,000	6.30%	8/9/2053	541,050	0.00%
Empresa de los Ferrocarriles del Estado	\$600,000	3.07%	18/8/2050	359,569	0.00%
Empresa de Transporte de Pasajeros Metro SA	\$200,000	5.00%	25/1/2047	171,990	0.00%
Empresa de Transporte de Pasajeros Metro SA	\$600,000	4.70%	7/5/2050	485,454	0.00%
Empresa de Transporte de Pasajeros Metro SA	\$400,000	3.69%	13/9/2061	261,664	0.00%
Empresa Nacional de Telecomunicaciones SA	\$668,000	4.75%	1/8/2026	654,894	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Empresa Nacional de Telecomunicaciones SA	\$200,000	3.05%	14/9/2032	160,837	0.00%
Empresa Nacional del Petroleo	\$500,000	4.50%	14/9/2047	369,781	0.00%
Enel Americas SA	\$175,000	4.00%	25/10/2026	168,193	0.00%
Enel Chile SA	\$400,000	4.88%	12/6/2028	386,756	0.00%
Engie Energia Chile SA	\$600,000	3.40%	28/1/2030	521,741	0.00%
Engie Energia Chile SA	\$600,000	6.38%	17/4/2034	606,835	0.00%
GNL Quintero SA	\$64,720	4.63%	31/7/2029	63,192	0.00%
Inversiones CMPC SA	\$500,000	4.75%	15/9/2024	498,082	0.00%
Inversiones CMPC SA	\$200,000	4.38%	4/4/2027	193,660	0.00%
Inversiones CMPC SA	\$400,000	3.85%	13/1/2030	364,877	0.00%
Inversiones CMPC SA	\$400,000	6.13%	23/6/2033	407,300	0.00%
Inversiones CMPC SA	\$800,000	6.13%	26/2/2034	813,221	0.01%
Sociedad Quimica y Minera de Chile SA	\$200,000	4.25%	7/5/2029	190,941	0.00%
Sociedad Quimica y Minera de Chile SA	\$550,000	6.50%	7/11/2033	572,242	0.00%
Sociedad Quimica y Minera de Chile SA	\$200,000	4.25%	22/1/2050	152,928	0.00%
Sociedad Quimica y Minera de Chile SA	\$200,000	3.50%	10/9/2051	133,304	0.00%
Telefonica Moviles Chile SA	\$200,000	3.54%	18/11/2031	152,368	0.00%
Transec SA	\$375,000	3.88%	12/1/2029	353,397	0.00%
				46,066,459	0.22%
China 1.01% (31 December 2023: 1.03%)					
Agricultural Bank of China Ltd.	\$200,000	2.00%	18/1/2027	185,682	0.00%
Agricultural Bank of China Ltd.	\$200,000	2.25%	1/3/2027	186,283	0.00%
Agricultural Development Bank of China	CNY29,000,000	4.00%	12/11/2025	4,107,746	0.02%
Agricultural Development Bank of China	CNY14,600,000	3.75%	25/1/2029	2,154,540	0.01%
Agricultural Development Bank of China	CNY20,000,000	3.79%	26/10/2030	3,006,365	0.02%
Agricultural Development Bank of China	CNY20,000,000	3.52%	24/5/2031	2,981,482	0.02%
Alibaba Group Holding Ltd.	\$750,000	3.40%	6/12/2027	708,190	0.00%
Alibaba Group Holding Ltd.	\$650,000	2.13%	9/2/2031	537,756	0.00%
Alibaba Group Holding Ltd.	\$200,000	4.50%	28/11/2034	184,336	0.00%
Alibaba Group Holding Ltd.	\$600,000	4.00%	6/12/2037	509,195	0.00%
Alibaba Group Holding Ltd.	\$400,000	2.70%	9/2/2041	268,529	0.00%
Alibaba Group Holding Ltd.	\$725,000	4.20%	6/12/2047	572,930	0.00%
Alibaba Group Holding Ltd.	\$750,000	3.15%	9/2/2051	477,459	0.00%
Alibaba Group Holding Ltd.	\$200,000	4.40%	6/12/2057	157,670	0.00%
Alibaba Group Holding Ltd.	\$800,000	3.25%	9/2/2061	486,768	0.00%
Amipeace Ltd.	\$563,000	1.50%	22/10/2025	535,190	0.00%
Amipeace Ltd.	\$500,000	2.25%	22/10/2030	425,942	0.00%
Avi Funding Co., Ltd.	\$1,200,000	3.80%	16/9/2025	1,177,517	0.01%
AVIC International Finance & Investment Ltd.	\$200,000	2.75%	29/1/2026	191,232	0.00%
AVIC International Finance & Investment Ltd.	\$200,000	2.50%	17/11/2026	186,559	0.00%
Baidu, Inc.	\$200,000	4.13%	30/6/2025	197,220	0.00%
Baidu, Inc.	\$200,000	1.72%	9/4/2026	187,800	0.00%
Baidu, Inc.	\$275,000	3.63%	6/7/2027	262,787	0.00%
Baidu, Inc.	\$200,000	4.38%	29/3/2028	195,075	0.00%
Baidu, Inc.	\$400,000	4.88%	14/11/2028	396,286	0.00%
Baidu, Inc.	\$200,000	3.43%	7/4/2030	182,512	0.00%
Baidu, Inc.	\$575,000	2.38%	23/8/2031	476,386	0.00%
Bank of China Ltd.	\$200,000	4.75%	5/12/2025	198,186	0.00%
Bank of China Ltd.	\$200,000	2.38%	24/2/2027	187,233	0.00%
Bank of China Ltd.	\$500,000	3.50%	20/4/2027	480,821	0.00%
BCEG HongKong Co., Ltd.	\$350,000	2.22%	2/7/2026	326,142	0.00%
BOC Aviation Ltd.	\$1,000,000	3.88%	27/4/2026	972,646	0.01%
BOC Aviation Ltd.	\$500,000	3.50%	18/9/2027	472,518	0.00%
BOC Aviation Ltd.	\$200,000	3.00%	11/9/2029	179,510	0.00%
BOC Aviation Ltd.	\$500,000	2.63%	17/9/2030	429,895	0.00%
BOC Aviation USA Corp.	\$800,000	5.25%	14/1/2030	796,797	0.01%
BOC Aviation USA Corp.	\$450,000	4.88%	3/5/2033	432,314	0.00%
BOCOM International Blossom Ltd.	\$200,000	1.75%	28/6/2026	185,559	0.00%
Bright Galaxy International Ltd.	\$200,000	3.25%	15/7/2026	184,497	0.00%
CCBL Cayman 1 Corp., Ltd.	\$500,000	1.80%	22/7/2026	465,322	0.00%
CCBL Cayman 1 Corp., Ltd.	\$650,000	1.60%	15/9/2026	599,228	0.00%
CCCI Treasure Ltd. ^	\$1,500,000	3.43%	Perpetual	1,476,764	0.01%
Chalco Hong Kong Investment Co., Ltd.	\$200,000	2.10%	28/7/2026	186,990	0.00%
Charming Light Investments Ltd.	\$400,000	4.38%	21/12/2027	382,502	0.00%
Chengdu Communications Investment Group Co., Ltd.	\$400,000	2.20%	1/12/2024	393,762	0.00%
Chengdu Communications Investment Group Co., Ltd.	\$300,000	4.75%	13/12/2027	291,677	0.00%
Chengdu Hi-tech Investment Group Co., Ltd.	\$200,000	2.70%	28/10/2026	184,879	0.00%
China Cinda 2020 I Management Ltd.	\$325,000	5.75%	28/5/2029	325,399	0.00%
China Cinda Finance 2017 I Ltd.	\$1,100,000	4.40%	9/3/2027	1,065,529	0.01%
China Cinda Finance 2017 I Ltd.	\$2,000,000	4.75%	21/2/2029	1,928,621	0.01%
China Construction Bank Corp.	\$700,000	1.46%	22/4/2026	656,299	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
China Construction Bank Corp.^	\$600,000	2.45%	24/6/2030	582,030	0.00%
China Construction Bank Corp.^	\$825,000	2.85%	21/1/2032	777,965	0.01%
China Development Bank	CNY30,000,000	3.34%	14/7/2025	4,197,700	0.02%
China Development Bank	CNY55,000,000	3.68%	26/2/2026	7,795,246	0.04%
China Development Bank	\$500,000	3.00%	1/6/2026	482,266	0.00%
China Development Bank	CNY35,500,000	3.50%	13/8/2026	5,048,186	0.03%
China Development Bank	CNY40,000,000	3.43%	14/1/2027	5,709,677	0.03%
China Development Bank	\$850,000	3.38%	24/1/2027	822,576	0.01%
China Development Bank	CNY15,000,000	3.40%	8/1/2028	2,161,628	0.01%
China Development Bank	CNY20,000,000	2.68%	13/9/2029	2,828,304	0.01%
China Development Bank	CNY30,000,000	3.70%	20/10/2030	4,493,446	0.02%
China Development Bank	CNY7,000,000	3.41%	7/6/2031	1,037,247	0.01%
China Development Bank	CNY21,640,000	3.12%	13/9/2031	3,153,801	0.02%
China Development Bank	CNY10,000,000	3.00%	17/1/2032	1,447,458	0.01%
China Development Bank	CNY5,800,000	4.01%	9/1/2037	940,829	0.01%
China Development Bank	\$1,450,000	4.00%	24/1/2037	1,349,350	0.01%
China Development Bank	CNY10,000,000	3.90%	3/8/2040	1,642,323	0.01%
China Government Bond	CNY20,200,000	3.25%	6/6/2026	2,867,930	0.02%
China Government Bond	CNY15,000,000	2.74%	4/8/2026	2,109,028	0.01%
China Government Bond	CNY40,900,000	2.50%	25/7/2027	5,740,314	0.03%
China Government Bond	CNY20,000,000	2.44%	15/10/2027	2,802,651	0.01%
China Government Bond	CNY30,000,000	3.01%	13/5/2028	4,302,861	0.02%
China Government Bond	CNY20,000,000	2.91%	14/10/2028	2,859,463	0.02%
China Government Bond	CNY20,000,000	3.13%	21/11/2029	2,911,100	0.02%
China Government Bond	CNY20,000,000	3.02%	27/5/2031	2,913,055	0.02%
China Government Bond	CNY26,000,000	2.76%	15/5/2032	3,725,317	0.02%
China Government Bond	CNY19,300,000	2.69%	15/8/2032	2,750,908	0.01%
China Government Bond	CNY25,000,000	2.60%	1/9/2032	3,539,406	0.02%
China Government Bond	CNY47,000,000	2.80%	15/11/2032	6,758,290	0.03%
China Government Bond	CNY17,300,000	2.27%	25/5/2034	2,395,103	0.01%
China Government Bond	CNY10,000,000	3.52%	25/4/2046	1,626,716	0.01%
China Government Bond	CNY23,200,000	4.08%	22/10/2048	4,144,904	0.02%
China Government Bond	CNY18,500,000	3.39%	16/3/2050	2,986,714	0.02%
China Government Bond	CNY8,000,000	3.72%	12/4/2051	1,368,237	0.01%
China Government Bond	CNY17,500,000	3.32%	15/4/2052	2,815,299	0.01%
China Government Bond	CNY2,100,000	3.73%	25/5/2070	387,587	0.00%
China Government Bond	CNY4,500,000	3.27%	25/3/2073	757,030	0.01%
China Government International Bond	\$650,000	0.55%	21/10/2025	613,601	0.00%
China Government International Bond	€700,000	0.13%	12/11/2026	695,614	0.00%
China Government International Bond	\$400,000	2.63%	2/11/2027	377,965	0.00%
China Government International Bond	\$1,000,000	2.75%	3/12/2039	797,206	0.01%
China Government International Bond	\$200,000	4.00%	19/10/2048	180,680	0.00%
China Government International Bond	\$200,000	2.25%	21/10/2050	126,255	0.00%
China Government International Bond	\$575,000	2.50%	26/10/2051	380,921	0.00%
China Great Wall International Holdings V Ltd.	\$200,000	2.88%	23/11/2026	184,505	0.00%
China Great Wall International Holdings V Ltd.	\$250,000	2.38%	18/8/2030	199,801	0.00%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.^	\$1,200,000	3.08%	Perpetual	1,159,408	0.01%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	\$200,000	2.70%	20/1/2031	175,606	0.00%
China Life Insurance Overseas Co., Ltd.^	\$775,000	5.35%	15/8/2033	779,260	0.01%
China Merchants Bank Co., Ltd.	\$200,000	1.25%	1/9/2026	184,004	0.00%
China Merchants Finance Co., Ltd.	\$700,000	4.75%	3/8/2025	693,691	0.00%
China Overseas Finance Cayman III Ltd.	\$200,000	6.38%	29/10/2043	199,655	0.00%
China Overseas Finance Cayman VIII Ltd.	\$400,000	3.45%	15/7/2029	361,130	0.00%
China Railway Xunjie Co., Ltd.	\$400,000	3.25%	28/7/2026	384,032	0.00%
China Railway Xunjie Co., Ltd.	\$200,000	4.00%	6/7/2027	193,609	0.00%
China Resources Land Ltd.	\$206,000	4.13%	26/2/2029	192,774	0.00%
China Southern Power Grid International Finance BVI 2018 Co., Ltd.	\$200,000	4.25%	18/9/2028	195,545	0.00%
China Southern Power Grid International Finance BVI Co., Ltd.	\$300,000	3.50%	8/5/2027	288,278	0.00%
China Taiping Insurance Holdings Co., Ltd.^	\$725,000	6.40%	Perpetual	751,481	0.01%
Chinalco Capital Holdings Ltd.	\$300,000	2.13%	3/6/2026	282,466	0.00%
Chinalco Capital Holdings Ltd.	\$250,000	2.95%	24/2/2027	235,749	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	\$250,000	5.42%	22/11/2025	249,480	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	\$200,000	2.00%	26/1/2026	189,921	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	\$500,000	5.49%	1/3/2026	501,072	0.00%
CITIC Ltd.	\$800,000	3.70%	14/6/2026	775,553	0.01%
CITIC Ltd.	\$325,000	2.88%	17/2/2027	306,826	0.00%
CITIC Ltd.	\$800,000	3.88%	28/2/2027	774,748	0.01%
CITIC Ltd.	\$200,000	3.50%	17/2/2032	180,341	0.00%
CMB International Leasing Management Ltd.	\$200,000	1.88%	12/8/2025	191,871	0.00%
CMB International Leasing Management Ltd.	\$400,000	2.88%	4/2/2031	347,291	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CMHI Finance BVI Co., Ltd.	\$200,000	4.00%	1/6/2027	193,768	0.00%
CMHI Finance BVI Co., Ltd.	\$250,000	5.00%	6/8/2028	251,411	0.00%
CNAC HK Finbridge Co., Ltd.	\$350,000	2.00%	22/9/2025	335,023	0.00%
CNAC HK Finbridge Co., Ltd.	\$200,000	4.13%	19/7/2027	193,002	0.00%
CNAC HK Finbridge Co., Ltd.	\$1,100,000	5.13%	14/3/2028	1,089,619	0.01%
CNAC HK Finbridge Co., Ltd.	\$250,000	3.88%	19/6/2029	233,400	0.00%
CNAC HK Finbridge Co., Ltd.	\$400,000	3.00%	22/9/2030	349,417	0.00%
CNOOC Finance 2012 Ltd.	\$1,300,000	5.00%	2/5/2042	1,264,793	0.01%
CNOOC Finance 2013 Ltd.	\$200,000	3.30%	30/9/2049	146,112	0.00%
CNOOC Finance 2015 USA LLC	\$850,000	4.38%	2/5/2028	837,964	0.01%
CNOOC Petroleum North America ULC	\$875,000	6.40%	15/5/2037	996,484	0.01%
CNPC Global Capital Ltd.	\$800,000	2.00%	23/6/2030	685,593	0.00%
Coastal Emerald Ltd.^	\$350,000	6.50%	Perpetual	355,748	0.00%
Contemporary Ruiding Development Ltd.	\$200,000	1.50%	9/9/2026	183,727	0.00%
Contemporary Ruiding Development Ltd.	\$400,000	2.63%	17/9/2030	345,924	0.00%
Dianjian Haiyu Ltd.^	\$200,000	4.25%	Perpetual	193,662	0.00%
Elect Global Investments Ltd.^	\$350,000	4.10%	Perpetual	330,018	0.00%
ENN Energy Holdings Ltd.	\$400,000	4.63%	17/5/2027	391,673	0.00%
ENN Energy Holdings Ltd.	\$400,000	2.63%	17/9/2030	347,492	0.00%
Export-Import Bank of China	\$200,000	2.88%	26/4/2026	192,981	0.00%
Export-Import Bank of China	CNY30,000,000	2.82%	17/6/2027	4,232,795	0.02%
Export-Import Bank of China	\$700,000	3.25%	28/11/2027	667,408	0.00%
Export-Import Bank of China	CNY20,000,000	3.74%	16/11/2030	3,000,337	0.02%
Export-Import Bank of China	CNY18,340,000	2.85%	7/7/2033	2,629,397	0.01%
Export-Import Bank of China	\$200,000	4.00%	28/11/2047	170,644	0.00%
Far East Horizon Ltd.	\$200,000	4.25%	26/10/2026	190,854	0.00%
Far East Horizon Ltd.	\$200,000	6.63%	16/4/2027	200,658	0.00%
Foxconn Far East Ltd.	\$500,000	3.00%	23/9/2026	473,651	0.00%
Foxconn Far East Ltd.	\$500,000	2.50%	28/10/2030	427,843	0.00%
Franshion Brilliant Ltd.	\$250,000	3.20%	9/4/2026	225,131	0.00%
Guangzhou Development District Holding Group Co., Ltd.	\$200,000	6.30%	6/12/2025	201,341	0.00%
Guangzhou Metro Investment Finance BVI Ltd.	\$200,000	1.51%	17/9/2025	190,210	0.00%
Guangzhou Metro Investment Finance BVI Ltd.	\$200,000	2.31%	17/9/2030	166,084	0.00%
Guoren Property & Casualty Insurance Co., Ltd.	\$200,000	3.35%	1/6/2026	188,358	0.00%
Haitong International Securities Group Ltd.	\$500,000	2.13%	20/5/2026	463,448	0.00%
Henan Water Conservancy Investment Group Co., Ltd.	\$305,000	2.80%	18/9/2025	293,073	0.00%
Horse Gallop Finance Ltd.	\$300,000	1.70%	28/7/2025	287,534	0.00%
Huarong Finance II Co., Ltd.	\$450,000	5.00%	19/11/2025	439,834	0.00%
Huarong Finance II Co., Ltd.	\$500,000	4.63%	3/6/2026	481,380	0.00%
ICBCIL Finance Co., Ltd.	\$200,000	1.75%	2/8/2026	186,092	0.00%
ICBCIL Finance Co., Ltd.	\$1,200,000	2.25%	2/11/2026	1,119,346	0.01%
Industrial & Commercial Bank of China Ltd.	\$900,000	4.88%	21/9/2025	893,158	0.01%
Industrial & Commercial Bank of China Ltd.	\$1,500,000	1.63%	28/10/2026	1,386,617	0.01%
Industrial & Commercial Bank of China Ltd.	\$1,050,000	3.54%	8/11/2027	1,002,023	0.01%
JD.com, Inc.	\$200,000	3.88%	29/4/2026	194,716	0.00%
JD.com, Inc.	\$200,000	3.38%	14/1/2030	182,093	0.00%
JD.com, Inc.	\$200,000	4.13%	14/1/2050	153,754	0.00%
JIC Zhixin Ltd.	\$200,000	2.13%	27/8/2030	170,353	0.00%
Jinan Urban Construction International Investment Co., Ltd.	\$318,000	2.40%	23/9/2026	291,972	0.00%
Joy Treasure Assets Holdings, Inc.	\$900,000	3.50%	24/9/2029	807,790	0.01%
Joy Treasure Assets Holdings, Inc.	\$200,000	2.75%	17/11/2030	167,618	0.00%
Lenovo Group Ltd.	\$300,000	3.42%	2/11/2030	264,744	0.00%
Lenovo Group Ltd.	\$311,000	6.54%	27/7/2032	325,558	0.00%
Link Finance Cayman 2009 Ltd.	\$200,000	2.88%	21/7/2026	190,512	0.00%
Mega Advance Investments Ltd.	\$200,000	6.38%	12/5/2041	217,097	0.00%
Meituan	\$600,000	3.05%	28/10/2030	516,365	0.00%
Minmetals Bounteous Finance BVI Ltd.	\$700,000	4.20%	27/7/2026	683,305	0.00%
Pioneer Reward Ltd.	\$1,000,000	5.25%	9/8/2026	999,303	0.01%
Powerchina Roadbridge Group British Virgin Islands Ltd.^	\$700,000	3.08%	Perpetual	669,858	0.00%
Prosus NV	€500,000	1.54%	3/8/2028	480,600	0.00%
Prosus NV	€500,000	1.29%	13/7/2029	459,622	0.00%
Prosus NV	\$600,000	3.68%	21/1/2030	530,818	0.00%
Prosus NV	\$725,000	3.06%	13/7/2031	599,522	0.00%
Prosus NV	\$450,000	4.19%	19/1/2032	396,243	0.00%
Prosus NV	€200,000	1.99%	13/7/2033	168,775	0.00%
Prosus NV	\$375,000	4.03%	3/8/2050	253,351	0.00%
Prosus NV	\$650,000	3.83%	8/2/2051	424,300	0.00%
Prosus NV	\$550,000	4.99%	19/1/2052	429,101	0.00%
Rongshi International Finance Ltd.	\$200,000	1.88%	22/11/2026	184,967	0.00%
Science City Guangzhou Investment Group Co., Ltd.	\$200,000	6.80%	5/8/2025	201,554	0.00%
SDG Finance Ltd.	\$200,000	2.80%	25/8/2026	187,050	0.00%

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SF Holding Investment 2021 Ltd.	\$300,000	3.13%	17/11/2031	262,159	0.00%
SF Holding Investment Ltd.	\$300,000	2.88%	20/2/2030	266,604	0.00%
SFG International Holdings Co., Ltd.	\$300,000	2.40%	3/6/2026	278,198	0.00%
Shanghai Port Group BVI Development 2 Co., Ltd.	\$300,000	1.50%	13/7/2025	288,017	0.00%
Shanghai Pudong Development Bank Co., Ltd.	\$200,000	3.25%	14/7/2025	195,698	0.00%
Sinochem Offshore Capital Co., Ltd.	\$307,000	1.63%	29/10/2025	291,541	0.00%
Sinochem Offshore Capital Co., Ltd.	\$250,000	1.50%	23/9/2026	229,477	0.00%
Sinochem Offshore Capital Co., Ltd.	\$200,000	2.25%	24/11/2026	185,772	0.00%
Sinochem Offshore Capital Co., Ltd.	\$200,000	2.38%	23/9/2031	164,523	0.00%
Sinopec Group Overseas Development 2016 Ltd.	\$2,000,000	2.75%	29/9/2026	1,900,835	0.01%
Sinopec Group Overseas Development 2017 Ltd.	\$200,000	3.63%	12/4/2027	192,763	0.00%
Sinopec Group Overseas Development 2017 Ltd.	\$250,000	3.25%	13/9/2027	236,955	0.00%
Sinopec Group Overseas Development 2017 Ltd.	\$200,000	4.00%	13/9/2047	166,730	0.00%
Sinopec Group Overseas Development 2018 Ltd.	\$500,000	4.25%	12/9/2028	490,981	0.00%
Sinopec Group Overseas Development 2018 Ltd.	\$200,000	2.95%	8/8/2029	183,895	0.00%
Sinopec Group Overseas Development 2018 Ltd.	\$1,900,000	2.70%	13/5/2030	1,703,062	0.01%
Sinopec Group Overseas Development 2018 Ltd.	\$500,000	2.30%	8/1/2031	432,758	0.00%
Sinopec Group Overseas Development 2018 Ltd.	\$1,000,000	3.44%	12/11/2049	748,631	0.01%
Sinosing Services Pte Ltd.	\$200,000	2.63%	20/2/2030	176,630	0.00%
Soar Wise Ltd.	\$200,000	5.15%	18/3/2027	199,641	0.00%
SP PowerAssets Ltd.	\$200,000	3.25%	24/11/2025	194,757	0.00%
State Grid Overseas Investment 2014 Ltd.	\$200,000	4.85%	7/5/2044	193,415	0.00%
State Grid Overseas Investment BVI Ltd.	€120,000	0.80%	5/8/2026	121,249	0.00%
State Grid Overseas Investment BVI Ltd.	\$700,000	3.50%	4/5/2027	672,768	0.00%
State Grid Overseas Investment BVI Ltd.	\$2,000,000	4.25%	2/5/2028	1,965,639	0.01%
State Grid Overseas Investment BVI Ltd.	\$200,000	1.63%	5/8/2030	167,566	0.00%
State Grid Overseas Investment BVI Ltd.	\$700,000	4.00%	4/5/2047	596,277	0.00%
Sunny Express Enterprises Corp.	\$275,000	2.95%	1/3/2027	260,759	0.00%
Sunny Express Enterprises Corp.	\$800,000	3.13%	23/4/2030	727,322	0.01%
Sunny Optical Technology Group Co., Ltd.	\$200,000	5.95%	17/7/2026	200,660	0.00%
Sunshine Life Insurance Corp., Ltd.	\$750,000	4.50%	20/4/2026	725,351	0.01%
Tencent Holdings Ltd.	\$700,000	3.80%	11/2/2025	692,438	0.00%
Tencent Holdings Ltd.	\$1,050,000	3.60%	19/1/2028	997,177	0.01%
Tencent Holdings Ltd.	\$750,000	3.98%	11/4/2029	712,045	0.01%
Tencent Holdings Ltd.	\$3,000,000	2.39%	3/6/2030	2,576,237	0.01%
Tencent Holdings Ltd.	\$525,000	3.93%	19/1/2038	440,879	0.00%
Tencent Holdings Ltd.	\$1,329,000	3.24%	3/6/2050	867,748	0.01%
Tencent Holdings Ltd.	\$750,000	3.29%	3/6/2060	462,285	0.00%
TFI Overseas Investment Ltd.	\$200,000	6.25%	31/5/2026	194,296	0.00%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	3.63%	28/7/2025	196,504	0.00%
Three Gorges Finance I Cayman Islands Ltd.	\$400,000	3.15%	2/6/2026	385,765	0.00%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	2.15%	22/9/2030	172,076	0.00%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	3.20%	16/10/2049	145,976	0.00%
Tianfeng Securities Co., Ltd.	\$200,000	6.50%	5/3/2026	195,802	0.00%
Vertex Capital Investment Ltd.	\$200,000	2.85%	28/7/2026	187,061	0.00%
Weibo Corp.	\$500,000	3.38%	8/7/2030	437,097	0.00%
Xiaomi Best Time International Ltd.	\$300,000	2.88%	14/7/2031	250,429	0.00%
Xiaomi Best Time International Ltd.	\$200,000	4.10%	14/7/2051	142,972	0.00%
Xin Yue Co., Ltd.	\$400,000	2.36%	25/1/2027	367,797	0.00%
Yieldking Investment Ltd.	\$200,000	2.80%	18/8/2026	186,909	0.00%
Yunda Holding Investment Ltd.	\$300,000	2.25%	19/8/2025	287,147	0.00%
ZhongAn Online P&C Insurance Co., Ltd.	\$500,000	3.13%	16/7/2025	482,974	0.00%
ZhongAn Online P&C Insurance Co., Ltd.	\$200,000	3.50%	8/3/2026	190,552	0.00%
Zhongsheng Group Holdings Ltd.	\$200,000	3.00%	13/1/2026	190,518	0.00%
				214,894,096	1.01%
Colombia 0.14% (31 December 2023: 0.14%)					
Colombian TES	COP7,500,000,000	6.25%	26/11/2025	1,757,347	0.01%
Colombian TES	COP12,000,000,000	7.50%	26/8/2026	2,790,219	0.01%
Colombian TES	COP8,500,000,000	5.75%	3/11/2027	1,815,955	0.01%
Colombian TES	COP13,200,000,000	6.00%	28/4/2028	2,789,267	0.01%
Colombian TES	COP8,700,000,000	7.75%	18/9/2030	1,860,395	0.01%
Colombian TES	COP13,030,000,000	7.00%	26/3/2031	2,631,711	0.01%
Colombian TES	COP11,500,000,000	7.00%	30/6/2032	2,248,354	0.01%
Colombian TES	COP10,850,000,000	13.25%	9/2/2033	2,974,023	0.02%
Colombian TES	COP11,300,000,000	7.25%	18/10/2034	2,133,864	0.01%
Colombian TES	COP5,000,000,000	6.25%	9/7/2036	830,429	0.00%
Colombian TES	COP17,968,000,000	9.25%	28/5/2042	3,611,172	0.02%
Colombian TES	COP13,041,000,000	7.25%	26/10/2050	2,040,630	0.01%
Grupo Energia Bogota SA ESP	\$200,000	4.88%	15/5/2030	189,096	0.00%
Grupo Energia Bogota SA ESP	\$1,500,000	7.85%	9/11/2033	1,653,401	0.01%
SURA Asset Management SA	\$300,000	4.38%	11/4/2027	291,697	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transportadora de Gas Internacional SA ESP	\$250,000	5.55%	1/11/2028	242,772	0.00%
				29,860,332	0.14%
Croatia 0.03% (31 December 2023: 0.04%)					
Croatia Government International Bond	€1,800,000	1.13%	19/6/2029	1,739,528	0.01%
Croatia Government International Bond	€1,302,000	1.50%	17/6/2031	1,243,987	0.00%
Croatia Government International Bond	€500,000	2.88%	22/4/2032	522,500	0.00%
Croatia Government International Bond	€1,800,000	1.13%	4/3/2033	1,607,106	0.01%
Croatia Government International Bond	€1,651,000	4.00%	14/6/2035	1,823,274	0.01%
				6,936,395	0.03%
Cyprus 0.01% (31 December 2023: 0.03%)					
Cyprus Government International Bond	€2,378,000	3.25%	27/6/2031	2,545,953	0.01%
				2,545,953	0.01%
Czech Republic 0.26% (31 December 2023: 0.21%)					
CEZ A.S.	€1,000,000	0.88%	2/12/2026	1,000,186	0.00%
CEZ A.S.	€500,000	3.00%	5/6/2028	521,193	0.00%
CEZ A.S.	€4,100,000	4.25%	11/6/2032	4,378,288	0.02%
Czech Republic Government Bond	CZK98,000,000	2.40%	17/9/2025	4,106,070	0.02%
Czech Republic Government Bond	CZK121,400,000	6.00%	26/2/2026	5,353,924	0.03%
Czech Republic Government Bond	CZK30,000,000	1.00%	26/6/2026	1,207,924	0.01%
Czech Republic Government Bond	CZK116,840,000	0.25%	10/2/2027	4,528,822	0.02%
Czech Republic Government Bond	CZK5,000,000	2.50%	25/8/2028	201,387	0.00%
Czech Republic Government Bond	CZK90,000,000	5.75%	29/3/2029	4,127,903	0.02%
Czech Republic Government Bond	CZK60,000,000	2.75%	23/7/2029	2,416,083	0.01%
Czech Republic Government Bond	CZK82,000,000	0.95%	15/5/2030	2,946,841	0.01%
Czech Republic Government Bond	CZK70,200,000	5.00%	30/9/2030	3,154,058	0.02%
Czech Republic Government Bond	CZK168,150,000	1.20%	13/3/2031	5,999,014	0.03%
Czech Republic Government Bond	CZK32,590,000	4.50%	11/11/2032	1,427,316	0.01%
Czech Republic Government Bond	CZK50,000,000	2.00%	13/10/2033	1,790,382	0.01%
Czech Republic Government Bond	CZK147,220,000	4.90%	14/4/2034	6,638,236	0.03%
Czech Republic Government Bond	CZK37,450,000	3.50%	30/5/2035	1,501,067	0.01%
Czech Republic Government Bond	CZK10,800,000	4.20%	4/12/2036	462,141	0.00%
Czech Republic Government Bond	CZK24,500,000	1.95%	30/7/2037	806,882	0.00%
Czech Republic Government Bond	CZK14,200,000	1.50%	24/4/2040	413,631	0.00%
EP Infrastructure A.S.	€660,000	1.82%	2/3/2031	567,743	0.00%
EPH Financing International A.S.	€200,000	6.65%	13/11/2028	221,992	0.00%
EPH Financing International A.S.	€1,387,000	5.88%	30/11/2029	1,493,039	0.01%
				55,264,122	0.26%
Denmark 0.38% (31 December 2023: 0.40%)					
AP Moller-Maersk A/S	€2,800,000	1.75%	16/3/2026	2,907,846	0.01%
AP Moller-Maersk A/S	\$175,000	4.50%	20/6/2029	170,880	0.00%
AP Moller-Maersk A/S	€473,000	0.75%	25/11/2031	413,401	0.00%
AP Moller-Maersk A/S	\$500,000	5.88%	14/9/2033	509,139	0.00%
Carlsberg Breweries A/S	€800,000	0.38%	30/6/2027	781,618	0.00%
Danfoss Finance I BV	€500,000	0.13%	28/4/2026	502,419	0.00%
Danfoss Finance I BV	€100,000	0.38%	28/10/2028	93,304	0.00%
Danfoss Finance II BV	€1,700,000	4.13%	2/12/2029	1,856,372	0.01%
Danfoss Finance II BV	€400,000	0.75%	28/4/2031	349,648	0.00%
Danske Bank A/S^	£1,274,000	4.63%	13/4/2027	1,596,146	0.01%
Danske Bank A/S^	£1,000,000	2.25%	14/1/2028	1,166,920	0.01%
Danske Bank A/S^	\$300,000	5.43%	1/3/2028	300,042	0.00%
Danske Bank A/S^	\$1,100,000	4.30%	1/4/2028	1,064,626	0.01%
Danske Bank A/S	\$400,000	4.38%	12/6/2028	385,313	0.00%
Danske Bank A/S^	\$300,000	5.71%	1/3/2030	300,800	0.00%
Danske Bank A/S^	€1,000,000	4.75%	21/6/2030	1,114,824	0.01%
Danske Bank A/S^	€1,900,000	4.13%	10/1/2031	2,081,544	0.01%
Danske Bank A/S^	€548,000	4.63%	14/5/2034	593,512	0.00%
Danske Mortgage Bank plc	€4,700,000	0.01%	24/11/2026	4,666,867	0.02%
Danske Mortgage Bank plc	€1,000,000	0.01%	14/1/2028	956,635	0.01%
Denmark Government Bond	DKK31,000,000	1.75%	15/11/2025	4,385,181	0.02%
Denmark Government Bond	DKK23,000,000	0.50%	15/11/2027	3,092,575	0.02%
Denmark Government Bond	DKK21,800,000	0.50%	15/11/2029	2,834,540	0.01%
Denmark Government Bond	DKK90,000,000	0.00%	15/11/2031	10,850,881	0.05%
Denmark Government Bond	DKK47,723,000	2.25%	15/11/2033	6,717,758	0.03%
Denmark Government Bond	DKK45,850,000	4.50%	15/11/2039	8,053,805	0.04%
Denmark Government International Bond	\$500,000	5.00%	14/11/2025	499,908	0.00%
ISS Global A/S	€1,000,000	0.88%	18/6/2026	1,013,599	0.01%
Jyske Bank A/S^	€308,000	5.00%	26/10/2028	340,142	0.00%
Kommunekredit	\$1,000,000	4.63%	5/3/2027	997,480	0.01%
Kommunekredit	€1,320,000	0.00%	3/3/2031	1,163,132	0.01%
Kommunekredit	€400,000	0.88%	3/11/2036	329,496	0.00%
Nordea Kredit Realkreditatieselskab	DKK21,134	3.50%	1/10/2044	3,008	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Novo Nordisk Finance Netherlands BV	€6,000,000	3.38%	21/5/2026	6,431,969	0.03%
Nykredit Realkredit A/S	DKK31,815,000	1.00%	1/7/2026	4,384,294	0.02%
Nykredit Realkredit A/S	€1,200,000	0.75%	20/1/2027	1,197,333	0.01%
Nykredit Realkredit A/S	€1,000,000	4.00%	17/7/2028	1,077,002	0.01%
Nykredit Realkredit A/S	DKK97,272	3.00%	1/10/2031	13,726	0.00%
Nykredit Realkredit A/S	DKK266,451	2.00%	1/10/2047	33,232	0.00%
Orsted A/S	€700,000	2.25%	14/6/2028	715,332	0.00%
Orsted A/S	€500,000	1.50%	26/11/2029	481,149	0.00%
Orsted A/S	£400,000	4.88%	12/1/2032	494,452	0.00%
Orsted A/S	£200,000	2.50%	16/5/2033	203,906	0.00%
Orsted A/S	€656,000	2.88%	14/6/2033	655,890	0.00%
Orsted A/S^	€200,000	1.75%	9/12/3019	191,867	0.00%
Orsted A/S^	£600,000	2.50%	18/2/3021	544,195	0.00%
Pandora A/S	€500,000	3.88%	31/5/2030	533,959	0.00%
Sydbank A/S^	€800,000	0.50%	10/11/2026	818,139	0.01%
				79,869,806	0.38%
Estonia 0.00% (31 December 2023: 0.00%)					
Luminor Bank A/S^	€800,000	0.54%	23/9/2026	814,227	0.00%
				814,227	0.00%
Finland 0.43% (31 December 2023: 0.43%)					
Aktia Bank OYJ	€3,800,000	3.00%	22/10/2029	4,053,152	0.02%
Balder Finland OYJ	€300,000	1.00%	18/1/2027	291,837	0.00%
Castellum Helsinki Finance Holding Abp	€1,300,000	0.88%	17/9/2029	1,148,617	0.01%
Elisa OYJ	€100,000	1.13%	26/2/2026	102,800	0.00%
Finland Government Bond	€800,000	4.00%	4/7/2025	863,120	0.01%
Finland Government Bond	€3,200,000	0.88%	15/9/2025	3,334,704	0.02%
Finland Government Bond	€500,000	2.75%	4/7/2028	534,346	0.00%
Finland Government Bond	€14,259,000	2.88%	15/4/2029	15,271,269	0.07%
Finland Government Bond	€4,599,000	0.50%	15/9/2029	4,368,080	0.02%
Finland Government Bond	€6,000,000	0.00%	15/9/2030	5,382,354	0.03%
Finland Government Bond	€1,300,000	0.75%	15/4/2031	1,209,173	0.01%
Finland Government Bond	€5,363,000	0.13%	15/9/2031	4,706,636	0.02%
Finland Government Bond	€7,886,000	1.50%	15/9/2032	7,547,048	0.04%
Finland Government Bond	€4,517,000	2.75%	15/4/2038	4,576,051	0.02%
Finland Government Bond	€1,000,000	0.25%	15/9/2040	670,908	0.00%
Finland Government Bond	€575,000	2.63%	4/7/2042	563,483	0.00%
Finland Government Bond	€4,935,000	2.95%	15/4/2055	4,958,044	0.02%
Finland Government International Bond	\$800,000	0.88%	20/5/2030	651,643	0.00%
Finland Government International Bond	\$500,000	4.38%	2/7/2034	493,974	0.00%
Finnvera OYJ	€1,000,000	0.50%	13/4/2026	1,021,870	0.01%
Finnvera OYJ	\$700,000	1.13%	27/10/2026	643,582	0.00%
Finnvera OYJ	\$500,000	4.00%	15/6/2028	487,568	0.00%
Finnvera OYJ	€650,000	0.38%	9/4/2029	618,339	0.00%
Fortum OYJ	€550,000	1.63%	27/2/2026	569,043	0.00%
Kojamo OYJ	€600,000	1.88%	27/5/2027	602,524	0.00%
Kuntarahoitus OYJ	\$300,000	0.63%	20/3/2026	278,755	0.00%
Kuntarahoitus OYJ	\$850,000	0.88%	2/9/2026	781,786	0.00%
Kuntarahoitus OYJ	€1,850,000	0.63%	26/11/2026	1,872,432	0.01%
Kuntarahoitus OYJ	\$500,000	4.88%	23/4/2027	502,171	0.00%
Kuntarahoitus OYJ	\$500,000	4.13%	15/12/2027	491,453	0.00%
Kuntarahoitus OYJ	\$500,000	4.25%	31/1/2029	494,032	0.00%
Kuntarahoitus OYJ	€700,000	1.50%	17/5/2029	701,236	0.00%
Kuntarahoitus OYJ	€1,900,000	0.00%	2/3/2031	1,673,377	0.01%
Nokia OYJ	€291,000	4.38%	21/8/2031	315,831	0.00%
Nordea Bank Abp	\$350,000	0.75%	28/8/2025	331,935	0.00%
Nordea Bank Abp	\$800,000	4.75%	22/9/2025	794,012	0.00%
Nordea Bank Abp	\$500,000	1.50%	30/9/2026	459,116	0.00%
Nordea Bank Abp	\$500,000	5.00%	19/3/2027	498,716	0.00%
Nordea Bank Abp	€1,000,000	0.50%	14/5/2027	993,410	0.01%
Nordea Bank Abp	\$900,000	5.38%	22/9/2027	903,624	0.01%
Nordea Bank Abp	€1,000,000	4.13%	5/5/2028	1,091,896	0.01%
Nordea Bank Abp^	€1,400,000	0.63%	18/8/2031	1,402,835	0.01%
Nordea Bank Abp	€1,000,000	2.88%	24/8/2032	1,017,567	0.01%
Nordea Bank Abp^	£400,000	1.63%	9/12/2032	441,856	0.00%
Nordea Bank Abp^	\$200,000	4.63%	13/9/2033	189,952	0.00%
Nordea Bank Abp^	€2,000,000	4.13%	29/5/2035	2,144,970	0.01%
Oma Saastopankki OYJ	€900,000	3.13%	15/6/2028	956,839	0.01%
OP Corporate Bank plc	£1,000,000	3.38%	14/1/2026	1,232,438	0.01%
OP Corporate Bank plc	€1,500,000	0.38%	8/12/2028	1,393,954	0.01%
Sampo OYJ^	€500,000	3.38%	23/5/2049	508,221	0.00%
Sampo OYJ^	€1,240,000	2.50%	3/9/2052	1,143,658	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
S-Pankki OYJ	€2,600,000	3.00%	16/4/2030	2,755,717	0.01%
Stora Enso OYJ	€300,000	2.50%	7/6/2027	311,770	0.00%
Transmission Finance DAC	€500,000	0.38%	18/6/2028	471,109	0.00%
UPM-Kymmene OYJ	\$425,000	7.45%	26/11/2027	444,005	0.00%
				91,268,838	0.43%
France 5.90% (31 December 2023: 6.32%)					
Action Logement Services	€2,100,000	0.38%	5/10/2031	1,819,380	0.01%
Action Logement Services	€100,000	0.50%	30/10/2034	78,705	0.00%
Action Logement Services	€400,000	4.13%	3/10/2038	438,952	0.00%
Action Logement Services	€800,000	3.63%	25/5/2043	812,767	0.00%
Aeroports de Paris SA	€1,300,000	2.13%	2/10/2026	1,354,375	0.01%
Aeroports de Paris SA	€700,000	1.00%	5/1/2029	672,614	0.00%
Aeroports de Paris SA	€900,000	1.50%	2/7/2032	825,299	0.00%
Aeroports de Paris SA	€200,000	2.13%	11/10/2038	179,490	0.00%
Agence Francaise de Developpement EPIC	€400,000	4.38%	16/3/2026	501,256	0.00%
Agence Francaise de Developpement EPIC	€100,000	2.25%	28/5/2026	104,828	0.00%
Agence Francaise de Developpement EPIC	€2,800,000	0.25%	21/7/2026	2,814,293	0.01%
Agence Francaise de Developpement EPIC	€700,000	0.25%	29/6/2029	644,788	0.00%
Agence Francaise de Developpement EPIC	€200,000	0.50%	25/5/2030	182,155	0.00%
Agence Francaise de Developpement EPIC	€600,000	0.88%	25/5/2031	545,283	0.00%
Agence Francaise de Developpement EPIC	€1,400,000	0.13%	29/9/2031	1,188,986	0.01%
Agence Francaise de Developpement EPIC	€4,200,000	3.38%	25/5/2033	4,479,919	0.02%
Agence Francaise de Developpement EPIC	€1,000,000	0.50%	31/5/2035	781,135	0.00%
Agence France Locale	€1,500,000	0.00%	20/9/2027	1,442,773	0.01%
Air Liquide Finance SA	\$200,000	2.25%	10/9/2029	176,562	0.00%
Air Liquide Finance SA	€500,000	2.88%	16/9/2032	515,288	0.00%
Airbus SE	€500,000	1.38%	9/6/2026	514,451	0.00%
Airbus SE	€1,200,000	1.63%	9/6/2030	1,156,130	0.01%
Airbus SE	€300,000	1.38%	13/5/2031	281,785	0.00%
Airbus SE	€800,000	2.38%	9/6/2040	704,437	0.00%
Airbus SE	\$620,000	3.95%	10/4/2047	502,122	0.00%
Altearea SCA	€200,000	1.75%	16/1/2030	178,325	0.00%
APRR SA	€1,000,000	0.13%	18/1/2029	925,565	0.01%
APRR SA	€700,000	1.50%	25/1/2030	675,025	0.00%
APRR SA	€300,000	1.63%	13/1/2032	281,412	0.00%
APRR SA	€300,000	1.50%	17/1/2033	273,697	0.00%
Arkea Home Loans SFH SA	€2,400,000	0.01%	4/10/2030	2,112,957	0.01%
Arkema SA^	€300,000	1.50%	Perpetual	305,548	0.00%
Arkema SA	€1,100,000	0.13%	14/10/2026	1,091,988	0.01%
Arkema SA	€700,000	1.50%	20/4/2027	711,120	0.00%
Arkema SA	€700,000	3.50%	23/1/2031	738,767	0.00%
Arval Service Lease SA	€500,000	4.13%	13/4/2026	537,363	0.00%
Autoroutes du Sud de la France SA	€2,000,000	1.38%	27/6/2028	1,986,531	0.01%
Autoroutes du Sud de la France SA	€600,000	1.38%	21/2/2031	562,192	0.00%
Autoroutes du Sud de la France SA	€500,000	2.75%	2/9/2032	503,577	0.00%
Autoroutes du Sud de la France SA	€600,000	3.25%	19/1/2033	623,652	0.00%
AXA Home Loan SFH SA	€1,000,000	0.05%	5/7/2027	973,139	0.01%
AXA SA^	\$100,000	6.38%	Perpetual	107,649	0.00%
AXA SA	€376,000	1.13%	15/5/2028	376,786	0.00%
AXA SA	€854,000	3.75%	12/10/2030	932,404	0.01%
AXA SA	\$300,000	8.60%	15/12/2030	352,866	0.00%
AXA SA	€646,000	3.38%	31/5/2034	680,792	0.00%
AXA SA^	€854,000	1.88%	10/7/2042	756,951	0.00%
AXA SA^	€990,000	4.25%	10/3/2043	1,031,470	0.01%
AXA SA^	€344,000	5.50%	11/7/2043	388,727	0.00%
AXA SA^	\$200,000	5.13%	17/1/2047	195,496	0.00%
AXA SA^	€1,565,000	3.25%	28/5/2049	1,596,505	0.01%
Ayvens SA	€600,000	4.25%	18/1/2027	651,235	0.00%
Ayvens SA	€500,000	4.00%	5/7/2027	540,491	0.00%
Banque Federative du Credit Mutuel SA	\$500,000	4.52%	13/7/2025	494,776	0.00%
Banque Federative du Credit Mutuel SA	€1,200,000	0.75%	17/7/2025	1,248,318	0.01%
Banque Federative du Credit Mutuel SA	€700,000	1.25%	5/12/2025	835,033	0.01%
Banque Federative du Credit Mutuel SA	\$1,900,000	4.94%	26/1/2026	1,883,781	0.01%
Banque Federative du Credit Mutuel SA	€700,000	0.75%	8/6/2026	710,342	0.00%
Banque Federative du Credit Mutuel SA	\$700,000	5.90%	13/7/2026	705,609	0.00%
Banque Federative du Credit Mutuel SA	€1,600,000	1.00%	16/7/2026	1,862,689	0.01%
Banque Federative du Credit Mutuel SA	\$1,800,000	5.09%	23/1/2027	1,791,117	0.01%
Banque Federative du Credit Mutuel SA	\$500,000	4.75%	13/7/2027	492,773	0.00%
Banque Federative du Credit Mutuel SA	€1,200,000	3.13%	14/9/2027	1,266,293	0.01%
Banque Federative du Credit Mutuel SA	€500,000	3.88%	14/2/2028	540,984	0.00%
Banque Federative du Credit Mutuel SA	€1,100,000	0.25%	29/6/2028	1,034,091	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banque Federative du Credit Mutuel SA	\$500,000	5.79%	13/7/2028	508,705	0.00%
Banque Federative du Credit Mutuel SA	€1,300,000	0.25%	19/7/2028	1,207,387	0.01%
Banque Federative du Credit Mutuel SA	€1,200,000	0.63%	3/11/2028	1,122,842	0.01%
Banque Federative du Credit Mutuel SA	€1,000,000	4.13%	13/3/2029	1,092,692	0.01%
Banque Federative du Credit Mutuel SA	€500,000	1.75%	15/3/2029	488,461	0.00%
Banque Federative du Credit Mutuel SA	€2,000,000	1.88%	18/6/2029	1,933,806	0.01%
Banque Federative du Credit Mutuel SA	€700,000	4.00%	21/11/2029	761,485	0.00%
Banque Federative du Credit Mutuel SA	€1,000,000	4.38%	2/5/2030	1,094,803	0.01%
Banque Federative du Credit Mutuel SA	€700,000	1.25%	3/6/2030	644,907	0.00%
Banque Federative du Credit Mutuel SA	€1,500,000	3.50%	15/5/2031	1,588,179	0.01%
Banque Federative du Credit Mutuel SA	€1,500,000	4.75%	10/11/2031	1,678,430	0.01%
Banque Federative du Credit Mutuel SA	€1,500,000	1.13%	19/11/2031	1,283,067	0.01%
Banque Federative du Credit Mutuel SA^	€800,000	3.88%	16/6/2032	845,486	0.01%
Banque Federative du Credit Mutuel SA	€400,000	3.63%	14/9/2032	426,811	0.00%
Banque Federative du Credit Mutuel SA	€1,600,000	4.00%	26/1/2033	1,717,540	0.01%
Banque Federative du Credit Mutuel SA	€1,500,000	3.75%	1/2/2033	1,604,361	0.01%
Banque Federative du Credit Mutuel SA	€1,000,000	4.13%	14/6/2033	1,099,261	0.01%
BNP Paribas SA	\$310,000	4.38%	28/9/2025	304,288	0.00%
BNP Paribas SA	€2,172,000	1.50%	17/11/2025	2,259,102	0.01%
BNP Paribas SA	\$400,000	4.38%	12/5/2026	389,261	0.00%
BNP Paribas SA^	\$500,000	2.22%	9/6/2026	483,423	0.00%
BNP Paribas SA^	\$100,000	1.32%	13/1/2027	93,372	0.00%
BNP Paribas SA^	€2,200,000	2.13%	23/1/2027	2,294,293	0.01%
BNP Paribas SA	\$350,000	4.63%	13/3/2027	340,587	0.00%
BNP Paribas SA^	\$726,000	2.59%	20/1/2028	674,535	0.00%
BNP Paribas SA^	€900,000	0.50%	30/5/2028	878,100	0.01%
BNP Paribas SA^	€1,200,000	2.75%	25/7/2028	1,246,024	0.01%
BNP Paribas SA	\$700,000	4.40%	14/8/2028	671,627	0.00%
BNP Paribas SA^	€600,000	0.50%	1/9/2028	580,023	0.00%
BNP Paribas SA^	\$500,000	1.90%	30/9/2028	446,243	0.00%
BNP Paribas SA^	\$1,100,000	5.13%	13/1/2029	1,090,501	0.01%
BNP Paribas SA	AUD2,200,000	5.29%	15/2/2029	1,462,291	0.01%
BNP Paribas SA^	\$900,000	5.34%	12/6/2029	899,427	0.01%
BNP Paribas SA^	CAD500,000	2.54%	13/7/2029	333,018	0.00%
BNP Paribas SA^	£700,000	6.00%	18/8/2029	912,505	0.01%
BNP Paribas SA^	\$400,000	2.16%	15/9/2029	348,903	0.00%
BNP Paribas SA^	\$700,000	5.18%	9/1/2030	692,639	0.00%
BNP Paribas SA^	\$1,425,000	5.50%	20/5/2030	1,419,528	0.01%
BNP Paribas SA^	€1,300,000	0.88%	11/7/2030	1,197,500	0.01%
BNP Paribas SA^	\$1,075,000	3.05%	13/1/2031	941,460	0.01%
BNP Paribas SA^	€1,000,000	4.25%	13/4/2031	1,091,917	0.01%
BNP Paribas SA^	£300,000	2.00%	24/5/2031	352,085	0.00%
BNP Paribas SA	€500,000	1.63%	2/7/2031	452,845	0.00%
BNP Paribas SA^	€1,000,000	1.13%	15/1/2032	985,811	0.01%
BNP Paribas SA^	€400,000	2.50%	31/3/2032	407,321	0.00%
BNP Paribas SA	€1,300,000	2.10%	7/4/2032	1,226,101	0.01%
BNP Paribas SA^	\$950,000	2.87%	19/4/2032	797,220	0.00%
BNP Paribas SA	£1,600,000	5.75%	13/6/2032	2,057,935	0.01%
BNP Paribas SA^	\$518,000	3.13%	20/1/2033	436,066	0.00%
BNP Paribas SA^	\$400,000	4.38%	1/3/2033	377,435	0.00%
BNP Paribas SA	€1,000,000	4.13%	24/5/2033	1,108,593	0.01%
BNP Paribas SA	€1,000,000	4.10%	13/2/2034	1,078,606	0.01%
BNP Paribas SA^	\$800,000	5.89%	5/12/2034	820,083	0.00%
BNP Paribas SA^	\$700,000	2.59%	12/8/2035	572,098	0.00%
BNP Paribas SA	\$500,000	2.82%	26/1/2041	338,640	0.00%
Bouygues SA	€400,000	2.25%	29/6/2029	404,825	0.00%
Bouygues SA	€3,800,000	0.50%	11/2/2030	3,460,395	0.02%
Bouygues SA	€1,200,000	3.88%	17/7/2031	1,306,526	0.01%
Bouygues SA	€500,000	4.63%	7/6/2032	567,945	0.00%
Bouygues SA	€400,000	3.25%	30/6/2037	400,095	0.00%
Bouygues SA	€300,000	5.38%	30/6/2042	362,329	0.00%
BPCE SA	AUD400,000	5.20%	29/9/2025	266,469	0.00%
BPCE SA	€500,000	0.38%	2/2/2026	508,521	0.00%
BPCE SA^	\$100,000	1.65%	6/10/2026	94,612	0.00%
BPCE SA	\$250,000	3.38%	2/12/2026	239,437	0.00%
BPCE SA^	\$1,300,000	5.98%	18/1/2027	1,300,812	0.01%
BPCE SA	\$300,000	5.20%	18/1/2027	298,881	0.00%
BPCE SA	€300,000	0.50%	24/2/2027	295,645	0.00%
BPCE SA	€3,000,000	1.75%	26/4/2027	3,062,798	0.02%
BPCE SA	\$1,000,000	4.75%	19/7/2027	981,880	0.01%
BPCE SA^	€2,100,000	0.50%	15/9/2027	2,089,014	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BPCE SA^	\$500,000	6.61%	19/10/2027	507,528	0.00%
BPCE SA	\$850,000	3.50%	23/10/2027	794,507	0.00%
BPCE SA	AUD1,000,000	4.50%	26/4/2028	629,702	0.00%
BPCE SA	€400,000	4.38%	13/7/2028	436,588	0.00%
BPCE SA	\$250,000	4.63%	12/9/2028	241,753	0.00%
BPCE SA	€2,600,000	3.88%	11/1/2029	2,786,764	0.01%
BPCE SA	£300,000	5.25%	16/4/2029	367,901	0.00%
BPCE SA^	\$500,000	6.71%	19/10/2029	518,609	0.00%
BPCE SA	€700,000	0.63%	15/1/2030	641,327	0.00%
BPCE SA^	\$400,000	5.72%	18/1/2030	399,226	0.00%
BPCE SA^	€500,000	4.63%	2/3/2030	550,180	0.00%
BPCE SA	£2,900,000	4.88%	22/10/2030	3,614,882	0.02%
BPCE SA	€600,000	1.00%	14/1/2032	521,814	0.00%
BPCE SA^	\$900,000	2.28%	20/1/2032	726,778	0.00%
BPCE SA^	\$600,000	3.12%	19/10/2032	490,522	0.00%
BPCE SA	€1,200,000	4.00%	29/11/2032	1,305,559	0.01%
BPCE SA^	€700,000	5.75%	1/6/2033	786,321	0.00%
BPCE SA^	\$400,000	5.75%	19/7/2033	395,109	0.00%
BPCE SA^	€200,000	4.75%	14/6/2034	225,195	0.00%
BPCE SA^	\$680,000	7.00%	19/10/2034	727,209	0.00%
BPCE SA^	\$350,000	6.51%	18/1/2035	350,868	0.00%
BPCE SA^	€700,000	5.13%	25/1/2035	765,404	0.00%
BPCE SA^	€200,000	4.88%	26/2/2036	216,354	0.00%
BPCE SA^	\$500,000	3.58%	19/10/2042	357,382	0.00%
BPCE SFH SA	€1,800,000	0.01%	8/11/2026	1,790,692	0.01%
BPCE SFH SA	€1,500,000	0.01%	10/11/2027	1,446,141	0.01%
BPCE SFH SA	€4,000,000	3.25%	12/4/2028	4,291,000	0.02%
BPCE SFH SA	€3,900,000	3.00%	15/1/2031	4,123,045	0.02%
BPCE SFH SA	€4,200,000	3.13%	20/1/2033	4,459,934	0.02%
BPCE SFH SA	€2,300,000	3.13%	22/5/2034	2,442,223	0.01%
Bpifrance SACA	€1,500,000	2.13%	29/11/2027	1,549,067	0.01%
Bpifrance SACA	€1,900,000	0.00%	25/5/2028	1,800,033	0.01%
Bpifrance SACA	€800,000	0.05%	26/9/2029	726,275	0.00%
Bpifrance SACA	€1,700,000	2.88%	25/11/2029	1,788,231	0.01%
Bpifrance SACA	€800,000	0.25%	29/3/2030	723,575	0.00%
Bpifrance SACA	€2,700,000	2.88%	31/1/2032	2,810,856	0.01%
Bureau Veritas SA	€500,000	3.50%	22/5/2036	521,603	0.00%
Caisse d'Amortissement de la Dette Sociale	\$2,200,000	0.38%	23/9/2025	2,075,799	0.01%
Caisse d'Amortissement de la Dette Sociale	\$1,360,000	4.00%	25/1/2026	1,338,640	0.01%
Caisse d'Amortissement de la Dette Sociale	\$1,750,000	0.63%	18/2/2026	1,630,307	0.01%
Caisse d'Amortissement de la Dette Sociale	\$1,000,000	4.88%	19/9/2026	1,000,549	0.01%
Caisse d'Amortissement de la Dette Sociale	\$1,300,000	1.25%	28/10/2026	1,199,216	0.01%
Caisse d'Amortissement de la Dette Sociale	€400,000	0.00%	25/11/2026	397,101	0.00%
Caisse d'Amortissement de la Dette Sociale	\$900,000	4.25%	24/1/2027	888,232	0.01%
Caisse d'Amortissement de la Dette Sociale	€5,800,000	2.88%	25/5/2027	6,159,549	0.03%
Caisse d'Amortissement de la Dette Sociale	€3,000,000	1.75%	25/11/2027	3,067,913	0.02%
Caisse d'Amortissement de la Dette Sociale	\$2,125,000	3.75%	24/5/2028	2,057,825	0.01%
Caisse d'Amortissement de la Dette Sociale	€8,200,000	3.00%	25/5/2028	8,726,259	0.04%
Caisse d'Amortissement de la Dette Sociale	€6,500,000	2.75%	25/2/2029	6,836,464	0.03%
Caisse d'Amortissement de la Dette Sociale	\$1,500,000	4.50%	22/5/2029	1,493,582	0.01%
Caisse d'Amortissement de la Dette Sociale	€3,100,000	3.13%	1/3/2030	3,316,019	0.02%
Caisse d'Amortissement de la Dette Sociale	\$1,700,000	1.00%	21/10/2030	1,367,950	0.01%
Caisse d'Amortissement de la Dette Sociale	\$2,400,000	1.38%	20/1/2031	1,963,532	0.01%
Caisse d'Amortissement de la Dette Sociale	€1,100,000	0.00%	25/5/2031	949,284	0.01%
Caisse d'Amortissement de la Dette Sociale	€2,500,000	0.13%	15/9/2031	2,157,806	0.01%
Caisse d'Amortissement de la Dette Sociale	€2,500,000	0.45%	19/1/2032	2,189,162	0.01%
Caisse d'Amortissement de la Dette Sociale	\$5,100,000	2.13%	26/1/2032	4,296,086	0.02%
Caisse d'Amortissement de la Dette Sociale	€3,300,000	1.50%	25/5/2032	3,117,179	0.02%
Caisse de Refinancement de l'Habitat SA	€800,000	0.13%	30/4/2027	785,794	0.00%
Caisse de Refinancement de l'Habitat SA	€1,300,000	0.01%	7/2/2028	1,243,403	0.01%
Caisse de Refinancement de l'Habitat SA	€2,900,000	3.00%	11/1/2030	3,075,349	0.02%
Caisse de Refinancement de l'Habitat SA	€3,900,000	3.13%	3/6/2036	4,104,512	0.02%
Caisse des Depots et Consignations	€800,000	3.13%	25/5/2033	842,017	0.01%
Caisse Francaise de Financement Local	€4,200,000	0.01%	27/4/2029	3,866,780	0.02%
Caisse Francaise de Financement Local	€2,000,000	0.01%	24/6/2030	1,775,084	0.01%
Caisse Francaise de Financement Local	€4,000,000	0.01%	18/3/2031	3,463,735	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€1,500,000	3.38%	24/9/2028	1,566,091	0.01%
Capgemini SE	€1,800,000	1.13%	23/6/2030	1,693,093	0.01%
Carrefour SA	€500,000	1.88%	30/10/2026	515,379	0.00%
Carrefour SA	€600,000	1.00%	17/5/2027	599,637	0.00%
Carrefour SA	€600,000	2.63%	15/12/2027	623,628	0.00%

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Carrefour SA	€400,000	4.13%	12/10/2028	436,550	0.00%
CCF SFH SACA	€4,500,000	2.50%	28/6/2028	4,678,018	0.02%
Cie de Financement Foncier SA	€1,000,000	0.23%	14/9/2026	1,002,723	0.01%
Cie de Financement Foncier SA	€7,900,000	3.13%	18/5/2027	8,438,046	0.04%
Cie de Financement Foncier SA	€7,600,000	3.13%	6/6/2030	8,114,245	0.04%
Cie de Saint-Gobain SA	€600,000	2.38%	4/10/2027	625,031	0.00%
Cie de Saint-Gobain SA	€400,000	1.88%	21/9/2028	401,856	0.00%
Cie de Saint-Gobain SA	€400,000	3.50%	18/1/2029	427,134	0.00%
Cie de Saint-Gobain SA	€400,000	2.63%	10/8/2032	396,891	0.00%
Cie de Saint-Gobain SA	€1,000,000	3.63%	8/4/2034	1,053,468	0.01%
Cie Generale des Etablissements Michelin SCA	€200,000	3.13%	16/5/2031	210,265	0.00%
Cie Generale des Etablissements Michelin SCA	€300,000	0.25%	2/11/2032	249,614	0.00%
Cie Generale des Etablissements Michelin SCA	€300,000	3.38%	16/5/2036	314,457	0.00%
Cie Generale des Etablissements Michelin SCA	€400,000	0.63%	2/11/2040	274,752	0.00%
CNP Assurances SACA	€500,000	1.25%	27/1/2029	473,340	0.00%
CNP Assurances SACA^	€600,000	4.50%	10/6/2047	643,098	0.00%
CNP Assurances SACA^	€600,000	2.50%	30/6/2051	557,812	0.00%
CNP Assurances SACA^	€400,000	5.25%	18/7/2053	438,759	0.00%
Covivio Hotels SACA	€400,000	1.00%	27/7/2029	369,218	0.00%
Covivio Hotels SACA	€200,000	4.13%	23/5/2033	208,978	0.00%
Covivio SA	€400,000	1.63%	23/6/2030	374,480	0.00%
Covivio SA	€500,000	1.13%	17/9/2031	440,281	0.00%
Credit Agricole Assurances SA	€200,000	2.00%	17/7/2030	185,855	0.00%
Credit Agricole Assurances SA	€1,200,000	1.50%	6/10/2031	1,049,979	0.01%
Credit Agricole Assurances SA^	€400,000	4.75%	27/9/2048	429,972	0.00%
Credit Agricole Home Loan SFH SA	€1,000,000	0.88%	11/8/2028	976,991	0.01%
Credit Agricole Home Loan SFH SA	€3,200,000	3.38%	4/9/2028	3,451,706	0.02%
Credit Agricole Home Loan SFH SA	€1,000,000	1.38%	3/2/2032	941,041	0.01%
Credit Agricole Home Loan SFH SA	€1,800,000	3.25%	8/6/2033	1,929,811	0.01%
Credit Agricole Public Sector SCF SA	€1,000,000	0.01%	13/9/2028	938,437	0.01%
Credit Agricole SA	€2,000,000	1.00%	18/9/2025	2,077,358	0.01%
Credit Agricole SA	€600,000	1.25%	14/4/2026	617,940	0.00%
Credit Agricole SA^	\$1,100,000	1.91%	16/6/2026	1,058,908	0.01%
Credit Agricole SA^	€1,500,000	4.00%	12/10/2026	1,610,203	0.01%
Credit Agricole SA	\$1,015,000	2.02%	11/1/2027	938,548	0.01%
Credit Agricole SA^	\$50,000	1.25%	26/1/2027	46,625	0.00%
Credit Agricole SA^	€400,000	1.88%	22/4/2027	414,165	0.00%
Credit Agricole SA^	¥100,000,000	0.51%	6/7/2027	614,604	0.00%
Credit Agricole SA^	£100,000	5.75%	29/11/2027	126,865	0.00%
Credit Agricole SA^	€100,000	0.63%	12/1/2028	98,976	0.00%
Credit Agricole SA	€700,000	0.38%	20/4/2028	663,389	0.00%
Credit Agricole SA	\$1,550,000	5.30%	12/7/2028	1,550,379	0.01%
Credit Agricole SA	AUD2,200,000	5.41%	18/1/2029	1,470,196	0.01%
Credit Agricole SA^	€1,000,000	4.25%	11/7/2029	1,086,093	0.01%
Credit Agricole SA	€1,500,000	2.50%	29/8/2029	1,523,386	0.01%
Credit Agricole SA^	\$500,000	6.32%	3/10/2029	513,679	0.00%
Credit Agricole SA^	\$1,500,000	5.34%	10/1/2030	1,485,064	0.01%
Credit Agricole SA	\$555,000	3.25%	14/1/2030	487,107	0.00%
Credit Agricole SA	€1,000,000	4.13%	7/3/2030	1,096,175	0.01%
Credit Agricole SA	€1,000,000	3.88%	20/4/2031	1,083,076	0.01%
Credit Agricole SA^	\$500,000	4.00%	10/1/2033	464,169	0.00%
Credit Agricole SA	€2,000,000	4.00%	18/1/2033	2,189,857	0.01%
Credit Agricole SA	€900,000	4.38%	27/11/2033	996,477	0.01%
Credit Agricole SA^	\$900,000	6.25%	10/1/2035	905,695	0.01%
Credit Agricole SA	€1,200,000	4.13%	26/2/2036	1,291,816	0.01%
Credit Agricole SA	\$600,000	2.81%	11/1/2041	405,309	0.00%
Credit Mutuel Arkea SA	€100,000	0.88%	7/5/2027	99,398	0.00%
Credit Mutuel Arkea SA	€700,000	3.38%	19/9/2027	744,704	0.00%
Credit Mutuel Arkea SA	€1,000,000	0.38%	3/10/2028	936,897	0.01%
Credit Mutuel Arkea SA^	€400,000	1.25%	11/6/2029	386,947	0.00%
Credit Mutuel Arkea SA	€500,000	3.38%	11/3/2031	502,117	0.00%
Credit Mutuel Arkea SA	€1,200,000	0.88%	25/10/2031	1,042,490	0.01%
Credit Mutuel Home Loan SFH SA	€1,000,000	1.00%	30/1/2029	972,028	0.01%
Danone SA	€1,500,000	0.00%	1/12/2025	1,529,214	0.01%
Danone SA	€1,200,000	3.71%	13/11/2029	1,302,631	0.01%
Danone SA	€700,000	3.48%	3/5/2030	750,501	0.00%
Danone SA	€800,000	3.47%	22/5/2031	856,660	0.01%
Dassault Systemes SE	€600,000	0.13%	16/9/2026	595,848	0.00%
Dassault Systemes SE	€300,000	0.38%	16/9/2029	275,756	0.00%
Dexia Credit Local SA	€1,000,000	0.01%	22/1/2027	988,813	0.01%
Dexia SA	\$1,000,000	1.13%	9/4/2026	933,578	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dexia SA	\$500,000	4.50%	19/3/2027	496,409	0.00%
Dexia SA	€800,000	0.00%	21/1/2028	768,440	0.00%
Edenred SE	€400,000	1.88%	6/3/2026	416,150	0.00%
Edenred SE	€400,000	3.63%	13/6/2031	423,383	0.00%
Electricite de France SA	\$625,000	3.63%	13/10/2025	609,258	0.00%
Electricite de France SA	€100,000	4.00%	12/11/2025	107,651	0.00%
Electricite de France SA	€300,000	3.88%	12/1/2027	322,310	0.00%
Electricite de France SA	€2,600,000	3.75%	5/6/2027	2,796,875	0.01%
Electricite de France SA	\$500,000	5.70%	23/5/2028	504,497	0.00%
Electricite de France SA	€600,000	4.38%	12/10/2029	659,563	0.00%
Electricite de France SA	€900,000	4.63%	26/4/2030	1,003,562	0.01%
Electricite de France SA	€200,000	4.13%	17/6/2031	216,017	0.00%
Electricite de France SA	\$600,000	6.25%	23/5/2033	620,658	0.00%
Electricite de France SA	€1,200,000	1.00%	29/11/2033	983,066	0.01%
Electricite de France SA	£800,000	6.13%	2/6/2034	1,026,757	0.01%
Electricite de France SA	€300,000	4.75%	12/10/2034	337,342	0.00%
Electricite de France SA	£1,000,000	5.50%	25/1/2035	1,215,677	0.01%
Electricite de France SA	\$400,000	4.75%	13/10/2035	364,274	0.00%
Electricite de France SA	£800,000	5.50%	27/3/2037	956,808	0.01%
Electricite de France SA	\$500,000	4.88%	21/9/2038	447,805	0.00%
Electricite de France SA	\$250,000	6.95%	26/1/2039	271,304	0.00%
Electricite de France SA	£200,000	5.50%	17/10/2041	233,643	0.00%
Electricite de France SA	€500,000	4.63%	25/1/2043	530,721	0.00%
Electricite de France SA	\$500,000	4.88%	22/1/2044	433,452	0.00%
Electricite de France SA	€200,000	4.75%	17/6/2044	214,549	0.00%
Electricite de France SA	\$200,000	4.95%	13/10/2045	171,898	0.00%
Electricite de France SA	\$675,000	5.00%	21/9/2048	579,604	0.00%
Electricite de France SA	€500,000	2.00%	9/12/2049	330,508	0.00%
Electricite de France SA	£300,000	5.63%	25/1/2053	340,547	0.00%
Electricite de France SA	\$500,000	6.90%	23/5/2053	530,831	0.00%
Electricite de France SA	CAD200,000	5.78%	17/5/2054	146,416	0.00%
Electricite de France SA	\$325,000	5.25%	13/10/2055	280,465	0.00%
Electricite de France SA	\$1,000,000	4.50%	4/12/2069	721,638	0.00%
Electricite de France SA	\$460,000	6.00%	22/1/2114	427,485	0.00%
Electricite de France SA	£400,000	6.00%	23/1/2114	463,566	0.00%
Engie SA^	€500,000	5.13%	Perpetual	531,881	0.00%
Engie SA^	€500,000	1.50%	Perpetual	473,852	0.00%
Engie SA	€500,000	0.00%	4/3/2027	488,789	0.00%
Engie SA	€1,200,000	1.75%	27/3/2028	1,205,198	0.01%
Engie SA	€200,000	1.38%	22/6/2028	197,377	0.00%
Engie SA	£100,000	7.00%	30/10/2028	135,870	0.00%
Engie SA	\$400,000	5.25%	10/4/2029	398,856	0.00%
Engie SA	€800,000	0.38%	26/10/2029	726,910	0.00%
Engie SA	€400,000	0.50%	24/10/2030	354,410	0.00%
Engie SA	€1,200,000	3.88%	6/12/2033	1,285,691	0.01%
Engie SA	\$750,000	5.63%	10/4/2034	743,911	0.00%
Engie SA	€1,200,000	1.00%	26/10/2036	919,784	0.01%
Engie SA	€700,000	1.38%	21/6/2039	513,570	0.00%
Engie SA	€500,000	4.50%	6/9/2042	541,601	0.00%
Engie SA	€400,000	4.25%	11/1/2043	419,710	0.00%
Engie SA	£1,000,000	5.63%	3/4/2053	1,214,416	0.01%
Engie SA	\$200,000	5.88%	10/4/2054	192,613	0.00%
Engie SA	£350,000	5.00%	1/10/2060	392,060	0.00%
EssilorLuxottica SA	€1,000,000	0.38%	5/1/2026	1,023,440	0.01%
EssilorLuxottica SA	€600,000	0.50%	5/6/2028	580,765	0.00%
EssilorLuxottica SA	€1,000,000	0.75%	27/11/2031	898,641	0.01%
French Republic Government Bond OAT	€14,500,000	1.00%	25/11/2025	15,071,305	0.07%
French Republic Government Bond OAT ¹	€37,967,000	0.00%	25/2/2026	38,646,993	0.18%
French Republic Government Bond OAT	€10,456,000	3.50%	25/4/2026	11,276,245	0.05%
French Republic Government Bond OAT	€20,000,000	0.50%	25/5/2026	20,413,558	0.10%
French Republic Government Bond OAT	€76,451,000	0.00%	25/2/2027	75,639,966	0.36%
French Republic Government Bond OAT	€15,569,000	1.00%	25/5/2027	15,753,951	0.08%
French Republic Government Bond OAT	€12,000,000	2.50%	24/9/2027	12,646,547	0.06%
French Republic Government Bond OAT	€17,132,000	2.75%	25/10/2027	18,190,048	0.09%
French Republic Government Bond OAT ¹	€43,650,000	0.75%	25/2/2028	43,155,156	0.20%
French Republic Government Bond OAT	€14,092,948	0.75%	25/11/2028	13,715,632	0.07%
French Republic Government Bond OAT	€16,236,000	5.50%	25/4/2029	19,268,770	0.09%
French Republic Government Bond OAT	€29,808,000	0.50%	25/5/2029	28,326,326	0.13%
French Republic Government Bond OAT ¹	€59,470,000	0.00%	25/11/2029	54,298,300	0.26%
French Republic Government Bond OAT	€5,641,905	2.75%	25/2/2030	5,950,222	0.03%
French Republic Government Bond OAT	€17,037,470	2.50%	25/5/2030	17,739,083	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
French Republic Government Bond OAT	€15,059,000	0.00%	25/11/2030	13,316,550	0.06%
French Republic Government Bond OAT	€22,490,000	1.50%	25/5/2031	21,790,958	0.10%
French Republic Government Bond OAT	€36,102,000	0.00%	25/11/2031	30,880,189	0.15%
French Republic Government Bond OAT	€20,000,000	0.00%	25/5/2032	16,815,095	0.08%
French Republic Government Bond OAT	€23,000,000	5.75%	25/10/2032	29,213,390	0.14%
French Republic Government Bond OAT	€1,381,400	2.00%	25/11/2032	1,355,005	0.01%
French Republic Government Bond OAT	€6,000,000	3.00%	25/5/2033	6,330,619	0.03%
French Republic Government Bond OAT	€10,341,839	3.50%	25/11/2033	11,310,875	0.05%
French Republic Government Bond OAT ¹	€34,057,946	1.25%	25/5/2034	30,370,840	0.14%
French Republic Government Bond OAT	€8,008,000	4.75%	25/4/2035	9,685,433	0.05%
French Republic Government Bond OAT	€8,250,000	1.25%	25/5/2036	7,024,599	0.03%
French Republic Government Bond OAT	€14,361,422	1.25%	25/5/2038	11,656,349	0.06%
French Republic Government Bond OAT	€11,500,000	4.00%	25/10/2038	13,054,482	0.06%
French Republic Government Bond OAT	€786,037	1.75%	25/6/2039	675,348	0.00%
French Republic Government Bond OAT ¹	€30,644,843	0.50%	25/5/2040	20,911,465	0.10%
French Republic Government Bond OAT	€10,197,000	4.50%	25/4/2041	12,240,057	0.06%
French Republic Government Bond OAT	€7,377,015	2.50%	25/5/2043	6,711,653	0.03%
French Republic Government Bond OAT	€8,301,000	0.50%	25/6/2044	5,041,022	0.02%
French Republic Government Bond OAT	€5,627,284	3.25%	25/5/2045	5,719,518	0.03%
French Republic Government Bond OAT	€13,059,000	3.00%	25/6/2049	12,552,476	0.06%
French Republic Government Bond OAT	€23,100,000	1.50%	25/5/2050	15,933,852	0.08%
French Republic Government Bond OAT	€13,176,000	0.75%	25/5/2052	7,064,446	0.03%
French Republic Government Bond OAT	€19,371,526	0.75%	25/5/2053	10,127,277	0.05%
French Republic Government Bond OAT	€5,824,000	3.00%	25/5/2054	5,433,628	0.03%
French Republic Government Bond OAT	€7,558,000	4.00%	25/4/2055	8,515,323	0.04%
French Republic Government Bond OAT	€14,949,742	3.25%	25/5/2055	14,575,985	0.07%
French Republic Government Bond OAT	€5,949,156	4.00%	25/4/2060	6,759,385	0.03%
French Republic Government Bond OAT	€7,280,000	1.75%	25/5/2066	4,793,639	0.02%
French Republic Government Bond OAT	€1,300,000	0.50%	25/5/2072	486,747	0.00%
Gecina SA	€100,000	1.38%	26/1/2028	99,070	0.00%
Gecina SA	€300,000	0.88%	25/1/2033	252,106	0.00%
Gecina SA	€200,000	1.63%	29/5/2034	175,955	0.00%
GELF Bond Issuer I SA	€300,000	1.13%	18/7/2029	280,671	0.00%
Gestion Securite de Stocks Securite SA	€2,800,000	3.50%	25/11/2029	3,010,896	0.02%
Groupe des Assurances du Credit Mutuel SADIR	€600,000	3.75%	30/4/2029	643,784	0.00%
Groupe des Assurances du Credit Mutuel SADIR [^]	€200,000	5.00%	30/10/2044	211,467	0.00%
Holding d'Infrastructures de Transport SASU	€300,000	1.63%	18/9/2029	285,887	0.00%
Holding d'Infrastructures de Transport SASU	€500,000	1.48%	18/1/2031	457,817	0.00%
ICADE	€100,000	1.13%	17/11/2025	103,371	0.00%
Ile-de-France Mobilites	€900,000	3.05%	3/2/2033	933,988	0.01%
Ile-de-France Mobilites	€200,000	0.20%	16/11/2035	146,491	0.00%
Ile-de-France Mobilites	€600,000	3.40%	25/5/2043	599,481	0.00%
Ile-de-France Mobilites	€400,000	3.45%	25/6/2049	398,207	0.00%
Imerys SA	€200,000	1.00%	15/7/2031	172,030	0.00%
In'li SA	€200,000	1.13%	2/7/2029	186,886	0.00%
JCDecaux SE	€400,000	1.63%	7/2/2030	377,473	0.00%
Kering SA	€300,000	1.25%	10/5/2026	308,667	0.00%
Kering SA	€600,000	5.00%	23/11/2032	752,659	0.00%
Kering SA	€800,000	3.88%	5/9/2035	858,665	0.01%
Klepierre SA	€700,000	0.63%	1/7/2030	620,437	0.00%
Klepierre SA	€500,000	1.63%	13/12/2032	448,994	0.00%
Klepierre SA	€600,000	3.88%	23/9/2033	628,981	0.00%
La Banque Postale Home Loan SFH SA	€2,000,000	0.88%	7/2/2028	1,975,735	0.01%
La Banque Postale Home Loan SFH SA	€900,000	0.25%	12/2/2035	705,119	0.00%
La Banque Postale SA [^]	€1,900,000	1.00%	9/2/2028	1,881,500	0.01%
La Banque Postale SA	€1,000,000	4.38%	17/1/2030	1,089,575	0.01%
La Banque Postale SA	€600,000	0.75%	23/6/2031	519,397	0.00%
La Banque Postale SA [^]	€200,000	0.75%	2/8/2032	191,401	0.00%
La Mondiale SAM [^]	\$200,000	4.80%	18/1/2048	185,480	0.00%
La Poste SA	€1,000,000	0.63%	21/10/2026	1,002,508	0.01%
La Poste SA	€500,000	0.38%	17/9/2027	485,436	0.00%
La Poste SA	€1,700,000	3.75%	12/6/2030	1,834,130	0.01%
La Poste SA	€900,000	3.13%	14/3/2033	927,277	0.01%
La Poste SA	€600,000	0.63%	18/1/2036	457,998	0.00%
Legrand SA	€100,000	1.88%	16/12/2027	102,354	0.00%
Legrand SA	€200,000	0.38%	6/10/2031	173,662	0.00%
LVMH Moet Hennessy Louis Vuitton SE	€1,000,000	1.13%	11/2/2027	1,155,584	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€1,000,000	0.38%	11/2/2031	892,833	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€1,000,000	3.50%	7/9/2033	1,076,892	0.01%
Mercialys SA	€300,000	2.50%	28/2/2029	297,134	0.00%
MMB SCF SACA	€1,000,000	0.75%	31/10/2025	1,032,931	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MMS USA Holdings, Inc.	€500,000	1.75%	13/6/2031	476,755	0.00%
Orange SA^	€1,000,000	5.38%	Perpetual	1,109,310	0.01%
Orange SA^	€800,000	1.75%	Perpetual	775,989	0.00%
Orange SA^	€500,000	1.38%	Perpetual	461,404	0.00%
Orange SA	€1,000,000	1.00%	12/9/2025	1,038,001	0.01%
Orange SA	€600,000	0.88%	3/2/2027	602,962	0.00%
Orange SA	€2,100,000	1.25%	7/7/2027	2,116,266	0.01%
Orange SA	€200,000	2.00%	15/1/2029	202,167	0.00%
Orange SA	€400,000	0.13%	16/9/2029	362,852	0.00%
Orange SA	€400,000	1.38%	16/1/2030	385,304	0.00%
Orange SA	\$700,000	9.00%	1/3/2031	835,052	0.01%
Orange SA	€1,500,000	3.63%	16/11/2031	1,619,521	0.01%
Orange SA	£800,000	3.25%	15/1/2032	898,683	0.01%
Orange SA	€1,000,000	1.63%	7/4/2032	938,690	0.01%
Orange SA	€300,000	2.38%	18/5/2032	296,929	0.00%
Orange SA	€500,000	0.50%	4/9/2032	422,253	0.00%
Orange SA	€300,000	0.63%	16/12/2033	246,653	0.00%
Orange SA	€300,000	0.75%	29/6/2034	246,043	0.00%
Orange SA	\$450,000	5.38%	13/1/2042	429,749	0.00%
Orange SA	\$500,000	5.50%	6/2/2044	482,645	0.00%
Orange SA	£200,000	5.38%	22/11/2050	248,585	0.00%
Orano SA	€400,000	5.38%	15/5/2027	443,262	0.00%
Pernod Ricard SA	\$500,000	3.25%	8/6/2026	480,821	0.00%
Pernod Ricard SA	€1,900,000	3.75%	15/9/2027	2,054,787	0.01%
Pernod Ricard SA	€1,500,000	3.75%	2/11/2032	1,618,686	0.01%
Pernod Ricard SA	€600,000	3.63%	7/5/2034	633,308	0.00%
Pernod Ricard SA	\$500,000	5.50%	15/1/2042	494,448	0.00%
Praemia Healthcare SACA	€1,600,000	0.88%	4/11/2029	1,431,317	0.01%
RCI Banque SA	€807,000	4.13%	1/12/2025	867,028	0.01%
RCI Banque SA	€700,000	4.63%	2/10/2026	761,612	0.00%
RCI Banque SA	€537,000	4.50%	6/4/2027	585,025	0.00%
RCI Banque SA	€770,000	4.88%	14/6/2028	851,262	0.01%
RCI Banque SA	€350,000	4.88%	21/9/2028	387,743	0.00%
Regie Autonome des Transports Parisiens EPIC	€700,000	0.88%	25/5/2027	700,396	0.00%
Region of Ile de France	€100,000	2.38%	24/4/2026	105,087	0.00%
Region of Ile de France	€300,000	0.63%	23/4/2027	297,873	0.00%
Region of Ile de France	€200,000	1.38%	14/3/2029	196,097	0.00%
Region of Ile de France	€800,000	0.10%	2/7/2030	705,320	0.00%
Region of Ile de France	€600,000	2.90%	30/4/2031	622,401	0.00%
Region of Ile de France	€500,000	2.23%	19/7/2032	487,523	0.00%
RTE Reseau de Transport d'Electricite SADIR	€200,000	1.63%	27/11/2025	208,661	0.00%
RTE Reseau de Transport d'Electricite SADIR	€100,000	1.00%	19/10/2026	101,348	0.00%
RTE Reseau de Transport d'Electricite SADIR	€100,000	2.75%	20/6/2029	103,870	0.00%
RTE Reseau de Transport d'Electricite SADIR	€500,000	1.50%	27/9/2030	478,172	0.00%
RTE Reseau de Transport d'Electricite SADIR	€1,200,000	3.75%	4/7/2035	1,279,776	0.01%
RTE Reseau de Transport d'Electricite SADIR	€100,000	2.00%	18/4/2036	90,064	0.00%
RTE Reseau de Transport d'Electricite SADIR	€600,000	1.13%	8/7/2040	435,539	0.00%
RTE Reseau de Transport d'Electricite SADIR	€800,000	3.75%	30/4/2044	831,283	0.00%
RTE Reseau de Transport d'Electricite SADIR	€800,000	1.13%	9/9/2049	500,508	0.00%
Safran SA	€400,000	0.13%	16/3/2026	404,425	0.00%
Safran SA	€500,000	0.75%	17/3/2031	455,788	0.00%
SANEF SA	€100,000	0.95%	19/10/2028	97,720	0.00%
Sanofi SA	€1,400,000	1.00%	21/3/2026	1,441,448	0.01%
Sanofi SA	€500,000	1.13%	5/4/2028	496,261	0.00%
Sanofi SA	\$250,000	3.63%	19/6/2028	239,490	0.00%
Sanofi SA	€1,000,000	0.88%	21/3/2029	962,811	0.01%
Sanofi SA	€1,000,000	1.25%	6/4/2029	977,566	0.01%
Sanofi SA	€1,000,000	1.25%	21/3/2034	890,779	0.01%
Schneider Electric SE	€500,000	1.00%	9/4/2027	505,882	0.00%
Schneider Electric SE	€100,000	3.25%	9/11/2027	107,074	0.00%
Schneider Electric SE	€800,000	1.50%	15/1/2028	809,405	0.00%
Schneider Electric SE	€400,000	3.13%	13/10/2029	425,988	0.00%
Schneider Electric SE	€1,000,000	3.50%	9/11/2032	1,075,814	0.01%
Schneider Electric SE	€500,000	3.38%	13/4/2034	529,669	0.00%
SCOR SE^	€500,000	3.00%	8/6/2046	520,607	0.00%
SCOR SE^	€500,000	3.63%	27/5/2048	526,485	0.00%
SFIL SA	€400,000	0.00%	23/11/2028	371,860	0.00%
SFIL SA	€1,900,000	0.05%	4/6/2029	1,737,894	0.01%
SNCF Reseau	€500,000	2.63%	29/12/2025	528,836	0.00%
SNCF Reseau	€100,000	4.25%	7/10/2026	109,160	0.00%
SNCF Reseau	€3,000,000	0.88%	22/1/2029	2,884,092	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
SNCF Reseau	€500,000	1.13%	25/5/2030	472,642	0.00%
SNCF Reseau	€1,000,000	1.88%	30/3/2034	923,590	0.01%
SNCF Reseau	£500,000	5.25%	31/1/2035	655,692	0.00%
SNCF Reseau	€3,500,000	0.75%	25/5/2036	2,700,717	0.01%
SNCF Reseau	€1,200,000	1.50%	29/5/2037	992,889	0.01%
SNCF Reseau	£200,000	4.83%	25/3/2060	236,789	0.00%
Societe Des Grands Projets EPIC	€500,000	1.13%	22/10/2028	490,677	0.00%
Societe Des Grands Projets EPIC	€600,000	0.30%	25/11/2031	515,901	0.00%
Societe Des Grands Projets EPIC	€600,000	1.13%	25/5/2034	515,614	0.00%
Societe Des Grands Projets EPIC	€1,800,000	0.30%	2/9/2036	1,302,083	0.01%
Societe Des Grands Projets EPIC	€500,000	1.63%	8/4/2042	384,351	0.00%
Societe Des Grands Projets EPIC	€400,000	3.50%	25/5/2043	406,295	0.00%
Societe Des Grands Projets EPIC	€600,000	0.88%	10/5/2046	363,917	0.00%
Societe Des Grands Projets EPIC	€400,000	3.50%	25/6/2049	404,052	0.00%
Societe Des Grands Projets EPIC	€1,400,000	1.00%	26/11/2051	780,273	0.00%
Societe Des Grands Projets EPIC	€400,000	3.70%	25/5/2053	411,864	0.00%
Societe Des Grands Projets EPIC	€1,100,000	0.70%	15/10/2060	444,408	0.00%
Societe Des Grands Projets EPIC	€1,600,000	1.00%	18/2/2070	675,553	0.00%
Societe Fonciere Lyonnaise SA	€400,000	1.50%	5/6/2027	401,959	0.00%
Societe Generale SA	\$900,000	4.75%	24/11/2025	882,170	0.01%
Societe Generale SA^	\$420,000	6.45%	12/1/2027	422,135	0.00%
Societe Generale SA	€800,000	0.75%	25/1/2027	792,666	0.00%
Societe Generale SA	€1,000,000	4.13%	2/6/2027	1,084,452	0.01%
Societe Generale SA	\$500,000	4.68%	15/6/2027	490,935	0.00%
Societe Generale SA	€2,000,000	4.00%	16/11/2027	2,162,953	0.01%
Societe Generale SA^	\$1,160,000	2.80%	19/1/2028	1,070,457	0.01%
Societe Generale SA^	\$300,000	6.45%	10/1/2029	304,908	0.00%
Societe Generale SA^	€1,500,000	0.50%	12/6/2029	1,402,024	0.01%
Societe Generale SA^	\$535,000	5.63%	19/1/2030	527,266	0.00%
Societe Generale SA	\$945,000	3.00%	22/1/2030	813,198	0.00%
Societe Generale SA	€500,000	1.25%	12/6/2030	457,653	0.00%
Societe Generale SA^	€1,000,000	4.25%	6/12/2030	1,070,904	0.01%
Societe Generale SA^	€1,500,000	1.13%	30/6/2031	1,501,484	0.01%
Societe Generale SA^	€2,700,000	4.88%	21/11/2031	2,987,865	0.02%
Societe Generale SA^	\$1,000,000	2.89%	9/6/2032	814,643	0.00%
Societe Generale SA^	\$875,000	3.34%	21/1/2033	724,008	0.00%
Societe Generale SA^	\$500,000	6.69%	10/1/2034	515,210	0.00%
Societe Generale SA^	\$500,000	6.07%	19/1/2035	494,938	0.00%
Societe Generale SA	\$400,000	3.63%	1/3/2041	271,593	0.00%
Societe Generale SA	\$600,000	7.37%	10/1/2053	591,688	0.00%
Societe Generale SA^	\$600,000	7.13%	19/1/2055	578,142	0.00%
Societe Generale SFH SA	€5,400,000	0.01%	2/12/2026	5,362,537	0.03%
Societe Generale SFH SA	€5,000,000	0.13%	2/2/2029	4,673,723	0.02%
Societe Nationale SNCF SACA	CHF1,000,000	0.23%	18/6/2030	1,043,811	0.01%
Societe Nationale SNCF SACA	€500,000	3.38%	25/5/2033	532,135	0.00%
Societe Nationale SNCF SACA	€800,000	0.88%	28/2/2051	398,786	0.00%
Societe Nationale SNCF SACA	€1,100,000	1.00%	19/1/2061	463,884	0.00%
Sodexo, Inc.	\$400,000	1.63%	16/4/2026	372,329	0.00%
Sodexo, Inc.	\$500,000	2.72%	16/4/2031	426,529	0.00%
Suez SACA	€400,000	5.00%	3/11/2032	454,573	0.00%
Suez SACA	€800,000	4.50%	13/11/2033	876,674	0.01%
TDF Infrastructure SASU	€100,000	2.50%	7/4/2026	104,880	0.00%
TDF Infrastructure SASU	€3,200,000	5.63%	21/7/2028	3,582,285	0.02%
TDF Infrastructure SASU	€100,000	1.75%	1/12/2029	94,027	0.00%
Terega SA	€200,000	2.20%	5/8/2025	210,581	0.00%
Terega SA	€600,000	0.88%	17/9/2030	533,134	0.00%
Terega SASU	€300,000	0.63%	27/2/2028	286,409	0.00%
Thales SA	€500,000	0.25%	29/1/2027	492,542	0.00%
Tikehau Capital SCA	€300,000	6.63%	14/3/2030	349,240	0.00%
TotalEnergies Capital International SA	£200,000	1.75%	7/7/2025	244,571	0.00%
TotalEnergies Capital International SA	€100,000	2.88%	19/11/2025	106,373	0.00%
TotalEnergies Capital International SA	€300,000	2.50%	25/3/2026	316,870	0.00%
TotalEnergies Capital International SA	\$505,000	3.46%	19/2/2029	473,945	0.00%
TotalEnergies Capital International SA	\$505,000	2.83%	10/1/2030	452,848	0.00%
TotalEnergies Capital International SA	£300,000	1.41%	3/9/2031	304,681	0.00%
TotalEnergies Capital International SA	€300,000	1.62%	18/5/2040	239,005	0.00%
TotalEnergies Capital International SA	\$320,000	2.99%	29/6/2041	232,412	0.00%
TotalEnergies Capital International SA	\$400,000	3.46%	12/7/2049	290,591	0.00%
TotalEnergies Capital International SA	\$995,000	3.13%	29/5/2050	672,654	0.00%
TotalEnergies Capital International SA	\$320,000	3.39%	29/6/2060	214,422	0.00%
TotalEnergies Capital SA	\$150,000	3.88%	11/10/2028	143,982	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TotalEnergies Capital SA	\$500,000	5.15%	5/4/2034	500,526	0.00%
TotalEnergies Capital SA	\$500,000	5.49%	5/4/2054	493,364	0.00%
TotalEnergies Capital SA	\$500,000	5.64%	5/4/2064	495,661	0.00%
TotalEnergies SE^	€1,000,000	1.63%	Perpetual	971,382	0.01%
TotalEnergies SE^	€700,000	2.13%	Perpetual	618,936	0.00%
TotalEnergies SE^	€400,000	3.37%	Perpetual	418,788	0.00%
UNEDIC A.S.SEO	€400,000	0.63%	3/3/2026	409,580	0.00%
UNEDIC A.S.SEO	€600,000	1.25%	21/10/2027	604,115	0.00%
UNEDIC A.S.SEO	€1,000,000	0.00%	25/11/2028	934,813	0.01%
UNEDIC A.S.SEO	€700,000	0.50%	20/3/2029	663,795	0.00%
UNEDIC A.S.SEO	€800,000	0.25%	25/11/2029	735,962	0.00%
UNEDIC A.S.SEO	€1,000,000	0.00%	19/11/2030	877,607	0.01%
UNEDIC A.S.SEO	€2,000,000	0.01%	25/5/2031	1,729,073	0.01%
UNEDIC A.S.SEO	€1,600,000	0.10%	25/5/2034	1,256,911	0.01%
UNEDIC A.S.SEO	€2,000,000	3.13%	25/11/2034	2,109,199	0.01%
UNEDIC A.S.SEO	€2,100,000	0.50%	25/5/2036	1,614,292	0.01%
Unibail-Rodamco-Westfield SE^	€400,000	2.88%	Perpetual	406,322	0.00%
Unibail-Rodamco-Westfield SE	€1,000,000	1.13%	15/9/2025	1,037,214	0.01%
Unibail-Rodamco-Westfield SE	€1,400,000	0.63%	4/5/2027	1,376,523	0.01%
Unibail-Rodamco-Westfield SE	€250,000	1.50%	22/2/2028	249,310	0.00%
Unibail-Rodamco-Westfield SE	€1,000,000	0.75%	25/10/2028	943,444	0.01%
Unibail-Rodamco-Westfield SE	€1,100,000	4.13%	11/12/2030	1,181,155	0.01%
Unibail-Rodamco-Westfield SE	€900,000	1.88%	15/1/2031	849,046	0.01%
Unibail-Rodamco-Westfield SE	€600,000	1.38%	4/12/2031	535,020	0.00%
Unibail-Rodamco-Westfield SE	€100,000	0.88%	29/3/2032	84,973	0.00%
Unibail-Rodamco-Westfield SE	€300,000	2.00%	29/6/2032	276,724	0.00%
Unibail-Rodamco-Westfield SE	€300,000	2.00%	28/4/2036	259,706	0.00%
Unibail-Rodamco-Westfield SE	€200,000	2.25%	14/5/2038	170,856	0.00%
Unibail-Rodamco-Westfield SE	€200,000	1.75%	1/7/2049	131,093	0.00%
Veolia Environnement SA	€200,000	1.63%	17/9/2030	190,615	0.00%
Veolia Environnement SA	€1,000,000	0.50%	14/10/2031	861,560	0.01%
Vinci SA	€400,000	0.00%	27/11/2028	372,976	0.00%
Vinci SA	€700,000	1.63%	18/1/2029	696,368	0.00%
Vinci SA	\$300,000	3.75%	10/4/2029	283,868	0.00%
Vinci SA	€400,000	3.38%	17/10/2032	421,215	0.00%
WEA Finance LLC	\$145,000	2.88%	15/1/2027	134,687	0.00%
WEA Finance LLC	\$125,000	4.13%	20/9/2028	116,409	0.00%
WEA Finance LLC	\$125,000	4.63%	20/9/2048	93,903	0.00%
WEA Finance LLC/Westfield UK & Europe Finance plc	\$200,000	4.75%	17/9/2044	153,136	0.00%
Wendel SE	€100,000	2.50%	9/2/2027	103,860	0.00%
Wendel SE	€400,000	1.38%	18/1/2034	341,659	0.00%
Westfield America Management Ltd.	£500,000	2.63%	30/3/2029	548,476	0.00%
				1,249,320,091	5.90%
Germany 5.69% (31 December 2023: 5.68%)					
Aareal Bank AG	€400,000	5.88%	29/5/2026	433,504	0.00%
Adidas AG	€300,000	0.00%	5/10/2028	281,299	0.00%
Adidas AG	€400,000	0.63%	10/9/2035	316,985	0.00%
Allianz Finance II BV	€500,000	0.88%	15/1/2026	516,080	0.00%
Allianz Finance II BV	€3,000,000	3.25%	4/12/2029	3,211,450	0.02%
Allianz Finance II BV	€500,000	0.50%	14/1/2031	448,501	0.00%
Allianz SE^	€500,000	4.60%	7/9/2038	542,270	0.00%
Allianz SE^	€1,400,000	1.30%	25/9/2049	1,293,338	0.01%
Allianz SE^	€500,000	5.82%	25/7/2053	587,240	0.00%
Allianz SE^	\$500,000	6.35%	6/9/2053	515,454	0.00%
Allianz SE^	€600,000	4.85%	26/7/2054	660,385	0.00%
Amprion GmbH	€1,900,000	3.45%	22/9/2027	2,022,709	0.01%
Amprion GmbH	€2,300,000	3.63%	21/5/2031	2,459,512	0.01%
Amprion GmbH	€400,000	3.97%	22/9/2032	434,732	0.00%
Amprion GmbH	€300,000	4.00%	21/5/2044	311,527	0.00%
Aroundtown SA^	€200,000	1.63%	Perpetual	107,158	0.00%
Aroundtown SA	CAD75,000	4.63%	18/9/2025	53,346	0.00%
Aroundtown SA	€1,100,000	1.50%	28/5/2026	1,101,455	0.01%
Aroundtown SA	€700,000	0.38%	15/4/2027	650,572	0.00%
Aroundtown SA	\$200,000	5.38%	21/3/2029	176,352	0.00%
Aroundtown SA	£267,000	3.00%	16/10/2029	268,335	0.00%
BASF SE	€800,000	0.25%	5/6/2027	786,194	0.00%
BASF SE	€400,000	1.45%	13/12/2032	378,668	0.00%
Bausparkasse Schwaebisch Hall AG	€1,900,000	2.88%	16/1/2029	2,017,285	0.01%
Bayer AG	€900,000	4.25%	26/8/2029	987,421	0.01%
Bayer AG	€1,100,000	1.13%	6/1/2030	1,015,460	0.01%
Bayer AG	€400,000	1.38%	6/7/2032	346,610	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bayer AG	€1,070,000	4.63%	26/5/2033	1,175,007	0.01%
Bayer AG	€500,000	1.00%	12/1/2036	374,637	0.00%
Bayer US Finance II LLC	\$500,000	2.85%	15/4/2025	486,034	0.00%
Bayer US Finance II LLC	\$850,000	5.50%	15/8/2025	845,213	0.00%
Bayer US Finance II LLC	\$500,000	4.25%	15/12/2025	489,277	0.00%
Bayer US Finance II LLC	\$100,000	4.20%	15/7/2034	85,492	0.00%
Bayer US Finance II LLC	\$200,000	5.88%	15/4/2038	186,157	0.00%
Bayer US Finance II LLC	\$225,000	4.40%	15/7/2044	171,452	0.00%
Bayer US Finance II LLC	\$125,000	3.95%	15/4/2045	87,426	0.00%
Bayer US Finance II LLC	\$1,200,000	4.88%	25/6/2048	962,660	0.01%
Bayer US Finance II LLC	\$175,000	4.70%	15/7/2064	128,711	0.00%
Bayerische Landesbodenkreditanstalt	€1,000,000	0.63%	23/11/2026	1,010,085	0.01%
Berlin Hyp AG	€1,700,000	0.01%	24/1/2028	1,631,729	0.01%
Berlin Hyp AG	€7,039,000	3.38%	23/8/2028	7,617,811	0.04%
Berlin Hyp AG	€750,000	0.01%	2/9/2030	665,757	0.00%
BMW Finance NV	€480,000	0.75%	13/7/2026	488,685	0.00%
BMW Finance NV	€600,000	1.50%	6/2/2029	595,412	0.00%
BMW US Capital LLC	\$600,000	5.05%	2/4/2026	598,040	0.00%
BMW US Capital LLC	\$460,000	2.80%	11/4/2026	441,396	0.00%
BMW US Capital LLC	\$600,000	4.90%	2/4/2027	597,393	0.00%
BMW US Capital LLC	\$450,000	3.30%	6/4/2027	429,850	0.00%
BMW US Capital LLC	\$150,000	3.75%	12/4/2028	143,402	0.00%
BMW US Capital LLC	\$500,000	5.05%	11/8/2028	500,073	0.00%
BMW US Capital LLC	\$600,000	4.90%	2/4/2029	596,581	0.00%
BMW US Capital LLC	\$25,000	4.15%	9/4/2030	23,972	0.00%
BMW US Capital LLC	\$800,000	2.55%	1/4/2031	684,063	0.00%
BMW US Capital LLC	€1,645,000	3.38%	2/2/2034	1,722,387	0.01%
BMW US Capital LLC	\$600,000	5.15%	2/4/2034	590,905	0.00%
Bundesobligation	€20,000,000	0.00%	9/10/2026	20,173,506	0.10%
Bundesobligation	€32,000,000	0.00%	16/4/2027	31,930,772	0.15%
Bundesobligation	€10,000,000	2.20%	13/4/2028	10,594,313	0.05%
Bundesrepublik Deutschland Bundesanleihe	€6,000,000	1.00%	15/8/2025	6,282,645	0.03%
Bundesrepublik Deutschland Bundesanleihe	€8,000,000	0.50%	15/2/2026	8,256,611	0.04%
Bundesrepublik Deutschland Bundesanleihe	€8,000,000	0.00%	15/8/2026	8,100,605	0.04%
Bundesrepublik Deutschland Bundesanleihe	€4,331,000	0.25%	15/2/2027	4,368,331	0.02%
Bundesrepublik Deutschland Bundesanleihe	€62,700,000	0.00%	15/11/2027	61,755,266	0.29%
Bundesrepublik Deutschland Bundesanleihe	€6,965,000	5.63%	4/1/2028	8,229,029	0.04%
Bundesrepublik Deutschland Bundesanleihe	€11,950,000	0.50%	15/2/2028	11,934,593	0.06%
Bundesrepublik Deutschland Bundesanleihe	€74,000,000	0.00%	15/8/2029	70,202,093	0.33%
Bundesrepublik Deutschland Bundesanleihe	€77,400,000	2.40%	15/11/2030	82,704,536	0.39%
Bundesrepublik Deutschland Bundesanleihe	€7,061,974	0.00%	15/2/2032	6,318,055	0.03%
Bundesrepublik Deutschland Bundesanleihe	€7,000,000	2.30%	15/2/2033	7,418,208	0.04%
Bundesrepublik Deutschland Bundesanleihe	€17,300,000	2.20%	15/2/2034	18,089,346	0.09%
Bundesrepublik Deutschland Bundesanleihe	€552,330	4.75%	4/7/2034	708,560	0.00%
Bundesrepublik Deutschland Bundesanleihe ¹	€16,405,691	0.00%	15/5/2035	13,389,245	0.06%
Bundesrepublik Deutschland Bundesanleihe	€49,783,000	0.00%	15/5/2036	39,440,021	0.19%
Bundesrepublik Deutschland Bundesanleihe	€31,000,000	1.00%	15/5/2038	26,917,265	0.13%
Bundesrepublik Deutschland Bundesanleihe	€2,393,856	4.75%	4/7/2040	3,250,021	0.02%
Bundesrepublik Deutschland Bundesanleihe	€5,411,000	3.25%	4/7/2042	6,243,058	0.03%
Bundesrepublik Deutschland Bundesanleihe ¹	€24,550,000	2.50%	4/7/2044	25,476,104	0.12%
Bundesrepublik Deutschland Bundesanleihe	€11,656,000	2.50%	15/8/2046	12,078,828	0.06%
Bundesrepublik Deutschland Bundesanleihe	€9,480,000	1.25%	15/8/2048	7,605,913	0.04%
Bundesrepublik Deutschland Bundesanleihe	€24,855,255	0.00%	15/8/2050	13,483,618	0.06%
Bundesrepublik Deutschland Bundesanleihe	€13,000,000	0.00%	15/8/2052	6,714,070	0.03%
Bundesrepublik Deutschland Bundesanleihe	€10,908,625	1.80%	15/8/2053	9,638,326	0.05%
Bundesschatzanweisungen	€28,000,000	2.50%	19/3/2026	29,812,696	0.14%
Bundesschatzanweisungen	€40,000,000	2.90%	18/6/2026	42,927,635	0.20%
Commerzbank AG	€1,000,000	0.38%	1/9/2027	980,117	0.01%
Commerzbank AG	€3,397,000	3.38%	28/8/2028	3,678,083	0.02%
Commerzbank AG	€7,000,000	3.13%	20/4/2029	7,504,983	0.04%
Commerzbank AG [*]	€900,000	5.13%	18/1/2030	1,003,043	0.01%
Covestro AG	€230,000	0.88%	3/2/2026	236,581	0.00%
Covestro AG	€500,000	4.75%	15/11/2028	561,277	0.00%
Covestro AG	€500,000	1.38%	12/6/2030	477,514	0.00%
Daimler Truck Finance North America LLC	\$700,000	5.13%	25/9/2027	696,730	0.00%
Daimler Truck Finance North America LLC	\$1,100,000	5.40%	20/9/2028	1,108,319	0.01%
Daimler Truck Finance North America LLC	\$1,000,000	2.38%	14/12/2028	890,267	0.01%
Daimler Truck Finance North America LLC	\$750,000	5.13%	25/9/2029	744,719	0.00%
Daimler Truck Finance North America LLC	\$950,000	5.50%	20/9/2033	954,396	0.01%
Daimler Truck Finance North America LLC	\$525,000	5.38%	25/6/2034	519,089	0.00%
Daimler Truck International Finance BV	€300,000	3.88%	19/6/2026	323,467	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Daimler Truck International Finance BV	€300,000	3.88%	19/6/2029	326,461	0.00%
Deutsche Bahn Finance GmbH	£590,000	1.88%	13/2/2026	712,740	0.00%
Deutsche Bahn Finance GmbH	£100,000	3.13%	24/7/2026	122,419	0.00%
Deutsche Bahn Finance GmbH	£500,000	0.38%	3/12/2026	571,425	0.00%
Deutsche Bahn Finance GmbH	€2,350,000	3.50%	20/9/2027	2,551,199	0.01%
Deutsche Bahn Finance GmbH	€1,100,000	1.00%	17/12/2027	1,100,304	0.01%
Deutsche Bahn Finance GmbH	€1,200,000	0.63%	15/4/2036	935,672	0.01%
Deutsche Bahn Finance GmbH	€3,200,000	4.00%	23/11/2043	3,524,780	0.02%
Deutsche Bahn Finance GmbH	€650,000	0.63%	8/12/2050	347,982	0.00%
Deutsche Bahn Finance GmbH	€250,000	1.13%	29/5/2051	155,139	0.00%
Deutsche Bank AG	\$1,014,000	4.10%	13/1/2026	992,097	0.01%
Deutsche Bank AG^	\$500,000	6.12%	14/7/2026	500,609	0.00%
Deutsche Bank AG^	€2,000,000	1.38%	3/9/2026	2,080,696	0.01%
Deutsche Bank AG	€154,938	0.00%	15/10/2026	150,626	0.00%
Deutsche Bank AG^	\$2,250,000	2.13%	24/11/2026	2,135,449	0.01%
Deutsche Bank AG	€1,000,000	1.63%	20/1/2027	1,013,980	0.01%
Deutsche Bank AG^	\$500,000	7.15%	13/7/2027	512,136	0.00%
Deutsche Bank AG	€5,900,000	2.25%	20/9/2027	6,137,939	0.03%
Deutsche Bank AG^	\$1,485,000	2.31%	16/11/2027	1,370,294	0.01%
Deutsche Bank AG^	\$418,000	2.55%	7/1/2028	386,363	0.00%
Deutsche Bank AG^	\$300,000	5.71%	8/2/2028	299,433	0.00%
Deutsche Bank AG^	€100,000	1.88%	23/2/2028	101,528	0.00%
Deutsche Bank AG^	€700,000	3.25%	24/5/2028	735,933	0.00%
Deutsche Bank AG^	\$500,000	6.72%	18/1/2029	515,843	0.00%
Deutsche Bank AG	€2,100,000	3.38%	13/3/2029	2,269,362	0.01%
Deutsche Bank AG	€1,400,000	0.01%	2/10/2029	1,275,256	0.01%
Deutsche Bank AG^	\$500,000	6.82%	20/11/2029	519,832	0.00%
Deutsche Bank AG^	€2,700,000	3.75%	15/1/2030	2,890,601	0.01%
Deutsche Bank AG^	€2,200,000	4.13%	4/4/2030	2,345,477	0.01%
Deutsche Bank AG^	€2,500,000	5.63%	19/5/2031	2,713,892	0.01%
Deutsche Bank AG^	\$600,000	3.55%	18/9/2031	527,615	0.00%
Deutsche Bank AG^	\$475,000	3.73%	14/1/2032	401,336	0.00%
Deutsche Bank AG^	€500,000	1.38%	17/2/2032	446,421	0.00%
Deutsche Bank AG^	\$500,000	3.04%	28/5/2032	419,593	0.00%
Deutsche Bank AG^	€1,000,000	4.00%	24/6/2032	1,045,210	0.01%
Deutsche Bank AG^	\$775,000	4.88%	1/12/2032	728,259	0.00%
Deutsche Bank AG^	\$375,000	7.08%	10/2/2034	381,712	0.00%
Deutsche Boerse AG	€1,700,000	3.75%	28/9/2029	1,854,617	0.01%
Deutsche Boerse AG	€800,000	3.88%	28/9/2033	881,000	0.01%
Deutsche Kreditbank AG	€1,500,000	0.88%	2/10/2028	1,465,959	0.01%
Deutsche Kreditbank AG	€3,811,000	3.00%	2/7/2030	4,062,858	0.02%
Deutsche Lufthansa AG	€8,600,000	2.88%	16/5/2027	8,960,129	0.04%
Deutsche Lufthansa AG	€3,700,000	4.00%	21/5/2030	3,959,281	0.02%
Deutsche Post AG	€500,000	1.63%	5/12/2028	505,293	0.00%
Deutsche Post AG	€2,000,000	0.75%	20/5/2029	1,956,038	0.01%
Deutsche Telekom AG	£78,000	3.13%	6/2/2034	83,969	0.00%
Deutsche Telekom AG	€600,000	2.25%	29/3/2039	548,737	0.00%
Deutsche Telekom AG	€200,000	1.75%	9/12/2049	146,446	0.00%
Deutsche Telekom AG	\$650,000	3.63%	21/1/2050	476,541	0.00%
Deutsche Telekom International Finance BV	\$300,000	3.60%	19/1/2027	289,333	0.00%
Deutsche Telekom International Finance BV	€900,000	1.38%	30/1/2027	921,968	0.01%
Deutsche Telekom International Finance BV	\$475,000	4.38%	21/6/2028	462,280	0.00%
Deutsche Telekom International Finance BV	£100,000	8.88%	27/11/2028	146,031	0.00%
Deutsche Telekom International Finance BV	£200,000	2.25%	13/4/2029	227,306	0.00%
Deutsche Telekom International Finance BV	€200,000	2.00%	1/12/2029	201,786	0.00%
Deutsche Telekom International Finance BV	\$1,143,000	8.75%	15/6/2030	1,332,246	0.01%
Deutsche Telekom International Finance BV	€300,000	7.50%	24/1/2033	413,220	0.00%
Deutsche Telekom International Finance BV	\$1,268,000	4.75%	21/6/2038	1,177,202	0.01%
Deutsche Wohnen SE	€100,000	1.50%	30/4/2030	92,849	0.00%
DZ HYP AG	€4,000,000	0.01%	26/10/2026	3,977,455	0.02%
DZ HYP AG	€4,600,000	3.25%	31/5/2033	4,979,545	0.02%
E.ON International Finance BV	€500,000	1.63%	30/5/2026	518,723	0.00%
E.ON International Finance BV	€1,000,000	1.50%	31/7/2029	976,995	0.01%
E.ON International Finance BV	€550,000	6.25%	3/6/2030	732,839	0.00%
E.ON International Finance BV	€600,000	6.38%	7/6/2032	810,569	0.00%
E.ON International Finance BV	£500,000	4.75%	31/1/2034	598,401	0.00%
E.ON International Finance BV	\$400,000	6.65%	30/4/2038	427,594	0.00%
E.ON International Finance BV	£50,000	6.75%	27/1/2039	69,623	0.00%
E.ON SE	€400,000	1.00%	7/10/2025	415,332	0.00%
E.ON SE	€1,000,000	3.50%	12/1/2028	1,077,728	0.01%
E.ON SE	€500,000	1.63%	22/5/2029	495,365	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
E.ON SE	€1,200,000	1.63%	29/3/2031	1,143,808	0.01%
E.ON SE	€300,000	0.63%	7/11/2031	262,843	0.00%
E.ON SE	€2,999,000	3.50%	25/3/2032	3,172,944	0.02%
E.ON SE	€300,000	0.88%	18/10/2034	249,569	0.00%
E.ON SE	€500,000	3.88%	12/1/2035	535,283	0.00%
E.ON SE	€770,000	4.13%	25/3/2044	813,678	0.00%
EEW Energy from Waste GmbH	€500,000	0.36%	30/6/2026	496,990	0.00%
EnBW Energie Baden-Wuerttemberg AG^	€500,000	1.63%	5/8/2079	488,316	0.00%
EnBW Energie Baden-Wuerttemberg AG^	€700,000	1.88%	29/6/2080	708,212	0.00%
EnBW Energie Baden-Wuerttemberg AG^	€700,000	1.38%	31/8/2081	656,784	0.00%
EnBW Energie Baden-Wuerttemberg AG^	€200,000	5.25%	23/1/2084	220,012	0.00%
EnBW International Finance BV	€400,000	3.63%	22/11/2026	431,102	0.00%
EnBW International Finance BV	€1,300,000	0.13%	1/3/2028	1,256,825	0.01%
EnBW International Finance BV	€1,000,000	3.50%	24/7/2028	1,074,153	0.01%
EnBW International Finance BV	€200,000	4.05%	22/11/2029	219,567	0.00%
EnBW International Finance BV	€400,000	1.88%	31/10/2033	366,592	0.00%
EnBW International Finance BV	€400,000	4.00%	24/1/2035	431,402	0.00%
Eurogrid GmbH	€300,000	1.50%	18/4/2028	298,154	0.00%
Eurogrid GmbH	€1,000,000	3.72%	27/4/2030	1,069,321	0.01%
Eurogrid GmbH	€200,000	3.28%	5/9/2031	208,357	0.00%
Eurogrid GmbH	€500,000	1.11%	15/5/2032	440,477	0.00%
Eurogrid GmbH	€1,300,000	0.74%	21/4/2033	1,080,100	0.01%
Eurogrid GmbH	€400,000	3.92%	1/2/2034	427,072	0.00%
EWE AG	€680,000	0.38%	22/10/2032	551,223	0.00%
FMS Wertmanagement	€400,000	0.38%	29/4/2030	370,893	0.00%
Free & Hanseatic City of Hamburg	€900,000	0.01%	3/6/2030	813,707	0.00%
Free & Hanseatic City of Hamburg	€485,000	1.45%	5/11/2038	417,023	0.00%
Free & Hanseatic City of Hamburg	€400,000	0.20%	3/9/2049	205,464	0.00%
Free State of Bavaria	€500,000	0.15%	3/4/2030	457,819	0.00%
Free State of Bavaria	€1,000,000	0.01%	18/1/2035	788,854	0.00%
Free State of Saxony	€2,000,000	0.01%	5/11/2029	1,839,891	0.01%
Free State of Saxony	€1,500,000	0.01%	17/12/2035	1,140,084	0.01%
Fresenius Finance Ireland plc	€700,000	0.00%	1/10/2025	717,084	0.00%
Fresenius Medical Care AG	€400,000	1.50%	11/7/2025	418,825	0.00%
Fresenius Medical Care US Finance III, Inc.	\$450,000	1.88%	1/12/2026	409,600	0.00%
Fresenius Medical Care US Finance III, Inc.	\$450,000	3.75%	15/6/2029	406,963	0.00%
Fresenius SE & Co. KGaA	€800,000	2.88%	15/2/2029	841,942	0.00%
Gemeinsame Deutsche Bundeslaender	€1,050,000	0.00%	25/9/2029	967,386	0.01%
Grand City Properties SA	€300,000	1.38%	3/8/2026	300,423	0.00%
Grand City Properties SA	€600,000	0.13%	11/1/2028	549,975	0.00%
Hamburg Commercial Bank AG^	€2,200,000	0.50%	22/9/2026	2,219,403	0.01%
Hannover Rueck SE^	€1,000,000	1.13%	9/10/2039	921,343	0.01%
Hannover Rueck SE^	€400,000	5.88%	26/8/2043	475,495	0.00%
Heidelberg Materials AG	€500,000	3.75%	31/5/2032	533,557	0.00%
Heidelberg Materials Finance Luxembourg SA	€1,200,000	1.13%	1/12/2027	1,193,455	0.01%
HOCHTIEF AG	€500,000	0.50%	3/9/2027	486,220	0.00%
HOCHTIEF AG	€2,300,000	4.25%	31/5/2030	2,481,247	0.01%
HOWOGE Wohnungsbaugesellschaft mbH	€200,000	0.63%	1/11/2028	189,149	0.00%
HOWOGE Wohnungsbaugesellschaft mbH	€300,000	1.13%	1/11/2033	254,508	0.00%
Infiniteon Technologies AG	€400,000	2.00%	24/6/2032	383,051	0.00%
ING-DiBa AG	€2,900,000	0.01%	7/10/2028	2,725,185	0.01%
Investitionsbank Berlin	€2,100,000	3.13%	13/9/2028	2,261,644	0.01%
Kreditanstalt fuer Wiederaufbau	€500,000	1.13%	4/7/2025	608,578	0.00%
Kreditanstalt fuer Wiederaufbau	\$4,000,000	0.38%	18/7/2025	3,807,935	0.02%
Kreditanstalt fuer Wiederaufbau	€2,000,000	0.25%	15/9/2025	2,069,122	0.01%
Kreditanstalt fuer Wiederaufbau	\$825,000	5.13%	29/9/2025	825,502	0.00%
Kreditanstalt fuer Wiederaufbau	€1,500,000	1.38%	15/12/2025	1,803,100	0.01%
Kreditanstalt fuer Wiederaufbau	\$2,500,000	0.63%	22/1/2026	2,340,113	0.01%
Kreditanstalt fuer Wiederaufbau	€1,000,000	0.38%	9/3/2026	1,024,474	0.01%
Kreditanstalt fuer Wiederaufbau	\$1,200,000	5.00%	16/3/2026	1,201,993	0.01%
Kreditanstalt fuer Wiederaufbau	\$1,225,000	3.63%	1/4/2026	1,199,423	0.01%
Kreditanstalt fuer Wiederaufbau	€3,000,000	0.00%	15/6/2026	3,031,089	0.02%
Kreditanstalt fuer Wiederaufbau	\$1,500,000	4.63%	7/8/2026	1,495,337	0.01%
Kreditanstalt fuer Wiederaufbau	€1,000,000	0.88%	15/9/2026	1,166,957	0.01%
Kreditanstalt fuer Wiederaufbau	€6,478,000	0.00%	30/9/2026	6,495,526	0.03%
Kreditanstalt fuer Wiederaufbau	\$11,000,000	1.00%	1/10/2026	10,139,646	0.05%
Kreditanstalt fuer Wiederaufbau	€1,600,000	0.13%	30/12/2026	1,815,656	0.01%
Kreditanstalt fuer Wiederaufbau	\$1,400,000	4.38%	1/3/2027	1,390,224	0.01%
Kreditanstalt fuer Wiederaufbau	€1,587,000	0.00%	31/3/2027	1,569,665	0.01%
Kreditanstalt fuer Wiederaufbau	€27,119,000	0.00%	30/4/2027	26,769,333	0.13%
Kreditanstalt fuer Wiederaufbau	€6,849,000	2.38%	5/8/2027	7,219,356	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kreditanstalt fuer Wiederaufbau	€1,991,000	0.50%	15/9/2027	1,976,886	0.01%
Kreditanstalt fuer Wiederaufbau	€1,588,000	0.00%	15/12/2027	1,541,019	0.01%
Kreditanstalt fuer Wiederaufbau	€4,000,000	0.63%	7/1/2028	3,962,530	0.02%
Kreditanstalt fuer Wiederaufbau	\$1,200,000	3.75%	15/2/2028	1,168,405	0.01%
Kreditanstalt fuer Wiederaufbau	€6,344,000	2.75%	15/3/2028	6,766,901	0.03%
Kreditanstalt fuer Wiederaufbau	\$3,000,000	2.88%	3/4/2028	2,830,088	0.01%
Kreditanstalt fuer Wiederaufbau	\$1,725,000	3.88%	15/6/2028	1,686,213	0.01%
Kreditanstalt fuer Wiederaufbau	€800,000	0.75%	28/6/2028	789,186	0.00%
Kreditanstalt fuer Wiederaufbau	€350,000	0.00%	15/9/2028	332,820	0.00%
Kreditanstalt fuer Wiederaufbau	€11,314,000	3.13%	10/10/2028	12,232,988	0.06%
Kreditanstalt fuer Wiederaufbau	£3,275,000	3.75%	9/1/2029	4,044,886	0.02%
Kreditanstalt fuer Wiederaufbau	\$600,000	4.00%	15/3/2029	588,528	0.00%
Kreditanstalt fuer Wiederaufbau	€3,400,000	0.00%	15/6/2029	3,166,001	0.02%
Kreditanstalt fuer Wiederaufbau	\$250,000	1.75%	14/9/2029	219,071	0.00%
Kreditanstalt fuer Wiederaufbau	\$775,000	4.75%	29/10/2030	787,778	0.00%
Kreditanstalt fuer Wiederaufbau	€1,610,000	0.00%	10/1/2031	1,432,523	0.01%
Kreditanstalt fuer Wiederaufbau	£2,000,000	4.88%	3/2/2031	2,617,120	0.01%
Kreditanstalt fuer Wiederaufbau	€15,436,000	2.75%	20/2/2031	16,409,518	0.08%
Kreditanstalt fuer Wiederaufbau	£50,000	5.75%	7/6/2032	69,446	0.00%
Kreditanstalt fuer Wiederaufbau	€700,000	2.75%	14/2/2033	741,261	0.00%
Kreditanstalt fuer Wiederaufbau	€83,000	1.13%	9/5/2033	76,552	0.00%
Kreditanstalt fuer Wiederaufbau	€3,005,000	2.88%	7/6/2033	3,212,017	0.02%
Kreditanstalt fuer Wiederaufbau	\$1,500,000	4.13%	15/7/2033	1,458,422	0.01%
Kreditanstalt fuer Wiederaufbau	€4,571,000	2.63%	10/1/2034	4,759,695	0.02%
Kreditanstalt fuer Wiederaufbau	\$775,000	4.38%	28/2/2034	768,558	0.00%
Kreditanstalt fuer Wiederaufbau	\$540,000	0.00%	18/4/2036	314,088	0.00%
Kreditanstalt fuer Wiederaufbau	€3,000,000	0.38%	20/5/2036	2,368,834	0.01%
Kreditanstalt fuer Wiederaufbau	€800,000	1.25%	4/7/2036	702,611	0.00%
Kreditanstalt fuer Wiederaufbau	£300,000	4.88%	15/3/2037	393,067	0.00%
Kreditanstalt fuer Wiederaufbau	€6,665,000	0.88%	4/7/2039	5,234,530	0.03%
Land Baden-Wuerttemberg	€400,000	0.63%	27/1/2026	411,664	0.00%
Land Baden-Wuerttemberg	€1,900,000	0.01%	2/9/2030	1,706,043	0.01%
Land Baden-Wuerttemberg	€2,000,000	0.01%	7/3/2031	1,766,989	0.01%
Land Baden-Wuerttemberg	€550,000	0.01%	9/7/2032	468,028	0.00%
Land Berlin	€500,000	0.63%	20/3/2026	513,266	0.00%
Land Berlin	€3,662,000	0.01%	26/10/2028	3,461,951	0.02%
Land Berlin	€3,324,000	2.88%	5/4/2029	3,552,568	0.02%
Land Berlin	€1,000,000	0.10%	18/1/2030	917,781	0.01%
Land Berlin	€2,500,000	1.63%	2/8/2032	2,424,893	0.01%
Land Berlin	€1,000,000	1.30%	13/6/2033	932,851	0.01%
Land Berlin	€700,000	0.13%	4/6/2035	548,567	0.00%
Land Berlin	€2,000,000	0.63%	25/8/2036	1,608,034	0.01%
Land Berlin	€500,000	1.38%	27/8/2038	427,206	0.00%
Land Berlin	€740,000	0.35%	9/9/2050	389,117	0.00%
Land Thueringen	€2,137,000	0.13%	13/1/2051	1,018,654	0.01%
Landesbank Baden-Wuerttemberg	€1,600,000	0.38%	7/5/2029	1,471,714	0.01%
Landeskreditbank Baden-Wuerttemberg Foerderbank	€3,000,000	0.38%	13/4/2026	3,058,292	0.02%
Landwirtschaftliche Rentenbank	€1,000,000	0.25%	29/8/2025	1,036,287	0.01%
Landwirtschaftliche Rentenbank	£1,010,000	1.38%	8/9/2025	1,223,266	0.01%
Landwirtschaftliche Rentenbank	\$500,000	0.88%	30/3/2026	466,563	0.00%
Landwirtschaftliche Rentenbank	\$200,000	1.75%	27/7/2026	188,158	0.00%
Landwirtschaftliche Rentenbank	€3,400,000	0.00%	28/9/2026	3,404,539	0.02%
Landwirtschaftliche Rentenbank	€2,000,000	0.63%	18/5/2027	2,003,694	0.01%
Landwirtschaftliche Rentenbank	€1,960,000	0.00%	22/9/2027	1,910,924	0.01%
Landwirtschaftliche Rentenbank	\$325,000	2.50%	15/11/2027	303,643	0.00%
Landwirtschaftliche Rentenbank	AUD700,000	3.25%	12/4/2028	445,943	0.00%
Landwirtschaftliche Rentenbank	\$525,000	3.88%	14/6/2028	512,207	0.00%
Landwirtschaftliche Rentenbank	€3,020,000	0.00%	19/7/2028	2,879,735	0.01%
Landwirtschaftliche Rentenbank	\$1,436,000	4.63%	17/4/2029	1,446,698	0.01%
Landwirtschaftliche Rentenbank	\$800,000	0.88%	3/9/2030	645,273	0.00%
Landwirtschaftliche Rentenbank	\$1,000,000	4.13%	6/2/2031	978,500	0.01%
Landwirtschaftliche Rentenbank	€667,000	1.90%	12/7/2032	662,310	0.00%
Landwirtschaftliche Rentenbank	\$500,000	5.00%	24/10/2033	517,644	0.00%
Landwirtschaftliche Rentenbank	€1,300,000	0.01%	26/11/2040	829,987	0.00%
LANXESS AG	€942,000	0.00%	8/9/2027	895,809	0.01%
LEG Immobilien SE	€100,000	0.38%	17/1/2026	101,537	0.00%
LEG Immobilien SE	€200,000	0.88%	28/11/2027	196,367	0.00%
LEG Immobilien SE	€900,000	1.00%	19/11/2032	750,702	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD805,000	1.65%	22/9/2025	566,935	0.00%
Mercedes-Benz Finance North America LLC	\$400,000	5.38%	26/11/2025	400,300	0.00%
Mercedes-Benz Finance North America LLC	\$450,000	4.80%	30/3/2026	446,378	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mercedes-Benz Finance North America LLC	\$500,000	5.20%	3/8/2026	500,200	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	3.45%	6/1/2027	144,304	0.00%
Mercedes-Benz Finance North America LLC	\$400,000	5.25%	29/11/2027	402,237	0.00%
Mercedes-Benz Finance North America LLC	\$450,000	4.80%	30/3/2028	446,697	0.00%
Mercedes-Benz Finance North America LLC	\$400,000	3.10%	15/8/2029	365,517	0.00%
Mercedes-Benz Finance North America LLC	\$1,700,000	2.63%	10/3/2030	1,502,206	0.01%
Mercedes-Benz Finance North America LLC	\$350,000	5.00%	11/1/2034	341,521	0.00%
Mercedes-Benz Group AG	€1,300,000	0.75%	8/2/2030	1,210,477	0.01%
Mercedes-Benz Group AG	€1,000,000	1.13%	6/11/2031	911,727	0.01%
Mercedes-Benz Group AG	€425,000	0.75%	11/3/2033	363,304	0.00%
Mercedes-Benz Group AG	€1,000,000	1.13%	8/8/2034	858,542	0.01%
Mercedes-Benz International Finance BV	€1,000,000	1.00%	11/11/2025	1,036,967	0.01%
Mercedes-Benz International Finance BV	€1,755,000	1.38%	26/6/2026	1,810,135	0.01%
Merck Financial Services GmbH	€500,000	0.13%	16/7/2025	516,982	0.00%
Merck KGaA^	€200,000	2.88%	25/6/2079	201,512	0.00%
Merck KGaA^	€400,000	1.63%	9/9/2080	404,525	0.00%
Muenchener Hypothekenbank eG	€1,000,000	0.01%	19/10/2039	652,761	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	€300,000	1.25%	26/5/2041	268,089	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	\$600,000	5.88%	23/5/2042	598,625	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	€600,000	4.25%	26/5/2044	633,062	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	€400,000	3.25%	26/5/2049	412,722	0.00%
Niedersachsen Invest GmbH	€800,000	0.00%	16/7/2025	827,350	0.00%
Niedersachsen Invest GmbH	€700,000	0.25%	16/7/2035	557,568	0.00%
Norddeutsche Landesbank-Girozentrale	€1,900,000	0.01%	23/9/2026	1,895,136	0.01%
Norddeutsche Landesbank-Girozentrale	€1,000,000	0.75%	5/3/2029	961,253	0.01%
NRW Bank	€4,365,000	3.13%	30/8/2028	4,702,301	0.02%
NRW Bank	€938,000	0.38%	16/5/2029	888,186	0.01%
NRW Bank	€6,139,000	3.00%	31/5/2030	6,597,044	0.03%
NRW Bank	€5,718,000	2.75%	15/5/2031	6,054,107	0.03%
NRW Bank	€500,000	1.63%	3/8/2032	484,197	0.00%
REWE International Finance BV	€1,500,000	4.88%	13/9/2030	1,669,764	0.01%
Robert Bosch GmbH	€400,000	4.00%	2/6/2035	436,355	0.00%
Robert Bosch GmbH	€700,000	4.38%	2/6/2043	762,884	0.00%
RWE AG	€720,000	2.50%	24/8/2025	761,801	0.00%
RWE AG	€910,000	0.50%	26/11/2028	863,994	0.01%
RWE AG	€680,000	3.63%	13/2/2029	737,962	0.00%
RWE AG	€800,000	2.75%	24/5/2030	817,451	0.00%
RWE AG	€966,000	1.00%	26/11/2033	804,344	0.00%
RWE AG	€285,000	4.13%	13/2/2035	309,574	0.00%
Santander Consumer Bank AG	€600,000	4.50%	30/6/2026	651,770	0.00%
SAP SE	€800,000	0.13%	18/5/2026	809,381	0.00%
SAP SE	€500,000	1.25%	10/3/2028	501,137	0.00%
SAP SE	€500,000	1.63%	10/3/2031	486,794	0.00%
Siemens Financieringsmaatschappij NV	€100,000	2.75%	10/9/2025	123,073	0.00%
Siemens Financieringsmaatschappij NV	€950,000	1.20%	11/3/2026	890,354	0.01%
Siemens Financieringsmaatschappij NV	€2,300,000	0.38%	5/6/2026	2,333,834	0.01%
Siemens Financieringsmaatschappij NV	\$125,000	6.13%	17/8/2026	127,378	0.00%
Siemens Financieringsmaatschappij NV	\$740,000	2.35%	15/10/2026	696,879	0.00%
Siemens Financieringsmaatschappij NV	\$450,000	3.40%	16/3/2027	431,554	0.00%
Siemens Financieringsmaatschappij NV	€1,400,000	0.25%	20/2/2029	1,319,663	0.01%
Siemens Financieringsmaatschappij NV	€500,000	0.13%	5/9/2029	466,610	0.00%
Siemens Financieringsmaatschappij NV	€500,000	2.75%	9/9/2030	522,318	0.00%
Siemens Financieringsmaatschappij NV	€1,000,000	0.50%	20/2/2032	877,904	0.01%
Siemens Financieringsmaatschappij NV	€300,000	0.50%	5/9/2034	242,175	0.00%
Siemens Financieringsmaatschappij NV	€900,000	1.25%	25/2/2035	779,420	0.00%
Siemens Financieringsmaatschappij NV	€200,000	3.50%	24/2/2036	213,668	0.00%
Siemens Financieringsmaatschappij NV	€300,000	1.75%	28/2/2039	251,695	0.00%
Siemens Financieringsmaatschappij NV	€1,900,000	3.75%	10/9/2042	2,015,098	0.01%
Siemens Financieringsmaatschappij NV	€3,700,000	3.63%	22/2/2044	3,836,689	0.02%
Siemens Financieringsmaatschappij NV	\$1,460,000	4.40%	27/5/2045	1,280,389	0.01%
Siemens Financieringsmaatschappij NV	\$150,000	3.30%	15/9/2046	110,058	0.00%
Siemens Financieringsmaatschappij NV	\$800,000	4.20%	16/3/2047	677,925	0.00%
State of Brandenburg	€1,000,000	0.01%	26/6/2028	954,044	0.01%
State of Brandenburg	€1,708,000	3.00%	27/2/2032	1,837,739	0.01%
State of Brandenburg	€850,000	0.38%	29/1/2035	693,722	0.00%
State of Brandenburg	€1,000,000	0.30%	4/10/2049	530,323	0.00%
State of Brandenburg	€1,200,000	0.60%	13/10/2051	673,214	0.00%
State of Bremen	€500,000	1.50%	12/11/2038	429,231	0.00%
State of Bremen	€280,000	0.40%	20/8/2049	151,751	0.00%
State of Hesse	€5,568,000	2.88%	12/3/2029	5,949,723	0.03%
State of Hesse	€1,400,000	1.75%	12/7/2029	1,417,008	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
State of Hesse	€900,000	0.00%	8/11/2030	803,430	0.00%
State of Hesse	€2,703,000	2.88%	4/7/2033	2,878,845	0.01%
State of Hesse	€1,000,000	1.30%	10/10/2033	928,644	0.01%
State of Hesse	€4,852,000	2.75%	10/1/2034	5,098,784	0.03%
State of Hesse	€500,000	0.75%	4/8/2036	409,262	0.00%
State of Lower Saxony	€1,500,000	0.40%	27/10/2025	1,548,201	0.01%
State of Lower Saxony	€1,000,000	0.00%	10/7/2026	1,006,272	0.01%
State of Lower Saxony	€2,365,000	0.00%	11/2/2027	2,340,703	0.01%
State of Lower Saxony	€1,000,000	0.13%	8/4/2027	989,237	0.01%
State of Lower Saxony	€1,000,000	0.01%	13/8/2030	897,963	0.01%
State of Lower Saxony	€3,125,000	0.01%	10/1/2031	2,773,758	0.01%
State of Lower Saxony	€650,000	0.05%	9/3/2035	508,000	0.00%
State of North Rhine-Westphalia Germany	€50,000	2.00%	15/10/2025	52,698	0.00%
State of North Rhine-Westphalia Germany	€3,000,000	0.50%	16/4/2026	3,067,041	0.02%
State of North Rhine-Westphalia Germany	\$2,000,000	4.38%	16/2/2027	1,980,352	0.01%
State of North Rhine-Westphalia Germany	€2,200,000	0.95%	13/3/2028	2,192,448	0.01%
State of North Rhine-Westphalia Germany	€500,000	0.00%	26/11/2029	458,223	0.00%
State of North Rhine-Westphalia Germany	€3,800,000	0.20%	9/4/2030	3,492,230	0.02%
State of North Rhine-Westphalia Germany	€100,000	1.63%	24/10/2030	99,256	0.00%
State of North Rhine-Westphalia Germany	€2,211,000	2.75%	15/1/2032	2,338,127	0.01%
State of North Rhine-Westphalia Germany	€8,492,000	2.90%	7/6/2033	9,050,364	0.04%
State of North Rhine-Westphalia Germany	€1,140,000	0.00%	12/10/2035	867,210	0.01%
State of North Rhine-Westphalia Germany	€700,000	1.25%	12/5/2036	613,664	0.00%
State of North Rhine-Westphalia Germany	€4,350,000	0.60%	4/6/2041	3,046,914	0.02%
State of North Rhine-Westphalia Germany	€1,300,000	0.75%	16/8/2041	930,733	0.01%
State of North Rhine-Westphalia Germany	€500,000	1.00%	16/10/2046	343,580	0.00%
State of North Rhine-Westphalia Germany	€500,000	1.65%	16/5/2047	396,471	0.00%
State of North Rhine-Westphalia Germany	€2,150,000	0.50%	15/1/2052	1,152,217	0.01%
State of North Rhine-Westphalia Germany	€5,926,000	2.90%	15/1/2053	5,889,730	0.03%
State of North Rhine-Westphalia Germany	€1,000,000	1.75%	26/10/2057	744,972	0.00%
State of North Rhine-Westphalia Germany	€1,300,000	1.75%	11/7/2068	930,405	0.01%
State of North Rhine-Westphalia Germany	€1,300,000	1.95%	26/9/2078	966,865	0.01%
State of North Rhine-Westphalia Germany	€480,000	2.15%	21/3/2119	365,454	0.00%
State of North Rhine-Westphalia Germany	€1,080,000	1.38%	15/1/2120	584,917	0.00%
State of North Rhine-Westphalia Germany	€1,600,000	0.95%	10/1/2121	732,442	0.00%
State of North Rhine-Westphalia Germany	€925,000	1.45%	19/1/2122	514,696	0.00%
State of Rhineland-Palatinate	€500,000	0.75%	19/1/2026	515,802	0.00%
State of Saarland	€1,230,000	0.05%	5/11/2040	794,615	0.00%
State of Saxony-Anhalt	€4,000,000	0.01%	9/11/2026	3,989,916	0.02%
State of Schleswig-Holstein Germany	€1,970,000	0.01%	16/7/2025	2,039,861	0.01%
State of Schleswig-Holstein Germany	€3,900,000	2.38%	22/9/2032	4,006,991	0.02%
Talanx AG [^]	€900,000	2.25%	5/12/2047	899,012	0.01%
Traton Finance Luxembourg SA	€1,600,000	4.50%	23/11/2026	1,737,482	0.01%
Traton Finance Luxembourg SA	€600,000	1.25%	24/3/2033	518,324	0.00%
UniCredit Bank GmbH	€1,000,000	0.50%	4/5/2026	1,017,261	0.01%
UniCredit Bank GmbH	€7,000,000	3.00%	17/5/2027	7,449,891	0.04%
UniCredit Bank GmbH	€950,000	0.01%	19/11/2027	915,172	0.01%
UniCredit Bank GmbH	€1,000,000	0.88%	11/1/2029	969,449	0.01%
Vier Gas Transport GmbH	€200,000	4.00%	26/9/2027	216,148	0.00%
Vier Gas Transport GmbH	€400,000	1.50%	25/9/2028	394,743	0.00%
Vier Gas Transport GmbH	€200,000	0.13%	10/9/2029	180,493	0.00%
Volkswagen Bank GmbH	€1,300,000	4.25%	7/1/2026	1,401,449	0.01%
Volkswagen Bank GmbH	€700,000	2.50%	31/7/2026	730,455	0.00%
Volkswagen Bank GmbH	€700,000	4.38%	3/5/2028	764,808	0.00%
Volkswagen Bank GmbH	€800,000	4.63%	3/5/2031	886,770	0.01%
Volkswagen Financial Services AG	€780,000	2.25%	16/10/2026	813,344	0.00%
Volkswagen Financial Services AG	€500,000	3.38%	6/4/2028	532,118	0.00%
Volkswagen Financial Services AG	€900,000	0.38%	12/2/2030	800,839	0.00%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.30%	9/2/2027	198,510	0.00%
Volkswagen Financial Services NV	€500,000	1.38%	14/9/2028	535,929	0.00%
Volkswagen Financial Services NV	€700,000	5.88%	23/5/2029	903,305	0.01%
Volkswagen Group of America Finance LLC	\$2,000,000	1.25%	24/11/2025	1,886,218	0.01%
Volkswagen Group of America Finance LLC	\$500,000	5.40%	20/3/2026	498,758	0.00%
Volkswagen Group of America Finance LLC	\$400,000	3.20%	26/9/2026	381,030	0.00%
Volkswagen Group of America Finance LLC	\$500,000	5.30%	22/3/2027	500,163	0.00%
Volkswagen Group of America Finance LLC	\$200,000	4.75%	13/11/2028	195,615	0.00%
Volkswagen Group of America Finance LLC	\$500,000	5.25%	22/3/2029	496,647	0.00%
Volkswagen Group of America Finance LLC	\$600,000	3.75%	13/5/2030	552,423	0.00%
Volkswagen Group of America Finance LLC	\$500,000	5.60%	22/3/2034	497,192	0.00%
Volkswagen International Finance NV [^]	€2,500,000	3.88%	Perpetual	2,525,541	0.01%
Volkswagen International Finance NV [^]	€600,000	4.63%	Perpetual	630,157	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Volkswagen International Finance NV^	€500,000	3.75%	Perpetual	509,707	0.00%
Volkswagen International Finance NV^	€500,000	4.38%	Perpetual	493,416	0.00%
Volkswagen International Finance NV	€4,900,000	4.13%	15/11/2025	5,283,244	0.03%
Volkswagen International Finance NV	€700,000	3.88%	29/3/2026	752,431	0.00%
Volkswagen International Finance NV	£400,000	3.38%	16/11/2026	482,963	0.00%
Volkswagen International Finance NV	€400,000	1.88%	30/3/2027	409,146	0.00%
Volkswagen International Finance NV	€400,000	3.75%	28/9/2027	429,699	0.00%
Volkswagen International Finance NV	€600,000	0.88%	22/9/2028	571,710	0.00%
Volkswagen International Finance NV	€1,100,000	4.25%	29/3/2029	1,203,263	0.01%
Volkswagen International Finance NV	€500,000	4.38%	15/5/2030	550,082	0.00%
Volkswagen International Finance NV	€800,000	4.13%	16/11/2038	858,426	0.01%
Volkswagen Leasing GmbH	€900,000	0.25%	12/1/2026	914,951	0.01%
Volkswagen Leasing GmbH	€4,660,000	4.50%	25/3/2026	5,052,386	0.02%
Volkswagen Leasing GmbH	€800,000	0.38%	20/7/2026	802,915	0.00%
Volkswagen Leasing GmbH	€1,500,000	0.50%	12/1/2029	1,391,980	0.01%
Volkswagen Leasing GmbH	€400,000	0.63%	19/7/2029	366,812	0.00%
Volkswagen Leasing GmbH	€750,000	4.75%	25/9/2031	842,778	0.00%
Vonovia SE	€400,000	0.00%	1/12/2025	405,206	0.00%
Vonovia SE	€900,000	0.63%	9/7/2026	904,371	0.01%
Vonovia SE	€1,100,000	4.75%	23/5/2027	1,210,322	0.01%
Vonovia SE	€500,000	0.38%	16/6/2027	486,191	0.00%
Vonovia SE	€800,000	1.50%	14/1/2028	792,063	0.00%
Vonovia SE	€600,000	0.25%	1/9/2028	552,729	0.00%
Vonovia SE	€800,000	0.63%	14/12/2029	717,128	0.00%
Vonovia SE	€600,000	1.00%	9/7/2030	538,537	0.00%
Vonovia SE	€900,000	2.38%	25/3/2032	855,048	0.01%
Vonovia SE	€1,000,000	4.25%	10/4/2034	1,054,023	0.01%
Vonovia SE	£500,000	5.50%	18/1/2036	604,119	0.00%
Vonovia SE	€300,000	1.50%	14/6/2041	205,563	0.00%
Vonovia SE	€400,000	1.63%	1/9/2051	239,412	0.00%
VW Credit Canada, Inc.	CAD295,000	1.50%	23/9/2025	207,134	0.00%
VW Credit Canada, Inc.	CAD525,000	2.45%	10/12/2026	363,610	0.00%
Wintershall Dea Finance BV	€1,000,000	1.33%	25/9/2028	959,858	0.01%
				1,204,332,402	5.69%
Greece 0.13% (31 December 2023: 0.00%)					
Hellenic Republic Government Bond	€11,209,000	3.88%	15/6/2028	12,317,186	0.06%
Hellenic Republic Government Bond	€1,072,000	1.50%	18/6/2030	1,032,896	0.00%
Hellenic Republic Government Bond	€246,000	3.38%	15/6/2034	255,671	0.00%
Hellenic Republic Government Bond	€1,059,000	4.00%	30/1/2037	1,140,755	0.01%
Hellenic Republic Government Bond	€2,879,000	4.38%	18/7/2038	3,205,888	0.02%
Hellenic Republic Government Bond	€2,269,000	4.20%	30/1/2042	2,455,874	0.01%
Hellenic Republic Government Bond	€3,928,000	1.88%	24/1/2052	2,673,466	0.01%
Hellenic Republic Government Bond	€4,667,000	4.13%	15/6/2054	4,822,091	0.02%
				27,903,827	0.13%
Guernsey 0.00% (31 December 2023: 0.00%)					
States of Guernsey Bond	£100,000	3.38%	12/12/2046	97,350	0.00%
				97,350	0.00%
Hong Kong 0.11% (31 December 2023: 0.10%)					
AIA Group Ltd.^	\$275,000	2.70%	Perpetual	258,528	0.00%
AIA Group Ltd.	\$200,000	5.63%	25/10/2027	203,007	0.00%
AIA Group Ltd.	\$425,000	3.60%	9/4/2029	398,371	0.00%
AIA Group Ltd.	\$650,000	3.38%	7/4/2030	591,704	0.00%
AIA Group Ltd.	\$200,000	4.95%	4/4/2033	195,588	0.00%
AIA Group Ltd.	\$500,000	5.38%	5/4/2034	487,787	0.00%
AIA Group Ltd.	\$1,000,000	3.20%	16/9/2040	727,421	0.01%
AIA Group Ltd.	\$500,000	4.50%	16/3/2046	434,274	0.00%
Airport Authority	\$300,000	4.88%	12/1/2026	299,150	0.00%
Airport Authority	\$300,000	1.75%	12/1/2027	277,474	0.00%
Airport Authority	\$400,000	4.75%	12/1/2028	400,168	0.00%
Airport Authority	\$700,000	4.88%	12/1/2030	705,611	0.01%
Airport Authority	\$250,000	1.63%	4/2/2031	206,638	0.00%
Airport Authority	\$300,000	2.50%	12/1/2032	258,190	0.00%
Airport Authority	\$500,000	4.88%	12/1/2033	504,355	0.00%
Airport Authority	\$250,000	2.63%	4/2/2051	159,831	0.00%
Airport Authority	\$600,000	3.25%	12/1/2052	431,426	0.00%
Airport Authority	\$300,000	3.50%	12/1/2062	218,183	0.00%
Bank of Communications Hong Kong Ltd.^	\$900,000	2.30%	8/7/2031	844,612	0.01%
Bank of East Asia Ltd.^	\$250,000	6.63%	13/3/2027	251,368	0.00%
Castle Peak Power Finance Co., Ltd.	\$200,000	2.20%	22/6/2030	170,911	0.00%
China Ping An Insurance Overseas Holdings Ltd.	\$225,000	2.85%	12/8/2031	186,289	0.00%
CK Hutchison Group Telecom Finance SA	€1,000,000	1.13%	17/10/2028	963,029	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CK Property Finance MTN Ltd.	\$200,000	1.38%	30/6/2026	184,348	0.00%
CLP Power Hong Kong Financing Ltd.	\$1,200,000	2.13%	30/6/2030	1,020,034	0.01%
Dah Sing Bank Ltd.^	\$250,000	3.00%	2/11/2031	233,406	0.00%
HKT Capital No 4 Ltd.	\$300,000	3.00%	14/7/2026	285,959	0.00%
HKT Capital No 5 Ltd.	\$800,000	3.25%	30/9/2029	730,051	0.01%
Hong Kong Government Bond Programme	HKD6,000,000	1.25%	29/6/2027	718,864	0.01%
Hong Kong Government Bond Programme	HKD4,000,000	1.97%	17/1/2029	480,800	0.00%
Hong Kong Government Bond Programme	HKD10,350,000	2.13%	16/7/2030	1,229,244	0.01%
Hong Kong Government Bond Programme	HKD5,000,000	2.02%	7/3/2034	559,837	0.00%
Hong Kong Government International Bond	\$600,000	4.38%	11/1/2026	596,300	0.00%
Hong Kong Government International Bond	\$400,000	4.50%	11/1/2028	400,435	0.00%
Hong Kong Government International Bond	\$200,000	1.75%	24/11/2031	166,150	0.00%
Hong Kong Government International Bond	\$300,000	4.63%	11/1/2033	302,910	0.00%
Hong Kong Government International Bond	\$1,800,000	2.38%	2/2/2051	1,115,481	0.01%
Hong Kong Government International Bond	\$500,000	5.25%	11/1/2053	517,511	0.00%
Hong Kong Sukuk 2017 Ltd.	\$200,000	3.13%	28/2/2027	192,156	0.00%
Hongkong Electric Finance Ltd.	\$700,000	2.25%	9/6/2030	600,389	0.01%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$200,000	2.25%	15/7/2031	163,774	0.00%
HPHT Finance 21 Ltd.	\$625,000	2.00%	19/3/2026	589,665	0.00%
Hutchison Whampoa Finance UK plc	£200,000	5.63%	24/11/2026	255,741	0.00%
Hysan MTN Ltd.	\$200,000	2.82%	4/9/2029	173,480	0.00%
IFC Development Corporate Treasury Ltd.	\$200,000	3.63%	17/4/2029	186,674	0.00%
JMH Co., Ltd.	\$550,000	2.50%	9/4/2031	463,816	0.00%
MTR Corp., Ltd.	\$900,000	1.63%	19/8/2030	750,088	0.01%
Nan Fung Treasury Ltd.	\$200,000	3.88%	3/10/2027	186,425	0.00%
Nan Fung Treasury Ltd.	\$200,000	3.63%	27/8/2030	175,971	0.00%
Shanghai Commercial Bank Ltd.^	\$250,000	6.38%	28/2/2033	254,308	0.00%
Sun Hung Kai Properties Capital Market Ltd.	\$315,000	2.88%	21/1/2030	279,330	0.00%
Sun Hung Kai Properties Capital Market Ltd.	\$550,000	2.75%	13/5/2030	481,504	0.00%
Swire Pacific MTN Financing HK Ltd.	\$200,000	2.88%	30/1/2030	177,507	0.00%
Swire Pacific MTN Financing Ltd.	\$200,000	3.88%	21/9/2025	196,364	0.00%
Wharf REIC Finance BVI Ltd.	\$200,000	2.88%	7/5/2030	176,026	0.00%
Zhejiang Energy International Ltd.	\$200,000	1.74%	20/7/2026	185,299	0.00%
				23,203,762	0.11%
Hungary 0.15% (31 December 2023: 0.14%)					
Hungary Government Bond	HUF1,157,000,000	1.00%	26/11/2025	2,912,525	0.01%
Hungary Government Bond	HUF1,000,000,000	1.50%	22/4/2026	2,484,625	0.01%
Hungary Government Bond	HUF424,250,000	6.75%	22/10/2028	1,152,535	0.01%
Hungary Government Bond	HUF1,333,330,000	3.00%	21/8/2030	2,955,556	0.02%
Hungary Government Bond	HUF1,400,000,000	4.75%	24/11/2032	3,307,122	0.02%
Hungary Government Bond	HUF600,000,000	2.25%	20/4/2033	1,148,323	0.01%
Hungary Government Bond	HUF396,000,000	3.00%	27/10/2038	704,168	0.00%
Hungary Government Bond	HUF470,340,000	3.00%	25/4/2041	794,174	0.00%
Hungary Government International Bond	€1,000,000	1.13%	28/4/2026	1,019,955	0.01%
Hungary Government International Bond	€667,000	5.00%	22/2/2027	735,935	0.00%
Hungary Government International Bond	\$850,000	6.13%	22/5/2028	865,187	0.01%
Hungary Government International Bond	€1,150,000	0.13%	21/9/2028	1,048,209	0.01%
Hungary Government International Bond	\$1,100,000	5.25%	16/6/2029	1,079,185	0.01%
Hungary Government International Bond	€4,320,000	4.00%	25/7/2029	4,584,212	0.02%
Hungary Government International Bond	\$325,000	2.13%	22/9/2031	256,713	0.00%
Hungary Government International Bond	\$600,000	6.25%	22/9/2032	617,739	0.00%
Hungary Government International Bond	€597,000	5.38%	12/9/2033	664,148	0.00%
Hungary Government International Bond	\$500,000	5.50%	16/6/2034	484,535	0.00%
Hungary Government International Bond	\$1,300,000	5.50%	26/3/2036	1,247,723	0.01%
Hungary Government International Bond	\$386,000	7.63%	29/3/2041	439,060	0.00%
Hungary Government International Bond	\$1,025,000	3.13%	21/9/2051	645,098	0.00%
Hungary Government International Bond	\$675,000	6.75%	25/9/2052	718,212	0.00%
Magyar Export-Import Bank Zrt	\$500,000	6.13%	4/12/2027	501,907	0.00%
MVM Energetika Zrt	€400,000	0.88%	18/11/2027	377,654	0.00%
MVM Energetika Zrt	\$600,000	7.50%	9/6/2028	623,096	0.00%
MVM Energetika Zrt	\$800,000	6.50%	13/3/2031	801,760	0.00%
				32,169,356	0.15%
India 0.06% (31 December 2023: 0.07%)					
ABJA Investment Co. Pte Ltd.	\$400,000	5.45%	24/1/2028	396,547	0.00%
Adani Electricity Mumbai Ltd.	\$400,000	3.95%	12/2/2030	342,298	0.00%
Adani Ports & Special Economic Zone Ltd.	\$400,000	4.38%	3/7/2029	358,241	0.00%
Adani Ports & Special Economic Zone Ltd.	\$300,000	3.10%	2/2/2031	237,638	0.00%
Adani Ports & Special Economic Zone Ltd.	\$200,000	5.00%	2/8/2041	155,382	0.00%
Adani Transmission Step-One Ltd.	\$1,100,000	4.00%	3/8/2026	1,041,898	0.01%
Bharti Airtel Ltd.	\$300,000	3.25%	3/6/2031	263,587	0.00%
BPRL International Singapore Pte Ltd.	\$250,000	4.38%	18/1/2027	242,999	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Export-Import Bank of India	\$200,000	3.38%	5/8/2026	192,309	0.00%
Export-Import Bank of India	\$400,000	5.50%	18/1/2033	401,893	0.00%
HDFC Bank Ltd.	\$300,000	5.69%	2/3/2026	300,741	0.00%
Hindustan Petroleum Corp., Ltd.	\$200,000	4.00%	12/7/2027	191,601	0.00%
ICICI Bank Ltd.	\$950,000	4.00%	18/3/2026	927,923	0.01%
India Vehicle Finance	\$500,000	5.85%	25/3/2029	489,511	0.01%
Indian Railway Finance Corp., Ltd.	\$200,000	3.84%	13/12/2027	190,186	0.00%
Indian Railway Finance Corp., Ltd.	\$275,000	3.25%	13/2/2030	246,815	0.00%
Indian Railway Finance Corp., Ltd.	\$400,000	2.80%	10/2/2031	342,026	0.00%
Indian Railway Finance Corp., Ltd.	\$200,000	3.57%	21/1/2032	177,222	0.00%
Indian Railway Finance Corp., Ltd.	\$200,000	3.95%	13/2/2050	154,696	0.00%
Oil & Natural Gas Corp., Ltd.	\$200,000	3.38%	5/12/2029	182,149	0.00%
Oil India International Pte Ltd.	\$200,000	4.00%	21/4/2027	192,420	0.00%
Oil India Ltd.	\$225,000	5.13%	4/2/2029	223,867	0.00%
ONGC Videsh Vankorneft Pte Ltd.	\$250,000	3.75%	27/7/2026	241,694	0.00%
Power Finance Corp., Ltd.	\$200,000	6.15%	6/12/2028	204,682	0.00%
Power Finance Corp., Ltd.	\$1,250,000	3.95%	23/4/2030	1,147,600	0.01%
REC Ltd.	\$200,000	2.75%	13/1/2027	186,378	0.00%
REC Ltd.	\$200,000	3.88%	7/7/2027	190,386	0.00%
REC Ltd.	\$300,000	5.63%	11/4/2028	301,364	0.00%
Reliance Industries Ltd.	\$750,000	3.67%	30/11/2027	711,724	0.01%
Reliance Industries Ltd.	\$500,000	2.88%	12/1/2032	423,387	0.00%
Reliance Industries Ltd.	\$550,000	4.88%	10/2/2045	490,177	0.01%
Reliance Industries Ltd.	\$500,000	3.63%	12/1/2052	349,484	0.00%
Reliance Industries Ltd.	\$500,000	3.75%	12/1/2062	341,681	0.00%
State Bank of India	\$300,000	4.88%	5/5/2028	296,671	0.00%
Summit Digital Infrastructure Ltd.	\$300,000	2.88%	12/8/2031	248,664	0.00%
UltraTech Cement, Ltd.	\$200,000	2.80%	16/2/2031	168,623	0.00%
				12,554,464	0.06%
Indonesia 0.71% (31 December 2023: 0.76%)					
Freeport Indonesia PT	\$300,000	4.76%	14/4/2027	293,805	0.00%
Freeport Indonesia PT	\$400,000	5.32%	14/4/2032	386,501	0.00%
Freeport Indonesia PT	\$400,000	6.20%	14/4/2052	387,828	0.00%
Indofood CBP Sukses Makmur Tbk PT	\$675,000	3.40%	9/6/2031	587,240	0.00%
Indofood CBP Sukses Makmur Tbk PT	\$450,000	4.75%	9/6/2051	369,397	0.00%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	\$500,000	6.53%	15/11/2028	516,343	0.00%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	\$500,000	5.45%	15/5/2030	490,021	0.00%
Indonesia Government International Bond	\$200,000	4.13%	15/1/2025	198,269	0.00%
Indonesia Government International Bond	\$1,600,000	4.75%	8/1/2026	1,586,210	0.01%
Indonesia Government International Bond	€2,970,000	1.45%	18/9/2026	3,013,054	0.02%
Indonesia Government International Bond	\$300,000	4.35%	8/1/2027	294,053	0.00%
Indonesia Government International Bond	€660,000	0.90%	14/2/2027	653,902	0.00%
Indonesia Government International Bond	\$600,000	3.85%	18/7/2027	577,087	0.00%
Indonesia Government International Bond	\$400,000	4.55%	11/1/2028	391,573	0.00%
Indonesia Government International Bond	\$200,000	3.50%	11/1/2028	188,767	0.00%
Indonesia Government International Bond	\$200,000	4.10%	24/4/2028	192,530	0.00%
Indonesia Government International Bond	\$750,000	4.75%	11/2/2029	738,906	0.01%
Indonesia Government International Bond	\$200,000	4.40%	10/3/2029	193,619	0.00%
Indonesia Government International Bond	\$2,500,000	3.40%	18/9/2029	2,303,358	0.01%
Indonesia Government International Bond	\$500,000	1.85%	12/3/2031	407,479	0.00%
Indonesia Government International Bond	\$425,000	3.55%	31/3/2032	381,155	0.00%
Indonesia Government International Bond	\$1,000,000	4.85%	11/1/2033	976,273	0.01%
Indonesia Government International Bond	€390,000	1.10%	12/3/2033	330,993	0.00%
Indonesia Government International Bond	\$625,000	8.50%	12/10/2035	789,296	0.01%
Indonesia Government International Bond	\$750,000	6.63%	17/2/2037	835,438	0.01%
Indonesia Government International Bond	\$425,000	7.75%	17/1/2038	520,937	0.00%
Indonesia Government International Bond	\$600,000	5.25%	17/1/2042	587,176	0.00%
Indonesia Government International Bond	\$600,000	4.63%	15/4/2043	544,036	0.00%
Indonesia Government International Bond	\$800,000	6.75%	15/1/2044	923,555	0.01%
Indonesia Government International Bond	\$1,500,000	5.13%	15/1/2045	1,456,503	0.01%
Indonesia Government International Bond	\$700,000	5.95%	8/1/2046	739,070	0.01%
Indonesia Government International Bond	\$700,000	4.35%	11/1/2048	596,470	0.00%
Indonesia Government International Bond	\$700,000	3.70%	30/10/2049	531,930	0.00%
Indonesia Government International Bond	\$750,000	3.50%	14/2/2050	548,826	0.00%
Indonesia Government International Bond	\$850,000	4.20%	15/10/2050	700,404	0.00%
Indonesia Government International Bond	\$300,000	4.30%	31/3/2052	250,280	0.00%
Indonesia Government International Bond	\$200,000	5.45%	20/9/2052	197,515	0.00%
Indonesia Government International Bond	\$300,000	5.65%	11/1/2053	303,483	0.00%
Indonesia Government International Bond	\$500,000	5.10%	10/2/2054	470,796	0.00%
Indonesia Government International Bond	\$1,000,000	4.45%	15/4/2070	818,855	0.01%
Indonesia Treasury Bond	IDR95,000,000,000	5.50%	15/4/2026	5,681,348	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Indonesia Treasury Bond	IDR50,000,000,000	8.38%	15/9/2026	3,158,779	0.02%
Indonesia Treasury Bond	IDR30,000,000,000	5.13%	15/4/2027	1,753,444	0.01%
Indonesia Treasury Bond	IDR65,869,000,000	7.00%	15/5/2027	4,053,737	0.02%
Indonesia Treasury Bond	IDR99,160,000,000	6.13%	15/5/2028	5,919,469	0.03%
Indonesia Treasury Bond	IDR100,000,000,000	6.38%	15/8/2028	6,020,075	0.03%
Indonesia Treasury Bond	IDR70,000,000,000	6.88%	15/4/2029	4,262,960	0.02%
Indonesia Treasury Bond	IDR128,000,000,000	8.25%	15/5/2029	8,207,574	0.04%
Indonesia Treasury Bond	IDR120,000,000,000	7.00%	15/9/2030	7,339,478	0.04%
Indonesia Treasury Bond	IDR26,937,000,000	8.75%	15/5/2031	1,795,230	0.01%
Indonesia Treasury Bond	IDR5,000,000,000	6.38%	15/4/2032	293,615	0.00%
Indonesia Treasury Bond	IDR35,000,000,000	7.50%	15/8/2032	2,192,144	0.01%
Indonesia Treasury Bond	IDR155,000,000,000	7.00%	15/2/2033	9,460,209	0.05%
Indonesia Treasury Bond	IDR79,454,000,000	6.63%	15/5/2033	4,717,433	0.02%
Indonesia Treasury Bond	IDR117,473,000,000	8.38%	15/3/2034	7,819,559	0.04%
Indonesia Treasury Bond	IDR30,000,000,000	7.50%	15/6/2035	1,891,584	0.01%
Indonesia Treasury Bond	IDR50,000,000,000	8.25%	15/5/2036	3,330,279	0.02%
Indonesia Treasury Bond	IDR45,000,000,000	7.50%	15/5/2038	2,835,207	0.02%
Indonesia Treasury Bond	IDR35,000,000,000	7.13%	15/6/2038	2,148,711	0.01%
Indonesia Treasury Bond	IDR90,700,000,000	8.38%	15/4/2039	6,178,761	0.03%
Indonesia Treasury Bond	IDR22,658,000,000	7.50%	15/4/2040	1,432,295	0.01%
Indonesia Treasury Bond	IDR25,000,000,000	9.50%	15/5/2041	1,896,403	0.01%
Indonesia Treasury Bond	IDR63,643,000,000	7.13%	15/6/2042	3,879,673	0.02%
Indonesia Treasury Bond	IDR87,000,000,000	7.13%	15/6/2043	5,336,834	0.03%
Indonesia Treasury Bond	IDR33,000,000,000	7.38%	15/5/2048	2,071,020	0.01%
Indonesia Treasury Bond	IDR5,000,000,000	6.88%	15/8/2051	295,545	0.00%
Indonesia Treasury Bond	IDR25,755,000,000	6.88%	15/7/2054	1,531,534	0.01%
Krakatau Posco PT	\$200,000	6.38%	11/6/2027	201,087	0.00%
Krakatau Posco PT	\$200,000	6.38%	11/6/2029	200,558	0.00%
LLPL Capital Pte Ltd.	\$154,840	6.88%	4/2/2039	154,996	0.00%
Minejesa Capital BV	\$929,800	4.63%	10/8/2030	889,399	0.01%
Minejesa Capital BV	\$350,000	5.63%	10/8/2037	317,086	0.00%
Pelabuhan Indonesia Persero PT	\$200,000	4.88%	1/10/2024	199,462	0.00%
Pelabuhan Indonesia Persero PT	\$200,000	5.38%	5/5/2045	189,857	0.00%
Pertamina Geothermal Energy PT	\$300,000	5.15%	27/4/2028	296,703	0.00%
Pertamina Persero PT	\$2,250,000	3.10%	21/1/2030	1,999,290	0.01%
Pertamina Persero PT	\$233,000	6.50%	27/5/2041	246,049	0.00%
Pertamina Persero PT	\$200,000	6.00%	3/5/2042	199,139	0.00%
Pertamina Persero PT	\$700,000	5.63%	20/5/2043	669,224	0.00%
Pertamina Persero PT	\$400,000	6.45%	30/5/2044	417,343	0.00%
Pertamina Persero PT	\$300,000	6.50%	7/11/2048	316,106	0.00%
Pertamina Persero PT	\$600,000	4.18%	21/1/2050	457,562	0.00%
Pertamina Persero PT	\$400,000	4.15%	25/2/2060	291,337	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$300,000	4.55%	29/3/2026	296,423	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$500,000	1.50%	9/6/2026	464,993	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$1,000,000	4.40%	1/3/2028	972,587	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$500,000	5.10%	2/7/2029	497,752	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$775,000	2.80%	23/6/2030	679,292	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$850,000	2.55%	9/6/2031	716,451	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$300,000	4.70%	6/6/2032	289,023	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$400,000	5.60%	15/11/2033	410,611	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$500,000	5.20%	2/7/2034	493,328	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$700,000	3.80%	23/6/2050	530,411	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$500,000	5.50%	2/7/2054	489,969	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$1,925,000	4.13%	15/5/2027	1,853,397	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	5.45%	21/5/2028	199,591	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$500,000	3.88%	17/7/2029	463,514	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$750,000	3.00%	30/6/2030	648,678	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	5.25%	24/10/2042	178,635	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	6.15%	21/5/2048	194,856	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$600,000	6.25%	25/1/2049	591,097	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$500,000	4.88%	17/7/2049	406,985	0.00%
PT Tower Bersama Infrastructure Tbk	\$200,000	2.75%	20/1/2026	190,450	0.00%
PT Tower Bersama Infrastructure Tbk	\$200,000	2.80%	2/5/2027	184,364	0.00%
Sarana Multi Infrastruktur Perusahaan Perseroan Persero PT	\$700,000	2.05%	11/5/2026	648,693	0.00%
				150,222,131	0.71%
Ireland 0.43% (31 December 2023: 0.43%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	6.50%	15/7/2025	151,293	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$125,000	4.45%	1/10/2025	123,275	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	1.75%	30/1/2026	471,209	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$677,000	4.45%	3/4/2026	664,501	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,975,000	2.45%	29/10/2026	1,842,610	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	6.10%	15/1/2027	507,777	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$850,000	3.65%	21/7/2027	807,396	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$225,000	4.63%	15/10/2027	219,364	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$850,000	3.88%	23/1/2028	805,895	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	5.75%	6/6/2028	505,595	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,850,000	3.00%	29/10/2028	1,681,378	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$300,000	5.10%	19/1/2029	297,513	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	6.15%	30/9/2030	517,015	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,825,000	3.30%	30/1/2032	1,568,290	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$300,000	5.30%	19/1/2034	294,083	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$750,000	3.85%	29/10/2041	587,927	0.00%
AIB Group plc^	\$500,000	6.61%	13/9/2029	515,935	0.00%
AIB Group plc^	\$800,000	5.87%	28/3/2035	794,972	0.00%
Avolon Holdings Funding Ltd.	\$1,000,000	2.13%	21/2/2026	940,131	0.01%
Avolon Holdings Funding Ltd.	\$400,000	4.25%	15/4/2026	388,388	0.00%
Avolon Holdings Funding Ltd.	\$625,000	4.38%	1/5/2026	607,817	0.00%
Avolon Holdings Funding Ltd.	\$150,000	3.25%	15/2/2027	140,496	0.00%
Avolon Holdings Funding Ltd.	\$2,008,000	2.53%	18/11/2027	1,805,290	0.01%
Avolon Holdings Funding Ltd.	\$600,000	2.75%	21/2/2028	539,284	0.00%
Avolon Holdings Funding Ltd.	\$750,000	5.75%	1/3/2029	745,509	0.00%
Avolon Holdings Funding Ltd.	\$500,000	5.75%	15/11/2029	497,585	0.00%
Bank of Ireland Group plc^	\$500,000	6.25%	16/9/2026	502,270	0.00%
Bank of Ireland Group plc^	€2,000,000	4.88%	16/7/2028	2,212,286	0.01%
Bank of Ireland Group plc^	\$785,000	5.60%	20/3/2030	780,558	0.00%
Bank of Ireland Group plc^	\$500,000	5.00%	4/7/2031	567,088	0.00%
Bank of Ireland Group plc^	€1,000,000	6.75%	1/3/2033	1,149,186	0.01%
Bank of Ireland Group plc^	€739,000	4.75%	10/8/2034	790,965	0.00%
CRH America Finance, Inc.	\$300,000	3.40%	9/5/2027	286,546	0.00%
CRH America Finance, Inc.	\$800,000	3.95%	4/4/2028	767,086	0.00%
CRH America Finance, Inc.	\$473,000	4.40%	9/5/2047	382,620	0.00%
CRH America Finance, Inc.	\$150,000	4.50%	4/4/2048	125,043	0.00%
CRH SMW Finance DAC	€2,000,000	1.25%	5/11/2026	2,034,897	0.01%
DAA Finance plc	€1,220,000	1.55%	7/6/2028	1,217,146	0.01%
Dell Bank International DAC	€895,000	0.50%	27/10/2026	893,835	0.01%
DXC Capital Funding DAC	€300,000	0.45%	15/9/2027	289,392	0.00%
DXC Capital Funding DAC	€300,000	0.95%	15/9/2031	258,764	0.00%
ESB Finance DAC	€300,000	2.13%	8/6/2027	308,905	0.00%
ESB Finance DAC	€1,000,000	1.13%	11/6/2030	935,819	0.01%
ESB Finance DAC	€300,000	2.13%	5/11/2033	282,236	0.00%
ESB Finance DAC	€428,000	1.00%	19/7/2034	358,460	0.00%
ESB Finance DAC	€1,300,000	1.88%	21/7/2035	1,192,388	0.01%
Experian Europe DAC	€100,000	1.56%	16/5/2031	94,351	0.00%
Freshwater Finance plc	€200,000	4.61%	17/10/2036	216,898	0.00%
GAS Networks Ireland	€200,000	1.38%	5/12/2026	203,455	0.00%
Ireland Government Bond	€720,000	1.00%	15/5/2026	744,521	0.00%
Ireland Government Bond	€3,000,000	0.20%	15/5/2027	2,986,021	0.02%
Ireland Government Bond	€4,101,000	0.90%	15/5/2028	4,098,781	0.02%
Ireland Government Bond	€15,000,000	1.10%	15/5/2029	14,878,618	0.07%
Ireland Government Bond	€2,081,000	0.00%	18/10/2031	1,820,664	0.01%
Ireland Government Bond	€9,000,000	0.35%	18/10/2032	7,888,887	0.04%
Ireland Government Bond	€2,000,000	1.30%	15/5/2033	1,883,460	0.01%
Ireland Government Bond	€5,203,000	2.60%	18/10/2034	5,407,374	0.03%
Ireland Government Bond	€485,611	1.70%	15/5/2037	444,491	0.00%
Ireland Government Bond	€2,536,936	0.55%	22/4/2041	1,795,838	0.01%
Ireland Government Bond	€4,074,000	3.00%	18/10/2043	4,242,822	0.02%
Ireland Government Bond	€1,666,908	2.00%	18/2/2045	1,464,895	0.01%
Ireland Government Bond	€2,175,096	1.50%	15/5/2050	1,625,572	0.01%
Kerry Group Financial Services Unltd Co.	€500,000	0.63%	20/9/2029	465,833	0.00%
Kerry Group Financial Services Unltd Co.	€1,170,000	0.88%	1/12/2031	1,046,351	0.01%
Linde plc	€1,000,000	0.00%	30/9/2026	992,704	0.01%
Linde plc	€500,000	1.63%	31/3/2035	442,872	0.00%
Ryanair DAC	€473,000	0.88%	25/5/2026	480,831	0.00%
SMBC Aviation Capital Finance DAC	\$900,000	5.45%	3/5/2028	900,274	0.01%
SMBC Aviation Capital Finance DAC	\$500,000	5.30%	3/4/2029	496,049	0.00%
SMBC Aviation Capital Finance DAC	\$500,000	5.55%	3/4/2034	490,415	0.00%
Smurfit Kappa Acquisitions ULC	€400,000	2.88%	15/1/2026	422,991	0.00%
Smurfit Kappa Treasury ULC	\$500,000	5.20%	15/1/2030	497,364	0.00%
Smurfit Kappa Treasury ULC	€1,000,000	1.00%	22/9/2033	851,335	0.01%
Smurfit Kappa Treasury ULC	\$500,000	5.44%	3/4/2034	495,365	0.00%
Smurfit Kappa Treasury ULC	\$500,000	5.78%	3/4/2054	496,518	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Vodafone International Financing DAC	€487,000	4.00%	10/2/2043	510,197	0.00%
				91,741,765	0.43%
Isle of Man 0.00% (31 December 2023: 0.01%)					
Isle of Man Government International Bond	£1,500,000	1.63%	14/9/2051	923,031	0.00%
				923,031	0.00%
Israel 0.20% (31 December 2023: 0.22%)					
Bank Leumi Le-Israel BM^	\$300,000	7.13%	18/7/2033	292,514	0.00%
ICL Group Ltd.	\$300,000	6.38%	31/5/2038	272,786	0.00%
Israel Electric Corp., Ltd.	\$600,000	4.25%	14/8/2028	552,709	0.00%
Israel Government Bond-Fixed	ILS10,500,000	1.75%	31/8/2025	2,749,434	0.01%
Israel Government Bond-Fixed	ILS16,100,000	0.50%	27/2/2026	4,020,313	0.02%
Israel Government Bond-Fixed	ILS1,500,000	6.25%	30/10/2026	430,786	0.00%
Israel Government Bond-Fixed	ILS12,000,000	2.00%	31/3/2027	3,002,737	0.01%
Israel Government Bond-Fixed	ILS7,200,000	2.25%	28/9/2028	1,776,055	0.01%
Israel Government Bond-Fixed	ILS23,100,000	1.00%	31/3/2030	5,022,091	0.02%
Israel Government Bond-Fixed	ILS12,000,000	1.30%	30/4/2032	2,470,432	0.01%
Israel Government Bond-Fixed	ILS12,784,914	4.00%	30/3/2035	3,153,658	0.02%
Israel Government Bond-Fixed	ILS9,057,000	1.50%	31/5/2037	1,591,842	0.01%
Israel Government Bond-Fixed	ILS1,300,000	5.50%	31/1/2042	361,384	0.00%
Israel Government Bond-Fixed	ILS17,740,000	3.75%	31/3/2047	3,727,694	0.02%
Israel Government Bond-Fixed	ILS2,300,000	2.80%	29/11/2052	384,235	0.00%
Israel Government International Bond	\$1,515,000	2.88%	16/3/2026	1,434,045	0.01%
Israel Government International Bond	€1,210,000	1.50%	18/1/2027	1,199,497	0.01%
Israel Government International Bond	\$1,000,000	5.38%	12/3/2029	980,298	0.00%
Israel Government International Bond	€1,220,000	0.63%	18/1/2032	1,009,306	0.01%
Israel Government International Bond	\$2,525,000	4.50%	17/1/2033	2,266,595	0.01%
Israel Government International Bond	\$1,175,000	5.50%	12/3/2034	1,116,759	0.01%
Israel Government International Bond	\$500,000	4.50%	30/1/2043	406,631	0.00%
Israel Government International Bond	\$400,000	4.13%	17/1/2048	293,627	0.00%
Israel Government International Bond	€450,000	2.50%	16/1/2049	374,700	0.00%
Israel Government International Bond	\$400,000	3.88%	3/7/2050	278,535	0.00%
Israel Government International Bond	\$1,175,000	5.75%	12/3/2054	1,052,785	0.01%
Israel Government International Bond	\$300,000	4.50%	3/4/2120	208,835	0.00%
State of Israel	\$1,100,000	2.50%	15/1/2030	924,394	0.00%
State of Israel	\$1,200,000	3.38%	15/1/2050	760,211	0.00%
State of Israel	\$1,600,000	3.80%	13/5/2060	1,023,102	0.01%
				43,137,990	0.20%
Italy 3.76% (31 December 2023: 3.71%)					
2i Rete Gas SpA	€1,100,000	2.20%	11/9/2025	1,158,053	0.01%
A2A SpA	€200,000	1.50%	16/3/2028	199,025	0.00%
AMCO-Asset Management Co. SpA	€397,000	4.63%	6/2/2027	428,562	0.00%
Assicurazioni Generali SpA	€1,500,000	3.21%	15/1/2029	1,584,272	0.01%
Assicurazioni Generali SpA	€300,000	2.12%	1/10/2030	284,497	0.00%
Assicurazioni Generali SpA	€690,000	2.43%	14/7/2031	648,694	0.00%
Assicurazioni Generali SpA	€200,000	5.40%	20/4/2033	225,725	0.00%
Assicurazioni Generali SpA	€1,000,000	3.55%	15/1/2034	1,037,588	0.01%
ASTM SpA	€400,000	1.00%	25/11/2026	401,721	0.00%
ASTM SpA	€400,000	1.50%	25/1/2030	375,874	0.00%
ASTM SpA	€612,000	2.38%	25/11/2033	554,496	0.00%
Autostrade per l'Italia SpA	€500,000	1.63%	25/1/2028	493,609	0.00%
Autostrade per l'Italia SpA	€1,000,000	2.00%	15/1/2030	959,555	0.01%
Autostrade per l'Italia SpA	€164,000	4.75%	24/1/2031	179,561	0.00%
Autostrade per l'Italia SpA	€700,000	4.25%	28/6/2032	739,767	0.00%
Autostrade per l'Italia SpA	€700,000	5.13%	14/6/2033	778,677	0.00%
Banca Monte dei Paschi di Siena SpA	€700,000	0.88%	8/10/2026	704,956	0.00%
Banca Monte dei Paschi di Siena SpA	€2,448,000	3.50%	23/4/2029	2,627,551	0.01%
Banca Popolare di Sondrio SpA^	€549,000	4.13%	4/6/2030	585,437	0.00%
Banco BPM SpA	€2,200,000	3.88%	18/9/2026	2,373,578	0.01%
Banco BPM SpA	€3,240,000	4.63%	29/11/2027	3,555,290	0.02%
Banco BPM SpA	€1,618,000	3.25%	28/5/2031	1,718,220	0.01%
BPER Banca SpA	€3,095,000	3.75%	22/10/2028	3,367,775	0.02%
Cassa Depositi e Prestiti SpA	€800,000	2.13%	21/3/2026	834,339	0.00%
Cassa Depositi e Prestiti SpA	\$825,000	5.75%	5/5/2026	822,012	0.00%
Cassa Depositi e Prestiti SpA	€1,100,000	3.50%	19/9/2027	1,167,084	0.01%
Cassa Depositi e Prestiti SpA	\$500,000	5.88%	30/4/2029	507,867	0.00%
Cassa Depositi e Prestiti SpA	€1,000,000	0.75%	30/6/2029	920,770	0.00%
Cassa Depositi e Prestiti SpA	€2,700,000	4.75%	18/10/2030	2,992,654	0.01%
Credit Agricole Italia SpA	€1,000,000	0.25%	17/1/2028	958,884	0.01%
Enel Finance America LLC	\$300,000	2.88%	12/7/2041	196,127	0.00%
Enel Finance International NV	€300,000	0.25%	17/11/2025	307,649	0.00%
Enel Finance International NV	€1,700,000	0.25%	28/5/2026	1,712,419	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enel Finance International NV	\$700,000	1.38%	12/7/2026	647,931	0.00%
Enel Finance International NV	€300,000	1.13%	16/9/2026	305,425	0.00%
Enel Finance International NV	\$220,000	4.63%	15/6/2027	215,474	0.00%
Enel Finance International NV	€1,240,000	0.25%	17/6/2027	1,206,907	0.01%
Enel Finance International NV	£1,490,000	1.00%	20/10/2027	1,661,435	0.01%
Enel Finance International NV	\$625,000	3.50%	6/4/2028	584,589	0.00%
Enel Finance International NV	\$675,000	1.88%	12/7/2028	594,765	0.00%
Enel Finance International NV	€500,000	3.88%	9/3/2029	540,990	0.00%
Enel Finance International NV	£400,000	2.88%	11/4/2029	458,814	0.00%
Enel Finance International NV	€400,000	0.63%	28/5/2029	372,309	0.00%
Enel Finance International NV	\$320,000	4.88%	14/6/2029	314,616	0.00%
Enel Finance International NV	\$500,000	5.13%	26/6/2029	492,042	0.00%
Enel Finance International NV	€1,000,000	0.75%	17/6/2030	907,493	0.00%
Enel Finance International NV	€500,000	0.88%	17/1/2031	450,353	0.00%
Enel Finance International NV	\$600,000	2.25%	12/7/2031	488,351	0.00%
Enel Finance International NV	\$295,000	5.00%	15/6/2032	280,239	0.00%
Enel Finance International NV	\$750,000	5.50%	26/6/2034	730,692	0.00%
Enel Finance International NV	€500,000	1.25%	17/1/2035	416,376	0.00%
Enel Finance International NV	€400,000	0.88%	17/6/2036	300,231	0.00%
Enel Finance International NV	\$400,000	6.80%	15/9/2037	425,313	0.00%
Enel Finance International NV	\$650,000	6.00%	7/10/2039	641,479	0.00%
Enel Finance International NV	£350,000	5.75%	14/9/2040	438,233	0.00%
Enel Finance International NV	\$550,000	4.75%	25/5/2047	460,203	0.00%
Enel Finance International NV	\$420,000	5.50%	15/6/2052	379,747	0.00%
Enel SpA^	€1,300,000	1.88%	Perpetual	1,149,452	0.01%
Enel SpA^	€920,000	1.38%	Perpetual	885,588	0.00%
Enel SpA^	€600,000	2.25%	Perpetual	605,335	0.00%
Enel SpA^	€230,000	6.38%	Perpetual	259,330	0.00%
Enel SpA^	€200,000	3.38%	Perpetual	207,979	0.00%
Enel SpA^	€100,000	6.63%	Perpetual	115,509	0.00%
Enel SpA	£400,000	5.75%	22/6/2037	509,221	0.00%
Eni SpA^	€700,000	3.38%	Perpetual	694,233	0.00%
Eni SpA^	€400,000	2.00%	Perpetual	396,780	0.00%
Eni SpA^	€400,000	2.75%	Perpetual	380,218	0.00%
Eni SpA^	€200,000	2.63%	Perpetual	208,216	0.00%
Eni SpA	€100,000	3.75%	12/9/2025	107,360	0.00%
Eni SpA	€100,000	1.50%	2/2/2026	103,933	0.00%
Eni SpA	€3,000,000	1.25%	18/5/2026	3,083,484	0.02%
Eni SpA	€1,775,000	3.63%	19/5/2027	1,910,747	0.01%
Eni SpA	\$200,000	4.25%	9/5/2029	192,194	0.00%
Eni SpA	€1,000,000	0.63%	23/1/2030	915,601	0.00%
Eni SpA	€1,295,000	4.25%	19/5/2033	1,420,768	0.01%
Eni SpA	\$400,000	5.70%	1/10/2040	384,143	0.00%
Ferrovie dello Stato Italiane SpA	€2,000,000	4.13%	23/5/2029	2,188,492	0.01%
Hera SpA	€620,000	2.50%	25/5/2029	632,427	0.00%
Iccrea Banca SpA^	€800,000	4.25%	5/2/2030	859,467	0.00%
Iccrea Banca SpA	€6,750,000	3.50%	5/6/2034	7,219,089	0.03%
Intesa Sanpaolo SpA	€1,000,000	1.00%	25/9/2025	1,038,613	0.01%
Intesa Sanpaolo SpA	\$1,000,000	7.00%	21/11/2025	1,015,996	0.01%
Intesa Sanpaolo SpA	€973,000	4.00%	19/5/2026	1,048,419	0.01%
Intesa Sanpaolo SpA	€340,000	1.00%	19/11/2026	342,264	0.00%
Intesa Sanpaolo SpA	\$200,000	3.88%	14/7/2027	189,644	0.00%
Intesa Sanpaolo SpA^	€500,000	5.00%	8/3/2028	551,314	0.00%
Intesa Sanpaolo SpA	€1,050,000	0.75%	16/3/2028	1,012,129	0.01%
Intesa Sanpaolo SpA	€3,308,000	3.63%	30/6/2028	3,572,453	0.02%
Intesa Sanpaolo SpA	€1,000,000	1.75%	4/7/2029	976,815	0.01%
Intesa Sanpaolo SpA	£1,100,000	2.50%	15/1/2030	1,184,149	0.01%
Intesa Sanpaolo SpA	€2,773,000	3.63%	16/10/2030	2,934,339	0.01%
Intesa Sanpaolo SpA	€1,000,000	1.35%	24/2/2031	901,164	0.00%
Intesa Sanpaolo SpA	€1,250,000	5.13%	29/8/2031	1,434,061	0.01%
Intesa Sanpaolo SpA	£500,000	6.63%	31/5/2033	658,964	0.00%
Intesa Sanpaolo SpA	\$400,000	6.63%	20/6/2033	413,547	0.00%
Intesa Sanpaolo SpA^	\$1,000,000	8.25%	21/11/2033	1,107,487	0.01%
Intesa Sanpaolo SpA	\$500,000	7.20%	28/11/2033	536,009	0.00%
Intesa Sanpaolo SpA	\$525,000	4.70%	23/9/2049	393,791	0.00%
Intesa Sanpaolo SpA	\$500,000	7.80%	28/11/2053	552,962	0.00%
Intesa Sanpaolo SpA^	\$600,000	7.78%	20/6/2054	627,608	0.00%
Iren SpA	€400,000	1.95%	19/9/2025	419,297	0.00%
Iren SpA	€1,555,000	3.88%	22/7/2032	1,640,850	0.01%
Italgas SpA	€500,000	4.13%	8/6/2032	537,983	0.00%
Italy Buoni Poliennali Del Tesoro	€13,993,000	1.85%	1/7/2025	14,754,049	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Italy Buoni Poliennali Del Tesoro	€13,425,000	1.20%	15/8/2025	14,020,341	0.07%
Italy Buoni Poliennali Del Tesoro	€27,841,000	3.60%	29/9/2025	29,864,806	0.14%
Italy Buoni Poliennali Del Tesoro	€14,020,000	3.50%	15/1/2026	15,029,814	0.07%
Italy Buoni Poliennali Del Tesoro	€21,807,000	3.20%	28/1/2026	23,265,222	0.11%
Italy Buoni Poliennali Del Tesoro	€18,984,000	3.80%	15/4/2026	20,472,487	0.10%
Italy Buoni Poliennali Del Tesoro	€9,999,000	2.10%	15/7/2026	10,447,334	0.05%
Italy Buoni Poliennali Del Tesoro	€7,535,000	0.00%	1/8/2026	7,530,537	0.04%
Italy Buoni Poliennali Del Tesoro	€4,926,000	7.25%	1/11/2026	5,735,648	0.03%
Italy Buoni Poliennali Del Tesoro	€7,740,000	0.85%	15/1/2027	7,793,402	0.04%
Italy Buoni Poliennali Del Tesoro	€24,444,000	1.10%	1/4/2027	24,644,754	0.12%
Italy Buoni Poliennali Del Tesoro	€22,500,000	0.95%	15/9/2027	22,351,277	0.11%
Italy Buoni Poliennali Del Tesoro	€3,803,000	2.65%	1/12/2027	3,980,130	0.02%
Italy Buoni Poliennali Del Tesoro	€21,110,000	0.25%	15/3/2028	20,156,964	0.10%
Italy Buoni Poliennali Del Tesoro	€21,026,000	3.40%	1/4/2028	22,510,838	0.11%
Italy Buoni Poliennali Del Tesoro	€12,923,000	0.50%	15/7/2028	12,335,570	0.06%
Italy Buoni Poliennali Del Tesoro	€22,314,000	3.80%	1/8/2028	24,210,109	0.11%
Italy Buoni Poliennali Del Tesoro	€8,320,000	2.80%	15/6/2029	8,622,948	0.04%
Italy Buoni Poliennali Del Tesoro	€8,698,000	3.00%	1/8/2029	9,096,096	0.04%
Italy Buoni Poliennali Del Tesoro	€13,756,000	3.85%	15/12/2029	14,929,322	0.07%
Italy Buoni Poliennali Del Tesoro	€6,350,000	3.50%	1/3/2030	6,780,675	0.03%
Italy Buoni Poliennali Del Tesoro	€6,000,000	1.35%	1/4/2030	5,684,792	0.03%
Italy Buoni Poliennali Del Tesoro	€3,223,000	3.70%	15/6/2030	3,461,233	0.02%
Italy Buoni Poliennali Del Tesoro	€7,092,000	0.95%	1/8/2030	6,489,994	0.03%
Italy Buoni Poliennali Del Tesoro	€9,562,000	1.65%	1/12/2030	9,065,225	0.04%
Italy Buoni Poliennali Del Tesoro	€30,081,000	3.50%	15/2/2031	31,817,156	0.15%
Italy Buoni Poliennali Del Tesoro	€10,692,000	0.90%	1/4/2031	9,559,848	0.05%
Italy Buoni Poliennali Del Tesoro	€9,442,000	6.00%	1/5/2031	11,528,803	0.06%
Italy Buoni Poliennali Del Tesoro	€4,456,000	3.45%	15/7/2031	4,683,300	0.02%
Italy Buoni Poliennali Del Tesoro	€2,200,000	0.60%	1/8/2031	1,903,694	0.01%
Italy Buoni Poliennali Del Tesoro	€4,190,000	4.00%	30/10/2031	4,566,767	0.02%
Italy Buoni Poliennali Del Tesoro	€12,659,000	0.95%	1/12/2031	11,131,685	0.05%
Italy Buoni Poliennali Del Tesoro	€25,990,000	0.95%	1/6/2032	22,487,308	0.11%
Italy Buoni Poliennali Del Tesoro	€6,059,000	2.50%	1/12/2032	5,871,891	0.03%
Italy Buoni Poliennali Del Tesoro	€11,759,000	5.75%	1/2/2033	14,274,152	0.07%
Italy Buoni Poliennali Del Tesoro	€1,711,000	4.40%	1/5/2033	1,901,315	0.01%
Italy Buoni Poliennali Del Tesoro	€12,768,000	4.35%	1/11/2033	14,091,198	0.07%
Italy Buoni Poliennali Del Tesoro	€11,500,000	4.20%	1/3/2034	12,522,268	0.06%
Italy Buoni Poliennali Del Tesoro	€23,000,000	3.85%	1/7/2034	24,284,460	0.12%
Italy Buoni Poliennali Del Tesoro	€7,157,000	5.00%	1/8/2034	8,292,087	0.04%
Italy Buoni Poliennali Del Tesoro	€7,986,000	3.35%	1/3/2035	8,028,909	0.04%
Italy Buoni Poliennali Del Tesoro	€5,245,000	4.00%	30/4/2035	5,597,270	0.03%
Italy Buoni Poliennali Del Tesoro	€7,192,000	1.45%	1/3/2036	5,820,566	0.03%
Italy Buoni Poliennali Del Tesoro	€527,000	4.00%	1/2/2037	557,718	0.00%
Italy Buoni Poliennali Del Tesoro	€12,804,000	0.95%	1/3/2037	9,417,674	0.05%
Italy Buoni Poliennali Del Tesoro	€9,402,000	4.05%	30/10/2037	9,901,705	0.05%
Italy Buoni Poliennali Del Tesoro	€14,594,000	3.25%	1/3/2038	14,001,355	0.07%
Italy Buoni Poliennali Del Tesoro	€10,069,000	5.00%	1/8/2039	11,553,512	0.06%
Italy Buoni Poliennali Del Tesoro	€5,181,000	3.10%	1/3/2040	4,775,034	0.02%
Italy Buoni Poliennali Del Tesoro	€8,641,000	5.00%	1/9/2040	9,910,480	0.05%
Italy Buoni Poliennali Del Tesoro	€8,408,000	1.80%	1/3/2041	6,310,323	0.03%
Italy Buoni Poliennali Del Tesoro	€9,757,000	4.45%	1/9/2043	10,430,269	0.05%
Italy Buoni Poliennali Del Tesoro	€4,411,000	4.75%	1/9/2044	4,917,868	0.02%
Italy Buoni Poliennali Del Tesoro	€14,282,000	1.50%	30/4/2045	9,364,165	0.04%
Italy Buoni Poliennali Del Tesoro	€2,846,000	3.25%	1/9/2046	2,549,902	0.01%
Italy Buoni Poliennali Del Tesoro	€6,256,000	2.70%	1/3/2047	5,073,479	0.02%
Italy Buoni Poliennali Del Tesoro	€6,450,000	3.45%	1/3/2048	5,916,779	0.03%
Italy Buoni Poliennali Del Tesoro	€9,859,000	3.85%	1/9/2049	9,561,930	0.05%
Italy Buoni Poliennali Del Tesoro	€5,013,000	2.45%	1/9/2050	3,736,164	0.02%
Italy Buoni Poliennali Del Tesoro	€15,943,000	4.50%	1/10/2053	16,920,587	0.08%
Italy Buoni Poliennali Del Tesoro	€6,461,000	2.80%	1/3/2067	4,862,113	0.02%
Mediobanca Banca di Credito Finanziario SpA	€500,000	1.38%	10/11/2025	519,932	0.00%
Mediobanca Banca di Credito Finanziario SpA	€1,000,000	0.88%	15/1/2026	1,025,352	0.01%
Mediobanca Banca di Credito Finanziario SpA^	€400,000	4.88%	13/9/2027	437,696	0.00%
Mediobanca Banca di Credito Finanziario SpA^	€900,000	4.63%	7/2/2029	990,769	0.01%
Mediobanca Banca di Credito Finanziario SpA	€500,000	1.25%	24/11/2029	478,275	0.00%
Republic of Italy Government International Bond	\$2,487,000	1.25%	17/2/2026	2,326,981	0.01%
Republic of Italy Government International Bond	£600,000	6.00%	4/8/2028	776,288	0.00%
Republic of Italy Government International Bond	\$650,000	2.88%	17/10/2029	578,257	0.00%
Republic of Italy Government International Bond	\$650,000	5.38%	15/6/2033	641,315	0.00%
Republic of Italy Government International Bond	\$800,000	4.00%	17/10/2049	584,955	0.00%
Republic of Italy Government International Bond	\$1,800,000	3.88%	6/5/2051	1,257,504	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Snam SpA	€700,000	0.00%	15/8/2025	720,039	0.00%
Snam SpA	€2,400,000	3.38%	19/2/2028	2,548,747	0.01%
Snam SpA	€803,000	0.75%	20/6/2029	748,496	0.00%
Snam SpA	€1,100,000	3.88%	19/2/2034	1,161,648	0.01%
UniCredit SpA	€750,000	0.38%	31/10/2026	750,119	0.00%
UniCredit SpA^	€1,250,000	2.20%	22/7/2027	1,296,252	0.01%
UniCredit SpA^	€970,000	0.93%	18/1/2028	969,005	0.01%
UniCredit SpA	€1,200,000	0.85%	19/1/2031	1,063,307	0.01%
UniCredit SpA^	\$600,000	3.13%	3/6/2032	509,030	0.00%
				796,976,987	3.76%
Japan 6.04% (31 December 2023: 6.99%)					
Aichi Prefecture	¥100,000,000	0.77%	20/9/2033	605,770	0.00%
Asahi Group Holdings Ltd.	€712,000	1.15%	19/9/2025	739,608	0.00%
Asahi Group Holdings Ltd.	€400,000	0.34%	19/4/2027	392,498	0.00%
Central Japan Railway Co.	\$550,000	4.25%	24/11/2045	461,688	0.00%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.06%	18/3/2026	617,817	0.00%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.05%	27/7/2026	615,946	0.00%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.04%	17/9/2026	615,343	0.00%
Central Nippon Expressway Co., Ltd.	¥50,000,000	0.44%	17/8/2028	307,848	0.00%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.46%	14/9/2028	615,989	0.00%
Central Nippon Expressway Co., Ltd.	¥200,000,000	0.76%	29/5/2029	1,242,919	0.01%
Dai-ichi Life Insurance Co., Ltd.^	\$700,000	4.00%	Perpetual	671,817	0.00%
Daiichi Sankyo Co., Ltd.	¥100,000,000	0.81%	25/7/2036	562,216	0.00%
Development Bank of Japan, Inc.	\$750,000	0.50%	27/8/2025	709,861	0.00%
Development Bank of Japan, Inc.	¥100,000,000	2.30%	19/3/2026	640,623	0.00%
Development Bank of Japan, Inc.	€650,000	2.13%	1/9/2026	678,750	0.00%
Development Bank of Japan, Inc.	\$575,000	5.13%	1/9/2026	576,942	0.00%
Development Bank of Japan, Inc.	\$300,000	1.25%	20/10/2026	276,167	0.00%
Development Bank of Japan, Inc.	\$1,200,000	3.25%	28/4/2027	1,148,788	0.01%
Development Bank of Japan, Inc.	€6,322,000	3.13%	13/4/2028	6,751,210	0.03%
Development Bank of Japan, Inc.	\$250,000	3.25%	6/9/2028	236,302	0.00%
Development Bank of Japan, Inc.	\$550,000	4.63%	10/4/2029	549,486	0.00%
Development Bank of Japan, Inc.	¥100,000,000	0.49%	12/4/2029	614,514	0.00%
Development Bank of Japan, Inc.	\$1,600,000	1.88%	28/8/2029	1,394,850	0.01%
Development Bank of Japan, Inc.	\$400,000	1.25%	28/1/2031	323,367	0.00%
Development Bank of Japan, Inc.	\$300,000	1.75%	20/10/2031	246,257	0.00%
Development Bank of Japan, Inc.	\$500,000	4.50%	30/1/2034	491,829	0.00%
East Japan Railway Co.	£1,180,000	1.16%	15/9/2028	1,283,550	0.01%
East Japan Railway Co.	£300,000	4.50%	25/1/2036	355,330	0.00%
East Japan Railway Co.	€1,057,000	4.39%	5/9/2043	1,172,007	0.01%
East Nippon Expressway Co., Ltd.	¥300,000,000	0.61%	25/4/2029	1,851,194	0.01%
East Nippon Expressway Co., Ltd.	¥300,000,000	0.14%	31/7/2029	1,805,707	0.01%
East Nippon Expressway Co., Ltd.	¥200,000,000	0.22%	31/1/2030	1,203,270	0.01%
ENEOS Holdings, Inc.	¥100,000,000	0.83%	15/6/2032	598,539	0.00%
Fast Retailing Co., Ltd.	¥100,000,000	0.41%	6/6/2028	612,141	0.00%
Fukuoka Prefecture	¥100,000,000	0.43%	18/6/2049	416,430	0.00%
Hikari Tsushin, Inc.	¥100,000,000	1.79%	23/3/2033	586,127	0.00%
Honda Motor Co., Ltd.	\$465,000	2.53%	10/3/2027	435,681	0.00%
Honda Motor Co., Ltd.	\$500,000	2.97%	10/3/2032	438,523	0.00%
Japan Bank for International Cooperation	\$1,000,000	0.63%	15/7/2025	953,138	0.01%
Japan Bank for International Cooperation	\$700,000	4.25%	26/1/2026	690,815	0.00%
Japan Bank for International Cooperation	\$450,000	4.25%	27/4/2026	443,669	0.00%
Japan Bank for International Cooperation	\$400,000	2.88%	1/6/2027	379,016	0.00%
Japan Bank for International Cooperation	\$800,000	2.88%	21/7/2027	756,085	0.00%
Japan Bank for International Cooperation	\$1,000,000	2.75%	16/11/2027	936,657	0.01%
Japan Bank for International Cooperation	\$1,225,000	4.63%	19/7/2028	1,221,279	0.01%
Japan Bank for International Cooperation	\$450,000	3.25%	20/7/2028	426,107	0.00%
Japan Bank for International Cooperation	\$200,000	4.88%	18/10/2028	201,511	0.00%
Japan Bank for International Cooperation	\$600,000	3.50%	31/10/2028	571,709	0.00%
Japan Bank for International Cooperation	\$360,000	2.13%	16/2/2029	322,072	0.00%
Japan Bank for International Cooperation	\$2,200,000	2.00%	17/10/2029	1,925,827	0.01%
Japan Bank for International Cooperation	\$500,000	1.25%	21/1/2031	404,964	0.00%
Japan Bank for International Cooperation	\$200,000	4.38%	24/1/2031	197,175	0.00%
Japan Bank for International Cooperation	\$1,200,000	4.63%	17/4/2034	1,199,226	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥102,000,000	0.38%	26/12/2025	633,481	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥240,000,000	0.32%	30/1/2026	1,488,601	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	0.14%	30/4/2027	1,232,924	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥600,000,000	2.34%	20/10/2027	3,945,468	0.02%
Japan Expressway Holding & Debt Repayment Agency	¥680,000,000	2.42%	20/6/2028	4,521,765	0.02%
Japan Expressway Holding & Debt Repayment Agency	¥50,000,000	2.37%	20/9/2028	332,796	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	1.43%	31/7/2034	637,163	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Expressway Holding & Debt Repayment Agency	¥400,000,000	1.34%	31/10/2034	2,521,309	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	1.08%	27/4/2035	1,221,876	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	0.63%	30/9/2038	547,870	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	2.70%	20/3/2048	682,325	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	0.30%	30/9/2049	799,248	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥300,000,000	0.42%	28/12/2049	1,238,481	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥80,000,000	1.86%	19/3/2055	444,582	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥30,000,000	1.29%	19/3/2057	140,577	0.00%
Japan Finance Organization for Municipalities	¥100,000,000	0.38%	12/12/2025	621,112	0.00%
Japan Finance Organization for Municipalities	¥200,000,000	0.32%	19/1/2026	1,240,060	0.01%
Japan Finance Organization for Municipalities	¥10,000,000	0.15%	16/2/2026	61,833	0.00%
Japan Finance Organization for Municipalities	\$550,000	5.13%	1/9/2026	550,528	0.00%
Japan Finance Organization for Municipalities	¥100,000,000	0.13%	14/6/2027	615,824	0.00%
Japan Finance Organization for Municipalities	¥30,000,000	2.32%	18/6/2027	195,407	0.00%
Japan Finance Organization for Municipalities	¥100,000,000	0.16%	15/11/2027	614,883	0.00%
Japan Finance Organization for Municipalities	¥300,000,000	0.20%	15/2/2028	1,843,856	0.01%
Japan Finance Organization for Municipalities	¥10,000,000	2.29%	25/4/2028	65,996	0.00%
Japan Finance Organization for Municipalities	\$1,000,000	4.13%	27/4/2028	974,035	0.01%
Japan Finance Organization for Municipalities	\$500,000	5.00%	23/4/2029	505,486	0.00%
Japan Finance Organization for Municipalities	¥50,000,000	0.68%	28/6/2033	297,563	0.00%
Japan Government Bond	¥3,639,000,000	0.10%	20/9/2025	22,593,813	0.11%
Japan Government Bond	¥464,000,000	2.00%	20/9/2025	2,947,599	0.01%
Japan Government Bond	¥250,000,000	0.40%	20/9/2025	1,557,951	0.01%
Japan Government Bond	¥68,000,000	2.10%	20/9/2025	432,532	0.00%
Japan Government Bond	¥2,683,000,000	0.10%	20/12/2025	16,644,771	0.08%
Japan Government Bond	¥325,000,000	0.30%	20/12/2025	2,022,036	0.01%
Japan Government Bond	¥21,000,000	2.00%	20/12/2025	133,921	0.00%
Japan Government Bond	¥1,500,000,000	0.10%	1/1/2026	9,301,793	0.04%
Japan Government Bond	¥1,650,000,000	0.20%	1/3/2026	10,241,673	0.05%
Japan Government Bond	¥2,000,000,000	0.01%	20/3/2026	12,372,106	0.06%
Japan Government Bond	¥596,650,000	0.10%	20/3/2026	3,697,026	0.02%
Japan Government Bond	¥14,000,000	2.10%	20/3/2026	89,742	0.00%
Japan Government Bond	¥12,000,000	2.30%	20/3/2026	77,167	0.00%
Japan Government Bond	¥1,500,000,000	0.20%	1/4/2026	9,307,421	0.04%
Japan Government Bond	¥1,830,000,000	0.01%	20/6/2026	11,304,238	0.05%
Japan Government Bond	¥295,000,000	0.10%	20/6/2026	1,825,442	0.01%
Japan Government Bond	¥843,700,000	0.01%	20/9/2026	5,206,300	0.03%
Japan Government Bond	¥600,000,000	0.10%	20/9/2026	3,710,395	0.02%
Japan Government Bond	¥50,000,000	2.30%	20/9/2026	324,299	0.00%
Japan Government Bond	¥2,000,000,000	0.01%	20/12/2026	12,326,976	0.06%
Japan Government Bond	¥650,000,000	0.10%	20/12/2026	4,015,526	0.02%
Japan Government Bond	¥255,750,000	2.10%	20/12/2026	1,658,179	0.01%
Japan Government Bond	¥1,950,000,000	0.01%	20/3/2027	12,005,031	0.06%
Japan Government Bond	¥1,205,000,000	0.10%	20/3/2027	7,437,692	0.04%
Japan Government Bond	¥109,000,000	2.00%	20/3/2027	707,601	0.00%
Japan Government Bond	¥32,000,000	2.10%	20/3/2027	208,272	0.00%
Japan Government Bond	¥850,000,000	0.01%	20/6/2027	5,225,118	0.03%
Japan Government Bond	¥600,000,000	0.10%	20/6/2027	3,698,586	0.02%
Japan Government Bond	¥58,100,000	2.30%	20/6/2027	381,572	0.00%
Japan Government Bond	¥18,000,000	2.10%	20/6/2027	117,566	0.00%
Japan Government Bond	¥1,440,000,000	0.10%	20/9/2027	8,865,025	0.04%
Japan Government Bond	¥44,000,000	2.10%	20/9/2027	288,327	0.00%
Japan Government Bond	¥24,000,000	2.20%	20/9/2027	157,750	0.00%
Japan Government Bond	¥1,000,000,000	0.20%	20/12/2027	6,167,370	0.03%
Japan Government Bond	¥600,000,000	0.30%	20/12/2027	3,713,174	0.02%
Japan Government Bond	¥471,650,000	2.10%	20/12/2027	3,100,077	0.02%
Japan Government Bond	¥479,000,000	0.10%	20/12/2027	2,944,135	0.01%
Japan Government Bond	¥1,807,000,000	0.10%	20/3/2028	11,087,531	0.05%
Japan Government Bond	¥314,000,000	2.40%	20/3/2028	2,091,689	0.01%
Japan Government Bond	¥113,850,000	2.20%	20/3/2028	753,265	0.00%
Japan Government Bond	¥1,704,100,000	0.10%	20/6/2028	10,436,409	0.05%
Japan Government Bond	¥670,000,000	0.30%	20/6/2028	4,134,851	0.02%
Japan Government Bond	¥248,750,000	2.30%	20/6/2028	1,656,752	0.01%
Japan Government Bond	¥36,000,000	2.10%	20/6/2028	238,028	0.00%
Japan Government Bond	¥2,116,700,000	0.10%	20/9/2028	12,935,435	0.06%
Japan Government Bond	¥1,250,000,000	0.40%	20/9/2028	7,734,269	0.04%
Japan Government Bond	¥368,650,000	2.10%	20/9/2028	2,443,367	0.01%
Japan Government Bond	¥49,000,000	2.20%	20/9/2028	326,049	0.00%
Japan Government Bond	¥711,000,000	0.10%	20/12/2028	4,333,717	0.02%
Japan Government Bond	¥600,000,000	0.30%	20/12/2028	3,689,481	0.02%
Japan Government Bond	¥416,900,000	1.90%	20/12/2028	2,746,151	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥137,000,000	2.10%	20/12/2028	909,893	0.00%
Japan Government Bond	¥1,272,000,000	0.10%	20/3/2029	7,735,287	0.04%
Japan Government Bond	¥1,000,000,000	0.60%	20/3/2029	6,223,177	0.03%
Japan Government Bond	¥364,000,000	1.90%	20/3/2029	2,402,019	0.01%
Japan Government Bond	¥203,000,000	2.10%	20/3/2029	1,351,207	0.01%
Japan Government Bond	¥200,000,000	0.40%	20/3/2029	1,233,163	0.01%
Japan Government Bond	¥1,233,600,000	0.10%	20/6/2029	7,487,507	0.04%
Japan Government Bond	¥284,000,000	2.10%	20/6/2029	1,895,370	0.01%
Japan Government Bond	¥150,000,000	2.20%	20/6/2029	1,005,645	0.01%
Japan Government Bond	¥1,016,300,000	0.10%	20/9/2029	6,158,086	0.03%
Japan Government Bond	¥295,300,000	2.10%	20/9/2029	1,976,638	0.01%
Japan Government Bond	¥857,000,000	0.10%	20/12/2029	5,183,500	0.03%
Japan Government Bond	¥684,850,000	2.10%	20/12/2029	4,601,834	0.02%
Japan Government Bond	¥262,000,000	2.20%	20/12/2029	1,768,121	0.01%
Japan Government Bond	¥646,300,000	2.10%	20/3/2030	4,349,513	0.02%
Japan Government Bond	¥240,000,000	0.10%	20/3/2030	1,448,052	0.01%
Japan Government Bond	¥123,000,000	2.20%	20/3/2030	831,978	0.00%
Japan Government Bond	¥268,000,000	2.00%	20/6/2030	1,797,976	0.01%
Japan Government Bond	¥270,000,000	1.60%	20/6/2030	1,772,268	0.01%
Japan Government Bond	¥118,000,000	1.80%	20/6/2030	783,198	0.00%
Japan Government Bond	¥560,000,000	0.10%	20/9/2030	3,360,240	0.02%
Japan Government Bond	¥200,800,000	1.90%	20/9/2030	1,341,488	0.01%
Japan Government Bond	¥100,000,000	1.80%	20/9/2030	664,325	0.00%
Japan Government Bond	¥75,650,000	2.90%	20/11/2030	535,182	0.00%
Japan Government Bond	¥357,000,000	2.10%	20/12/2030	2,416,600	0.01%
Japan Government Bond	¥211,000,000	0.10%	20/12/2030	1,262,444	0.01%
Japan Government Bond	¥180,000,000	2.00%	20/12/2030	1,211,417	0.01%
Japan Government Bond	¥945,000,000	0.10%	20/3/2031	5,635,827	0.03%
Japan Government Bond	¥400,000,000	2.20%	20/3/2031	2,727,241	0.01%
Japan Government Bond	¥386,500,000	1.90%	20/3/2031	2,588,309	0.01%
Japan Government Bond	¥120,000,000	2.00%	20/3/2031	808,408	0.00%
Japan Government Bond	¥25,150,000	2.20%	20/5/2031	171,663	0.00%
Japan Government Bond	¥550,000,000	0.10%	20/6/2031	3,269,955	0.02%
Japan Government Bond	¥420,000,000	1.90%	20/6/2031	2,815,255	0.01%
Japan Government Bond	¥375,000,000	1.80%	20/6/2031	2,498,012	0.01%
Japan Government Bond	¥1,177,750,000	1.80%	20/9/2031	7,848,932	0.04%
Japan Government Bond	¥1,225,000,000	0.10%	20/9/2031	7,256,716	0.03%
Japan Government Bond	¥300,000,000	1.70%	20/9/2031	1,986,311	0.01%
Japan Government Bond	¥588,200,000	1.80%	20/12/2031	3,921,608	0.02%
Japan Government Bond	¥519,500,000	1.70%	20/12/2031	3,440,909	0.02%
Japan Government Bond	¥510,000,000	0.10%	20/12/2031	3,010,104	0.01%
Japan Government Bond	¥1,300,000,000	1.70%	20/3/2032	8,611,074	0.04%
Japan Government Bond	¥310,000,000	1.80%	20/3/2032	2,067,478	0.01%
Japan Government Bond	¥123,450,000	1.60%	20/3/2032	811,870	0.00%
Japan Government Bond	¥438,550,000	1.60%	20/6/2032	2,883,832	0.01%
Japan Government Bond	¥315,000,000	0.20%	20/6/2032	1,860,721	0.01%
Japan Government Bond	¥196,050,000	1.70%	20/6/2032	1,298,715	0.01%
Japan Government Bond	¥150,000,000	1.50%	20/6/2032	979,308	0.01%
Japan Government Bond	¥1,060,300,000	1.70%	20/9/2032	7,024,464	0.03%
Japan Government Bond	¥500,000,000	0.20%	20/9/2032	2,942,406	0.01%
Japan Government Bond	¥690,600,000	1.70%	20/12/2032	4,574,026	0.02%
Japan Government Bond	¥650,000,000	0.50%	20/12/2032	3,910,664	0.02%
Japan Government Bond	¥270,000,000	1.80%	20/12/2032	1,801,545	0.01%
Japan Government Bond	¥1,413,250,000	0.50%	20/3/2033	8,474,566	0.04%
Japan Government Bond	¥664,000,000	1.60%	20/3/2033	4,362,658	0.02%
Japan Government Bond	¥611,000,000	1.50%	20/3/2033	3,981,862	0.02%
Japan Government Bond	¥1,302,950,000	1.70%	20/6/2033	8,620,323	0.04%
Japan Government Bond	¥930,000,000	0.40%	20/6/2033	5,510,797	0.03%
Japan Government Bond	¥920,000,000	0.80%	20/9/2033	5,630,285	0.03%
Japan Government Bond	¥780,000,000	1.70%	20/9/2033	5,155,727	0.03%
Japan Government Bond	¥2,900,000,000	0.60%	20/12/2033	17,366,776	0.08%
Japan Government Bond	¥900,000,000	1.60%	20/12/2033	5,890,675	0.03%
Japan Government Bond	¥1,950,000,000	0.80%	20/3/2034	11,855,425	0.06%
Japan Government Bond	¥1,255,000,000	1.50%	20/3/2034	8,133,998	0.04%
Japan Government Bond	¥260,000,000	2.40%	20/3/2034	1,819,053	0.01%
Japan Government Bond	¥100,000,000	1.00%	20/3/2034	619,008	0.00%
Japan Government Bond	¥1,395,000,000	1.50%	20/6/2034	9,022,531	0.04%
Japan Government Bond	¥30,450,000	2.50%	20/6/2034	214,831	0.00%
Japan Government Bond	¥1,675,000,000	1.40%	20/9/2034	10,714,107	0.05%
Japan Government Bond	¥1,213,650,000	1.20%	20/12/2034	7,599,495	0.04%
Japan Government Bond	¥101,000,000	2.40%	20/12/2034	706,406	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥825,000,000	1.20%	20/3/2035	5,153,398	0.03%
Japan Government Bond	¥38,650,000	2.30%	20/3/2035	267,887	0.00%
Japan Government Bond	¥727,650,000	1.30%	20/6/2035	4,579,609	0.02%
Japan Government Bond	¥10,000,000	2.30%	20/6/2035	69,330	0.00%
Japan Government Bond	¥970,000,000	1.20%	20/9/2035	6,024,299	0.03%
Japan Government Bond	¥244,150,000	2.50%	20/9/2035	1,723,886	0.01%
Japan Government Bond	¥1,060,000,000	1.00%	20/12/2035	6,429,235	0.03%
Japan Government Bond	¥10,000,000	2.30%	20/12/2035	69,282	0.00%
Japan Government Bond	¥580,000,000	0.40%	20/3/2036	3,268,772	0.02%
Japan Government Bond	¥20,000,000	2.50%	20/3/2036	141,148	0.00%
Japan Government Bond	¥935,000,000	0.20%	20/6/2036	5,122,980	0.02%
Japan Government Bond	¥1,185,000,000	0.50%	20/9/2036	6,705,180	0.03%
Japan Government Bond	¥11,000,000	2.50%	20/9/2036	77,652	0.00%
Japan Government Bond	¥1,090,000,000	0.60%	20/12/2036	6,218,138	0.03%
Japan Government Bond	¥89,650,000	2.30%	20/12/2036	620,268	0.00%
Japan Government Bond	¥935,000,000	0.70%	20/3/2037	5,379,848	0.03%
Japan Government Bond	¥320,000,000	2.40%	20/3/2037	2,235,159	0.01%
Japan Government Bond	¥980,000,000	0.60%	20/6/2037	5,543,272	0.03%
Japan Government Bond	¥1,165,000,000	0.60%	20/9/2037	6,561,194	0.03%
Japan Government Bond	¥413,000,000	2.50%	20/9/2037	2,913,568	0.01%
Japan Government Bond	¥917,300,000	0.60%	20/12/2037	5,142,887	0.02%
Japan Government Bond	¥1,403,000,000	0.50%	20/3/2038	7,720,350	0.04%
Japan Government Bond	¥455,500,000	2.50%	20/3/2038	3,209,555	0.02%
Japan Government Bond	¥1,244,600,000	0.50%	20/6/2038	6,813,023	0.03%
Japan Government Bond	¥1,027,400,000	0.70%	20/9/2038	5,758,633	0.03%
Japan Government Bond	¥800,150,000	2.40%	20/9/2038	5,565,208	0.03%
Japan Government Bond	¥1,302,450,000	0.50%	20/12/2038	7,053,664	0.03%
Japan Government Bond	¥1,290,000,000	0.40%	20/3/2039	6,849,257	0.03%
Japan Government Bond	¥640,000,000	2.30%	20/3/2039	4,390,148	0.02%
Japan Government Bond	¥1,292,000,000	0.30%	20/6/2039	6,710,542	0.03%
Japan Government Bond	¥1,560,600,000	0.30%	20/9/2039	8,060,567	0.04%
Japan Government Bond	¥211,150,000	2.20%	20/9/2039	1,427,801	0.01%
Japan Government Bond	¥1,250,000,000	0.30%	20/12/2039	6,419,086	0.03%
Japan Government Bond	¥1,082,000,000	0.40%	20/3/2040	5,616,611	0.03%
Japan Government Bond	¥278,000,000	2.30%	20/3/2040	1,897,918	0.01%
Japan Government Bond	¥1,604,000,000	0.40%	20/6/2040	8,277,565	0.04%
Japan Government Bond	¥1,678,000,000	0.40%	20/9/2040	8,612,725	0.04%
Japan Government Bond	¥1,284,850,000	2.00%	20/9/2040	8,413,159	0.04%
Japan Government Bond	¥1,390,750,000	0.50%	20/12/2040	7,227,420	0.03%
Japan Government Bond	¥1,906,300,000	0.50%	20/3/2041	9,854,669	0.05%
Japan Government Bond	¥663,700,000	2.20%	20/3/2041	4,454,317	0.02%
Japan Government Bond	¥1,680,000,000	0.40%	20/6/2041	8,490,238	0.04%
Japan Government Bond	¥1,376,100,000	2.00%	20/9/2041	8,953,860	0.04%
Japan Government Bond	¥1,520,000,000	0.50%	20/9/2041	7,777,229	0.04%
Japan Government Bond	¥1,630,000,000	0.50%	20/12/2041	8,293,107	0.04%
Japan Government Bond	¥1,530,000,000	0.80%	20/3/2042	8,180,477	0.04%
Japan Government Bond	¥1,084,550,000	2.00%	20/3/2042	7,029,041	0.03%
Japan Government Bond	¥1,360,000,000	0.90%	20/6/2042	7,367,353	0.04%
Japan Government Bond	¥1,535,000,000	1.90%	20/9/2042	9,766,116	0.05%
Japan Government Bond	¥1,430,000,000	1.10%	20/9/2042	7,993,557	0.04%
Japan Government Bond	¥1,460,000,000	1.40%	20/12/2042	8,555,931	0.04%
Japan Government Bond	¥1,372,500,000	1.10%	20/3/2043	7,608,063	0.04%
Japan Government Bond	¥625,000,000	1.80%	20/3/2043	3,897,154	0.02%
Japan Government Bond	¥1,450,000,000	1.10%	20/6/2043	8,009,846	0.04%
Japan Government Bond	¥505,600,000	1.90%	20/6/2043	3,193,961	0.02%
Japan Government Bond	¥1,390,000,000	1.50%	20/9/2043	8,205,745	0.04%
Japan Government Bond	¥550,000,000	1.80%	20/9/2043	3,411,978	0.02%
Japan Government Bond	¥1,280,000,000	1.30%	20/12/2043	7,279,504	0.04%
Japan Government Bond	¥411,000,000	1.70%	20/12/2043	2,504,092	0.01%
Japan Government Bond	¥1,350,000,000	1.60%	20/3/2044	8,061,684	0.04%
Japan Government Bond	¥909,200,000	1.70%	20/3/2044	5,523,225	0.03%
Japan Government Bond	¥345,500,000	1.70%	20/6/2044	2,093,587	0.01%
Japan Government Bond	¥545,000,000	1.70%	20/9/2044	3,294,102	0.02%
Japan Government Bond	¥300,000,000	1.50%	20/12/2044	1,747,095	0.01%
Japan Government Bond	¥587,200,000	1.50%	20/3/2045	3,410,102	0.02%
Japan Government Bond	¥400,000,000	1.60%	20/6/2045	2,359,837	0.01%
Japan Government Bond	¥170,000,000	1.40%	20/9/2045	963,914	0.01%
Japan Government Bond	¥450,000,000	1.40%	20/12/2045	2,546,206	0.01%
Japan Government Bond	¥581,350,000	0.80%	20/3/2046	2,898,186	0.01%
Japan Government Bond	¥553,000,000	0.30%	20/6/2046	2,439,326	0.01%
Japan Government Bond	¥705,000,000	0.50%	20/9/2046	3,247,508	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥540,000,000	0.60%	20/12/2046	2,533,850	0.01%
Japan Government Bond	¥305,000,000	0.80%	20/3/2047	1,494,127	0.01%
Japan Government Bond	¥600,000,000	0.80%	20/6/2047	2,925,886	0.01%
Japan Government Bond	¥606,000,000	0.80%	20/9/2047	2,941,668	0.01%
Japan Government Bond	¥700,000,000	0.80%	20/12/2047	3,385,959	0.02%
Japan Government Bond	¥615,000,000	0.80%	20/3/2048	2,959,854	0.01%
Japan Government Bond	¥299,100,000	2.40%	20/3/2048	2,000,551	0.01%
Japan Government Bond	¥944,500,000	0.70%	20/6/2048	4,417,687	0.02%
Japan Government Bond	¥512,900,000	0.90%	20/9/2048	2,507,963	0.01%
Japan Government Bond	¥746,950,000	0.70%	20/12/2048	3,458,727	0.02%
Japan Government Bond	¥746,400,000	0.50%	20/3/2049	3,261,683	0.02%
Japan Government Bond	¥163,850,000	2.20%	20/3/2049	1,052,679	0.01%
Japan Government Bond	¥850,000,000	0.40%	20/6/2049	3,594,359	0.02%
Japan Government Bond	¥786,150,000	0.40%	20/9/2049	3,305,369	0.02%
Japan Government Bond	¥892,500,000	0.40%	20/12/2049	3,731,721	0.02%
Japan Government Bond	¥835,000,000	0.40%	20/3/2050	3,471,464	0.02%
Japan Government Bond	¥261,000,000	2.20%	20/3/2050	1,666,973	0.01%
Japan Government Bond	¥1,160,000,000	0.60%	20/6/2050	5,081,604	0.02%
Japan Government Bond	¥1,145,000,000	0.60%	20/9/2050	4,992,316	0.02%
Japan Government Bond	¥1,155,000,000	0.70%	20/12/2050	5,155,358	0.03%
Japan Government Bond	¥1,200,000,000	0.70%	20/3/2051	5,335,965	0.03%
Japan Government Bond	¥258,450,000	2.20%	20/3/2051	1,642,145	0.01%
Japan Government Bond	¥1,220,000,000	0.70%	20/6/2051	5,400,482	0.03%
Japan Government Bond	¥1,198,150,000	0.70%	20/9/2051	5,285,002	0.03%
Japan Government Bond	¥1,225,000,000	0.70%	20/12/2051	5,377,418	0.03%
Japan Government Bond	¥1,100,000,000	1.00%	20/3/2052	5,230,650	0.03%
Japan Government Bond	¥505,050,000	2.00%	20/3/2052	3,060,950	0.02%
Japan Government Bond	¥1,022,000,000	1.30%	20/6/2052	5,247,785	0.03%
Japan Government Bond	¥1,130,000,000	1.40%	20/9/2052	5,937,986	0.03%
Japan Government Bond	¥975,000,000	1.60%	20/12/2052	5,367,483	0.03%
Japan Government Bond	¥1,030,000,000	1.40%	20/3/2053	5,385,674	0.03%
Japan Government Bond	¥455,150,000	1.90%	20/3/2053	2,680,945	0.01%
Japan Government Bond	¥1,500,000,000	1.20%	20/6/2053	7,446,058	0.04%
Japan Government Bond	¥870,000,000	1.80%	20/9/2053	4,995,263	0.02%
Japan Government Bond	¥1,020,000,000	1.60%	20/12/2053	5,580,238	0.03%
Japan Government Bond	¥750,000,000	1.80%	20/3/2054	4,297,032	0.02%
Japan Government Bond	¥543,000,000	1.70%	20/3/2054	3,036,131	0.02%
Japan Government Bond	¥590,000,000	1.40%	20/3/2055	3,037,859	0.02%
Japan Government Bond	¥909,050,000	0.40%	20/3/2056	3,353,720	0.02%
Japan Government Bond	¥1,070,000,000	0.90%	20/3/2057	4,651,886	0.02%
Japan Government Bond	¥966,000,000	0.80%	20/3/2058	4,002,727	0.02%
Japan Government Bond	¥1,100,450,000	0.50%	20/3/2059	4,003,384	0.02%
Japan Government Bond	¥1,533,000,000	0.50%	20/3/2060	5,475,164	0.03%
Japan Government Bond	¥1,550,000,000	0.70%	20/3/2061	5,895,952	0.03%
Japan Government Bond	¥1,460,000,000	1.00%	20/3/2062	6,126,368	0.03%
Japan Government Bond	¥1,590,000,000	1.30%	20/3/2063	7,327,065	0.04%
Japan Government Bond	¥300,000,000	2.20%	20/3/2064	1,794,156	0.01%
Japan Housing Finance Agency	¥100,000,000	0.08%	20/10/2026	615,609	0.00%
Japan International Cooperation Agency	\$2,000,000	3.25%	25/5/2027	1,912,430	0.01%
Japan International Cooperation Agency	\$375,000	4.00%	23/5/2028	363,930	0.00%
Japan International Cooperation Agency	\$246,000	4.75%	21/5/2029	247,215	0.00%
Japan International Cooperation Agency	\$500,000	1.00%	22/7/2030	402,872	0.00%
Japan International Cooperation Agency	\$200,000	1.75%	28/4/2031	165,406	0.00%
JT International Financial Services BV	€400,000	6.88%	24/10/2032	439,922	0.00%
JT International Financial Services BV	£300,000	2.75%	28/9/2033	313,256	0.00%
JT International Financial Services BV	€500,000	3.63%	11/4/2034	519,107	0.00%
JT International Financial Services BV^	€500,000	2.38%	7/4/2081	515,381	0.00%
JT International Financial Services BV^	€400,000	2.88%	7/10/2083	402,356	0.00%
Kansai Electric Power Co., Inc.	¥12,000,000	0.47%	25/5/2027	74,157	0.00%
Kansai Electric Power Co., Inc.	¥90,000,000	0.49%	23/7/2027	556,057	0.00%
Kansai Electric Power Co., Inc.	¥100,000,000	0.44%	20/12/2030	594,983	0.00%
Kyushu Electric Power Co., Inc.	¥10,000,000	0.43%	25/5/2029	60,698	0.00%
Kyushu Electric Power Co., Inc.	¥40,000,000	0.34%	25/4/2031	235,479	0.00%
Major Joint Local Government Bond	¥100,000,000	0.50%	25/8/2025	622,294	0.00%
Major Joint Local Government Bond	¥18,900,000	0.51%	25/9/2025	117,627	0.00%
Major Joint Local Government Bond	¥640,000,000	0.06%	23/10/2026	3,945,541	0.02%
Major Joint Local Government Bond	¥10,000,000	0.18%	25/1/2027	61,765	0.00%
Major Joint Local Government Bond	¥200,000,000	0.25%	25/2/2027	1,237,025	0.01%
Major Joint Local Government Bond	¥30,000,000	0.21%	25/3/2027	185,332	0.00%
Major Joint Local Government Bond	¥320,000,000	0.22%	25/10/2027	1,970,615	0.01%
Major Joint Local Government Bond	¥200,000,000	0.18%	25/4/2028	1,226,527	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Major Joint Local Government Bond	¥330,000,000	0.20%	25/5/2028	2,024,307	0.01%
Major Joint Local Government Bond	¥520,000,000	0.21%	23/6/2028	3,188,829	0.02%
Major Joint Local Government Bond	¥1,100,000,000	0.13%	25/10/2030	6,566,944	0.03%
Major Joint Local Government Bond	¥750,000,000	0.20%	25/4/2031	4,471,336	0.02%
Major Joint Local Government Bond	¥300,000,000	0.99%	25/5/2034	1,838,026	0.01%
Meiji Yasuda Life Insurance Co. ^	\$450,000	5.20%	20/10/2045	444,991	0.00%
Metropolitan Expressway Co., Ltd.	¥50,000,000	0.52%	20/12/2028	308,088	0.00%
Mitsubishi Corp.	\$500,000	5.00%	2/7/2029	499,127	0.00%
Mitsubishi HC Capital, Inc.	\$600,000	5.08%	15/9/2027	596,448	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$225,000	1.41%	17/7/2025	215,586	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$300,000	3.85%	1/3/2026	292,799	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$2,670,000	2.76%	13/9/2026	2,529,798	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	3.68%	22/2/2027	192,976	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	\$100,000	1.54%	20/7/2027	92,516	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$325,000	3.29%	25/7/2027	308,059	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	\$1,000,000	2.34%	19/1/2028	929,229	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$700,000	3.96%	2/3/2028	673,487	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	\$930,000	5.02%	20/7/2028	923,681	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$250,000	4.05%	11/9/2028	241,180	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	\$275,000	5.35%	13/9/2028	275,402	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	¥100,000,000	1.03%	7/3/2029	621,113	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$400,000	3.74%	7/3/2029	377,838	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	\$750,000	5.24%	19/4/2029	750,372	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	\$500,000	5.26%	17/4/2030	498,798	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$1,000,000	2.05%	17/7/2030	834,847	0.00%
Mitsubishi UFJ Financial Group, Inc.	€900,000	3.56%	15/6/2032	971,279	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$800,000	2.31%	20/7/2032	657,752	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	\$350,000	2.49%	13/10/2032	289,779	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	\$965,000	5.13%	20/7/2033	950,675	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$1,500,000	5.44%	22/2/2034	1,509,101	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$1,000,000	5.41%	19/4/2034	1,004,430	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$500,000	5.43%	17/4/2035	497,919	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$350,000	4.29%	26/7/2038	315,565	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$150,000	4.15%	7/3/2039	132,477	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	3.75%	18/7/2039	167,040	0.00%
Mitsui Fudosan Co., Ltd.	\$200,000	3.95%	24/1/2029	190,605	0.00%
Mitsui Fudosan Co., Ltd.	¥100,000,000	0.81%	6/6/2033	594,393	0.00%
Mizuho Financial Group, Inc.	\$1,400,000	3.48%	12/4/2026	1,353,957	0.01%
Mizuho Financial Group, Inc.	\$550,000	2.84%	13/9/2026	520,970	0.00%
Mizuho Financial Group, Inc.	¥300,000,000	0.65%	26/1/2027	1,848,508	0.01%
Mizuho Financial Group, Inc.	€1,000,000	1.63%	8/4/2027	1,018,790	0.01%
Mizuho Financial Group, Inc. ^	\$1,125,000	1.23%	22/5/2027	1,039,709	0.01%
Mizuho Financial Group, Inc.	\$500,000	4.02%	5/3/2028	480,672	0.00%
Mizuho Financial Group, Inc. ^	\$500,000	5.78%	6/7/2029	506,807	0.00%
Mizuho Financial Group, Inc. ^	\$800,000	4.25%	11/9/2029	766,085	0.00%
Mizuho Financial Group, Inc.	€1,000,000	0.80%	15/4/2030	914,316	0.00%
Mizuho Financial Group, Inc. ^	\$600,000	3.15%	16/7/2030	540,361	0.00%
Mizuho Financial Group, Inc. ^	\$150,000	2.87%	13/9/2030	132,525	0.00%
Mizuho Financial Group, Inc. ^	\$400,000	2.59%	25/5/2031	341,987	0.00%
Mizuho Financial Group, Inc. ^	\$800,000	2.20%	10/7/2031	666,413	0.00%
Mizuho Financial Group, Inc. ^	\$375,000	1.98%	8/9/2031	306,788	0.00%
Mizuho Financial Group, Inc.	€900,000	2.10%	8/4/2032	860,661	0.00%
Mizuho Financial Group, Inc. ^	¥200,000,000	1.02%	13/7/2033	1,228,099	0.01%
Mizuho Financial Group, Inc. ^	\$500,000	5.75%	27/5/2034	506,897	0.00%
Mizuho Financial Group, Inc. ^	\$600,000	5.75%	6/7/2034	608,323	0.00%
MUFG Bank Ltd.	\$200,000	4.70%	10/3/2044	182,245	0.00%
Nippon Life Insurance Co. ^	\$500,000	4.70%	20/1/2046	488,375	0.00%
Nippon Life Insurance Co. ^	\$500,000	4.00%	19/9/2047	472,954	0.00%
Nippon Life Insurance Co. ^	\$1,550,000	3.40%	23/1/2050	1,375,747	0.01%
Nippon Life Insurance Co. ^	\$700,000	2.75%	21/1/2051	584,853	0.00%
Nippon Life Insurance Co. ^	\$750,000	5.95%	16/4/2054	741,535	0.00%
Nissan Motor Acceptance Co. LLC	\$450,000	2.45%	15/9/2028	390,005	0.00%
Nissan Motor Co., Ltd.	\$600,000	3.52%	17/9/2025	582,358	0.00%
Nissan Motor Co., Ltd.	\$1,000,000	4.35%	17/9/2027	954,995	0.01%
Nissan Motor Co., Ltd.	\$1,000,000	4.81%	17/9/2030	929,414	0.01%
Nomura Holdings, Inc.	\$400,000	2.33%	22/1/2027	369,741	0.00%
Nomura Holdings, Inc.	\$200,000	5.59%	2/7/2027	200,123	0.00%
Nomura Holdings, Inc.	\$500,000	6.07%	12/7/2028	511,519	0.00%
Nomura Holdings, Inc.	\$200,000	2.17%	14/7/2028	176,577	0.00%
Nomura Holdings, Inc.	\$3,450,000	2.68%	16/7/2030	2,931,223	0.01%
Nomura Holdings, Inc.	\$200,000	2.61%	14/7/2031	164,541	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nomura Holdings, Inc.	\$200,000	5.78%	3/7/2034	199,183	0.00%
Norinchukin Bank	\$280,000	5.07%	14/9/2032	268,733	0.00%
NTT Finance Corp.	€900,000	0.08%	13/12/2025	917,636	0.01%
NTT Finance Corp.	¥200,000,000	0.18%	19/12/2025	1,237,474	0.01%
NTT Finance Corp.	\$1,000,000	1.16%	3/4/2026	931,101	0.01%
NTT Finance Corp.	\$425,000	1.59%	3/4/2028	374,873	0.00%
NTT Finance Corp.	¥100,000,000	0.61%	20/9/2028	616,530	0.00%
NTT Finance Corp.	€100,000	0.40%	13/12/2028	94,150	0.00%
NTT Finance Corp.	¥100,000,000	0.65%	20/6/2030	609,399	0.00%
NTT Finance Corp.	¥200,000,000	0.38%	20/9/2030	1,195,997	0.01%
NTT Finance Corp.	\$425,000	2.07%	3/4/2031	350,658	0.00%
NTT Finance Corp.	¥100,000,000	0.84%	20/6/2033	595,816	0.00%
NTT Finance Corp.	¥100,000,000	1.48%	17/3/2034	621,665	0.00%
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	¥200,000,000	0.23%	30/11/2026	1,237,699	0.01%
ORIX Corp.	\$300,000	3.70%	18/7/2027	286,859	0.00%
ORIX Corp.	€300,000	4.48%	1/6/2028	330,506	0.00%
ORIX Corp.	\$400,000	2.25%	9/3/2031	334,269	0.00%
Osaka Prefecture	¥20,000,000	1.45%	26/9/2034	127,553	0.00%
Panasonic Holdings Corp.	¥100,000,000	0.47%	18/9/2026	619,576	0.00%
Panasonic Holdings Corp.	\$260,000	3.11%	19/7/2029	237,588	0.00%
Panasonic Holdings Corp.	¥100,000,000	1.34%	14/9/2033	614,211	0.00%
Sumitomo Life Insurance Co. ^	\$500,000	5.88%	Perpetual	487,912	0.00%
Sumitomo Life Insurance Co. ^	\$975,000	4.00%	14/9/2077	916,912	0.01%
Sumitomo Mitsui Banking Corp.	\$250,000	3.65%	23/7/2025	245,509	0.00%
Sumitomo Mitsui Banking Corp.	€1,000,000	0.41%	7/11/2029	911,096	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$730,000	1.47%	8/7/2025	700,896	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	0.95%	12/1/2026	186,921	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	3.78%	9/3/2026	194,745	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	5.88%	13/7/2026	504,509	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	2.63%	14/7/2026	284,218	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	1.40%	17/9/2026	459,103	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	3.01%	19/10/2026	474,792	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$475,000	2.17%	14/1/2027	440,677	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$600,000	3.36%	12/7/2027	569,178	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$600,000	5.52%	13/1/2028	606,283	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$280,000	3.54%	17/1/2028	265,179	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	5.80%	13/7/2028	306,179	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	3.94%	19/7/2028	957,097	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	1.90%	17/9/2028	438,008	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	4.31%	16/10/2028	292,643	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$1,950,000	3.04%	16/7/2029	1,758,093	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$225,000	3.20%	17/9/2029	203,964	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$1,045,000	2.75%	15/1/2030	916,769	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	5.85%	13/7/2030	307,780	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	1.71%	12/1/2031	240,369	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$460,000	2.22%	17/9/2031	374,190	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$600,000	5.77%	13/1/2033	616,558	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	5.78%	13/7/2033	514,379	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$400,000	2.30%	12/1/2041	266,839	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	2.93%	17/9/2041	730,917	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	6.18%	13/7/2043	545,540	0.00%
Sumitomo Mitsui Trust Bank Ltd.	\$800,000	2.80%	10/3/2027	752,625	0.00%
Sumitomo Mitsui Trust Bank Ltd.	\$750,000	5.35%	7/3/2034	753,013	0.00%
Suntory Holdings Ltd.	\$600,000	5.12%	11/6/2029	601,259	0.00%
Takeda Pharmaceutical Co., Ltd.	€2,200,000	2.25%	21/11/2026	2,290,842	0.01%
Takeda Pharmaceutical Co., Ltd.	€1,000,000	0.75%	9/7/2027	989,111	0.01%
Takeda Pharmaceutical Co., Ltd.	\$700,000	5.00%	26/11/2028	694,770	0.00%
Takeda Pharmaceutical Co., Ltd.	€800,000	1.00%	9/7/2029	757,753	0.00%
Takeda Pharmaceutical Co., Ltd.	\$1,000,000	2.05%	31/3/2030	843,781	0.00%
Takeda Pharmaceutical Co., Ltd.	¥200,000,000	0.40%	14/10/2031	1,166,977	0.01%
Takeda Pharmaceutical Co., Ltd.	€700,000	2.00%	9/7/2040	569,015	0.00%
Takeda Pharmaceutical Co., Ltd.	\$225,000	3.03%	9/7/2040	162,896	0.00%
Takeda Pharmaceutical Co., Ltd.	\$800,000	3.18%	9/7/2050	529,393	0.00%
Takeda Pharmaceutical Co., Ltd.	\$425,000	3.38%	9/7/2060	271,494	0.00%
Tokyo Metropolitan Government	¥100,000,000	0.48%	19/9/2025	621,962	0.00%
Tokyo Metropolitan Government	¥20,000,000	0.44%	19/12/2025	124,320	0.00%
Tokyo Metropolitan Government	¥19,500,000	0.08%	18/9/2026	120,309	0.00%
Tokyo Metropolitan Government	¥100,000,000	0.10%	20/6/2030	598,748	0.00%
Tokyo Metropolitan Government	¥100,000,000	0.09%	20/6/2031	590,742	0.00%
Tokyo Metropolitan Government	¥180,000,000	1.29%	20/6/2035	1,123,041	0.01%
Toyota Finance Corp.	¥100,000,000	0.06%	15/4/2026	616,573	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toyota Motor Corp.	\$300,000	1.34%	25/3/2026	281,213	0.00%
Toyota Motor Corp.	\$500,000	5.28%	13/7/2026	501,620	0.00%
Toyota Motor Corp.	\$500,000	5.12%	13/7/2028	503,547	0.00%
Toyota Motor Corp.	\$175,000	3.67%	20/7/2028	168,483	0.00%
Toyota Motor Finance Netherlands BV	€660,000	4.63%	8/6/2026	829,473	0.00%
West Nippon Expressway Co., Ltd.	¥50,000,000	0.17%	22/5/2026	309,026	0.00%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.04%	18/9/2026	615,330	0.00%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.37%	27/7/2028	614,224	0.00%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.48%	31/8/2028	616,698	0.00%
West Nippon Expressway Co., Ltd.	¥300,000,000	0.72%	23/5/2029	1,860,668	0.01%
				1,278,051,009	6.04%
Jersey 0.01% (31 December 2023: 0.00%)					
Aptiv plc/Aptiv Global Financing Ltd.	€800,000	4.25%	11/6/2036	848,282	0.01%
Jersey International Bond	£600,000	2.88%	6/5/2052	507,403	0.00%
				1,355,685	0.01%
Kazakhstan 0.03% (31 December 2023: 0.03%)					
Development Bank of Kazakhstan JSC	\$350,000	5.50%	15/4/2027	347,986	0.00%
Kazakhstan Government International Bond	\$2,150,000	5.13%	21/7/2025	2,147,273	0.01%
Kazakhstan Government International Bond	\$200,000	4.88%	14/10/2044	193,278	0.00%
Kazakhstan Government International Bond	\$500,000	6.50%	21/7/2045	574,397	0.00%
KazMunayGas National Co. JSC	\$800,000	4.75%	19/4/2027	772,845	0.01%
KazMunayGas National Co. JSC	\$200,000	5.38%	24/4/2030	194,547	0.00%
KazMunayGas National Co. JSC	\$400,000	5.75%	19/4/2047	345,172	0.00%
KazMunayGas National Co. JSC	\$1,000,000	6.38%	24/10/2048	932,622	0.01%
				5,508,120	0.03%
Kuwait 0.02% (31 December 2023: 0.02%)					
KFH Sukuk Co.	\$200,000	5.01%	17/1/2029	197,153	0.00%
Kuwait International Government Bond	\$1,630,000	3.50%	20/3/2027	1,565,597	0.01%
MEGlobal Canada ULC	\$550,000	5.88%	18/5/2030	555,893	0.00%
NBK SPC Ltd.^	\$425,000	1.63%	15/9/2027	390,672	0.00%
NBK SPC Ltd.^	\$400,000	5.50%	6/6/2030	402,777	0.00%
NBK Tier 1 Financing 2 Ltd.^	\$700,000	4.50%	Perpetual	674,984	0.01%
				3,787,076	0.02%
Latvia 0.04% (31 December 2023: 0.04%)					
Latvia Government International Bond	€2,734,000	3.50%	17/1/2028	2,953,994	0.01%
Latvia Government International Bond	€4,000,000	0.00%	24/1/2029	3,715,001	0.02%
Latvia Government International Bond	€1,813,000	0.00%	17/3/2031	1,538,074	0.01%
Latvia Government International Bond	\$600,000	5.13%	30/7/2034	590,539	0.00%
				8,797,608	0.04%
Lithuania 0.03% (31 December 2023: 0.03%)					
Lithuania Government International Bond	€500,000	1.25%	22/10/2025	521,072	0.00%
Lithuania Government International Bond	€200,000	2.13%	29/10/2026	209,117	0.00%
Lithuania Government International Bond	€1,095,000	2.13%	1/6/2032	1,060,611	0.01%
Lithuania Government International Bond	€2,911,000	3.88%	14/6/2033	3,175,512	0.02%
Lithuania Government International Bond	€1,660,000	0.75%	15/7/2051	907,276	0.00%
				5,873,588	0.03%
Luxembourg 0.12% (31 December 2023: 0.12%)					
Acef Holding SCA	€600,000	1.25%	26/4/2030	546,134	0.00%
ArcelorMittal SA	€700,000	1.75%	19/11/2025	729,122	0.01%
ArcelorMittal SA	\$165,000	4.55%	11/3/2026	161,994	0.00%
ArcelorMittal SA	€1,161,000	4.88%	26/9/2026	1,271,585	0.01%
ArcelorMittal SA	\$400,000	6.55%	29/11/2027	412,564	0.00%
ArcelorMittal SA	\$355,000	4.25%	16/7/2029	339,709	0.00%
ArcelorMittal SA	\$540,000	6.80%	29/11/2032	569,689	0.00%
ArcelorMittal SA	\$585,000	6.00%	17/6/2034	584,656	0.00%
ArcelorMittal SA	\$285,000	7.00%	15/10/2039	306,272	0.00%
ArcelorMittal SA	\$205,000	6.75%	1/3/2041	209,700	0.00%
ArcelorMittal SA	\$600,000	6.35%	17/6/2054	583,259	0.00%
Aroundtown Finance Sarl^	€250,000	5.00%	Perpetual	155,066	0.00%
AXA Logistics Europe Master SCA	€400,000	0.38%	15/11/2026	394,009	0.00%
Bevco Lux Sarl	€791,000	1.00%	16/1/2030	720,854	0.01%
Blackstone Property Partners Europe Holdings Sarl	€100,000	1.25%	26/4/2027	98,291	0.00%
Blackstone Property Partners Europe Holdings Sarl	€400,000	1.00%	4/5/2028	377,148	0.00%
Blackstone Property Partners Europe Holdings Sarl	€1,100,000	3.63%	29/10/2029	1,124,643	0.01%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€500,000	0.50%	27/1/2028	471,962	0.00%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€200,000	0.90%	12/10/2029	181,049	0.00%
Czech Gas Networks Investments Sarl	€500,000	1.00%	16/7/2027	493,643	0.00%
Eurofins Scientific SE	€700,000	0.88%	19/5/2031	585,063	0.00%
Grand City Properties Finance Sarl^	€150,000	6.13%	Perpetual	127,917	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JAB Holdings BV	€600,000	4.75%	29/6/2032	671,418	0.01%
JAB Holdings BV	€300,000	5.00%	12/6/2033	339,763	0.00%
JAB Holdings BV	€1,000,000	4.38%	25/4/2034	1,076,552	0.01%
Logicor Financing Sarl	€300,000	0.63%	17/11/2025	305,414	0.00%
Logicor Financing Sarl	€600,000	1.50%	13/7/2026	606,245	0.00%
Logicor Financing Sarl	€700,000	1.63%	15/7/2027	691,494	0.01%
Logicor Financing Sarl	€100,000	3.25%	13/11/2028	101,534	0.00%
Logicor Financing Sarl	€500,000	2.75%	15/1/2030	528,642	0.00%
Logicor Financing Sarl	€100,000	1.63%	17/1/2030	91,974	0.00%
Logicor Financing Sarl	€400,000	0.88%	14/1/2031	338,109	0.00%
Logicor Financing Sarl	€200,000	2.00%	17/1/2034	169,374	0.00%
Prologis International Funding II SA	€600,000	3.63%	7/3/2030	629,809	0.01%
Prologis International Funding II SA	€235,000	2.38%	14/11/2030	228,251	0.00%
Prologis International Funding II SA	€175,000	1.63%	17/6/2032	156,873	0.00%
Prologis International Funding II SA	€425,000	0.75%	23/3/2033	343,499	0.00%
Prologis International Funding II SA	€200,000	4.38%	1/7/2036	213,469	0.00%
SELP Finance Sarl	€400,000	3.75%	10/8/2027	426,038	0.00%
SES GLOBAL Americas Holdings, Inc.	\$325,000	5.30%	25/3/2044	239,472	0.00%
SES SA	€300,000	0.88%	4/11/2027	290,561	0.00%
State of the Grand-Duchy of Luxembourg	€4,559,000	3.00%	2/3/2033	4,897,799	0.03%
State of the Grand-Duchy of Luxembourg	€1,897,000	3.25%	2/3/2043	2,034,423	0.01%
Traton Finance Luxembourg SA	€500,000	4.25%	16/5/2028	543,137	0.00%
				25,368,179	0.12%
Macau 0.01% (31 December 2023: 0.01%)					
Sands China Ltd.	\$725,000	5.13%	8/8/2025	719,094	0.00%
Sands China Ltd.	\$325,000	4.05%	8/1/2026	314,517	0.00%
Sands China Ltd.	\$275,000	2.30%	8/3/2027	250,707	0.00%
Sands China Ltd.	\$775,000	5.40%	8/8/2028	758,785	0.01%
Sands China Ltd.	\$275,000	2.85%	8/3/2029	240,691	0.00%
Sands China Ltd.	\$275,000	4.38%	18/6/2030	253,180	0.00%
Sands China Ltd.	\$250,000	3.25%	8/8/2031	209,917	0.00%
				2,746,891	0.01%
Malaysia 0.48% (31 December 2023: 0.49%)					
Axiata Spv5 Labuan Ltd.	\$400,000	3.06%	19/8/2050	263,206	0.00%
GENM Capital Labuan Ltd.	\$400,000	3.88%	19/4/2031	349,389	0.00%
Gohl Capital Ltd.	\$500,000	4.25%	24/1/2027	480,393	0.00%
Malaysia Government Bond	MYR8,500,000	3.96%	15/9/2025	1,815,766	0.01%
Malaysia Government Bond	MYR41,000,000	3.91%	15/7/2026	8,771,174	0.04%
Malaysia Government Bond	MYR17,500,000	3.90%	30/11/2026	3,749,740	0.02%
Malaysia Government Bond	MYR14,000,000	3.90%	16/11/2027	3,000,664	0.02%
Malaysia Government Bond	MYR18,000,000	3.52%	20/4/2028	3,803,520	0.02%
Malaysia Government Bond	MYR21,000,000	3.73%	15/6/2028	4,470,159	0.02%
Malaysia Government Bond	MYR1,000,000	5.25%	15/9/2028	225,265	0.00%
Malaysia Government Bond	MYR32,000,000	4.50%	30/4/2029	7,036,485	0.03%
Malaysia Government Bond	MYR27,500,000	3.89%	15/8/2029	5,892,398	0.03%
Malaysia Government Bond	MYR3,000,000	4.50%	15/4/2030	660,449	0.00%
Malaysia Government Bond	MYR7,500,000	2.63%	15/4/2031	1,479,807	0.01%
Malaysia Government Bond	MYR13,500,000	4.23%	30/6/2031	2,935,933	0.01%
Malaysia Government Bond	MYR36,000,000	3.58%	15/7/2032	7,491,286	0.04%
Malaysia Government Bond	MYR14,500,000	3.84%	15/4/2033	3,066,248	0.02%
Malaysia Government Bond	MYR11,116,000	4.64%	7/11/2033	2,499,549	0.01%
Malaysia Government Bond	MYR13,400,000	3.83%	5/7/2034	2,838,812	0.01%
Malaysia Government Bond	MYR14,000,000	4.25%	31/5/2035	3,051,251	0.02%
Malaysia Government Bond	MYR10,000,000	4.76%	7/4/2037	2,280,423	0.01%
Malaysia Government Bond	MYR18,568,000	4.89%	8/6/2038	4,303,719	0.02%
Malaysia Government Bond	MYR18,800,000	3.76%	22/5/2040	3,838,676	0.02%
Malaysia Government Bond	MYR37,000,000	4.70%	15/10/2042	8,410,977	0.04%
Malaysia Government Bond	MYR1,930,000	4.94%	30/9/2043	451,161	0.00%
Malaysia Government Bond	MYR4,000,000	4.74%	15/3/2046	912,714	0.01%
Malaysia Government Bond	MYR8,640,000	4.92%	6/7/2048	2,024,195	0.01%
Malaysia Government Bond	MYR18,500,000	4.07%	15/6/2050	3,824,371	0.02%
Malaysia Government Bond	MYR18,000,000	4.46%	31/3/2053	3,962,523	0.02%
Malaysia Sovereign Sukuk Bhd	\$700,000	4.24%	22/4/2045	628,862	0.00%
Malaysia Sukuk Global Bhd	\$250,000	3.18%	27/4/2026	242,084	0.00%
Malaysia Wakala Sukuk Bhd	\$500,000	2.07%	28/4/2031	422,153	0.00%
MISC Capital Two Labuan Ltd.	\$250,000	3.75%	6/4/2027	239,193	0.00%
Petroliam Nasional Bhd	\$150,000	7.63%	15/10/2026	157,504	0.00%
Petronas Capital Ltd.	\$2,150,000	3.50%	21/4/2030	1,971,423	0.01%
Petronas Capital Ltd.	\$1,000,000	2.48%	28/1/2032	828,094	0.00%
Petronas Capital Ltd.	\$600,000	4.50%	18/3/2045	517,671	0.00%
Petronas Capital Ltd.	\$1,100,000	4.55%	21/4/2050	943,895	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Petronas Capital Ltd.	\$550,000	4.80%	21/4/2060	480,114	0.00%
Petronas Capital Ltd.	\$200,000	3.40%	28/4/2061	132,013	0.00%
TNB Global Ventures Capital Bhd	\$600,000	3.24%	19/10/2026	571,632	0.00%
				101,024,891	0.48%
Mexico 0.64% (31 December 2023: 0.65%)					
Alpek SAB de CV	\$600,000	3.25%	25/2/2031	503,789	0.00%
America Movil SAB de CV	£1,500,000	5.00%	27/10/2026	1,887,631	0.01%
America Movil SAB de CV	\$300,000	3.63%	22/4/2029	280,125	0.00%
America Movil SAB de CV	£850,000	5.75%	28/6/2030	1,111,813	0.01%
America Movil SAB de CV	\$1,000,000	4.70%	21/7/2032	960,692	0.01%
America Movil SAB de CV	£100,000	4.95%	22/7/2033	123,390	0.00%
America Movil SAB de CV	\$350,000	6.38%	1/3/2035	374,623	0.00%
America Movil SAB de CV	\$150,000	6.13%	15/11/2037	157,914	0.00%
America Movil SAB de CV	\$875,000	6.13%	30/3/2040	907,022	0.01%
America Movil SAB de CV	£250,000	4.38%	7/8/2041	273,935	0.00%
America Movil SAB de CV	\$275,000	4.38%	16/7/2042	233,388	0.00%
America Movil SAB de CV	\$700,000	4.38%	22/4/2049	579,036	0.00%
Banco Nacional de Comercio Exterior SNC	\$1,150,000	4.38%	14/10/2025	1,128,716	0.01%
Bimbo Bakeries USA, Inc.	\$500,000	5.38%	9/1/2036	486,193	0.00%
Buffalo Energy Mexico Holdings/Buffalo Energy Infrastructure/Buffalo Energy	\$800,000	7.88%	15/2/2039	829,802	0.01%
Coca-Cola Femsa SAB de CV	\$600,000	2.75%	22/1/2030	532,162	0.00%
Coca-Cola Femsa SAB de CV	\$275,000	1.85%	1/9/2032	213,034	0.00%
Coca-Cola Femsa SAB de CV	\$150,000	5.25%	26/11/2043	147,035	0.00%
Comision Federal de Electricidad	\$800,000	3.35%	9/2/2031	659,235	0.00%
Comision Federal de Electricidad	\$325,000	3.88%	26/7/2033	260,117	0.00%
Comision Federal de Electricidad	\$200,000	5.75%	14/2/2042	178,802	0.00%
Comision Federal de Electricidad	\$200,000	6.13%	16/6/2045	180,301	0.00%
Comision Federal de Electricidad	\$600,000	4.68%	9/2/2051	411,596	0.00%
Fermaca Enterprises S de RL de CV	\$146,995	6.38%	30/3/2038	144,273	0.00%
Grupo Bimbo SAB de CV	\$725,000	4.70%	10/11/2047	615,938	0.00%
Grupo Televisa SAB	\$50,000	8.50%	11/3/2032	56,868	0.00%
Grupo Televisa SAB	\$50,000	6.63%	15/1/2040	49,316	0.00%
Grupo Televisa SAB	\$800,000	5.00%	13/5/2045	663,780	0.00%
Grupo Televisa SAB	\$500,000	5.25%	24/5/2049	431,923	0.00%
Industrias Penoles SAB de CV	\$600,000	5.65%	12/9/2049	524,690	0.00%
Industrias Penoles SAB de CV	\$600,000	4.75%	6/8/2050	458,130	0.00%
Infraestructura Energetica Nova SAPI de CV	\$325,000	3.75%	14/1/2028	302,506	0.00%
Infraestructura Energetica Nova SAPI de CV	\$325,000	4.88%	14/1/2048	242,966	0.00%
Infraestructura Energetica Nova SAPI de CV	\$400,000	4.75%	15/1/2051	287,687	0.00%
Mexican Bonos	MXN190,840,000	5.75%	5/3/2026	9,659,416	0.05%
Mexican Bonos	MXN77,000,000	7.00%	3/9/2026	3,927,299	0.02%
Mexican Bonos	MXN126,000,000	5.50%	4/3/2027	6,133,707	0.03%
Mexican Bonos	MXN148,500,000	7.50%	3/6/2027	7,569,909	0.04%
Mexican Bonos	MXN90,000,000	8.50%	1/3/2029	4,634,473	0.02%
Mexican Bonos	MXN129,000,000	8.50%	31/5/2029	6,651,266	0.03%
Mexican Bonos	MXN165,000,000	7.75%	29/5/2031	8,068,046	0.04%
Mexican Bonos	MXN126,500,000	7.50%	26/5/2033	5,958,167	0.03%
Mexican Bonos	MXN55,000,000	7.75%	23/11/2034	2,597,191	0.01%
Mexican Bonos	MXN45,500,000	10.00%	20/11/2036	2,512,725	0.01%
Mexican Bonos	MXN92,200,000	8.50%	18/11/2038	4,480,558	0.02%
Mexican Bonos	MXN131,000,000	7.75%	13/11/2042	5,801,323	0.03%
Mexican Bonos	MXN104,500,000	8.00%	7/11/2047	4,682,101	0.02%
Mexican Bonos	MXN100,300,000	8.00%	31/7/2053	4,444,777	0.02%
Mexico City Airport Trust	\$748,000	4.25%	31/10/2026	720,167	0.00%
Mexico City Airport Trust	\$1,100,000	5.50%	31/7/2047	909,999	0.01%
Mexico Government International Bond	\$1,900,000	4.15%	28/3/2027	1,840,806	0.01%
Mexico Government International Bond	\$1,200,000	3.75%	11/1/2028	1,133,426	0.01%
Mexico Government International Bond	\$600,000	5.40%	9/2/2028	597,142	0.00%
Mexico Government International Bond	\$1,850,000	4.50%	22/4/2029	1,769,310	0.01%
Mexico Government International Bond	\$2,800,000	3.25%	16/4/2030	2,459,393	0.01%
Mexico Government International Bond	\$1,900,000	2.66%	24/5/2031	1,561,287	0.01%
Mexico Government International Bond	\$200,000	4.75%	27/4/2032	184,644	0.00%
Mexico Government International Bond	€4,300,000	4.49%	25/5/2032	4,551,721	0.02%
Mexico Government International Bond	\$75,000	7.50%	8/4/2033	83,548	0.00%
Mexico Government International Bond	\$950,000	4.88%	19/5/2033	875,252	0.01%
Mexico Government International Bond	€1,610,000	1.45%	25/10/2033	1,306,703	0.01%
Mexico Government International Bond	\$2,000,000	3.50%	12/2/2034	1,624,592	0.01%
Mexico Government International Bond	\$50,000	6.75%	27/9/2034	52,054	0.00%
Mexico Government International Bond	\$1,350,000	6.35%	9/2/2035	1,358,214	0.01%
Mexico Government International Bond	\$2,930,000	6.00%	7/5/2036	2,854,625	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mexico Government International Bond	€1,000,000	2.25%	12/8/2036	812,338	0.01%
Mexico Government International Bond	€895,000	2.88%	8/4/2039	744,928	0.01%
Mexico Government International Bond	\$1,175,000	6.05%	11/1/2040	1,136,457	0.01%
Mexico Government International Bond	\$625,000	4.28%	14/8/2041	484,010	0.00%
Mexico Government International Bond	\$1,500,000	4.75%	8/3/2044	1,199,407	0.01%
Mexico Government International Bond	\$500,000	5.55%	21/1/2045	449,223	0.00%
Mexico Government International Bond	\$940,000	4.60%	23/1/2046	723,253	0.00%
Mexico Government International Bond	\$675,000	4.35%	15/1/2047	502,148	0.00%
Mexico Government International Bond	\$900,000	4.60%	10/2/2048	685,848	0.00%
Mexico Government International Bond	\$600,000	4.50%	31/1/2050	450,208	0.00%
Mexico Government International Bond	\$200,000	5.00%	27/4/2051	159,921	0.00%
Mexico Government International Bond	€1,043,000	2.13%	25/10/2051	634,318	0.00%
Mexico Government International Bond	\$975,000	4.40%	12/2/2052	708,975	0.00%
Mexico Government International Bond	\$910,000	6.34%	4/5/2053	856,095	0.01%
Mexico Government International Bond	\$498,000	6.40%	7/5/2054	473,779	0.00%
Mexico Government International Bond	\$2,100,000	3.77%	24/5/2061	1,283,235	0.01%
Mexico Government International Bond	\$1,000,000	3.75%	19/4/2071	598,503	0.00%
Mexico Government International Bond	\$1,100,000	5.75%	12/10/2110	906,186	0.01%
Mexico Government International Bond	£400,000	5.63%	19/3/2114	374,917	0.00%
Minera Mexico SA de CV	\$200,000	4.50%	26/1/2050	153,574	0.00%
Orbia Advance Corp. SAB de CV	\$200,000	6.75%	19/9/2042	195,377	0.00%
Orbia Advance Corp. SAB de CV	\$300,000	5.88%	17/9/2044	266,191	0.00%
Orbia Advance Corp. SAB de CV	\$300,000	5.50%	15/1/2048	251,128	0.00%
Sitios Latinoamerica SAB de CV	\$400,000	5.38%	4/4/2032	370,399	0.00%
Southern Copper Corp.	\$350,000	7.50%	27/7/2035	405,695	0.00%
Southern Copper Corp.	\$200,000	6.75%	16/4/2040	217,467	0.00%
Southern Copper Corp.	\$500,000	5.25%	8/11/2042	465,504	0.00%
Southern Copper Corp.	\$875,000	5.88%	23/4/2045	863,176	0.01%
Tierra Mojada Luxembourg II Sarl	\$438,339	5.75%	1/12/2040	394,693	0.00%
Trust Fibra Uno	\$300,000	5.25%	30/1/2026	292,291	0.00%
Trust Fibra Uno	\$600,000	4.87%	15/1/2030	525,739	0.00%
Trust Fibra Uno	\$200,000	6.95%	30/1/2044	174,843	0.00%
Trust Fibra Uno	\$400,000	6.39%	15/1/2050	312,853	0.00%
				135,274,948	0.64%
Netherlands 1.54% (31 December 2023: 1.49%)					
ABB Finance BV	€194,000	3.25%	16/1/2027	208,317	0.00%
ABB Finance BV	€1,000,000	3.38%	16/1/2031	1,072,349	0.01%
ABN AMRO Bank NV	\$675,000	4.75%	28/7/2025	665,843	0.00%
ABN AMRO Bank NV	€500,000	3.63%	10/1/2026	536,149	0.00%
ABN AMRO Bank NV	€466,000	0.50%	15/4/2026	474,573	0.00%
ABN AMRO Bank NV	€1,000,000	5.25%	26/5/2026	1,266,721	0.01%
ABN AMRO Bank NV	€1,500,000	3.88%	21/12/2026	1,625,829	0.01%
ABN AMRO Bank NV^	\$860,000	1.54%	16/6/2027	792,748	0.00%
ABN AMRO Bank NV^	\$800,000	6.34%	18/9/2027	810,041	0.01%
ABN AMRO Bank NV	€1,800,000	4.00%	16/1/2028	1,951,269	0.01%
ABN AMRO Bank NV	€1,000,000	5.13%	22/2/2028	1,259,466	0.01%
ABN AMRO Bank NV	€600,000	4.38%	20/10/2028	659,356	0.00%
ABN AMRO Bank NV	€1,200,000	0.50%	23/9/2029	1,092,239	0.01%
ABN AMRO Bank NV^	\$600,000	2.47%	13/12/2029	527,667	0.00%
ABN AMRO Bank NV	€600,000	4.25%	21/2/2030	658,728	0.00%
ABN AMRO Bank NV	€3,500,000	3.88%	15/1/2032	3,758,346	0.02%
ABN AMRO Bank NV	€1,000,000	3.00%	1/6/2032	1,017,178	0.01%
ABN AMRO Bank NV^	€1,000,000	5.13%	22/2/2033	1,093,347	0.01%
ABN AMRO Bank NV	€600,000	1.38%	10/1/2034	548,262	0.00%
ABN AMRO Bank NV	€1,300,000	0.38%	14/1/2035	1,042,788	0.01%
ABN AMRO Bank NV	€3,800,000	0.63%	24/1/2037	2,962,936	0.02%
ABN AMRO Bank NV	€1,000,000	0.40%	17/9/2041	653,583	0.00%
Achmea BV^	€300,000	5.63%	2/11/2044	322,838	0.00%
Aegon Ltd.	£300,000	6.13%	15/12/2031	399,077	0.00%
Aegon Ltd.^	\$400,000	5.50%	11/4/2048	385,124	0.00%
Akzo Nobel NV	€400,000	1.63%	14/4/2030	385,636	0.00%
Akzo Nobel NV	€500,000	2.00%	28/3/2032	476,359	0.00%
ASML Holding NV	€150,000	1.63%	28/5/2027	153,757	0.00%
ASR Nederland NV^	€577,000	7.00%	7/12/2043	697,710	0.00%
ASR Nederland NV^	€300,000	3.38%	2/5/2049	301,663	0.00%
BNG Bank NV	\$2,250,000	0.50%	24/11/2025	2,112,589	0.01%
BNG Bank NV	€1,000,000	0.50%	26/11/2025	1,031,536	0.01%
BNG Bank NV	£2,450,000	0.38%	15/12/2025	2,898,451	0.01%
BNG Bank NV	€300,000	1.00%	12/1/2026	310,895	0.00%
BNG Bank NV	\$800,000	2.38%	16/3/2026	766,455	0.00%
BNG Bank NV	\$500,000	5.25%	26/10/2026	505,030	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BNG Bank NV	\$1,000,000	4.50%	1/3/2027	994,633	0.01%
BNG Bank NV	\$500,000	3.50%	19/5/2028	480,242	0.00%
BNG Bank NV	\$700,000	4.25%	25/1/2029	691,279	0.00%
BNG Bank NV	€633,000	3.00%	23/4/2030	678,198	0.00%
BNG Bank NV	\$500,000	1.00%	3/6/2030	407,448	0.00%
BNG Bank NV	€1,500,000	0.00%	20/1/2031	1,320,455	0.01%
BNG Bank NV	€1,080,000	0.25%	12/1/2032	941,582	0.01%
BNG Bank NV	€1,500,000	0.01%	5/10/2032	1,255,404	0.01%
BNG Bank NV	€2,767,000	3.25%	29/8/2033	3,006,395	0.02%
BNG Bank NV	€2,000,000	3.50%	27/9/2038	2,174,807	0.01%
BNG Bank NV	€1,000,000	1.50%	15/7/2039	837,508	0.01%
Coloplast Finance BV	€309,000	2.25%	19/5/2027	319,604	0.00%
Coloplast Finance BV	€200,000	2.75%	19/5/2030	204,186	0.00%
Cooperatieve Rabobank UA	\$580,000	4.38%	4/8/2025	571,022	0.00%
Cooperatieve Rabobank UA	\$500,000	4.85%	9/1/2026	497,180	0.00%
Cooperatieve Rabobank UA^	\$1,000,000	1.34%	24/6/2026	958,136	0.01%
Cooperatieve Rabobank UA	\$1,000,000	3.75%	21/7/2026	962,811	0.01%
Cooperatieve Rabobank UA	CHF1,000,000	3.13%	15/9/2026	1,155,678	0.01%
Cooperatieve Rabobank UA^	\$1,300,000	1.00%	24/9/2026	1,228,789	0.01%
Cooperatieve Rabobank UA	\$500,000	5.50%	5/10/2026	503,157	0.00%
Cooperatieve Rabobank UA	€800,000	1.38%	3/2/2027	822,923	0.01%
Cooperatieve Rabobank UA^	\$900,000	1.11%	24/2/2027	835,527	0.01%
Cooperatieve Rabobank UA	£1,000,000	5.25%	14/9/2027	1,254,588	0.01%
Cooperatieve Rabobank UA^	€1,000,000	4.63%	27/1/2028	1,097,340	0.01%
Cooperatieve Rabobank UA^	\$500,000	3.65%	6/4/2028	476,855	0.00%
Cooperatieve Rabobank UA^	£2,400,000	1.88%	12/7/2028	2,753,769	0.01%
Cooperatieve Rabobank UA^	\$550,000	4.66%	22/8/2028	536,569	0.00%
Cooperatieve Rabobank UA	\$500,000	4.80%	9/1/2029	495,400	0.00%
Cooperatieve Rabobank UA	AUD1,900,000	5.05%	26/2/2029	1,265,920	0.01%
Cooperatieve Rabobank UA^	\$550,000	5.56%	28/2/2029	552,253	0.00%
Cooperatieve Rabobank UA^	€800,000	4.23%	25/4/2029	875,265	0.01%
Cooperatieve Rabobank UA	£200,000	4.63%	23/5/2029	241,612	0.00%
Cooperatieve Rabobank UA	€800,000	1.13%	7/5/2031	730,644	0.00%
Cooperatieve Rabobank UA^	\$750,000	3.76%	6/4/2033	664,333	0.00%
Cooperatieve Rabobank UA	€1,000,000	3.82%	26/7/2034	1,071,750	0.01%
Cooperatieve Rabobank UA	€2,100,000	3.20%	6/5/2036	2,245,199	0.01%
Cooperatieve Rabobank UA	\$765,000	5.25%	24/5/2041	756,019	0.00%
Cooperatieve Rabobank UA	\$500,000	5.25%	4/8/2045	473,703	0.00%
CTP NV	€900,000	0.63%	27/9/2026	897,138	0.01%
CTP NV	€500,000	1.25%	21/6/2029	464,430	0.00%
Daimler Truck International Finance BV	€700,000	1.63%	6/4/2027	714,457	0.00%
de Volksbank NV^	€1,000,000	1.75%	22/10/2030	1,032,477	0.01%
de Volksbank NV	€4,400,000	0.38%	16/9/2041	2,858,680	0.01%
DSM BV	€400,000	0.75%	28/9/2026	403,325	0.00%
DSM BV	€500,000	0.63%	23/6/2032	429,794	0.00%
Enel Finance International NV	€300,000	4.00%	20/2/2031	326,083	0.00%
Enel Finance International NV	\$475,000	7.50%	14/10/2032	525,519	0.00%
Enel Finance International NV	€300,000	4.50%	20/2/2043	319,099	0.00%
Enel Finance International NV	\$420,000	7.75%	14/10/2052	492,916	0.00%
Enexis Holding NV	€100,000	0.88%	28/4/2026	102,284	0.00%
Enexis Holding NV	€400,000	0.63%	17/6/2032	346,938	0.00%
Euronext NV	€665,000	0.13%	17/5/2026	669,695	0.00%
Euronext NV	€390,000	1.13%	12/6/2029	374,745	0.00%
Euronext NV	€400,000	1.50%	17/5/2041	308,236	0.00%
EXOR NV	€500,000	1.75%	18/1/2028	506,978	0.00%
EXOR NV	€535,000	0.88%	19/1/2031	481,391	0.00%
GSK Capital BV	€484,000	3.13%	28/11/2032	502,124	0.00%
Heineken NV	€300,000	1.38%	29/1/2027	305,285	0.00%
Heineken NV	\$325,000	3.50%	29/1/2028	309,627	0.00%
Heineken NV	€400,000	1.50%	3/10/2029	390,255	0.00%
Heineken NV	€800,000	3.81%	4/7/2036	854,485	0.01%
Heineken NV	€300,000	1.75%	7/5/2040	243,318	0.00%
Heineken NV	\$45,000	4.00%	1/10/2042	37,136	0.00%
Heineken NV	\$275,000	4.35%	29/3/2047	234,252	0.00%
ING Bank NV	€900,000	3.00%	15/2/2033	954,079	0.01%
ING Bank NV	€4,500,000	3.00%	21/5/2034	4,747,939	0.02%
ING Groep NV	\$70,000	4.63%	6/1/2026	69,223	0.00%
ING Groep NV	€1,400,000	2.13%	10/1/2026	1,467,287	0.01%
ING Groep NV	£400,000	3.00%	18/2/2026	488,806	0.00%
ING Groep NV^	\$400,000	1.40%	1/7/2026	383,132	0.00%
ING Groep NV^	€1,300,000	1.25%	16/2/2027	1,338,895	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ING Groep NV	\$200,000	3.95%	29/3/2027	193,230	0.00%
ING Groep NV^	\$500,000	4.02%	28/3/2028	482,120	0.00%
ING Groep NV	\$400,000	4.05%	9/4/2029	379,928	0.00%
ING Groep NV^	€500,000	1.00%	13/11/2030	510,041	0.00%
ING Groep NV^	\$400,000	2.73%	1/4/2032	337,580	0.00%
ING Groep NV^	\$1,500,000	4.25%	28/3/2033	1,384,954	0.01%
ING Groep NV^	€400,000	4.75%	23/5/2034	453,315	0.00%
ING Groep NV^	\$597,000	5.55%	19/3/2035	589,901	0.00%
JAB Holdings BV	\$250,000	3.75%	28/5/2051	160,592	0.00%
JDE Peet's NV	€1,400,000	0.00%	16/1/2026	1,416,097	0.01%
JDE Peet's NV	\$475,000	1.38%	15/1/2027	429,707	0.00%
JDE Peet's NV	€800,000	0.50%	16/1/2029	742,721	0.00%
JDE Peet's NV	\$400,000	2.25%	24/9/2031	322,303	0.00%
JDE Peet's NV	€600,000	1.13%	16/6/2033	504,997	0.00%
Knab NV	€500,000	0.75%	27/6/2027	497,143	0.00%
Koninklijke Ahold Delhaize NV	€400,000	1.13%	19/3/2026	411,975	0.00%
Koninklijke Ahold Delhaize NV	€300,000	3.50%	4/4/2028	323,445	0.00%
Koninklijke Ahold Delhaize NV	€1,100,000	3.38%	11/3/2031	1,173,831	0.01%
Koninklijke Ahold Delhaize NV	€600,000	3.88%	11/3/2036	640,968	0.00%
Koninklijke Ahold Delhaize NV	\$66,000	5.70%	1/10/2040	66,261	0.00%
Koninklijke KPN NV	£500,000	5.75%	17/9/2029	648,689	0.00%
Koninklijke KPN NV	€500,000	0.88%	14/12/2032	428,888	0.00%
Koninklijke KPN NV	€1,300,000	3.88%	16/2/2036	1,375,046	0.01%
Koninklijke Philips NV	€900,000	1.88%	5/5/2027	921,739	0.01%
Koninklijke Philips NV	€700,000	1.38%	2/5/2028	694,299	0.00%
Koninklijke Philips NV	€300,000	2.13%	5/11/2029	298,864	0.00%
Koninklijke Philips NV	€300,000	2.63%	5/5/2033	291,976	0.00%
LeasePlan Corp. NV	€500,000	0.25%	7/9/2026	498,733	0.00%
MSD Netherlands Capital BV	€1,300,000	3.25%	30/5/2032	1,380,206	0.01%
MSD Netherlands Capital BV	€800,000	3.50%	30/5/2037	844,306	0.01%
Nationale-Nederlanden Bank NV	€600,000	0.50%	21/9/2028	566,567	0.00%
Nationale-Nederlanden Bank NV	€900,000	0.05%	24/9/2035	676,359	0.00%
Nederlandse Gasunie NV	€500,000	1.00%	11/5/2026	513,133	0.00%
Nederlandse Gasunie NV	€1,000,000	0.38%	3/10/2031	863,595	0.01%
Nederlandse Gasunie NV	€1,105,000	3.88%	29/4/2044	1,172,078	0.01%
Nederlandse Waterschapsbank NV	\$200,000	0.50%	2/12/2025	187,658	0.00%
Nederlandse Waterschapsbank NV	€100,000	3.25%	9/3/2027	107,518	0.00%
Nederlandse Waterschapsbank NV	\$500,000	4.00%	1/6/2028	488,558	0.00%
Nederlandse Waterschapsbank NV	\$500,000	4.38%	28/2/2029	496,139	0.00%
Nederlandse Waterschapsbank NV	AUD1,000,000	3.30%	2/5/2029	625,054	0.00%
Nederlandse Waterschapsbank NV	€300,000	0.05%	28/1/2030	273,645	0.00%
Nederlandse Waterschapsbank NV	\$500,000	1.00%	28/5/2030	408,756	0.00%
Nederlandse Waterschapsbank NV	€4,459,000	3.00%	5/6/2031	4,778,510	0.02%
Nederlandse Waterschapsbank NV	€4,003,000	3.00%	20/4/2033	4,281,068	0.02%
Nederlandse Waterschapsbank NV	€750,000	0.00%	2/10/2034	585,424	0.00%
Netherlands Government Bond	€18,500,000	0.25%	15/7/2025	19,244,867	0.09%
Netherlands Government Bond	€2,244,000	0.50%	15/7/2026	2,295,966	0.01%
Netherlands Government Bond	€20,232,000	0.00%	15/1/2027	20,224,379	0.10%
Netherlands Government Bond	€2,600,000	0.25%	15/7/2029	2,472,180	0.01%
Netherlands Government Bond	€2,089,000	2.50%	15/1/2030	2,214,346	0.01%
Netherlands Government Bond	€11,400,000	0.00%	15/7/2030	10,404,090	0.05%
Netherlands Government Bond	€5,774,000	0.00%	15/7/2031	5,122,352	0.03%
Netherlands Government Bond	€8,222,000	0.50%	15/7/2032	7,397,164	0.04%
Netherlands Government Bond	€10,550,000	2.50%	15/1/2033	11,100,593	0.05%
Netherlands Government Bond	€10,267,950	2.50%	15/7/2033	10,759,634	0.05%
Netherlands Government Bond	€14,995,000	2.50%	15/7/2034	15,625,125	0.08%
Netherlands Government Bond	€3,925,000	4.00%	15/1/2037	4,686,221	0.02%
Netherlands Government Bond	€19,597,175	0.00%	15/1/2038	14,186,234	0.07%
Netherlands Government Bond	€6,062,965	3.75%	15/1/2042	7,208,079	0.04%
Netherlands Government Bond	€8,600,000	2.75%	15/1/2047	8,973,615	0.04%
Netherlands Government Bond	€9,400,000	0.00%	15/1/2052	4,687,140	0.02%
Netherlands Government Bond	€5,000,000	2.00%	15/1/2054	4,406,606	0.02%
NIBC Bank NV	€600,000	0.88%	8/7/2025	623,679	0.00%
NIBC Bank NV	€1,500,000	0.88%	24/6/2027	1,481,849	0.01%
NIBC Bank NV	€700,000	1.00%	11/9/2028	684,704	0.00%
NN Group NV	€400,000	1.63%	1/6/2027	406,205	0.00%
NN Group NV^	€400,000	5.25%	1/3/2043	440,841	0.00%
NN Group NV^	€700,000	6.00%	3/11/2043	808,374	0.01%
NXP BV/NXP Funding LLC	\$125,000	5.35%	1/3/2026	124,725	0.00%
NXP BV/NXP Funding LLC	\$150,000	5.55%	1/12/2028	151,926	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$800,000	4.30%	18/6/2029	767,703	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$1,900,000	2.65%	15/2/2032	1,579,637	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.13%	15/2/2042	141,130	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.25%	30/11/2051	131,689	0.00%
Pluxee NV	€600,000	3.75%	4/9/2032	631,885	0.00%
Royal Schiphol Group NV	€207,000	0.38%	8/9/2027	202,350	0.00%
Royal Schiphol Group NV	€200,000	1.50%	5/11/2030	189,776	0.00%
Royal Schiphol Group NV	€327,000	0.88%	8/9/2032	285,755	0.00%
Royal Schiphol Group NV	€275,000	0.75%	22/4/2033	233,977	0.00%
Sandoz Finance BV	€400,000	4.22%	17/4/2030	437,531	0.00%
Sandoz Finance BV	€300,000	4.50%	17/11/2033	333,802	0.00%
Sartorius Finance BV	€2,200,000	4.25%	14/9/2026	2,385,437	0.01%
Sartorius Finance BV	€400,000	4.88%	14/9/2035	445,563	0.00%
Shell International Finance BV	€700,000	1.88%	15/9/2025	736,142	0.00%
Shell International Finance BV	\$400,000	2.88%	10/5/2026	384,301	0.00%
Shell International Finance BV	€1,000,000	1.63%	20/1/2027	1,029,163	0.01%
Shell International Finance BV	€1,400,000	0.13%	8/11/2027	1,353,253	0.01%
Shell International Finance BV	€300,000	0.75%	15/8/2028	289,816	0.00%
Shell International Finance BV	\$785,000	2.38%	7/11/2029	692,460	0.00%
Shell International Finance BV	\$300,000	2.75%	6/4/2030	267,593	0.00%
Shell International Finance BV	£400,000	1.00%	10/12/2030	405,306	0.00%
Shell International Finance BV	€400,000	0.50%	8/11/2031	348,257	0.00%
Shell International Finance BV	€600,000	1.88%	7/4/2032	572,145	0.00%
Shell International Finance BV	\$1,110,000	4.13%	11/5/2035	1,017,451	0.01%
Shell International Finance BV	\$15,000	6.38%	15/12/2038	16,530	0.00%
Shell International Finance BV	€800,000	0.88%	8/11/2039	571,588	0.00%
Shell International Finance BV	\$715,000	5.50%	25/3/2040	719,568	0.00%
Shell International Finance BV	\$200,000	2.88%	26/11/2041	142,270	0.00%
Shell International Finance BV	\$400,000	4.55%	12/8/2043	356,135	0.00%
Shell International Finance BV	\$1,430,000	4.38%	11/5/2045	1,221,049	0.01%
Shell International Finance BV	\$1,205,000	4.00%	10/5/2046	969,979	0.01%
Shell International Finance BV	\$160,000	3.75%	12/9/2046	123,766	0.00%
Shell International Finance BV	\$920,000	3.13%	7/11/2049	625,017	0.00%
Shell International Finance BV	\$1,060,000	3.25%	6/4/2050	736,714	0.00%
Shell International Finance BV	\$300,000	3.00%	26/11/2051	196,333	0.00%
Shell International Finance BV	£500,000	1.75%	10/9/2052	307,054	0.00%
Siemens Financieringsmaatschappij NV	\$1,000,000	2.15%	11/3/2031	840,843	0.01%
Stedin Holding NV	€300,000	0.88%	24/10/2025	310,243	0.00%
Stedin Holding NV	€1,372,000	0.00%	16/11/2026	1,352,192	0.01%
Stedin Holding NV	€1,000,000	0.50%	14/11/2029	916,841	0.01%
Stellantis NV	€1,000,000	4.38%	14/3/2030	1,101,590	0.01%
TenneT Holding BV	€400,000	1.00%	13/6/2026	408,763	0.00%
TenneT Holding BV	€500,000	1.63%	17/11/2026	513,582	0.00%
TenneT Holding BV	€2,500,000	0.13%	9/12/2027	2,402,209	0.01%
TenneT Holding BV	€900,000	3.88%	28/10/2028	982,171	0.01%
TenneT Holding BV	€1,000,000	2.13%	17/11/2029	1,006,228	0.01%
TenneT Holding BV	€900,000	0.88%	3/6/2030	838,024	0.01%
TenneT Holding BV	€1,000,000	4.25%	28/4/2032	1,117,414	0.01%
TenneT Holding BV	€200,000	4.50%	28/10/2034	228,129	0.00%
TenneT Holding BV	€1,200,000	0.88%	16/6/2035	979,171	0.01%
TenneT Holding BV	€700,000	1.50%	3/6/2039	573,031	0.00%
TenneT Holding BV	€700,000	2.75%	17/5/2042	652,233	0.00%
TenneT Holding BV	€500,000	4.75%	28/10/2042	582,443	0.00%
Toyota Motor Finance Netherlands BV	€872,000	0.00%	27/10/2025	891,778	0.01%
Toyota Motor Finance Netherlands BV	€200,000	3.38%	13/1/2026	213,694	0.00%
Toyota Motor Finance Netherlands BV	€128,000	3.50%	13/1/2028	137,496	0.00%
Universal Music Group NV	€100,000	3.00%	30/6/2027	105,693	0.00%
Universal Music Group NV	€200,000	3.75%	30/6/2032	215,685	0.00%
UPP Bond 1 Issuer plc	£159,833	4.90%	28/2/2040	188,708	0.00%
Van Lanschot Kempen NV	€500,000	0.88%	15/2/2027	502,556	0.00%
Vesteda Finance BV	€400,000	1.50%	24/5/2027	403,266	0.00%
Vesteda Finance BV	€200,000	0.75%	18/10/2031	172,422	0.00%
Viterra Finance BV	€1,006,000	0.38%	24/9/2025	1,031,592	0.01%
Viterra Finance BV	\$250,000	2.00%	21/4/2026	233,570	0.00%
Viterra Finance BV	€500,000	1.00%	24/9/2028	474,135	0.00%
Viterra Finance BV	\$250,000	3.20%	21/4/2031	215,769	0.00%
Viterra Finance BV	\$400,000	5.25%	21/4/2032	390,470	0.00%
Wolters Kluwer NV	€190,000	3.00%	23/9/2026	202,172	0.00%
Wolters Kluwer NV	€400,000	0.25%	30/3/2028	382,480	0.00%
				326,916,595	1.54%
New Zealand 0.24% (31 December 2023: 0.24%)					
Air New Zealand Ltd.	AUD700,000	5.70%	25/5/2026	467,565	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ANZ New Zealand Int'l Ltd.	\$200,000	3.45%	17/7/2027	189,979	0.00%
ANZ New Zealand Int'l Ltd.	\$405,000	5.36%	14/8/2028	408,987	0.00%
ANZ New Zealand Int'l Ltd.	\$250,000	2.55%	13/2/2030	218,686	0.00%
ASB Bank Ltd.	\$200,000	5.35%	15/6/2026	199,920	0.00%
ASB Bank Ltd.	\$500,000	1.63%	22/10/2026	459,861	0.00%
ASB Bank Ltd.	NZD1,600,000	5.93%	16/11/2026	989,035	0.01%
ASB Bank Ltd.	\$400,000	5.40%	29/11/2027	401,502	0.00%
ASB Bank Ltd.	€6,000,000	0.25%	21/5/2031	5,206,744	0.03%
ASB Bank Ltd.	\$300,000	2.38%	22/10/2031	245,345	0.00%
ASB Bank Ltd. ^	\$500,000	5.28%	17/6/2032	492,620	0.00%
Auckland Council	€1,000,000	1.00%	19/1/2027	1,013,184	0.01%
Auckland Council	AUD3,400,000	4.85%	17/5/2029	2,266,307	0.01%
Auckland Council	€1,000,000	0.13%	26/9/2029	915,701	0.01%
Auckland Council	€2,400,000	0.25%	17/11/2031	2,076,524	0.01%
Auckland International Airport Ltd.	AUD200,000	6.48%	16/11/2033	141,012	0.00%
Bank of New Zealand	\$500,000	2.29%	27/1/2027	464,382	0.00%
Bank of New Zealand	\$250,000	4.85%	7/2/2028	247,647	0.00%
Bank of New Zealand	\$500,000	5.08%	30/1/2029	498,158	0.00%
Bank of New Zealand	\$500,000	2.87%	27/1/2032	422,289	0.00%
Chorus Ltd.	€500,000	0.88%	5/12/2026	501,220	0.00%
Chorus Ltd.	AUD200,000	5.97%	18/9/2030	135,263	0.00%
Contact Energy Ltd.	AUD200,000	6.40%	21/11/2030	138,366	0.00%
Housing New Zealand Ltd.	NZD100,000	2.25%	5/10/2026	57,383	0.00%
New Zealand Government Bond	NZD7,000,000	0.50%	15/5/2026	3,935,645	0.02%
New Zealand Government Bond	NZD5,000,000	4.50%	15/4/2027	3,032,500	0.02%
New Zealand Government Bond	NZD7,200,000	3.00%	20/4/2029	4,100,391	0.02%
New Zealand Government Bond	NZD4,954,000	1.50%	15/5/2031	2,477,793	0.01%
New Zealand Government Bond	NZD5,190,000	2.00%	15/5/2032	2,621,251	0.01%
New Zealand Government Bond	NZD7,903,000	3.50%	14/4/2033	4,421,421	0.02%
New Zealand Government Bond	NZD3,600,000	4.25%	15/5/2034	2,120,346	0.01%
New Zealand Government Bond	NZD6,450,000	2.75%	15/4/2037	3,157,586	0.02%
New Zealand Government Bond	NZD1,970,000	1.75%	15/5/2041	763,102	0.01%
New Zealand Government Bond	NZD1,200,000	2.75%	15/5/2051	491,065	0.00%
New Zealand Government Bond	NZD2,200,000	5.00%	15/5/2054	1,340,667	0.01%
New Zealand Local Government Funding Agency Bond	NZD5,000,000	1.50%	20/4/2029	2,612,494	0.01%
Transpower New Zealand Ltd.	AUD140,000	5.23%	30/6/2030	93,945	0.00%
Westpac New Zealand Ltd.	\$475,000	5.13%	26/2/2027	473,939	0.00%
Westpac New Zealand Ltd.	\$300,000	4.90%	15/2/2028	297,449	0.00%
Westpac New Zealand Ltd.	\$485,000	5.20%	28/2/2029	484,628	0.00%
				50,581,902	0.24%
Norway 0.38% (31 December 2023: 0.40%)					
Aker BP A.S.A	\$150,000	5.60%	13/6/2028	151,268	0.00%
Aker BP A.S.A	€1,000,000	1.13%	12/5/2029	948,758	0.01%
Aker BP A.S.A	\$400,000	3.75%	15/1/2030	366,419	0.00%
Aker BP A.S.A	\$295,000	4.00%	15/1/2031	267,941	0.00%
Aker BP A.S.A	\$395,000	3.10%	15/7/2031	335,925	0.00%
Aker BP A.S.A	\$515,000	6.00%	13/6/2033	520,056	0.00%
DNB Bank A.S.A ^	\$650,000	1.13%	16/9/2026	615,336	0.00%
DNB Bank A.S.A ^	\$1,200,000	5.90%	9/10/2026	1,203,846	0.01%
DNB Bank A.S.A ^	€3,270,000	3.63%	16/2/2027	3,498,267	0.02%
DNB Bank A.S.A ^	€1,000,000	4.00%	17/8/2027	1,230,127	0.01%
DNB Bank A.S.A ^	€1,300,000	3.13%	21/9/2027	1,378,302	0.01%
DNB Bank A.S.A ^	\$500,000	1.61%	30/3/2028	450,357	0.00%
DNB Bank A.S.A ^	€500,000	0.25%	23/2/2029	473,465	0.00%
DNB Bank A.S.A ^	€500,000	4.00%	14/3/2029	543,519	0.00%
DNB Bank A.S.A ^	€873,000	4.63%	1/11/2029	969,689	0.01%
DNB Bank A.S.A ^	€1,250,000	4.63%	28/2/2033	1,357,022	0.01%
Equinor A.S.A	\$596,000	1.75%	22/1/2026	566,157	0.00%
Equinor A.S.A	\$1,400,000	7.25%	23/9/2027	1,491,623	0.01%
Equinor A.S.A	\$1,100,000	3.63%	10/9/2028	1,050,711	0.01%
Equinor A.S.A	\$300,000	3.13%	6/4/2030	273,624	0.00%
Equinor A.S.A	£200,000	6.88%	11/3/2031	281,957	0.00%
Equinor A.S.A	€1,000,000	1.63%	9/11/2036	863,424	0.00%
Equinor A.S.A	\$825,000	5.10%	17/8/2040	797,424	0.00%
Equinor A.S.A	£100,000	4.25%	10/4/2041	113,265	0.00%
Equinor A.S.A	\$348,000	3.95%	15/5/2043	286,466	0.00%
Equinor A.S.A	\$50,000	4.80%	8/11/2043	46,357	0.00%
Equinor A.S.A	\$400,000	3.25%	18/11/2049	279,646	0.00%
Equinor A.S.A	\$550,000	3.70%	6/4/2050	417,795	0.00%
Kommunalbanken A.S.	AUD1,000,000	4.25%	16/7/2025	664,377	0.00%
Kommunalbanken A.S.	\$600,000	0.50%	13/1/2026	560,271	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kommunalbanken A.S.	€1,000,000	0.63%	20/4/2026	1,022,844	0.01%
Kommunalbanken A.S.	\$400,000	1.50%	20/1/2027	368,996	0.00%
Kommunalbanken A.S.	\$525,000	5.13%	1/3/2027	529,973	0.00%
Kommunalbanken A.S.	\$500,000	4.63%	10/9/2027	499,748	0.00%
Kommunalbanken A.S.	\$1,000,000	4.00%	19/1/2028	979,112	0.01%
Kommunalbanken A.S.	\$524,000	4.50%	1/9/2028	522,500	0.00%
Kommunalbanken A.S.	\$500,000	4.25%	24/1/2029	493,796	0.00%
Kommunalbanken A.S.	€1,000,000	0.05%	24/10/2029	918,311	0.01%
Kommunalbanken A.S.	\$500,000	1.13%	14/6/2030	409,696	0.00%
Kommunalbanken A.S.	AUD2,000,000	4.35%	18/1/2028	1,322,049	0.01%
Norway Government Bond	NOK10,000,000	1.50%	19/2/2026	902,373	0.00%
Norway Government Bond	NOK6,000,000	1.75%	17/2/2027	535,864	0.00%
Norway Government Bond	NOK37,000,000	2.00%	26/4/2028	3,275,428	0.02%
Norway Government Bond	NOK31,229,000	1.75%	6/9/2029	2,674,054	0.01%
Norway Government Bond	NOK50,000,000	1.38%	19/8/2030	4,118,058	0.02%
Norway Government Bond	NOK68,846,000	3.00%	15/8/2033	6,154,106	0.03%
Norway Government Bond	NOK37,746,000	3.63%	13/4/2034	3,543,403	0.02%
Norway Government Bond	NOK39,022,000	3.63%	31/5/2039	3,671,303	0.02%
SpareBank 1 Boligkreditt A.S.	€1,500,000	0.13%	14/5/2026	1,517,089	0.01%
SpareBank 1 Boligkreditt A.S.	€5,500,000	1.00%	30/1/2029	5,365,943	0.03%
SpareBank 1 Boligkreditt A.S.	€1,000,000	0.13%	5/11/2029	915,553	0.00%
SpareBank 1 SR-Bank A.S.A	€1,000,000	0.25%	9/11/2026	993,556	0.01%
Sparebanken Vest Boligkreditt A.S.	€800,000	0.01%	28/6/2027	780,720	0.00%
Sparebanken Vest Boligkreditt A.S.	€4,075,000	3.00%	31/7/2029	4,349,889	0.02%
SR-Boligkreditt A.S.	€1,500,000	0.01%	26/6/2027	1,462,178	0.01%
Statkraft A.S.	€100,000	1.50%	26/3/2030	96,496	0.00%
Statkraft A.S.	€460,000	3.13%	13/12/2031	482,281	0.00%
Statkraft A.S.	€540,000	3.50%	9/6/2033	576,847	0.00%
Statkraft A.S.	€848,000	3.75%	22/3/2039	910,627	0.00%
Statnett SF	€1,000,000	1.25%	26/4/2030	947,434	0.01%
Storebrand Livsforsikring A.S.^	€400,000	1.88%	30/9/2051	349,032	0.00%
Telenor A.S.A	€1,000,000	0.75%	31/5/2026	1,018,657	0.01%
Telenor A.S.A	€1,000,000	0.25%	14/2/2028	958,049	0.01%
Telenor A.S.A	€500,000	1.13%	31/5/2029	482,883	0.00%
Telenor A.S.A	€2,300,000	4.00%	3/10/2030	2,541,224	0.01%
Telenor A.S.A	€450,000	0.88%	14/2/2035	370,691	0.00%
Var Energi A.S.A	\$650,000	8.00%	15/11/2032	725,337	0.00%
Yara International A.S.A	\$400,000	4.75%	1/6/2028	390,295	0.00%
Yara International A.S.A	\$500,000	3.15%	4/6/2030	435,591	0.00%
				79,615,380	0.38%
Panama 0.05% (31 December 2023: 0.06%)					
Aeropuerto Internacional de Tocumen SA	\$200,000	4.00%	11/8/2041	150,119	0.00%
Aeropuerto Internacional de Tocumen SA	\$500,000	5.13%	11/8/2061	367,661	0.00%
Banco Latinoamericano de Comercio Exterior SA	\$800,000	2.38%	14/9/2025	770,811	0.01%
Panama Government International Bond	\$245,000	8.88%	30/9/2027	264,661	0.00%
Panama Government International Bond	\$110,000	3.88%	17/3/2028	101,634	0.00%
Panama Government International Bond	\$300,000	9.38%	1/4/2029	335,401	0.00%
Panama Government International Bond	\$400,000	3.16%	23/1/2030	337,148	0.00%
Panama Government International Bond	\$350,000	7.50%	1/3/2031	365,356	0.00%
Panama Government International Bond	\$1,000,000	2.25%	29/9/2032	718,483	0.00%
Panama Government International Bond	\$1,000,000	3.30%	19/1/2033	776,378	0.01%
Panama Government International Bond	\$400,000	6.40%	14/2/2035	378,775	0.00%
Panama Government International Bond	\$800,000	6.70%	26/1/2036	778,522	0.01%
Panama Government International Bond	\$300,000	6.88%	31/1/2036	293,229	0.00%
Panama Government International Bond	\$200,000	8.00%	1/3/2038	210,666	0.00%
Panama Government International Bond	\$1,029,000	4.50%	16/4/2050	690,044	0.00%
Panama Government International Bond	\$1,000,000	4.30%	29/4/2053	639,704	0.00%
Panama Government International Bond	\$500,000	6.85%	28/3/2054	458,987	0.00%
Panama Government International Bond	\$1,600,000	4.50%	1/4/2056	1,034,562	0.01%
Panama Government International Bond	\$1,825,000	3.87%	23/7/2060	1,038,765	0.01%
Panama Government International Bond	\$400,000	4.50%	19/1/2063	255,440	0.00%
				9,966,346	0.05%
Peru 0.14% (31 December 2023: 0.14%)					
Banco de Credito del Peru SA	\$200,000	2.70%	11/1/2025	196,582	0.00%
Banco de Credito del Peru SA	\$600,000	5.85%	11/1/2029	607,599	0.00%
Corp. Financiera de Desarrollo SA	\$600,000	4.75%	15/7/2025	591,155	0.00%
Corp. Financiera de Desarrollo SA	\$600,000	2.40%	28/9/2027	538,019	0.00%
Corp. Financiera de Desarrollo SA	\$350,000	5.95%	30/4/2029	350,200	0.00%
Fondo MIVIVIENDA SA	\$1,000,000	4.63%	12/4/2027	970,650	0.01%
Kallpa Generacion SA	\$1,000,000	4.13%	16/8/2027	952,604	0.01%
Lima Metro Line 2 Finance Ltd.	\$96,562	5.88%	5/7/2034	95,033	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Peru Government Bond	PEN2,700,000	8.20%	12/8/2026	746,344	0.00%
Peru Government Bond	PEN12,300,000	6.35%	12/8/2028	3,301,095	0.02%
Peru Government Bond	PEN6,000,000	5.94%	12/2/2029	1,575,675	0.01%
Peru Government Bond	PEN5,000,000	6.95%	12/8/2031	1,340,273	0.01%
Peru Government Bond	PEN7,850,000	6.15%	12/8/2032	1,976,591	0.01%
Peru Government Bond	PEN4,430,000	7.30%	12/8/2033	1,187,600	0.01%
Peru Government Bond	PEN4,200,000	5.40%	12/8/2034	966,515	0.01%
Peru Government Bond	PEN9,400,000	6.90%	12/8/2037	2,356,515	0.01%
Peru Government Bond	PEN2,300,000	7.60%	12/8/2039	608,030	0.00%
Peru Government Bond	PEN3,500,000	5.35%	12/8/2040	740,408	0.00%
Peru Government Bond	PEN1,500,000	6.85%	12/2/2042	373,042	0.00%
Peru Government Bond	PEN1,300,000	6.71%	12/2/2055	314,465	0.00%
Peruvian Government International Bond	\$200,000	2.39%	23/1/2026	190,559	0.00%
Peruvian Government International Bond	€300,000	2.75%	30/1/2026	315,600	0.00%
Peruvian Government International Bond	\$250,000	4.13%	25/8/2027	241,924	0.00%
Peruvian Government International Bond	\$200,000	2.84%	20/6/2030	175,270	0.00%
Peruvian Government International Bond	\$2,150,000	2.78%	23/1/2031	1,844,141	0.01%
Peruvian Government International Bond	\$400,000	1.86%	1/12/2032	302,965	0.00%
Peruvian Government International Bond	€610,000	1.25%	11/3/2033	513,653	0.00%
Peruvian Government International Bond	\$363,000	8.75%	21/11/2033	441,171	0.00%
Peruvian Government International Bond	\$2,025,000	3.00%	15/1/2034	1,645,850	0.01%
Peruvian Government International Bond	€730,000	1.95%	17/11/2036	598,987	0.00%
Peruvian Government International Bond	\$100,000	6.55%	14/3/2037	107,069	0.00%
Peruvian Government International Bond	\$500,000	3.30%	11/3/2041	370,403	0.00%
Peruvian Government International Bond	\$1,100,000	5.63%	18/11/2050	1,070,400	0.01%
Peruvian Government International Bond	\$300,000	3.55%	10/3/2051	211,872	0.00%
Peruvian Government International Bond	\$350,000	3.60%	15/1/2072	224,262	0.00%
Peruvian Government International Bond	\$1,000,000	3.23%	28/7/2121	560,459	0.00%
Pluspetrol Camisea SA/Pluspetrol Lote 56 SA	\$900,000	6.24%	3/7/2036	897,586	0.01%
				29,500,566	0.14%
Philippines 0.08% (31 December 2023: 0.08%)					
Bank of the Philippine Islands	\$400,000	5.25%	26/3/2029	399,476	0.00%
Metropolitan Bank & Trust Co.	\$200,000	5.38%	6/3/2029	200,268	0.00%
Metropolitan Bank & Trust Co.	\$200,000	5.50%	6/3/2034	198,418	0.00%
Philippine Government International Bond	\$970,000	5.50%	30/3/2026	972,981	0.01%
Philippine Government International Bond	€880,000	0.88%	17/5/2027	866,049	0.01%
Philippine Government International Bond	\$800,000	5.17%	13/10/2027	799,716	0.01%
Philippine Government International Bond	\$400,000	3.00%	1/2/2028	371,993	0.00%
Philippine Government International Bond	\$425,000	3.75%	14/1/2029	400,032	0.00%
Philippine Government International Bond	\$600,000	9.50%	2/2/2030	721,760	0.00%
Philippine Government International Bond	\$200,000	2.46%	5/5/2030	172,540	0.00%
Philippine Government International Bond	\$1,300,000	7.75%	14/1/2031	1,481,495	0.01%
Philippine Government International Bond	\$250,000	1.65%	10/6/2031	198,551	0.00%
Philippine Government International Bond	\$200,000	1.95%	6/1/2032	159,937	0.00%
Philippine Government International Bond	\$700,000	6.38%	15/1/2032	748,390	0.01%
Philippine Government International Bond	\$400,000	3.56%	29/9/2032	356,122	0.00%
Philippine Government International Bond	\$550,000	5.61%	13/4/2033	563,404	0.00%
Philippine Government International Bond	€850,000	1.20%	28/4/2033	734,207	0.00%
Philippine Government International Bond	\$500,000	5.25%	14/5/2034	500,158	0.00%
Philippine Government International Bond	\$800,000	6.38%	23/10/2034	874,267	0.01%
Philippine Government International Bond	\$500,000	5.00%	13/1/2037	490,205	0.00%
Philippine Government International Bond	\$500,000	3.95%	20/1/2040	423,907	0.00%
Philippine Government International Bond	\$1,400,000	3.70%	1/3/2041	1,135,996	0.01%
Philippine Government International Bond	\$500,000	3.70%	2/2/2042	403,114	0.00%
Philippine Government International Bond	\$950,000	2.95%	5/5/2045	656,109	0.00%
Philippine Government International Bond	\$1,200,000	3.20%	6/7/2046	856,752	0.01%
Philippine Government International Bond	\$550,000	5.95%	13/10/2047	584,680	0.00%
Philippine Government International Bond	\$500,000	5.50%	17/1/2048	501,496	0.00%
Philippine Government International Bond	\$500,000	5.60%	14/5/2049	501,318	0.00%
PLDT, Inc.	\$200,000	3.45%	23/6/2050	137,885	0.00%
ROP Sukuk Trust	\$500,000	5.05%	6/6/2029	496,310	0.00%
				16,907,536	0.08%
Poland 0.31% (31 December 2023: 0.28%)					
Bank Gospodarstwa Krajowego	€1,500,000	4.00%	8/9/2027	1,619,397	0.01%
Bank Gospodarstwa Krajowego	\$600,000	6.25%	31/10/2028	620,516	0.00%
Bank Gospodarstwa Krajowego	€2,000,000	0.50%	8/7/2031	1,688,016	0.01%
Bank Gospodarstwa Krajowego	€4,000,000	4.00%	13/3/2032	4,287,104	0.02%
Bank Gospodarstwa Krajowego	€476,000	5.13%	22/2/2033	551,037	0.00%
Bank Gospodarstwa Krajowego	\$710,000	5.38%	22/5/2033	701,678	0.00%
Republic of Poland Government Bond	PLN14,000,000	3.25%	25/7/2025	3,421,460	0.02%
Republic of Poland Government Bond	PLN5,027,000	2.50%	25/7/2026	1,187,783	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Republic of Poland Government Bond	PLN15,905,000	0.25%	25/10/2026	3,540,471	0.02%
Republic of Poland Government Bond	PLN27,300,000	3.75%	25/5/2027	6,517,487	0.03%
Republic of Poland Government Bond	PLN18,500,000	2.50%	25/7/2027	4,247,105	0.02%
Republic of Poland Government Bond	PLN11,000,000	2.75%	25/4/2028	2,495,687	0.01%
Republic of Poland Government Bond	PLN10,000,000	7.50%	25/7/2028	2,672,562	0.01%
Republic of Poland Government Bond	PLN27,750,000	2.75%	25/10/2029	6,055,945	0.03%
Republic of Poland Government Bond	PLN45,000,000	1.75%	25/4/2032	8,515,960	0.04%
Republic of Poland Government Bond	PLN23,861,000	6.00%	25/10/2033	6,079,232	0.03%
Republic of Poland Government Bond	PLN11,017,000	5.00%	25/10/2034	2,586,304	0.01%
Republic of Poland Government Bond	PLN4,700,000	4.00%	25/4/2047	900,051	0.00%
Republic of Poland Government International Bond	\$710,000	3.25%	6/4/2026	688,745	0.00%
Republic of Poland Government International Bond	\$600,000	5.50%	16/11/2027	611,624	0.00%
Republic of Poland Government International Bond	\$575,000	4.63%	18/3/2029	567,510	0.00%
Republic of Poland Government International Bond	\$300,000	5.75%	16/11/2032	310,479	0.00%
Republic of Poland Government International Bond	\$1,300,000	4.88%	4/10/2033	1,264,839	0.01%
Republic of Poland Government International Bond	\$1,175,000	5.13%	18/9/2034	1,154,638	0.01%
Republic of Poland Government International Bond	€760,000	4.25%	14/2/2043	829,408	0.00%
Republic of Poland Government International Bond	\$1,000,000	5.50%	4/4/2053	978,235	0.01%
Republic of Poland Government International Bond	\$1,375,000	5.50%	18/3/2054	1,331,024	0.01%
				65,424,297	0.31%
Portugal 0.32% (31 December 2023: 0.25%)					
Brisa-Concessao Rodoviaria SA	€200,000	2.38%	10/5/2027	207,114	0.00%
EDP Finance BV	€1,000,000	1.63%	26/1/2026	1,040,436	0.01%
EDP Finance BV	€300,000	0.38%	16/9/2026	299,930	0.00%
EDP Finance BV	\$395,000	1.71%	24/1/2028	349,273	0.00%
EDP-Energias de Portugal SA	€400,000	1.63%	15/4/2027	408,077	0.00%
Floene Energias SA	€1,000,000	4.88%	3/7/2028	1,099,284	0.01%
Portugal Obrigacoes do Tesouro OT	€613,000	4.13%	14/4/2027	679,267	0.00%
Portugal Obrigacoes do Tesouro OT	€6,310,000	0.70%	15/10/2027	6,319,285	0.03%
Portugal Obrigacoes do Tesouro OT	€5,000,000	2.13%	17/10/2028	5,219,531	0.02%
Portugal Obrigacoes do Tesouro OT	€21,088,000	1.95%	15/6/2029	21,715,311	0.10%
Portugal Obrigacoes do Tesouro OT	€9,808,000	2.88%	20/10/2034	10,180,165	0.05%
Portugal Obrigacoes do Tesouro OT	€3,396,177	0.90%	12/10/2035	2,823,885	0.01%
Portugal Obrigacoes do Tesouro OT	€4,909,000	3.50%	18/6/2038	5,265,062	0.03%
Portugal Obrigacoes do Tesouro OT	€1,665,123	1.15%	11/4/2042	1,222,648	0.01%
Portugal Obrigacoes do Tesouro OT	€1,002,000	4.10%	15/2/2045	1,138,370	0.01%
Portugal Obrigacoes do Tesouro OT	€6,788,000	3.63%	12/6/2054	7,015,403	0.03%
Ren Finance BV	€2,100,000	3.50%	27/2/2032	2,212,119	0.01%
				67,195,160	0.32%
Qatar 0.12% (31 December 2023: 0.11%)					
ABQ Finance Ltd.	\$200,000	1.88%	8/9/2025	190,812	0.00%
ABQ Finance Ltd.	\$200,000	2.00%	6/7/2026	186,068	0.00%
CBQ Finance Ltd.	\$200,000	2.00%	15/9/2025	190,952	0.00%
CBQ Finance Ltd.	\$275,000	2.00%	12/5/2026	257,076	0.00%
CBQ Finance Ltd.	\$600,000	5.38%	28/3/2029	597,068	0.00%
Doha Finance Ltd.	\$200,000	2.38%	31/3/2026	188,908	0.00%
MAR Sukuk Ltd.	\$300,000	2.21%	2/9/2025	287,365	0.00%
Nakilat, Inc.	\$582,884	6.07%	31/12/2033	604,603	0.00%
Ooredoo International Finance Ltd.	\$500,000	3.75%	22/6/2026	486,370	0.00%
Ooredoo International Finance Ltd.	\$200,000	3.88%	31/1/2028	191,967	0.00%
Ooredoo International Finance Ltd.	\$400,000	2.63%	8/4/2031	343,802	0.00%
Qatar Government International Bond	\$1,425,000	3.25%	2/6/2026	1,376,033	0.01%
Qatar Government International Bond	\$1,300,000	4.50%	23/4/2028	1,283,166	0.01%
Qatar Government International Bond	\$2,650,000	4.00%	14/3/2029	2,565,760	0.01%
Qatar Government International Bond	\$1,225,000	3.75%	16/4/2030	1,164,566	0.01%
Qatar Government International Bond	\$200,000	9.75%	15/6/2030	251,523	0.00%
Qatar Government International Bond	\$1,150,000	5.75%	20/1/2042	1,217,985	0.01%
Qatar Government International Bond	\$250,000	4.63%	2/6/2046	228,056	0.00%
Qatar Government International Bond	\$1,900,000	5.10%	23/4/2048	1,840,316	0.01%
Qatar Government International Bond	\$3,500,000	4.82%	14/3/2049	3,258,690	0.02%
Qatar Government International Bond	\$1,200,000	4.40%	16/4/2050	1,046,965	0.01%
QatarEnergy	\$600,000	1.38%	12/9/2026	552,764	0.00%
QatarEnergy	\$1,400,000	2.25%	12/7/2031	1,166,377	0.01%
QatarEnergy	\$1,400,000	3.13%	12/7/2041	1,034,454	0.00%
QatarEnergy	\$1,600,000	3.30%	12/7/2051	1,112,288	0.01%
QIB Sukuk Ltd.	\$350,000	1.95%	27/10/2025	332,546	0.00%
QIB Sukuk Ltd.	\$375,000	5.58%	22/11/2028	380,515	0.00%
QIIB Senior Oryx Ltd.	\$200,000	5.25%	24/1/2029	200,509	0.00%
QNB Finance Ltd.	\$400,000	1.38%	26/1/2026	374,688	0.00%
QNB Finance Ltd.	\$400,000	4.88%	30/1/2029	393,808	0.00%
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	\$1,039,575	5.84%	30/9/2027	1,045,923	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	\$278,750	6.33%	30/9/2027	282,337	0.00%
				24,634,260	0.12%
Romania 0.20% (31 December 2023: 0.20%)					
NE Property BV	€500,000	1.88%	9/10/2026	503,330	0.00%
Romania Government Bond	RON12,620,000	7.20%	31/5/2027	2,784,442	0.01%
Romania Government Bond	RON5,520,000	5.80%	26/7/2027	1,174,376	0.01%
Romania Government Bond	RON18,690,000	8.75%	30/10/2028	4,349,978	0.02%
Romania Government Bond	RON5,700,000	7.35%	28/4/2031	1,260,203	0.01%
Romania Government Bond	RON22,520,000	7.10%	31/7/2034	4,915,741	0.02%
Romania Government Bond	RON20,950,000	4.25%	28/4/2036	3,555,864	0.02%
Romanian Government International Bond	€1,000,000	2.00%	8/12/2026	1,024,803	0.01%
Romanian Government International Bond	\$526,000	3.00%	27/2/2027	488,714	0.00%
Romanian Government International Bond	€479,000	2.38%	19/4/2027	492,678	0.00%
Romanian Government International Bond	\$450,000	5.25%	25/11/2027	441,462	0.00%
Romanian Government International Bond	\$600,000	6.63%	17/2/2028	612,433	0.00%
Romanian Government International Bond	€900,000	2.13%	7/3/2028	889,551	0.01%
Romanian Government International Bond	€750,000	2.88%	26/5/2028	756,522	0.01%
Romanian Government International Bond	€21,000	5.50%	18/9/2028	23,074	0.00%
Romanian Government International Bond	\$500,000	5.88%	30/1/2029	496,408	0.00%
Romanian Government International Bond	\$500,000	2.88%	11/3/2029	496,909	0.00%
Romanian Government International Bond	€1,190,000	6.63%	27/9/2029	1,366,729	0.01%
Romanian Government International Bond	€470,000	3.62%	26/5/2030	462,081	0.00%
Romanian Government International Bond	\$500,000	3.00%	14/2/2031	413,903	0.00%
Romanian Government International Bond	€4,061,000	5.38%	22/3/2031	4,312,050	0.02%
Romanian Government International Bond	\$500,000	3.63%	27/3/2032	421,694	0.00%
Romanian Government International Bond	€585,000	5.25%	30/5/2032	610,218	0.00%
Romanian Government International Bond	\$700,000	7.13%	17/1/2033	736,640	0.00%
Romanian Government International Bond	€2,000,000	6.38%	18/9/2033	2,229,137	0.01%
Romanian Government International Bond	\$500,000	6.38%	30/1/2034	501,457	0.00%
Romanian Government International Bond	€900,000	3.75%	7/2/2034	826,848	0.01%
Romanian Government International Bond	\$350,000	6.00%	25/5/2034	342,662	0.00%
Romanian Government International Bond	€1,000,000	3.88%	29/10/2035	903,030	0.01%
Romanian Government International Bond	€1,000,000	4.13%	11/3/2039	886,645	0.01%
Romanian Government International Bond	€520,000	2.75%	14/4/2041	360,144	0.00%
Romanian Government International Bond	€720,000	2.88%	13/4/2042	501,220	0.00%
Romanian Government International Bond	\$396,000	6.13%	22/1/2044	375,088	0.00%
Romanian Government International Bond	\$1,000,000	5.13%	15/6/2048	831,933	0.01%
Romanian Government International Bond	€470,000	4.63%	3/4/2049	414,482	0.00%
Romanian Government International Bond	€400,000	3.38%	28/1/2050	283,972	0.00%
Romanian Government International Bond	\$200,000	4.00%	14/2/2051	137,181	0.00%
Romanian Government International Bond	\$500,000	7.63%	17/1/2053	537,225	0.00%
				41,720,827	0.20%
Russia 0.00% (31 December 2023: 0.00%)					
Vnesheconombank Via VEB Finance plc	\$500,000	6.80%	22/11/2025	27,791	0.00%
				27,791	0.00%
Saudi Arabia 0.30% (31 December 2023: 0.27%)					
Al Rajhi Sukuk Ltd.	\$400,000	5.05%	12/3/2029	396,333	0.00%
ANB Sukuk Ltd. ^	\$300,000	3.33%	28/10/2030	288,103	0.00%
BSF Finance	\$650,000	5.50%	23/11/2027	651,403	0.00%
EIG Pearl Holdings Sarl	\$800,000	3.55%	31/8/2036	685,687	0.00%
EIG Pearl Holdings Sarl	\$700,000	4.39%	30/11/2046	552,963	0.00%
Gaci First Investment Co.	\$500,000	5.00%	13/10/2027	496,265	0.00%
Gaci First Investment Co.	\$700,000	4.75%	14/2/2030	679,634	0.00%
Gaci First Investment Co.	\$500,000	5.25%	13/10/2032	495,636	0.00%
Gaci First Investment Co.	\$1,600,000	5.25%	29/1/2034	1,568,650	0.01%
Gaci First Investment Co.	\$800,000	4.88%	14/2/2035	753,816	0.00%
Gaci First Investment Co.	\$700,000	5.13%	14/2/2053	602,252	0.00%
Gaci First Investment Co.	\$500,000	5.38%	29/1/2054	439,934	0.00%
Gaci First Investment Co.	\$300,000	5.38%	13/10/2122	254,526	0.00%
Greensaif Pipelines Bidco Sarl	\$700,000	6.13%	23/2/2038	714,452	0.00%
Greensaif Pipelines Bidco Sarl	\$700,000	6.51%	23/2/2042	732,566	0.00%
KSA Sukuk Ltd.	\$300,000	3.63%	20/4/2027	288,392	0.00%
KSA Sukuk Ltd.	\$1,000,000	5.25%	4/6/2027	1,000,931	0.01%
KSA Sukuk Ltd.	\$900,000	5.27%	25/10/2028	908,450	0.00%
KSA Sukuk Ltd.	\$1,500,000	4.30%	19/1/2029	1,455,085	0.01%
KSA Sukuk Ltd.	\$1,000,000	5.25%	4/6/2030	1,000,710	0.01%
KSA Sukuk Ltd.	\$800,000	2.25%	17/5/2031	669,786	0.00%
KSA Sukuk Ltd.	\$1,200,000	4.51%	22/5/2033	1,145,803	0.01%
KSA Sukuk Ltd.	\$1,000,000	5.25%	4/6/2034	998,438	0.01%
Motiva Enterprises LLC	\$400,000	6.85%	15/1/2040	420,019	0.00%
SA Global Sukuk Ltd.	\$250,000	1.60%	17/6/2026	233,006	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
SA Global Sukuk Ltd.	\$1,800,000	2.69%	17/6/2031	1,541,333	0.01%
SABIC Capital I BV	\$200,000	3.00%	14/9/2050	137,333	0.00%
SABIC Capital II BV	\$200,000	4.50%	10/10/2028	195,217	0.00%
Saudi Arabian Oil Co.	\$1,200,000	3.50%	16/4/2029	1,113,666	0.01%
Saudi Arabian Oil Co.	\$1,250,000	4.25%	16/4/2039	1,082,170	0.01%
Saudi Arabian Oil Co.	\$1,250,000	4.38%	16/4/2049	1,020,780	0.01%
Saudi Arabian Oil Co.	\$900,000	3.25%	24/11/2050	600,502	0.00%
Saudi Arabian Oil Co.	\$1,000,000	3.50%	24/11/2070	643,745	0.00%
Saudi Electricity Global Sukuk Co. 2	\$425,000	5.06%	8/4/2043	401,115	0.00%
Saudi Electricity Global Sukuk Co. 3	\$380,000	5.50%	8/4/2044	368,228	0.00%
Saudi Electricity Global Sukuk Co. 4	\$1,000,000	4.72%	27/9/2028	983,621	0.01%
Saudi Electricity Sukuk Programme Co.	\$700,000	4.94%	13/2/2029	695,285	0.00%
Saudi Electricity Sukuk Programme Co.	\$500,000	4.63%	11/4/2033	481,113	0.00%
Saudi Electricity Sukuk Programme Co.	\$600,000	5.19%	13/2/2034	598,400	0.00%
Saudi Electricity Sukuk Programme Co.	\$325,000	5.68%	11/4/2053	314,288	0.00%
Saudi Government International Bond	\$1,450,000	2.90%	22/10/2025	1,402,268	0.01%
Saudi Government International Bond	\$4,375,000	4.75%	18/1/2028	4,317,496	0.02%
Saudi Government International Bond	\$2,800,000	3.63%	4/3/2028	2,660,096	0.01%
Saudi Government International Bond	\$3,250,000	4.38%	16/4/2029	3,156,179	0.02%
Saudi Government International Bond	€1,500,000	0.63%	3/3/2030	1,366,165	0.01%
Saudi Government International Bond	\$1,450,000	4.50%	17/4/2030	1,400,672	0.01%
Saudi Government International Bond	\$300,000	3.25%	22/10/2030	269,301	0.00%
Saudi Government International Bond	\$375,000	2.75%	3/2/2032	318,991	0.00%
Saudi Government International Bond	\$2,600,000	5.50%	25/10/2032	2,645,185	0.01%
Saudi Government International Bond	\$1,250,000	2.25%	2/2/2033	994,459	0.01%
Saudi Government International Bond	\$1,000,000	4.88%	18/7/2033	972,868	0.00%
Saudi Government International Bond	\$1,500,000	5.00%	16/1/2034	1,470,728	0.01%
Saudi Government International Bond	€520,000	2.00%	9/7/2039	416,750	0.00%
Saudi Government International Bond	\$1,800,000	4.50%	26/10/2046	1,517,908	0.01%
Saudi Government International Bond	\$2,150,000	4.63%	4/10/2047	1,826,565	0.01%
Saudi Government International Bond	\$1,100,000	5.00%	17/4/2049	980,745	0.01%
Saudi Government International Bond	\$2,100,000	5.25%	16/1/2050	1,936,596	0.01%
Saudi Government International Bond	\$1,750,000	5.00%	18/1/2053	1,533,494	0.01%
Saudi Government International Bond	\$1,500,000	5.75%	16/1/2054	1,449,907	0.01%
Saudi Government International Bond	\$300,000	3.75%	21/1/2055	210,483	0.00%
Saudi Government International Bond	\$1,400,000	4.50%	22/4/2060	1,127,645	0.01%
Saudi Government International Bond	\$550,000	3.45%	2/2/2061	358,122	0.00%
Saudi Telecom Co.	\$300,000	3.89%	13/5/2029	284,177	0.00%
SNB Sukuk Ltd.	\$325,000	5.13%	27/2/2029	322,130	0.00%
Suci Second Investment Co.	\$500,000	6.00%	25/10/2028	512,819	0.00%
Suci Second Investment Co.	\$1,000,000	5.17%	5/3/2031	986,015	0.01%
Suci Second Investment Co.	\$700,000	6.25%	25/10/2033	752,029	0.00%
TMS Issuer Sarl	\$500,000	5.78%	23/8/2032	508,141	0.00%
				63,307,570	0.30%
Singapore 0.32% (31 December 2023: 0.29%)					
Clifford Capital Pte Ltd.	AUD1,500,000	4.75%	31/8/2028	1,005,341	0.01%
DBS Bank Ltd.	AUD500,000	4.68%	24/2/2026	332,319	0.00%
DBS Bank Ltd.	\$300,000	2.38%	17/3/2027	280,060	0.00%
DBS Group Holdings Ltd.^	SGD5,750,000	3.98%	Perpetual	4,225,733	0.02%
DBS Group Holdings Ltd.	\$1,200,000	1.19%	15/3/2027	1,085,206	0.01%
Housing & Development Board	SGD1,750,000	2.04%	16/9/2026	1,252,771	0.01%
Housing & Development Board	SGD250,000	2.68%	22/1/2029	179,504	0.00%
Housing & Development Board	SGD1,000,000	2.98%	23/1/2029	727,565	0.00%
Housing & Development Board	SGD1,000,000	2.60%	30/10/2029	712,377	0.00%
Housing & Development Board	SGD1,000,000	4.00%	6/12/2029	761,869	0.00%
Housing & Development Board	SGD2,000,000	2.55%	4/7/2031	1,405,292	0.01%
Housing & Development Board	SGD1,750,000	1.87%	21/7/2033	1,145,330	0.01%
Housing & Development Board	SGD500,000	2.32%	18/9/2034	336,533	0.00%
Oversea-Chinese Banking Corp., Ltd.^	\$300,000	1.83%	10/9/2030	286,802	0.00%
Singapore Government Bond	SGD6,200,000	2.13%	1/6/2026	4,463,800	0.02%
Singapore Government Bond	SGD6,920,000	1.25%	1/11/2026	4,865,824	0.02%
Singapore Government Bond	SGD3,200,000	3.50%	1/3/2027	2,373,026	0.01%
Singapore Government Bond	SGD3,600,000	2.63%	1/5/2028	2,597,400	0.01%
Singapore Government Bond	SGD3,200,000	2.88%	1/7/2029	2,321,585	0.01%
Singapore Government Bond	SGD4,300,000	2.88%	1/9/2030	3,108,077	0.02%
Singapore Government Bond	SGD5,000,000	1.63%	1/7/2031	3,320,789	0.02%
Singapore Government Bond	SGD4,000,000	2.63%	1/8/2032	2,824,465	0.01%
Singapore Government Bond	SGD3,000,000	3.38%	1/9/2033	2,241,512	0.01%
Singapore Government Bond	SGD4,170,000	2.25%	1/8/2036	2,780,440	0.01%
Singapore Government Bond	SGD1,450,000	2.38%	1/7/2039	962,577	0.01%
Singapore Government Bond	SGD3,350,000	2.75%	1/4/2042	2,329,896	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Singapore Government Bond	SGD3,840,000	2.75%	1/3/2046	2,666,420	0.01%
Singapore Government Bond	SGD4,500,000	1.88%	1/3/2050	2,600,435	0.01%
Singapore Government Bond	SGD2,000,000	1.88%	1/10/2051	1,141,367	0.01%
Singapore Government Bond	SGD1,966,000	3.00%	1/8/2072	1,416,233	0.01%
Standard Chartered Bank Singapore Ltd.	€5,540,000	3.32%	28/5/2027	5,947,761	0.03%
Temasek Financial I Ltd.	€400,000	3.25%	15/2/2027	427,839	0.00%
Temasek Financial I Ltd.	\$350,000	3.63%	1/8/2028	337,184	0.00%
Temasek Financial I Ltd.	\$1,000,000	1.00%	6/10/2030	800,252	0.00%
Temasek Financial I Ltd.	€1,000,000	0.50%	20/11/2031	873,525	0.00%
Temasek Financial I Ltd.	€454,000	3.50%	15/2/2033	491,481	0.00%
Temasek Financial I Ltd.	\$125,000	5.38%	23/11/2039	134,738	0.00%
Temasek Financial I Ltd.	\$2,750,000	2.25%	6/4/2051	1,747,086	0.01%
United Overseas Bank Ltd.	\$200,000	1.25%	14/4/2026	186,945	0.00%
United Overseas Bank Ltd.^	\$225,000	1.75%	16/3/2031	211,099	0.00%
United Overseas Bank Ltd.^	\$200,000	2.00%	14/10/2031	184,645	0.00%
United Overseas Bank Ltd.^	\$1,000,000	3.86%	7/10/2032	950,911	0.01%
				68,044,014	0.32%
Slovakia 0.09% (31 December 2023: 0.12%)					
Slovakia Government Bond	€186,102	1.00%	14/5/2032	165,862	0.00%
Slovakia Government Bond	€3,939,250	3.75%	6/3/2034	4,230,481	0.02%
Slovakia Government Bond	€3,757,000	3.75%	23/2/2035	3,992,576	0.02%
Slovakia Government Bond	€3,576,107	0.38%	21/4/2036	2,568,113	0.01%
Slovakia Government Bond	€1,040,000	1.88%	9/3/2037	891,741	0.01%
Slovakia Government Bond	€2,264,000	4.00%	23/2/2043	2,408,463	0.01%
Slovakia Government Bond	€800,000	2.00%	17/10/2047	592,949	0.00%
Slovakia Government Bond	€1,422,000	2.25%	12/6/2068	993,920	0.01%
SPP-Distribucia A.S.	€1,000,000	1.00%	9/6/2031	831,269	0.00%
Via Pribina A.S.	€71,475	4.78%	30/9/2039	75,382	0.00%
Vseobecna Uverova Banka A.S.	€2,900,000	0.01%	24/3/2026	2,917,333	0.01%
				19,668,089	0.09%
Slovenia 0.05% (31 December 2023: 0.06%)					
Slovenia Government Bond	€50,000	5.13%	30/3/2026	55,387	0.00%
Slovenia Government Bond	€500,000	1.25%	22/3/2027	512,116	0.00%
Slovenia Government Bond	€3,890,000	1.19%	14/3/2029	3,852,061	0.02%
Slovenia Government Bond	€1,830,000	0.28%	14/1/2030	1,693,363	0.01%
Slovenia Government Bond	€2,110,000	0.00%	12/2/2031	1,842,631	0.01%
Slovenia Government Bond	€1,540,000	3.63%	11/3/2033	1,695,876	0.01%
Slovenia Government Bond	€70,000	1.50%	25/3/2035	62,647	0.00%
Slovenia Government Bond	€950,000	0.49%	20/10/2050	478,229	0.00%
Slovenia Government Bond	€700,000	0.69%	3/3/2081	294,661	0.00%
Slovenia Government International Bond	\$550,000	5.00%	19/9/2033	544,339	0.00%
				11,031,310	0.05%
South Africa 0.02% (31 December 2023: 0.01%)					
Anglo American Capital plc	€220,000	1.63%	18/9/2025	229,917	0.00%
Anglo American Capital plc	\$600,000	4.75%	10/4/2027	589,027	0.00%
Anglo American Capital plc	\$650,000	4.50%	15/3/2028	629,638	0.01%
Anglo American Capital plc	\$825,000	2.63%	10/9/2030	703,359	0.01%
Anglo American Capital plc	\$600,000	2.88%	17/3/2031	511,046	0.00%
Anglo American Capital plc	\$500,000	5.50%	2/5/2033	489,710	0.00%
Anglo American Capital plc	\$200,000	3.95%	10/9/2050	147,220	0.00%
Anglo American Capital plc	\$300,000	4.75%	16/3/2052	247,865	0.00%
				3,547,782	0.02%
South Korea 1.79% (31 December 2023: 1.82%)					
Doosan Enerbility Co., Ltd.	\$200,000	5.50%	17/7/2026	200,416	0.00%
Export-Import Bank of Korea	\$500,000	5.38%	18/9/2025	500,870	0.00%
Export-Import Bank of Korea	\$500,000	3.25%	10/11/2025	487,414	0.00%
Export-Import Bank of Korea	\$200,000	4.88%	11/1/2026	199,350	0.00%
Export-Import Bank of Korea	\$1,025,000	0.63%	9/2/2026	955,882	0.01%
Export-Import Bank of Korea	\$500,000	2.63%	26/5/2026	478,455	0.00%
Export-Import Bank of Korea	€2,655,000	3.50%	7/6/2026	2,839,565	0.02%
Export-Import Bank of Korea	\$1,025,000	4.63%	11/1/2027	1,016,706	0.01%
Export-Import Bank of Korea	\$200,000	1.63%	18/1/2027	184,309	0.00%
Export-Import Bank of Korea	\$200,000	4.25%	15/9/2027	195,992	0.00%
Export-Import Bank of Korea	\$200,000	5.00%	11/1/2028	201,023	0.00%
Export-Import Bank of Korea	\$400,000	1.75%	19/10/2028	352,678	0.00%
Export-Import Bank of Korea	\$200,000	4.50%	11/1/2029	197,894	0.00%
Export-Import Bank of Korea	\$1,200,000	1.25%	21/9/2030	966,056	0.01%
Export-Import Bank of Korea	\$200,000	2.13%	18/1/2032	164,483	0.00%
Export-Import Bank of Korea	\$200,000	4.50%	15/9/2032	193,317	0.00%
Export-Import Bank of Korea	\$400,000	5.13%	11/1/2033	402,891	0.00%
Export-Import Bank of Korea	\$200,000	4.63%	7/6/2033	194,319	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Export-Import Bank of Korea	\$500,000	5.13%	18/9/2033	503,768	0.00%
Export-Import Bank of Korea	\$200,000	4.63%	11/1/2034	193,919	0.00%
Export-Import Bank of Korea	\$350,000	2.50%	29/6/2041	245,870	0.00%
GS Caltex Corp.	\$200,000	4.50%	5/1/2026	197,116	0.00%
GS Caltex Corp.	\$200,000	5.38%	7/8/2028	200,323	0.00%
Hanwha Q Cells Americas Holdings Corp.	\$200,000	5.00%	27/7/2028	199,271	0.00%
HD Hyundai Heavy Industries Co., Ltd.	\$200,000	3.18%	28/3/2027	188,668	0.00%
Hyundai Capital America	\$600,000	1.30%	8/1/2026	562,895	0.00%
Hyundai Capital America	\$500,000	5.50%	30/3/2026	499,491	0.00%
Hyundai Capital America	\$550,000	1.50%	15/6/2026	509,433	0.00%
Hyundai Capital America	\$500,000	5.65%	26/6/2026	501,096	0.00%
Hyundai Capital America	\$100,000	2.75%	27/9/2026	94,230	0.00%
Hyundai Capital America	\$160,000	3.50%	2/11/2026	152,942	0.00%
Hyundai Capital America	\$230,000	3.00%	10/2/2027	216,757	0.00%
Hyundai Capital America	\$500,000	1.80%	10/1/2028	443,130	0.00%
Hyundai Capital America	\$500,000	5.60%	30/3/2028	503,405	0.00%
Hyundai Capital America	\$500,000	2.00%	15/6/2028	440,655	0.00%
Hyundai Capital America	\$500,000	5.68%	26/6/2028	505,291	0.00%
Hyundai Capital America	\$750,000	5.30%	8/1/2029	747,698	0.01%
Hyundai Capital America	\$500,000	5.80%	1/4/2030	508,400	0.00%
Hyundai Capital America	\$500,000	6.38%	8/4/2030	521,571	0.00%
Hyundai Capital America	\$500,000	5.70%	26/6/2030	506,163	0.00%
Hyundai Capital Services, Inc.	\$225,000	1.25%	8/2/2026	210,073	0.00%
Hyundai Capital Services, Inc.	\$200,000	5.13%	5/2/2027	198,282	0.00%
Hyundai Capital Services, Inc.	\$200,000	5.13%	5/2/2029	198,640	0.00%
Hyundai Card Co., Ltd.	\$200,000	5.75%	24/4/2029	201,058	0.00%
Industrial Bank of Korea	\$400,000	5.38%	4/10/2028	406,811	0.00%
KEB Hana Bank	€5,451,000	3.75%	4/5/2026	5,857,282	0.03%
KEB Hana Bank	\$200,000	3.25%	30/3/2027	190,424	0.00%
Kia Corp.	\$300,000	3.25%	21/4/2026	288,609	0.00%
Kia Corp.	\$200,000	1.75%	16/10/2026	184,256	0.00%
Kia Corp.	\$200,000	2.75%	14/2/2027	187,124	0.00%
KODIT Global 2024-1 Co., Ltd.	\$200,000	5.36%	29/5/2027	200,612	0.00%
Kookmin Bank	€4,100,000	0.05%	15/7/2025	4,231,420	0.02%
Kookmin Bank	\$200,000	2.38%	15/2/2027	186,472	0.00%
Kookmin Bank	€4,620,000	4.00%	13/4/2027	5,006,495	0.03%
Kookmin Bank	\$500,000	4.63%	21/4/2028	493,534	0.00%
Kookmin Bank	\$200,000	4.50%	1/2/2029	191,667	0.00%
Kookmin Bank	\$500,000	2.50%	4/11/2030	418,827	0.00%
Korea Development Bank	\$500,000	5.38%	23/10/2026	503,792	0.00%
Korea Development Bank	\$400,000	4.63%	15/2/2027	397,195	0.00%
Korea Development Bank	\$700,000	1.38%	25/4/2027	635,205	0.01%
Korea Development Bank	\$700,000	4.38%	15/2/2028	690,069	0.01%
Korea Development Bank	\$500,000	5.38%	23/10/2028	511,593	0.00%
Korea Development Bank	\$500,000	4.50%	15/2/2029	494,817	0.00%
Korea Development Bank	\$1,000,000	1.63%	19/1/2031	813,576	0.01%
Korea Development Bank	\$500,000	2.00%	25/10/2031	408,836	0.00%
Korea Development Bank	\$1,000,000	4.38%	15/2/2033	954,226	0.01%
Korea East-West Power Co., Ltd.	\$200,000	4.88%	12/7/2028	197,768	0.00%
Korea Electric Power Corp.	\$625,000	5.38%	6/4/2026	625,605	0.00%
Korea Electric Power Corp.	\$700,000	5.38%	31/7/2026	701,775	0.01%
Korea Electric Power Corp.	\$400,000	4.88%	31/1/2027	397,027	0.00%
Korea Expressway Corp.	\$500,000	5.00%	14/5/2027	499,648	0.00%
Korea Gas Corp.	\$200,000	3.50%	21/7/2025	196,074	0.00%
Korea Gas Corp.	\$1,700,000	2.25%	18/7/2026	1,601,808	0.01%
Korea Gas Corp.	\$200,000	3.13%	20/7/2027	188,519	0.00%
Korea Gas Corp.	\$550,000	5.00%	8/7/2029	548,395	0.00%
Korea Gas Corp.	\$200,000	2.88%	16/7/2029	181,208	0.00%
Korea Gas Corp.	\$200,000	6.25%	20/1/2042	223,094	0.00%
Korea Housing Finance Corp.	€2,000,000	0.01%	7/7/2025	2,068,493	0.01%
Korea Housing Finance Corp.	\$600,000	5.38%	15/11/2026	604,006	0.00%
Korea Housing Finance Corp.	\$200,000	4.88%	27/8/2027	199,125	0.00%
Korea Housing Finance Corp.	€6,010,000	4.08%	25/9/2027	6,581,138	0.03%
Korea Hydro & Nuclear Power Co., Ltd.	\$400,000	3.13%	25/7/2027	376,488	0.00%
Korea Hydro & Nuclear Power Co., Ltd.	\$600,000	5.00%	18/7/2028	598,582	0.00%
Korea International Bond	€1,960,000	0.00%	16/9/2025	2,012,312	0.01%
Korea International Bond	\$200,000	5.63%	3/11/2025	201,163	0.00%
Korea International Bond	\$1,100,000	2.75%	19/1/2027	1,045,582	0.01%
Korea International Bond	\$400,000	2.50%	19/6/2029	363,172	0.00%
Korea International Bond	\$500,000	4.50%	3/7/2029	498,639	0.00%
Korea International Bond	\$200,000	1.75%	15/10/2031	164,802	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Korea International Bond	\$400,000	4.13%	10/6/2044	354,664	0.00%
Korea International Bond	\$550,000	3.88%	20/9/2048	462,124	0.00%
Korea Mine Rehabilitation & Mineral Resources Corp.	\$400,000	1.75%	15/4/2026	374,667	0.00%
Korea Mine Rehabilitation & Mineral Resources Corp.	\$200,000	4.13%	20/4/2027	193,519	0.00%
Korea Mine Rehabilitation & Mineral Resources Corp.	\$200,000	5.13%	8/5/2029	198,137	0.00%
Korea National Oil Corp.	\$300,000	4.75%	3/4/2026	297,169	0.00%
Korea National Oil Corp.	\$850,000	1.25%	7/4/2026	792,097	0.01%
Korea National Oil Corp.	\$600,000	2.63%	14/4/2026	572,769	0.00%
Korea National Oil Corp.	\$300,000	3.38%	27/3/2027	286,138	0.00%
Korea National Oil Corp.	\$500,000	4.88%	3/4/2028	496,327	0.00%
Korea National Oil Corp.	\$700,000	2.38%	7/4/2031	589,721	0.00%
Korea Ocean Business Corp.	\$200,000	5.38%	2/5/2027	200,728	0.00%
Korea Ocean Business Corp.	\$200,000	4.50%	3/5/2028	195,765	0.00%
Korea Ocean Business Corp.	\$200,000	5.25%	2/5/2029	201,142	0.00%
Korea Southern Power Co., Ltd.	\$200,000	5.38%	21/9/2026	200,004	0.00%
Korea Treasury Bond	KRW10,600,000,000	1.13%	10/9/2025	7,538,810	0.04%
Korea Treasury Bond	KRW20,500,000,000	4.25%	10/12/2025	15,139,989	0.07%
Korea Treasury Bond	KRW5,000,000,000	2.25%	10/12/2025	3,586,358	0.02%
Korea Treasury Bond	KRW18,000,000,000	1.25%	10/3/2026	12,705,209	0.06%
Korea Treasury Bond	KRW12,000,000,000	3.25%	10/3/2026	8,805,219	0.04%
Korea Treasury Bond	KRW2,000,000,000	1.88%	10/6/2026	1,417,777	0.01%
Korea Treasury Bond	KRW8,440,000,000	1.75%	10/9/2026	5,972,708	0.03%
Korea Treasury Bond	KRW18,000,000,000	3.88%	10/12/2026	13,304,948	0.06%
Korea Treasury Bond	KRW9,500,000,000	1.50%	10/12/2026	6,626,469	0.03%
Korea Treasury Bond	KRW7,000,000,000	2.38%	10/3/2027	5,011,864	0.03%
Korea Treasury Bond	KRW4,500,000,000	2.13%	10/6/2027	3,172,182	0.02%
Korea Treasury Bond	KRW11,000,000,000	3.13%	10/9/2027	8,044,756	0.04%
Korea Treasury Bond	KRW8,225,000,000	2.38%	10/12/2027	5,820,669	0.03%
Korea Treasury Bond	KRW1,200,000,000	5.50%	10/3/2028	953,728	0.01%
Korea Treasury Bond	KRW700,000,000	3.25%	10/3/2028	514,178	0.00%
Korea Treasury Bond	KRW6,400,330,000	2.63%	10/6/2028	4,551,567	0.02%
Korea Treasury Bond	KRW10,000,000,000	3.50%	10/9/2028	7,417,887	0.04%
Korea Treasury Bond	KRW3,900,000,000	2.38%	10/12/2028	2,735,438	0.01%
Korea Treasury Bond	KRW7,000,000,000	3.25%	10/3/2029	5,147,402	0.03%
Korea Treasury Bond	KRW7,850,000,000	1.88%	10/6/2029	5,354,614	0.03%
Korea Treasury Bond	KRW6,300,000,000	1.38%	10/12/2029	4,152,378	0.02%
Korea Treasury Bond	KRW3,000,000,000	5.50%	10/12/2029	2,426,920	0.01%
Korea Treasury Bond	KRW7,250,000,000	1.38%	10/6/2030	4,740,820	0.02%
Korea Treasury Bond	KRW12,000,000,000	1.50%	10/12/2030	7,836,300	0.04%
Korea Treasury Bond	KRW1,000,000,000	4.75%	10/12/2030	790,874	0.01%
Korea Treasury Bond	KRW16,371,990,000	2.00%	10/6/2031	10,976,063	0.05%
Korea Treasury Bond	KRW1,800,000,000	4.00%	10/12/2031	1,369,775	0.01%
Korea Treasury Bond	KRW8,000,000,000	3.38%	10/6/2032	5,853,780	0.03%
Korea Treasury Bond	KRW10,500,000,000	4.25%	10/12/2032	8,179,336	0.04%
Korea Treasury Bond	KRW6,600,000,000	3.25%	10/6/2033	4,790,996	0.02%
Korea Treasury Bond	KRW5,800,000,000	4.13%	10/12/2033	4,509,692	0.02%
Korea Treasury Bond	KRW2,850,000,000	3.75%	10/12/2033	2,145,542	0.01%
Korea Treasury Bond	KRW5,300,000,000	2.63%	10/9/2035	3,645,143	0.02%
Korea Treasury Bond	KRW7,000,000,000	1.50%	10/9/2036	4,203,999	0.02%
Korea Treasury Bond	KRW7,200,000,000	2.25%	10/9/2037	4,690,612	0.02%
Korea Treasury Bond	KRW5,700,000,000	2.38%	10/9/2038	3,747,332	0.02%
Korea Treasury Bond	KRW2,300,000,000	1.13%	10/9/2039	1,261,566	0.01%
Korea Treasury Bond	KRW4,500,000,000	1.50%	10/9/2040	2,577,747	0.01%
Korea Treasury Bond	KRW3,600,000,000	1.88%	10/9/2041	2,161,030	0.01%
Korea Treasury Bond	KRW1,000,000,000	3.25%	10/9/2042	734,549	0.01%
Korea Treasury Bond	KRW6,100,000,000	3.00%	10/12/2042	4,286,736	0.02%
Korea Treasury Bond	KRW2,800,000,000	3.88%	10/9/2043	2,241,113	0.01%
Korea Treasury Bond	KRW6,000,000,000	2.75%	10/12/2044	4,025,995	0.02%
Korea Treasury Bond	KRW5,400,000,000	2.00%	10/3/2046	3,194,339	0.02%
Korea Treasury Bond	KRW7,000,000,000	2.13%	10/3/2047	4,225,752	0.02%
Korea Treasury Bond	KRW8,605,000,000	2.63%	10/3/2048	5,687,353	0.03%
Korea Treasury Bond	KRW11,580,000,000	2.00%	10/3/2049	6,749,353	0.03%
Korea Treasury Bond	KRW19,290,000,000	1.50%	10/3/2050	10,146,449	0.05%
Korea Treasury Bond	KRW19,808,480,000	1.88%	10/3/2051	11,164,649	0.05%
Korea Treasury Bond	KRW9,315,940,000	2.50%	10/3/2052	5,940,592	0.03%
Korea Treasury Bond	KRW7,100,000,000	3.13%	10/9/2052	5,124,938	0.03%
Korea Treasury Bond	KRW14,800,000,000	3.25%	10/3/2053	10,944,266	0.05%
Korea Treasury Bond	KRW6,500,000,000	3.63%	10/9/2053	5,151,295	0.03%
Korea Treasury Bond	KRW12,300,000,000	3.25%	10/3/2054	9,112,084	0.05%
Korea Treasury Bond	KRW2,578,000,000	2.00%	10/9/2068	1,374,228	0.01%
Korea Treasury Bond	KRW2,100,000,000	1.63%	10/9/2070	966,626	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Korea Treasury Bond	KRW2,500,000,000	3.50%	10/9/2072	1,997,746	0.01%
Korean Air Lines Co., Ltd.	\$200,000	4.75%	23/9/2025	198,055	0.00%
KT Corp.	\$1,000,000	2.50%	18/7/2026	945,252	0.01%
LG Chem Ltd.	\$1,625,000	1.38%	7/7/2026	1,497,383	0.01%
LG Chem Ltd.	\$200,000	3.63%	15/4/2029	185,914	0.00%
LG Electronics, Inc.	\$200,000	5.63%	24/4/2027	200,761	0.00%
LG Electronics, Inc.	\$200,000	5.63%	24/4/2029	201,960	0.00%
LG Energy Solution Ltd.	\$200,000	5.63%	25/9/2026	200,024	0.00%
LG Energy Solution Ltd.	\$550,000	5.38%	2/7/2027	547,170	0.00%
LG Energy Solution Ltd.	\$225,000	5.75%	25/9/2028	227,619	0.00%
LG Energy Solution Ltd.	\$550,000	5.38%	2/7/2029	545,780	0.00%
LG Energy Solution Ltd.	\$600,000	5.50%	2/7/2034	585,953	0.00%
NAVER Corp.	\$300,000	1.50%	29/3/2026	280,584	0.00%
NongHyup Bank	\$500,000	4.88%	3/7/2028	497,809	0.00%
POSCO	\$225,000	5.63%	17/1/2026	225,334	0.00%
POSCO	\$600,000	4.88%	23/1/2027	591,943	0.00%
POSCO	\$300,000	5.75%	17/1/2028	304,018	0.00%
POSCO	\$200,000	5.88%	17/1/2033	205,244	0.00%
Shinhan Bank Co., Ltd.	\$200,000	3.75%	20/9/2027	189,207	0.00%
Shinhan Bank Co., Ltd.	\$1,000,000	4.50%	26/3/2028	964,422	0.01%
Shinhan Bank Co., Ltd.	\$400,000	4.50%	12/4/2028	393,143	0.00%
Shinhan Financial Group Co., Ltd.^	\$500,000	2.88%	Perpetual	470,448	0.00%
Shinhan Financial Group Co., Ltd.	\$200,000	5.00%	24/7/2028	197,837	0.00%
SK Battery America, Inc.	\$300,000	2.13%	26/1/2026	281,591	0.00%
SK Battery America, Inc.	\$200,000	4.88%	23/1/2027	197,632	0.00%
SK Broadband Co., Ltd.	\$200,000	4.88%	28/6/2028	197,776	0.00%
SK Hynix, Inc.	\$300,000	6.25%	17/1/2026	302,707	0.00%
SK Hynix, Inc.	\$400,000	1.50%	19/1/2026	375,723	0.00%
SK Hynix, Inc.	\$500,000	5.50%	16/1/2027	499,283	0.00%
SK Hynix, Inc.	\$400,000	6.38%	17/1/2028	411,116	0.00%
SK Hynix, Inc.	\$500,000	2.38%	19/1/2031	411,536	0.00%
SK Hynix, Inc.	\$300,000	6.50%	17/1/2033	315,865	0.00%
SK On Co., Ltd.	\$350,000	5.38%	11/5/2026	349,471	0.00%
SK Telecom Co., Ltd.	\$150,000	6.63%	20/7/2027	155,430	0.00%
Woori Bank	\$200,000	4.75%	24/1/2027	198,101	0.00%
Woori Bank	\$200,000	4.88%	26/1/2028	199,268	0.00%
Woori Bank	\$200,000	5.13%	6/8/2028	196,601	0.00%
Woori Bank	\$200,000	4.75%	24/1/2029	198,342	0.00%
				378,620,043	1.79%
Spain 2.69% (31 December 2023: 2.70%)					
Abertis Infraestructuras SA	€1,300,000	4.13%	31/1/2028	1,407,004	0.01%
Abertis Infraestructuras SA	€700,000	2.25%	29/3/2029	704,266	0.00%
Adif Alta Velocidad	€2,400,000	3.50%	30/7/2028	2,579,800	0.01%
Adif Alta Velocidad	€3,900,000	3.25%	31/5/2029	4,130,082	0.02%
Adif Alta Velocidad	€800,000	0.55%	31/10/2031	691,680	0.00%
Adif-Alta Velocidad	€1,000,000	0.95%	30/4/2027	1,002,693	0.01%
Atradius Credito y Cauccion SA de Seguros y Reaseguros	€100,000	5.00%	17/4/2034	107,051	0.00%
Autonomous Community of Andalusia Spain	€2,530,000	3.20%	30/4/2030	2,697,773	0.01%
Autonomous Community of Andalusia Spain	€2,400,000	0.50%	30/4/2031	2,115,561	0.01%
Autonomous Community of Madrid Spain	€100,000	4.30%	15/9/2026	109,285	0.00%
Autonomous Community of Madrid Spain	€900,000	2.15%	30/4/2027	935,175	0.01%
Autonomous Community of Madrid Spain	€1,300,000	1.77%	30/4/2028	1,320,390	0.01%
Autonomous Community of Madrid Spain	€1,500,000	0.42%	30/4/2030	1,365,482	0.01%
Autonomous Community of Madrid Spain	€1,650,000	0.42%	30/4/2031	1,456,031	0.01%
Autonomous Community of Madrid Spain	€1,000,000	1.72%	30/4/2032	949,210	0.01%
Banco Bilbao Vizcaya Argentaria SA	€1,500,000	0.50%	14/1/2027	1,487,486	0.01%
Banco Bilbao Vizcaya Argentaria SA	€2,900,000	3.13%	17/7/2027	3,094,836	0.02%
Banco Bilbao Vizcaya Argentaria SA	€2,200,000	3.38%	20/9/2027	2,355,130	0.01%
Banco de Sabadell SA	€1,300,000	3.50%	28/8/2026	1,395,022	0.01%
Banco de Sabadell SA^	€500,000	1.13%	11/3/2027	513,989	0.00%
Banco de Sabadell SA	€1,600,000	0.13%	10/2/2028	1,526,619	0.01%
Banco de Sabadell SA^	€1,100,000	5.13%	10/11/2028	1,228,922	0.01%
Banco de Sabadell SA^	€2,000,000	4.25%	13/9/2030	2,163,473	0.01%
Banco de Sabadell SA	€4,300,000	3.25%	5/6/2034	4,582,739	0.02%
Banco Santander SA	\$600,000	5.15%	18/8/2025	595,530	0.00%
Banco Santander SA	\$340,000	5.18%	19/11/2025	336,611	0.00%
Banco Santander SA	€500,000	1.38%	5/1/2026	518,246	0.00%
Banco Santander SA	€3,000,000	3.75%	16/1/2026	3,220,597	0.02%
Banco Santander SA	\$1,000,000	1.85%	25/3/2026	937,526	0.01%
Banco Santander SA	€700,000	0.30%	4/10/2026	698,875	0.00%
Banco Santander SA	€1,500,000	0.50%	4/2/2027	1,489,096	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco Santander SA	\$495,000	5.29%	18/8/2027	491,676	0.00%
Banco Santander SA^	\$1,200,000	1.72%	14/9/2027	1,100,245	0.01%
Banco Santander SA^	\$500,000	6.53%	7/11/2027	511,543	0.00%
Banco Santander SA	€900,000	0.20%	11/2/2028	856,536	0.00%
Banco Santander SA	\$105,000	3.80%	23/2/2028	98,980	0.00%
Banco Santander SA^	\$600,000	4.18%	24/3/2028	578,173	0.00%
Banco Santander SA	CHF1,400,000	0.31%	9/6/2028	1,488,885	0.01%
Banco Santander SA	\$500,000	6.61%	7/11/2028	524,845	0.00%
Banco Santander SA	\$400,000	3.31%	27/6/2029	365,989	0.00%
Banco Santander SA	€1,200,000	0.25%	10/7/2029	1,107,431	0.01%
Banco Santander SA	\$15,000	3.49%	28/5/2030	13,436	0.00%
Banco Santander SA	\$780,000	2.75%	3/12/2030	649,301	0.00%
Banco Santander SA	\$1,000,000	2.96%	25/3/2031	853,995	0.00%
Banco Santander SA	€1,400,000	0.88%	9/5/2031	1,278,596	0.01%
Banco Santander SA	€1,500,000	4.88%	18/10/2031	1,698,150	0.01%
Banco Santander SA	€900,000	0.10%	27/2/2032	756,498	0.00%
Banco Santander SA^	£200,000	2.25%	4/10/2032	224,277	0.00%
Banco Santander SA^	\$325,000	3.23%	22/11/2032	271,260	0.00%
Banco Santander SA	\$600,000	6.92%	8/8/2033	627,143	0.00%
Banco Santander SA^	€500,000	5.75%	23/8/2033	558,506	0.00%
Banco Santander SA	\$500,000	6.94%	7/11/2033	546,044	0.00%
Banco Santander SA	€2,000,000	3.75%	9/1/2034	2,141,112	0.01%
Banco Santander SA	\$800,000	6.35%	14/3/2034	802,174	0.00%
Bankinter SA	€2,000,000	1.25%	7/2/2028	1,990,100	0.01%
Basque Government	€1,000,000	0.85%	30/4/2030	936,814	0.01%
Basque Government	€1,500,000	0.45%	30/4/2032	1,292,016	0.01%
Basque Government	€610,000	3.50%	30/4/2033	658,645	0.00%
CaixaBank SA^	\$500,000	6.68%	13/9/2027	509,172	0.00%
CaixaBank SA	€1,000,000	1.00%	17/1/2028	989,502	0.01%
CaixaBank SA^	\$1,200,000	6.21%	18/1/2029	1,218,870	0.01%
CaixaBank SA^	€1,000,000	5.00%	19/7/2029	1,115,602	0.01%
CaixaBank SA^	\$500,000	5.67%	15/3/2030	498,017	0.00%
CaixaBank SA^	€1,000,000	5.38%	14/11/2030	1,145,757	0.01%
CaixaBank SA^	€500,000	6.25%	23/2/2033	563,999	0.00%
CaixaBank SA^	£500,000	6.88%	25/10/2033	644,649	0.00%
CaixaBank SA	€2,800,000	4.38%	29/11/2033	3,125,291	0.02%
CaixaBank SA^	€1,500,000	6.13%	30/5/2034	1,700,872	0.01%
CaixaBank SA^	\$500,000	6.84%	13/9/2034	528,172	0.00%
CaixaBank SA^	\$2,000,000	6.04%	15/6/2035	2,006,661	0.01%
Caja Rural de Navarra SCC	€4,500,000	3.00%	26/4/2027	4,765,054	0.02%
Cellnex Finance Co., SA	€2,500,000	1.00%	15/9/2027	2,460,666	0.01%
Cellnex Telecom SA	€1,200,000	1.88%	26/6/2029	1,169,651	0.01%
Cepsa Finance SA	€1,300,000	4.13%	11/4/2031	1,364,893	0.01%
EDP Servicios Financieros Espana SA	€400,000	3.50%	16/7/2030	423,534	0.00%
Enagas Financiaciones SA	€1,000,000	3.63%	24/1/2034	1,043,928	0.01%
FCC Servicios Medio Ambiente Holding SAU	€500,000	1.66%	4/12/2026	512,027	0.00%
Ferrovial Emisiones SA	€400,000	0.54%	12/11/2028	378,151	0.00%
Fondo De Titulizacion Del Deficit Del Sistema Electrico FTA	€900,000	0.01%	17/9/2025	925,493	0.00%
Iberdrola Finanzas SA^	€600,000	1.58%	Perpetual	586,727	0.00%
Iberdrola Finanzas SA	€500,000	3.13%	22/11/2028	532,130	0.00%
Iberdrola Finanzas SA	€1,000,000	1.38%	11/3/2032	928,655	0.00%
Iberdrola Finanzas SA	€800,000	3.63%	13/7/2033	859,401	0.00%
Iberdrola International BV^	€900,000	1.83%	Perpetual	836,769	0.00%
Iberdrola International BV^	€700,000	1.45%	Perpetual	698,280	0.00%
Iberdrola International BV^	€400,000	1.87%	Perpetual	410,800	0.00%
Iberdrola International BV	\$210,000	6.75%	15/7/2036	235,387	0.00%
Inmobiliaria Colonial Socimi SA	€600,000	0.75%	22/6/2029	558,176	0.00%
Instituto de Credito Oficial	€1,000,000	0.00%	30/4/2026	1,010,089	0.01%
Instituto de Credito Oficial	€2,000,000	0.00%	30/4/2027	1,959,656	0.01%
Mapfre SA^	€400,000	4.38%	31/3/2047	426,637	0.00%
Merlin Properties Socimi SA	€900,000	2.38%	13/7/2027	925,018	0.00%
Merlin Properties Socimi SA	€1,000,000	2.38%	18/9/2029	996,295	0.01%
Merlin Properties Socimi SA	€500,000	1.88%	4/12/2034	422,390	0.00%
Naturgy Finance Iberia SA	€600,000	1.38%	19/1/2027	609,367	0.00%
NorteGas Energia Distribucion SA	€100,000	2.07%	28/9/2027	100,547	0.00%
NorteGas Energia Distribucion SA	€200,000	0.91%	22/1/2031	171,313	0.00%
Programa Cedulas TDA Fondo de Titulizacion de Activos	€2,100,000	4.25%	10/4/2031	2,384,062	0.01%
Prosegur Cash SA	€200,000	1.38%	4/2/2026	206,851	0.00%
Red Electrica Financiaciones SAU	€200,000	1.00%	21/4/2026	205,797	0.00%
Red Electrica Financiaciones SAU	€400,000	0.38%	24/7/2028	383,760	0.00%
Redeia Corp. SA^	€100,000	4.63%	Perpetual	108,417	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Redexis SAU.	€500,000	4.38%	30/5/2031	531,555	0.00%
Santander Consumer Finance SA	€2,200,000	0.50%	14/1/2027	2,184,835	0.01%
Santander Consumer Finance SA	€400,000	4.13%	5/5/2028	436,825	0.00%
Spain Government Bond	€47,637,000	0.00%	31/1/2026	48,589,360	0.23%
Spain Government Bond	€4,571,000	1.95%	30/4/2026	4,795,796	0.02%
Spain Government Bond	€12,620,000	2.80%	31/5/2026	13,435,424	0.06%
Spain Government Bond	€8,561,000	0.00%	31/1/2027	8,481,535	0.04%
Spain Government Bond	€9,363,000	1.50%	30/4/2027	9,619,262	0.05%
Spain Government Bond	€6,746,000	2.50%	31/5/2027	7,114,924	0.03%
Spain Government Bond	€9,008,000	0.80%	30/7/2027	9,023,999	0.04%
Spain Government Bond	€50,496,000	0.00%	31/1/2028	48,624,830	0.23%
Spain Government Bond	€15,400,000	1.40%	30/4/2028	15,553,091	0.07%
Spain Government Bond	€3,020,000	1.40%	30/7/2028	3,039,421	0.01%
Spain Government Bond	€4,008,000	5.15%	31/10/2028	4,661,945	0.02%
Spain Government Bond	€8,100,000	1.45%	30/4/2029	8,076,952	0.04%
Spain Government Bond	€37,597,000	0.80%	30/7/2029	36,081,069	0.17%
Spain Government Bond	€10,000,000	0.50%	30/4/2030	9,275,635	0.04%
Spain Government Bond	€25,000,000	1.95%	30/7/2030	25,158,388	0.12%
Spain Government Bond	€1,043,000	1.25%	31/10/2030	1,000,448	0.01%
Spain Government Bond	€8,700,000	0.10%	30/4/2031	7,618,185	0.04%
Spain Government Bond	€8,107,000	0.50%	31/10/2031	7,201,396	0.03%
Spain Government Bond	€24,232,000	0.70%	30/4/2032	21,553,913	0.10%
Spain Government Bond	€4,039,000	5.75%	30/7/2032	5,104,889	0.02%
Spain Government Bond	€5,949,000	2.55%	31/10/2032	6,059,112	0.03%
Spain Government Bond	€7,787,000	3.15%	30/4/2033	8,260,099	0.04%
Spain Government Bond	€7,374,000	3.55%	31/10/2033	8,038,058	0.04%
Spain Government Bond	€3,547,000	3.25%	30/4/2034	3,761,769	0.02%
Spain Government Bond	€9,642,000	3.45%	31/10/2034	10,361,252	0.05%
Spain Government Bond	€8,741,000	1.85%	30/7/2035	8,004,727	0.04%
Spain Government Bond	€3,743,000	4.20%	31/1/2037	4,277,958	0.02%
Spain Government Bond	€5,715,000	0.85%	30/7/2037	4,385,722	0.02%
Spain Government Bond	€9,928,000	3.90%	30/7/2039	10,860,238	0.05%
Spain Government Bond	€8,137,000	4.90%	30/7/2040	9,918,819	0.05%
Spain Government Bond	€9,310,000	1.20%	31/10/2040	6,890,715	0.03%
Spain Government Bond	€4,400,000	4.70%	30/7/2041	5,269,571	0.03%
Spain Government Bond	€1,425,000	1.00%	30/7/2042	978,450	0.01%
Spain Government Bond	€5,779,000	3.45%	30/7/2043	5,857,836	0.03%
Spain Government Bond	€6,310,000	5.15%	31/10/2044	8,000,129	0.04%
Spain Government Bond	€8,280,000	2.90%	31/10/2046	7,614,025	0.04%
Spain Government Bond	€11,126,000	2.70%	31/10/2048	9,720,917	0.05%
Spain Government Bond	€5,268,000	1.00%	31/10/2050	2,999,966	0.01%
Spain Government Bond	€10,292,000	1.90%	31/10/2052	7,239,641	0.03%
Spain Government Bond	€12,500,000	4.00%	31/10/2054	13,356,425	0.06%
Spain Government Bond	€4,304,000	3.45%	30/7/2066	4,085,338	0.02%
Spain Government Bond	€4,483,000	1.45%	31/10/2071	2,278,498	0.01%
Telefonica Emisiones SA	€1,100,000	1.46%	13/4/2026	1,137,292	0.01%
Telefonica Emisiones SA	\$1,900,000	4.10%	8/3/2027	1,844,708	0.01%
Telefonica Emisiones SA	£1,000,000	5.45%	8/10/2029	1,280,162	0.01%
Telefonica Emisiones SA	€1,300,000	2.59%	25/5/2031	1,310,364	0.01%
Telefonica Emisiones SA	€1,100,000	4.18%	21/11/2033	1,201,560	0.01%
Telefonica Emisiones SA	\$375,000	4.67%	6/3/2038	330,281	0.00%
Telefonica Emisiones SA	\$925,000	5.21%	8/3/2047	819,493	0.00%
Telefonica Emisiones SA	\$775,000	4.90%	6/3/2048	655,567	0.00%
Telefonica Emisiones SA	\$410,000	5.52%	1/3/2049	379,443	0.00%
Telefonica Europe BV	\$490,000	8.25%	15/9/2030	553,370	0.00%
Unicaja Banco SA^	€1,000,000	5.13%	21/2/2029	1,109,947	0.01%
Xunta de Galicia	€500,000	3.71%	30/7/2029	545,617	0.00%
				569,335,781	2.69%
Supranational 2.95% (31 December 2023: 2.84%)					
Africa Finance Corp.	\$800,000	4.38%	17/4/2026	772,769	0.00%
African Development Bank^	\$200,000	5.75%	Perpetual	192,828	0.00%
African Development Bank	\$3,000,000	0.88%	23/3/2026	2,801,827	0.01%
African Development Bank	\$1,000,000	0.88%	22/7/2026	924,148	0.00%
African Development Bank	€400,000	0.13%	7/10/2026	400,949	0.00%
African Development Bank	\$700,000	4.63%	4/1/2027	698,865	0.00%
African Development Bank	\$1,000,000	4.13%	25/2/2027	986,320	0.01%
African Development Bank	€1,700,000	0.50%	22/3/2027	1,700,852	0.01%
African Development Bank	\$600,000	4.38%	3/11/2027	595,585	0.00%
African Development Bank	\$550,000	4.38%	14/3/2028	546,168	0.00%
African Development Bank	€2,380,000	2.25%	14/9/2029	2,462,424	0.01%
African Export-Import Bank	\$400,000	3.99%	21/9/2029	357,725	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Arab Petroleum Investments Corp.	\$200,000	1.48%	6/10/2026	183,842	0.00%
Asian Development Bank	£4,808,000	6.13%	15/8/2025	6,147,604	0.03%
Asian Development Bank	\$2,000,000	0.38%	3/9/2025	1,894,490	0.01%
Asian Development Bank	£500,000	1.13%	15/12/2025	598,777	0.00%
Asian Development Bank	\$1,200,000	4.25%	9/1/2026	1,187,880	0.01%
Asian Development Bank	\$1,400,000	0.50%	4/2/2026	1,306,043	0.01%
Asian Development Bank	\$300,000	2.00%	24/4/2026	285,175	0.00%
Asian Development Bank	\$120,000	4.88%	21/5/2026	120,054	0.00%
Asian Development Bank	CAD600,000	4.40%	13/7/2026	441,136	0.00%
Asian Development Bank	\$1,000,000	4.13%	12/1/2027	986,984	0.01%
Asian Development Bank	\$200,000	2.63%	12/1/2027	190,352	0.00%
Asian Development Bank	\$2,250,000	1.50%	20/1/2027	2,080,467	0.01%
Asian Development Bank	CAD208,000	4.65%	16/2/2027	154,649	0.00%
Asian Development Bank	\$110,000	2.38%	10/8/2027	103,014	0.00%
Asian Development Bank	\$2,000,000	3.13%	20/8/2027	1,914,281	0.01%
Asian Development Bank	\$1,410,000	2.50%	2/11/2027	1,320,128	0.01%
Asian Development Bank	\$225,000	2.75%	19/1/2028	211,796	0.00%
Asian Development Bank	\$1,425,000	3.75%	25/4/2028	1,386,173	0.01%
Asian Development Bank	\$360,000	1.25%	9/6/2028	317,828	0.00%
Asian Development Bank	\$4,325,000	4.50%	25/8/2028	4,324,198	0.02%
Asian Development Bank	\$480,000	3.13%	26/9/2028	455,229	0.00%
Asian Development Bank	\$1,200,000	4.38%	6/3/2029	1,196,083	0.01%
Asian Development Bank	\$400,000	1.75%	19/9/2029	350,049	0.00%
Asian Development Bank	€515,000	0.00%	24/10/2029	474,243	0.00%
Asian Development Bank	\$500,000	1.88%	24/1/2030	436,778	0.00%
Asian Development Bank	\$500,000	1.50%	4/3/2031	415,505	0.00%
Asian Development Bank	\$3,200,000	3.13%	27/4/2032	2,920,859	0.01%
Asian Development Bank	€2,231,000	1.95%	22/7/2032	2,211,938	0.01%
Asian Development Bank	\$570,000	4.00%	12/1/2033	549,836	0.00%
Asian Development Bank	\$1,050,000	3.88%	14/6/2033	1,001,663	0.01%
Asian Development Bank	\$1,000,000	4.13%	12/1/2034	971,947	0.01%
Asian Infrastructure Investment Bank	\$500,000	3.38%	29/6/2025	491,149	0.00%
Asian Infrastructure Investment Bank	\$1,025,000	0.50%	27/1/2026	956,552	0.01%
Asian Infrastructure Investment Bank	\$890,000	4.88%	14/9/2026	891,841	0.00%
Asian Infrastructure Investment Bank	£1,000,000	1.13%	15/9/2026	1,171,855	0.01%
Asian Infrastructure Investment Bank	\$675,000	4.00%	18/1/2028	662,267	0.00%
Asian Infrastructure Investment Bank	AUD4,000,000	4.00%	17/5/2028	2,597,963	0.01%
Asian Infrastructure Investment Bank	\$900,000	4.13%	18/1/2029	887,131	0.00%
Asian Infrastructure Investment Bank	€6,318,000	2.88%	23/5/2031	6,733,841	0.03%
Asian Infrastructure Investment Bank	\$3,050,000	4.25%	13/3/2034	2,977,655	0.01%
Banque Ouest Africaine de Developpement	\$400,000	5.00%	27/7/2027	381,387	0.00%
Banque Ouest Africaine de Developpement	\$1,000,000	4.70%	22/10/2031	870,007	0.00%
Central American Bank for Economic Integration	\$500,000	5.00%	25/1/2027	498,777	0.00%
Concentrix Corp.	\$500,000	6.65%	2/8/2026	505,261	0.00%
Corp. Andina de Fomento	\$620,000	5.25%	21/11/2025	618,264	0.00%
Corp. Andina de Fomento	€2,040,000	0.25%	4/2/2026	2,066,817	0.01%
Corp. Andina de Fomento	CHF2,000,000	0.50%	26/2/2026	2,189,344	0.01%
Corp. Andina de Fomento	\$250,000	4.75%	1/4/2026	247,304	0.00%
Corp. Andina de Fomento	\$240,000	2.25%	8/2/2027	223,217	0.00%
Corp. Andina de Fomento	\$500,000	6.00%	26/4/2027	510,856	0.00%
Corp. Andina de Fomento	€534,000	4.50%	7/3/2028	586,769	0.00%
Corp. Andina de Fomento	\$500,000	5.00%	24/1/2029	499,582	0.00%
Corp. Andina de Fomento	€3,970,000	3.63%	13/2/2030	4,230,452	0.02%
Council Of Europe Development Bank	\$625,000	3.75%	25/5/2026	612,532	0.00%
Council Of Europe Development Bank	\$300,000	0.88%	22/9/2026	275,643	0.00%
Council Of Europe Development Bank	€2,700,000	0.00%	9/4/2027	2,664,150	0.01%
Council Of Europe Development Bank	\$311,000	4.63%	11/6/2027	311,173	0.00%
Council Of Europe Development Bank	\$400,000	3.63%	26/1/2028	387,553	0.00%
Council Of Europe Development Bank	\$300,000	4.13%	24/1/2029	295,784	0.00%
Council Of Europe Development Bank	€4,078,000	2.88%	17/1/2033	4,334,247	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	CAD100,000	4.55%	30/3/2027	73,771	0.00%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	€1,880,000	0.15%	10/10/2034	1,502,375	0.01%
European Bank for Reconstruction & Development	\$500,000	0.50%	28/1/2026	466,649	0.00%
European Bank for Reconstruction & Development	\$800,000	4.38%	9/3/2028	795,450	0.00%
European Bank for Reconstruction & Development	\$1,400,000	4.13%	25/1/2029	1,380,028	0.01%
European Bank for Reconstruction & Development	\$3,275,000	4.25%	13/3/2034	3,206,123	0.02%
European Financial Stability Facility	€2,000,000	0.00%	15/10/2025	2,057,719	0.01%
European Financial Stability Facility	€4,000,000	0.00%	20/7/2026	4,028,347	0.02%
European Financial Stability Facility	€7,010,000	2.75%	17/8/2026	7,462,558	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
European Financial Stability Facility	€3,000,000	0.63%	16/10/2026	3,045,603	0.01%
European Financial Stability Facility	€1,800,000	0.75%	3/5/2027	1,814,672	0.01%
European Financial Stability Facility	€1,000,000	0.88%	26/7/2027	1,007,222	0.01%
European Financial Stability Facility	€1,385,000	0.00%	13/10/2027	1,347,703	0.01%
European Financial Stability Facility	€322,000	3.00%	15/12/2028	345,759	0.00%
European Financial Stability Facility	€3,228,000	3.50%	11/4/2029	3,544,143	0.02%
European Financial Stability Facility	€7,090,000	2.63%	16/7/2029	7,484,598	0.04%
European Financial Stability Facility	€2,850,000	0.05%	17/10/2029	2,626,163	0.01%
European Financial Stability Facility	€2,300,000	0.13%	18/3/2030	2,103,481	0.01%
European Financial Stability Facility	€2,845,000	3.00%	10/7/2030	3,054,381	0.02%
European Financial Stability Facility	€2,495,000	0.00%	20/1/2031	2,207,530	0.01%
European Financial Stability Facility	€760,000	3.88%	30/3/2032	863,827	0.00%
European Financial Stability Facility	€4,046,000	2.88%	16/2/2033	4,293,709	0.02%
European Financial Stability Facility	€1,400,000	1.25%	24/5/2033	1,294,568	0.01%
European Financial Stability Facility	€150,000	3.00%	4/9/2034	159,518	0.00%
European Financial Stability Facility	€2,965,000	0.88%	10/4/2035	2,530,471	0.01%
European Financial Stability Facility	€882,000	3.38%	3/4/2037	959,603	0.01%
European Financial Stability Facility	€8,181,000	3.38%	30/8/2038	8,820,551	0.04%
European Financial Stability Facility	€479,000	1.45%	5/9/2040	395,834	0.00%
European Financial Stability Facility	€2,180,000	1.20%	17/2/2045	1,615,888	0.01%
European Financial Stability Facility	€1,485,000	1.38%	31/5/2047	1,112,843	0.01%
European Financial Stability Facility	€1,000,000	1.80%	10/7/2048	806,818	0.00%
European Financial Stability Facility	€1,355,000	0.70%	20/1/2050	816,980	0.00%
European Financial Stability Facility	€1,000,000	0.70%	17/1/2053	564,720	0.00%
European Financial Stability Facility	€1,100,000	2.00%	28/2/2056	882,644	0.00%
European Investment Bank	\$3,200,000	0.63%	25/7/2025	3,053,296	0.02%
European Investment Bank	\$1,200,000	2.75%	15/8/2025	1,169,935	0.01%
European Investment Bank	€2,000,000	0.00%	13/3/2026	2,036,197	0.01%
European Investment Bank	\$15,688,000	0.38%	26/3/2026	14,529,104	0.07%
European Investment Bank	\$300,000	2.13%	13/4/2026	286,257	0.00%
European Investment Bank	€1,000,000	0.38%	14/4/2026	1,022,021	0.01%
European Investment Bank	£3,000,000	0.88%	15/5/2026	3,546,946	0.02%
European Investment Bank	£1,000,000	1.00%	21/9/2026	1,170,141	0.01%
European Investment Bank	€1,745,000	0.10%	15/10/2026	1,752,348	0.01%
European Investment Bank	£1,500,000	0.13%	14/12/2026	1,706,335	0.01%
European Investment Bank	€690,000	0.00%	22/12/2026	687,851	0.00%
European Investment Bank	€5,000,000	0.50%	15/1/2027	5,040,300	0.02%
European Investment Bank	¥177,500,000	2.15%	18/1/2027	1,153,650	0.01%
European Investment Bank	AUD1,500,000	1.80%	19/1/2027	935,868	0.01%
European Investment Bank	\$1,150,000	1.38%	15/3/2027	1,055,578	0.01%
European Investment Bank	\$1,525,000	4.38%	19/3/2027	1,514,477	0.01%
European Investment Bank	\$250,000	2.38%	24/5/2027	235,209	0.00%
European Investment Bank	€3,350,000	0.00%	17/6/2027	3,294,153	0.02%
European Investment Bank	£1,150,000	0.75%	22/7/2027	1,304,314	0.01%
European Investment Bank	€1,100,000	0.38%	15/9/2027	1,087,629	0.01%
European Investment Bank	\$270,000	0.63%	21/10/2027	237,651	0.00%
European Investment Bank	€920,000	0.00%	15/11/2027	895,291	0.00%
European Investment Bank	\$900,000	3.25%	15/11/2027	863,575	0.00%
European Investment Bank	€4,000,000	0.88%	14/1/2028	3,992,899	0.02%
European Investment Bank	\$1,300,000	3.88%	15/3/2028	1,271,322	0.01%
European Investment Bank	SEK10,000,000	1.38%	12/5/2028	892,893	0.00%
European Investment Bank	€1,500,000	2.75%	28/7/2028	1,599,214	0.01%
European Investment Bank	\$1,350,000	4.50%	16/10/2028	1,351,095	0.01%
European Investment Bank	£200,000	6.00%	7/12/2028	269,841	0.00%
European Investment Bank	£6,301,000	4.00%	15/2/2029	7,570,140	0.04%
European Investment Bank	\$2,000,000	4.75%	15/6/2029	2,025,917	0.01%
European Investment Bank	€3,150,000	0.13%	20/6/2029	2,947,093	0.01%
European Investment Bank	\$75,000	1.63%	9/10/2029	65,205	0.00%
European Investment Bank	€3,459,000	2.25%	15/3/2030	3,580,746	0.02%
European Investment Bank	\$1,725,000	3.63%	15/7/2030	1,650,630	0.01%
European Investment Bank	€1,341,000	2.75%	30/7/2030	1,423,084	0.01%
European Investment Bank	€1,600,000	0.00%	9/9/2030	1,434,659	0.01%
European Investment Bank	€400,000	2.75%	13/9/2030	424,764	0.00%
European Investment Bank	\$350,000	0.75%	23/9/2030	281,022	0.00%
European Investment Bank	£1,779,000	4.88%	16/12/2030	2,325,348	0.01%
European Investment Bank	€1,498,000	0.00%	14/1/2031	1,330,628	0.01%
European Investment Bank	€500,000	1.00%	14/3/2031	473,732	0.00%
European Investment Bank	€6,440,000	2.88%	15/10/2031	6,868,573	0.03%
European Investment Bank	€1,700,000	1.00%	14/4/2032	1,579,820	0.01%
European Investment Bank	€2,500,000	1.50%	15/6/2032	2,407,324	0.01%
European Investment Bank	€800,000	1.13%	15/11/2032	742,806	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
European Investment Bank	\$675,000	3.75%	14/2/2033	641,276	0.00%
European Investment Bank	€6,500,000	3.00%	15/7/2033	6,947,106	0.03%
European Investment Bank	€6,822,000	2.75%	16/1/2034	7,128,813	0.03%
European Investment Bank	\$1,775,000	4.13%	13/2/2034	1,722,710	0.01%
European Investment Bank	€450,000	2.63%	15/3/2035	461,935	0.00%
European Investment Bank	€840,000	0.01%	15/11/2035	637,059	0.00%
European Investment Bank	\$500,000	4.88%	15/2/2036	512,941	0.00%
European Investment Bank	€3,000,000	0.20%	17/3/2036	2,304,416	0.01%
European Investment Bank	CHF1,500,000	3.13%	30/6/2036	2,063,692	0.01%
European Investment Bank	€2,500,000	1.13%	15/9/2036	2,142,470	0.01%
European Investment Bank	£350,000	3.88%	8/6/2037	416,421	0.00%
European Investment Bank	€600,000	0.50%	13/11/2037	459,628	0.00%
European Investment Bank	€3,125,000	0.01%	15/5/2041	1,966,564	0.01%
European Investment Bank	€100,000	3.63%	14/3/2042	112,109	0.00%
European Investment Bank	€1,000,000	1.00%	14/11/2042	741,786	0.00%
European Investment Bank	€1,500,000	1.75%	15/9/2045	1,244,227	0.01%
European Investment Bank	€1,000,000	1.50%	15/11/2047	768,896	0.00%
European Investment Bank	€1,000,000	1.50%	16/10/2048	756,519	0.00%
European Investment Bank	€1,000,000	0.05%	27/1/2051	467,991	0.00%
European Investment Bank	£200,000	4.63%	12/10/2054	248,403	0.00%
European Stability Mechanism	\$300,000	0.38%	10/9/2025	283,924	0.00%
European Stability Mechanism	€500,000	0.50%	2/3/2026	513,599	0.00%
European Stability Mechanism	€2,380,000	0.00%	15/12/2026	2,370,384	0.01%
European Stability Mechanism	€1,330,000	1.00%	23/6/2027	1,346,293	0.01%
European Stability Mechanism	€7,163,000	2.63%	18/9/2029	7,571,960	0.04%
European Stability Mechanism	€2,950,000	0.01%	4/3/2030	2,688,529	0.01%
European Stability Mechanism	€3,180,000	0.01%	15/10/2031	2,769,010	0.01%
European Stability Mechanism	€1,000,000	1.13%	3/5/2032	937,926	0.01%
European Stability Mechanism	€4,100,000	1.20%	23/5/2033	3,803,166	0.02%
European Stability Mechanism	€2,511,000	3.00%	23/8/2033	2,699,055	0.01%
European Stability Mechanism	€600,000	0.88%	18/7/2042	431,802	0.00%
European Stability Mechanism	€2,000,000	1.80%	2/11/2046	1,664,393	0.01%
European Union	€247,000	0.00%	6/7/2026	249,422	0.00%
European Union	€49,142,993	2.75%	5/10/2026	52,294,654	0.25%
European Union	€6,124,027	2.00%	4/10/2027	6,369,759	0.03%
European Union	€5,155,000	2.88%	6/12/2027	5,500,723	0.03%
European Union	€761,000	3.13%	5/12/2028	820,191	0.00%
European Union	€2,423,000	0.00%	4/7/2029	2,247,825	0.01%
European Union	€5,429,000	1.63%	4/12/2029	5,430,883	0.03%
European Union	€136,000	0.00%	4/10/2030	121,643	0.00%
European Union	€10,037,000	3.13%	4/12/2030	10,834,098	0.05%
European Union	€5,630,753	0.00%	4/7/2031	4,913,358	0.02%
European Union	€3,900,000	1.00%	6/7/2032	3,590,775	0.02%
European Union	€5,000,000	3.25%	4/7/2034	5,411,541	0.03%
European Union	€10,000,000	3.00%	4/12/2034	10,567,478	0.05%
European Union	€995,000	0.00%	4/7/2035	759,922	0.00%
European Union	€500,000	1.13%	4/4/2036	430,891	0.00%
European Union	€2,570,000	0.25%	22/4/2036	1,972,886	0.01%
European Union	€6,450,000	0.20%	4/6/2036	4,901,269	0.02%
European Union	€1,941,353	0.40%	4/2/2037	1,478,975	0.01%
European Union	€1,000,000	0.88%	11/3/2037	805,734	0.00%
European Union	€316,000	1.13%	4/6/2037	263,875	0.00%
European Union	€1,685,000	2.75%	4/12/2037	1,711,444	0.01%
European Union	€33,000	3.38%	4/4/2038	35,831	0.00%
European Union	€5,011,000	3.38%	4/10/2038	5,372,267	0.03%
European Union	€12,142,913	0.45%	4/7/2041	8,124,184	0.04%
European Union	€3,759,709	3.38%	4/11/2042	3,983,812	0.02%
European Union	€2,465,193	1.25%	4/2/2043	1,858,722	0.01%
European Union	€4,184,000	4.00%	4/4/2044	4,794,048	0.02%
European Union	€1,950,000	0.45%	2/5/2046	1,170,209	0.01%
European Union	€1,500,000	0.75%	4/1/2047	964,471	0.01%
European Union	€5,654,714	2.63%	4/2/2048	5,237,574	0.03%
European Union	€7,639,000	3.25%	4/2/2050	7,846,049	0.04%
European Union	€7,078,161	0.70%	6/7/2051	4,046,881	0.02%
European Union	€2,770,771	2.50%	4/10/2052	2,440,008	0.01%
European Union	€4,434,260	3.00%	4/3/2053	4,319,792	0.02%
European Union	€4,992,000	3.38%	5/10/2054	5,170,292	0.02%
Inter-American Development Bank	\$1,500,000	0.63%	15/7/2025	1,432,338	0.01%
Inter-American Development Bank	CAD175,000	0.75%	15/10/2025	122,181	0.00%
Inter-American Development Bank	CAD255,000	4.40%	26/1/2026	186,703	0.00%
Inter-American Development Bank	\$1,750,000	0.88%	20/4/2026	1,630,836	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Inter-American Development Bank	\$925,000	4.50%	15/5/2026	919,283	0.00%
Inter-American Development Bank	\$2,325,000	2.00%	2/6/2026	2,204,611	0.01%
Inter-American Development Bank	\$150,000	2.00%	23/7/2026	141,950	0.00%
Inter-American Development Bank	£2,000,000	0.50%	15/9/2026	2,313,544	0.01%
Inter-American Development Bank	\$2,200,000	1.50%	13/1/2027	2,035,363	0.01%
Inter-American Development Bank	\$730,000	4.38%	1/2/2027	725,035	0.00%
Inter-American Development Bank	\$1,360,000	2.38%	7/7/2027	1,275,257	0.01%
Inter-American Development Bank	CAD265,000	0.88%	27/8/2027	176,618	0.00%
Inter-American Development Bank	\$1,000,000	0.63%	16/9/2027	882,947	0.00%
Inter-American Development Bank	\$1,380,000	4.00%	12/1/2028	1,354,677	0.01%
Inter-American Development Bank	\$500,000	1.13%	20/7/2028	438,257	0.00%
Inter-American Development Bank	\$950,000	3.13%	18/9/2028	900,601	0.00%
Inter-American Development Bank	\$1,000,000	4.13%	15/2/2029	986,166	0.01%
Inter-American Development Bank	CAD2,600,000	4.60%	1/3/2029	1,964,991	0.01%
Inter-American Development Bank	\$1,200,000	2.25%	18/6/2029	1,083,680	0.01%
Inter-American Development Bank	\$1,225,000	3.50%	14/9/2029	1,171,085	0.01%
Inter-American Development Bank	AUD200,000	4.70%	3/10/2030	133,160	0.00%
Inter-American Development Bank	\$700,000	1.13%	13/1/2031	568,554	0.00%
Inter-American Development Bank	\$1,150,000	3.50%	12/4/2033	1,065,721	0.01%
Inter-American Development Bank	\$1,400,000	4.50%	13/9/2033	1,398,142	0.01%
Inter-American Development Bank	\$200,000	3.88%	28/10/2041	175,673	0.00%
Inter-American Development Bank	\$200,000	3.20%	7/8/2042	159,758	0.00%
Inter-American Development Bank	\$200,000	4.38%	24/1/2044	186,848	0.00%
Inter-American Investment Corp.	\$350,000	4.13%	15/2/2028	342,900	0.00%
Inter-American Investment Corp.	\$500,000	4.75%	19/9/2028	501,970	0.00%
Inter-American Investment Corp.	\$325,000	4.25%	14/2/2029	320,374	0.00%
International Bank for Reconstruction & Development	CAD555,000	0.75%	2/7/2025	391,038	0.00%
International Bank for Reconstruction & Development	\$2,650,000	0.38%	28/7/2025	2,520,438	0.01%
International Bank for Reconstruction & Development	\$2,700,000	2.50%	29/7/2025	2,627,262	0.01%
International Bank for Reconstruction & Development	\$1,300,000	3.13%	20/11/2025	1,267,674	0.01%
International Bank for Reconstruction & Development	\$700,000	4.75%	10/4/2026	698,802	0.00%
International Bank for Reconstruction & Development	\$4,208,000	0.88%	15/7/2026	3,895,718	0.02%
International Bank for Reconstruction & Development	AUD500,000	3.00%	19/10/2026	322,645	0.00%
International Bank for Reconstruction & Development	NZD2,000,000	2.88%	30/11/2026	1,161,524	0.01%
International Bank for Reconstruction & Development	£1,800,000	0.00%	15/1/2027	1,789,354	0.01%
International Bank for Reconstruction & Development	CAD1,900,000	1.80%	19/1/2027	1,316,364	0.01%
International Bank for Reconstruction & Development	\$3,000,000	3.13%	15/6/2027	2,879,458	0.01%
International Bank for Reconstruction & Development	NZD7,000,000	4.25%	29/7/2027	4,194,337	0.02%
International Bank for Reconstruction & Development	CAD610,000	0.88%	28/9/2027	405,821	0.00%
International Bank for Reconstruction & Development	\$1,050,000	0.75%	24/11/2027	925,503	0.00%
International Bank for Reconstruction & Development	AUD3,000,000	4.40%	13/1/2028	1,992,270	0.01%
International Bank for Reconstruction & Development	CAD2,550,000	3.70%	18/1/2028	1,854,985	0.01%
International Bank for Reconstruction & Development	\$1,500,000	1.38%	20/4/2028	1,336,654	0.01%
International Bank for Reconstruction & Development	€1,200,000	0.01%	24/4/2028	1,151,546	0.01%
International Bank for Reconstruction & Development	\$2,025,000	3.50%	12/7/2028	1,951,799	0.01%
International Bank for Reconstruction & Development	\$1,850,000	4.63%	1/8/2028	1,858,997	0.01%
International Bank for Reconstruction & Development	\$1,500,000	1.13%	13/9/2028	1,308,916	0.01%
International Bank for Reconstruction & Development	£6,184,000	3.88%	2/10/2028	7,696,217	0.04%
International Bank for Reconstruction & Development	£2,000,000	1.25%	13/12/2028	2,223,897	0.01%
International Bank for Reconstruction & Development	€3,000,000	0.25%	21/5/2029	2,828,190	0.01%
International Bank for Reconstruction & Development	CAD90,000	1.95%	20/9/2029	60,022	0.00%
International Bank for Reconstruction & Development	\$2,225,000	3.63%	21/9/2029	2,139,298	0.01%
International Bank for Reconstruction & Development	\$970,000	1.75%	23/10/2029	847,274	0.00%
International Bank for Reconstruction & Development	\$2,625,000	3.88%	14/2/2030	2,549,570	0.01%
International Bank for Reconstruction & Development	€2,950,000	0.00%	21/2/2030	2,685,448	0.01%
International Bank for Reconstruction & Development	\$1,000,000	0.88%	14/5/2030	816,855	0.00%
International Bank for Reconstruction & Development	\$1,350,000	4.00%	25/7/2030	1,317,453	0.01%
International Bank for Reconstruction & Development	\$1,000,000	0.75%	26/8/2030	802,572	0.00%
International Bank for Reconstruction & Development	\$800,000	4.00%	10/1/2031	779,035	0.00%
International Bank for Reconstruction & Development	\$1,500,000	1.25%	10/2/2031	1,226,537	0.01%
International Bank for Reconstruction & Development	\$1,400,000	4.50%	10/4/2031	1,403,112	0.01%
International Bank for Reconstruction & Development	\$3,000,000	1.63%	3/11/2031	2,472,179	0.01%
International Bank for Reconstruction & Development	\$800,000	2.50%	29/3/2032	699,043	0.00%
International Bank for Reconstruction & Development	\$900,000	4.75%	14/11/2033	917,773	0.00%
International Bank for Reconstruction & Development	€6,531,000	2.90%	14/2/2034	6,918,542	0.03%
International Bank for Reconstruction & Development	€964,000	1.20%	8/8/2034	869,689	0.00%
International Bank for Reconstruction & Development	€700,000	0.20%	21/1/2061	273,949	0.00%
International Development Association	\$300,000	0.38%	23/9/2025	283,359	0.00%
International Development Association	\$600,000	0.88%	28/4/2026	558,340	0.00%
International Development Association	£1,300,000	0.38%	22/9/2027	1,446,224	0.01%
International Development Association	\$900,000	4.88%	1/11/2028	912,522	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
International Development Association	\$1,010,000	4.38%	11/6/2029	1,005,277	0.01%
International Development Association	\$300,000	1.00%	3/12/2030	241,899	0.00%
International Development Association	€1,710,000	1.75%	5/5/2037	1,552,051	0.01%
International Development Association	€2,499,000	3.20%	18/1/2044	2,599,912	0.01%
International Finance Corp.	\$1,000,000	0.38%	16/7/2025	952,405	0.01%
International Finance Corp.	\$1,735,000	2.13%	7/4/2026	1,655,024	0.01%
International Finance Corp.	CAD250,000	4.50%	21/8/2026	184,304	0.00%
International Finance Corp.	£2,000,000	0.88%	15/9/2026	2,329,828	0.01%
International Finance Corp.	\$325,000	4.38%	15/1/2027	322,817	0.00%
International Finance Corp.	CAD650,000	1.85%	28/1/2027	450,658	0.00%
International Finance Corp.	\$525,000	4.50%	13/7/2028	525,350	0.00%
International Finance Corp.	AUD5,000,000	3.15%	26/6/2029	3,119,594	0.02%
International Finance Corp.	\$1,000,000	4.25%	2/7/2029	992,154	0.01%
International Finance Corp.	\$500,000	0.75%	27/8/2030	401,403	0.00%
New Development Bank	\$2,000,000	0.63%	29/9/2025	1,881,672	0.01%
Nordic Investment Bank	\$1,000,000	0.38%	11/9/2025	946,200	0.01%
Nordic Investment Bank	\$300,000	5.00%	15/10/2025	299,857	0.00%
Nordic Investment Bank	\$350,000	0.50%	21/1/2026	327,000	0.00%
Nordic Investment Bank	€1,880,000	0.00%	25/9/2026	1,883,778	0.01%
Nordic Investment Bank	£2,000,000	0.13%	15/12/2026	2,271,300	0.01%
Nordic Investment Bank	\$1,075,000	4.38%	14/3/2028	1,067,895	0.01%
Nordic Investment Bank	\$425,000	4.25%	28/2/2029	421,051	0.00%
OPEC Fund for International Development	\$500,000	4.63%	8/2/2027	494,742	0.00%
				624,188,052	2.95%
Sweden 0.67% (31 December 2023: 0.72%)					
Akelius Residential Property AB	£200,000	2.38%	15/8/2025	242,291	0.00%
Akelius Residential Property Financing BV	€300,000	1.00%	17/1/2028	284,736	0.00%
Akelius Residential Property Financing BV	€500,000	1.13%	11/1/2029	462,402	0.00%
Akelius Residential Property Financing BV	€700,000	0.75%	22/2/2030	601,445	0.00%
Alfa Laval Treasury International AB	€400,000	1.38%	18/2/2029	391,156	0.00%
Atlas Copco AB	€370,000	0.63%	30/8/2026	373,371	0.00%
Balder Finland OYJ	€600,000	1.00%	20/1/2029	528,312	0.00%
Castellum AB	€300,000	0.75%	4/9/2026	299,436	0.00%
Essity AB	€400,000	0.50%	3/2/2030	373,192	0.00%
Essity AB	€250,000	0.25%	8/2/2031	230,762	0.00%
Essity Capital BV	€650,000	3.00%	21/9/2026	691,611	0.00%
Fastighets AB Balder	€200,000	1.13%	29/1/2027	194,260	0.00%
Heimstaden Bostad AB	€300,000	1.13%	21/1/2026	293,412	0.00%
Heimstaden Bostad Treasury BV	€200,000	0.63%	24/7/2025	199,736	0.00%
Heimstaden Bostad Treasury BV	€300,000	1.38%	3/3/2027	278,870	0.00%
Heimstaden Bostad Treasury BV	€1,100,000	1.00%	13/4/2028	961,031	0.01%
Kommuninvest I Sverige AB	\$1,500,000	2.75%	1/3/2025	1,474,279	0.01%
Kommuninvest I Sverige AB	SEK48,000,000	3.00%	1/9/2025	4,517,282	0.02%
Kommuninvest I Sverige AB	\$400,000	0.63%	15/9/2025	379,185	0.00%
Kommuninvest I Sverige AB	SEK29,550,000	0.75%	4/2/2026	2,692,124	0.01%
Kommuninvest I Sverige AB	\$500,000	4.50%	30/9/2026	496,951	0.00%
Kommuninvest I Sverige AB	SEK18,000,000	1.00%	12/11/2026	1,626,105	0.01%
Kommuninvest I Sverige AB	€7,800,000	2.75%	12/2/2027	8,288,034	0.04%
Kommuninvest I Sverige AB	\$500,000	4.63%	29/9/2028	501,641	0.00%
Kommuninvest I Sverige AB	SEK7,500,000	0.88%	16/5/2029	645,630	0.00%
Kommuninvest I Sverige AB	€165,000	0.88%	1/9/2029	159,852	0.00%
Lansforsakringar Hypotek AB	€2,000,000	0.63%	29/1/2026	2,052,304	0.01%
Lansforsakringar Hypotek AB	SEK35,100,000	1.00%	15/9/2027	3,121,277	0.02%
Nordea Hypotek AB	SEK50,000,000	1.00%	17/9/2025	4,595,226	0.02%
Nordea Hypotek AB	SEK100,000,000	1.00%	16/6/2027	8,928,373	0.04%
Nordea Hypotek AB	SEK100,000,000	3.50%	20/9/2028	9,649,602	0.05%
Sagax AB	€2,000,000	4.38%	29/5/2030	2,153,687	0.01%
Sagax Euro MTN NL BV	€400,000	1.00%	17/5/2029	370,414	0.00%
SBAB Bank AB	€2,000,000	1.88%	10/12/2025	2,092,418	0.01%
Skandinaviska Enskilda Banken AB	\$500,000	1.20%	9/9/2026	458,240	0.00%
Skandinaviska Enskilda Banken AB	€1,000,000	4.00%	9/11/2026	1,078,489	0.01%
Skandinaviska Enskilda Banken AB	€700,000	1.75%	11/11/2026	722,140	0.00%
Skandinaviska Enskilda Banken AB	SEK50,000,000	0.50%	16/12/2026	4,446,892	0.02%
Skandinaviska Enskilda Banken AB	€700,000	0.38%	11/2/2027	691,666	0.00%
Skandinaviska Enskilda Banken AB	€2,100,000	3.75%	7/2/2028	2,261,407	0.01%
Skandinaviska Enskilda Banken AB	€2,735,000	3.25%	4/5/2028	2,935,370	0.02%
Skandinaviska Enskilda Banken AB^	€500,000	0.75%	3/11/2031	493,999	0.00%
SKF AB	€176,000	3.13%	14/9/2028	185,692	0.00%
Stadshypotek AB	SEK26,000,000	1.00%	3/9/2025	2,391,706	0.01%
Stadshypotek AB	€1,000,000	0.38%	13/3/2026	1,019,731	0.01%
Stadshypotek AB	SEK100,000,000	0.50%	1/6/2026	8,997,360	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Stadshypotek AB	SEK100,000,000	2.50%	1/12/2027	9,311,754	0.05%
Stadshypotek AB	SEK10,000,000	2.00%	1/9/2028	910,369	0.01%
Svensk Exportkredit AB	\$400,000	4.00%	15/7/2025	394,888	0.00%
Svensk Exportkredit AB	\$318,000	4.63%	28/11/2025	315,769	0.00%
Svensk Exportkredit AB	£1,150,000	0.13%	15/12/2025	1,355,312	0.01%
Svensk Exportkredit AB	\$350,000	4.38%	13/2/2026	346,327	0.00%
Svensk Exportkredit AB	\$200,000	4.88%	14/9/2026	200,084	0.00%
Svensk Exportkredit AB	\$300,000	2.25%	22/3/2027	280,771	0.00%
Svensk Exportkredit AB	\$500,000	4.13%	14/6/2028	490,603	0.00%
Svensk Exportkredit AB	\$200,000	4.25%	1/2/2029	197,498	0.00%
Svensk Exportkredit AB	\$450,000	4.88%	4/10/2030	455,853	0.00%
Svenska Handelsbanken AB	€1,500,000	3.75%	5/5/2026	1,614,742	0.01%
Svenska Handelsbanken AB	€700,000	0.05%	3/9/2026	695,542	0.00%
Svenska Handelsbanken AB	\$2,000,000	3.95%	10/6/2027	1,938,699	0.01%
Svenska Handelsbanken AB	AUD900,000	5.00%	2/3/2028	596,834	0.00%
Svenska Handelsbanken AB	\$1,000,000	5.50%	15/6/2028	1,005,999	0.01%
Svenska Handelsbanken AB	€702,000	0.05%	6/9/2028	658,047	0.00%
Svenska Handelsbanken AB	€600,000	1.38%	23/2/2029	586,742	0.00%
Svenska Handelsbanken AB	€500,000	2.63%	5/9/2029	518,880	0.00%
Sveriges Sakerstallda Obligationer AB	€500,000	1.25%	19/4/2033	454,482	0.00%
Swedbank AB	\$970,000	5.47%	15/6/2026	972,412	0.01%
Swedbank AB [^]	€2,150,000	0.30%	20/5/2027	2,167,296	0.01%
Swedbank AB	€400,000	2.10%	25/5/2027	413,696	0.00%
Swedbank AB	\$900,000	5.34%	20/9/2027	897,450	0.01%
Swedbank AB	€1,500,000	3.38%	29/5/2030	1,601,337	0.01%
Swedbank AB [^]	€800,000	3.63%	23/8/2032	841,690	0.01%
Swedbank AB [^]	£2,000,000	7.27%	15/11/2032	2,612,923	0.01%
Swedbank Hypotek AB	SEK102,300,000	3.00%	28/3/2029	9,677,947	0.05%
Sweden Government Bond	SEK57,500,000	0.75%	12/11/2029	5,046,354	0.02%
Sweden Government Bond	SEK4,000,000	2.25%	1/6/2032	379,937	0.00%
Sweden Government Bond	SEK12,000,000	3.50%	30/3/2039	1,303,970	0.01%
Sweden Government Bond	SEK22,000,000	0.50%	24/11/2045	1,447,731	0.01%
Sweden Government Bond	SEK29,280,000	1.38%	23/6/2071	1,873,136	0.01%
Sweden Government International Bond	\$200,000	4.38%	30/1/2026	198,289	0.00%
Tele2 AB	€200,000	2.13%	15/5/2028	202,751	0.00%
Tele2 AB	€910,000	3.75%	22/11/2029	973,589	0.01%
Tele2 AB	€200,000	0.75%	23/3/2031	182,459	0.00%
Telia Co. AB	€1,100,000	0.13%	27/11/2030	960,101	0.01%
Telia Co. AB [^]	€400,000	2.75%	30/6/2083	400,415	0.00%
Vattenfall AB	€400,000	0.05%	15/10/2025	410,114	0.00%
Vattenfall AB	€400,000	0.50%	24/6/2026	404,464	0.00%
Vattenfall AB	€990,000	0.13%	12/2/2029	912,338	0.01%
Vattenfall AB	£100,000	6.88%	15/4/2039	143,467	0.00%
Volvo Treasury AB	€400,000	1.63%	18/9/2025	418,219	0.00%
				142,604,379	0.67%
Switzerland 1.14% (31 December 2023: 1.09%)					
Adecco International Financial Services BV	€355,000	0.13%	21/9/2028	334,399	0.00%
Adecco International Financial Services BV	€356,000	0.50%	21/9/2031	306,407	0.00%
Adecco International Financial Services BV [^]	€500,000	1.00%	21/3/2082	480,618	0.00%
Alcon Finance Corp.	\$200,000	2.75%	23/9/2026	189,132	0.00%
Alcon Finance Corp.	\$300,000	3.00%	23/9/2029	271,575	0.00%
Alcon Finance Corp.	\$250,000	2.60%	27/5/2030	217,860	0.00%
Alcon Finance Corp.	\$400,000	5.38%	6/12/2032	400,680	0.00%
Alcon Finance Corp.	\$400,000	5.75%	6/12/2052	404,707	0.00%
Argentum Netherlands BV for Givaudan SA	€700,000	2.00%	17/9/2030	688,358	0.00%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. [^]	€1,100,000	3.50%	1/10/2046	1,162,906	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. [^]	€700,000	2.75%	19/2/2049	706,814	0.00%
Basellandschaftliche Kantonalbank	CHF700,000	0.38%	13/5/2030	740,577	0.00%
Canton of Basel-Landschaft	CHF1,000,000	1.38%	29/9/2034	1,156,437	0.01%
Canton of Geneva Switzerland	CHF420,000	1.50%	5/3/2032	484,193	0.00%
Canton of Vaud	CHF1,000,000	2.00%	24/10/2033	1,211,025	0.01%
Canton of Zurich	CHF600,000	1.25%	3/12/2032	683,444	0.00%
Canton of Zurich	CHF2,035,000	0.00%	10/11/2033	2,070,370	0.01%
Cloverie plc for Zurich Insurance Co., Ltd.	€200,000	1.50%	15/12/2028	198,566	0.00%
Cloverie plc for Zurich Insurance Co., Ltd. [^]	\$400,000	5.63%	24/6/2046	395,621	0.00%
Coca-Cola HBC Finance BV	€400,000	1.63%	14/5/2031	377,381	0.00%
Credit Suisse Schweiz AG	CHF1,200,000	0.00%	31/7/2025	1,314,857	0.01%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG [^]	€367,000	3.38%	29/9/2047	379,019	0.00%
ELM BV for Swiss Reinsurance Co., Ltd. [^]	€1,000,000	2.60%	Perpetual	1,041,472	0.01%
Firmenich Productions Participations SAS	€300,000	1.75%	30/4/2030	292,244	0.00%
Glencore Finance Canada Ltd.	\$715,000	5.55%	25/10/2042	665,727	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Glencore Funding LLC	\$225,000	4.88%	12/3/2029	221,799	0.00%
Helvetia Europe SA [^]	€820,000	2.75%	30/9/2041	771,754	0.00%
Holcim Finance Luxembourg SA	€800,000	0.50%	29/11/2026	797,972	0.00%
Holcim Finance Luxembourg SA	€400,000	2.25%	26/5/2028	409,341	0.00%
Holcim Finance Luxembourg SA	€700,000	0.50%	3/9/2030	615,958	0.00%
Holcim Finance Luxembourg SA	€100,000	0.50%	23/4/2031	85,903	0.00%
Holcim Finance Luxembourg SA	€200,000	0.63%	19/1/2033	164,452	0.00%
Holcim Finance US LLC	\$250,000	3.50%	22/9/2026	240,011	0.00%
Holcim Finance US LLC	\$200,000	4.75%	22/9/2046	172,348	0.00%
Holcim Sterling Finance Netherlands BV	€300,000	3.00%	12/5/2032	321,101	0.00%
Holcim Sterling Finance Netherlands BV	€300,000	2.25%	4/4/2034	288,120	0.00%
Lunar Funding V for Swisscom AG	€1,300,000	1.13%	12/10/2026	1,324,096	0.01%
Nestle Finance International Ltd.	€400,000	0.00%	3/12/2025	408,918	0.00%
Nestle Finance International Ltd.	€500,000	0.88%	29/3/2027	504,770	0.00%
Nestle Finance International Ltd.	€600,000	1.25%	29/3/2031	571,776	0.00%
Nestle Finance International Ltd.	€900,000	0.38%	12/5/2032	783,357	0.00%
Nestle Finance International Ltd.	€222,000	0.38%	3/12/2040	147,775	0.00%
Nestle SA	CHF1,575,000	2.00%	28/6/2033	1,850,658	0.01%
Nestle SA	CHF2,000,000	1.63%	30/5/2034	2,277,471	0.01%
Nestle SA	CHF850,000	1.75%	30/5/2040	981,426	0.01%
Novartis Capital Corp.	\$235,000	3.00%	20/11/2025	228,629	0.00%
Novartis Capital Corp.	\$440,000	2.00%	14/2/2027	409,822	0.00%
Novartis Capital Corp.	\$500,000	2.20%	14/8/2030	432,993	0.00%
Novartis Capital Corp.	\$500,000	3.70%	21/9/2042	408,087	0.00%
Novartis Capital Corp.	\$780,000	4.40%	6/5/2044	695,042	0.00%
Novartis Capital Corp.	\$275,000	4.00%	20/11/2045	229,765	0.00%
Novartis Capital Corp.	\$535,000	2.75%	14/8/2050	346,854	0.00%
Novartis Finance SA	€800,000	1.13%	30/9/2027	804,768	0.00%
Novartis Finance SA	€600,000	1.38%	14/8/2030	578,530	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,000,000	1.50%	15/12/2025	1,117,767	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,980,000	0.38%	12/5/2027	3,245,042	0.02%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF8,800,000	0.50%	5/5/2028	9,559,286	0.05%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	0.13%	6/9/2028	2,133,990	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	0.50%	15/6/2029	2,157,283	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF580,000	0.00%	26/10/2029	607,443	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF410,000	0.00%	26/2/2030	427,694	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	1.88%	15/9/2031	2,332,388	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF6,000,000	0.13%	19/12/2031	6,167,143	0.03%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF800,000	1.50%	2/8/2033	910,635	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF3,900,000	0.75%	28/11/2034	4,125,146	0.02%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,500,000	0.50%	5/10/2035	1,535,329	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF600,000	1.00%	25/1/2036	648,593	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,000,000	0.25%	14/10/2036	1,967,030	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,000,000	0.63%	23/1/2037	1,031,340	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF475,000	0.75%	18/10/2038	493,937	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF700,000	0.38%	8/7/2039	685,469	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF3,000,000	0.25%	15/3/2041	2,844,544	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,600,000	0.50%	17/6/2041	1,580,587	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF1,000,000	1.38%	19/3/2027	1,119,777	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF1,000,000	0.63%	16/7/2029	1,084,442	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF7,400,000	0.00%	19/7/2030	7,677,563	0.04%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF2,000,000	0.63%	1/11/2030	2,152,006	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF7,500,000	0.30%	6/6/2031	7,860,841	0.04%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF600,000	0.50%	30/3/2034	622,296	0.00%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF2,500,000	0.70%	4/3/2039	2,577,121	0.01%
Richemont International Holding SA	€600,000	1.00%	26/3/2026	616,776	0.00%
Richemont International Holding SA	€400,000	0.75%	26/5/2028	389,488	0.00%
Richemont International Holding SA	€450,000	2.00%	26/3/2038	400,719	0.00%
Richemont International Holding SA	€500,000	1.63%	26/5/2040	410,315	0.00%
Roche Holdings, Inc.	\$775,000	3.00%	10/11/2025	754,221	0.00%
Roche Holdings, Inc.	\$300,000	0.99%	5/3/2026	280,617	0.00%
Roche Holdings, Inc.	\$375,000	2.63%	15/5/2026	358,966	0.00%
Roche Holdings, Inc.	\$200,000	2.38%	28/1/2027	187,457	0.00%
Roche Holdings, Inc.	\$1,500,000	1.93%	13/12/2028	1,323,732	0.01%
Roche Holdings, Inc.	\$1,150,000	2.08%	13/12/2031	939,197	0.01%
Roche Holdings, Inc.	\$425,000	4.00%	28/11/2044	353,361	0.00%
Roche Holdings, Inc.	\$1,175,000	2.61%	13/12/2051	718,507	0.00%
Sika Capital BV	€800,000	3.75%	3/11/2026	861,305	0.01%
Sika Capital BV	€350,000	1.50%	29/4/2031	330,599	0.00%
Swiss Confederation Government Bond	CHF500,000	1.50%	24/7/2025	559,912	0.00%
Swiss Confederation Government Bond	CHF22,300,000	1.25%	28/5/2026	25,037,558	0.12%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Swiss Confederation Government Bond	CHF700,000	3.25%	27/6/2027	837,075	0.01%
Swiss Confederation Government Bond	CHF1,700,000	0.00%	22/6/2029	1,831,458	0.01%
Swiss Confederation Government Bond	CHF1,901,000	0.50%	27/5/2030	2,101,788	0.01%
Swiss Confederation Government Bond	CHF300,000	2.25%	22/6/2031	371,999	0.00%
Swiss Confederation Government Bond	CHF2,000,000	0.50%	27/6/2032	2,210,624	0.01%
Swiss Confederation Government Bond	CHF350,000	3.50%	8/4/2033	486,816	0.00%
Swiss Confederation Government Bond	CHF4,647,000	0.00%	26/6/2034	4,893,021	0.02%
Swiss Confederation Government Bond	CHF3,424,000	0.25%	23/6/2035	3,684,291	0.02%
Swiss Confederation Government Bond	CHF1,615,000	2.50%	8/3/2036	2,194,819	0.01%
Swiss Confederation Government Bond	CHF400,000	1.25%	27/6/2037	483,783	0.00%
Swiss Confederation Government Bond	CHF4,000,000	1.50%	26/10/2038	5,023,486	0.02%
Swiss Confederation Government Bond	CHF793,000	0.00%	24/7/2039	811,032	0.00%
Swiss Confederation Government Bond	CHF1,200,000	1.50%	30/4/2042	1,543,720	0.01%
Swiss Confederation Government Bond	CHF1,434,000	1.25%	28/6/2043	1,783,140	0.01%
Swiss Confederation Government Bond	CHF1,930,000	4.00%	6/1/2049	3,817,227	0.02%
Swiss Confederation Government Bond	CHF320,000	0.50%	24/5/2055	351,103	0.00%
Swiss Confederation Government Bond	CHF750,000	0.50%	30/5/2058	827,128	0.00%
Swiss Confederation Government Bond	CHF700,000	2.00%	25/6/2064	1,210,784	0.01%
Swiss Re Finance Luxembourg SA^	\$1,200,000	5.00%	2/4/2049	1,155,902	0.01%
Swiss Re Finance UK plc^	€500,000	2.71%	4/6/2052	472,344	0.00%
Swisscom Finance BV	€1,480,000	3.50%	29/5/2026	1,590,640	0.01%
Tyco Electronics Group SA	\$235,000	3.70%	15/2/2026	229,431	0.00%
Tyco Electronics Group SA	\$440,000	3.13%	15/8/2027	416,027	0.00%
Tyco Electronics Group SA	€700,000	0.00%	16/2/2029	647,144	0.00%
UBS AG	\$500,000	5.80%	11/9/2025	501,692	0.00%
UBS AG	€900,000	0.25%	5/1/2026	915,996	0.01%
UBS AG	£2,000,000	7.75%	10/3/2026	2,629,014	0.01%
UBS AG	\$700,000	1.25%	7/8/2026	643,126	0.00%
UBS AG	€1,500,000	5.50%	20/8/2026	1,668,939	0.01%
UBS AG	\$950,000	7.50%	15/2/2028	1,016,431	0.01%
UBS AG	\$500,000	5.65%	11/9/2028	508,911	0.00%
UBS AG	AUD2,600,000	5.81%	24/11/2028	1,771,468	0.01%
UBS AG	€1,000,000	0.50%	31/3/2031	871,292	0.01%
UBS AG	\$200,000	4.50%	26/6/2048	175,350	0.00%
UBS Group AG	£300,000	2.75%	8/8/2025	367,975	0.00%
UBS Group AG^	£500,000	2.13%	12/9/2025	627,536	0.00%
UBS Group AG	\$100,000	4.13%	24/9/2025	98,070	0.00%
UBS Group AG	\$750,000	4.13%	15/4/2026	730,991	0.00%
UBS Group AG	\$931,000	4.55%	17/4/2026	915,064	0.01%
UBS Group AG^	\$1,000,000	2.19%	5/6/2026	966,833	0.01%
UBS Group AG^	\$1,000,000	6.37%	15/7/2026	1,005,063	0.01%
UBS Group AG^	€2,100,000	2.13%	13/10/2026	2,198,334	0.01%
UBS Group AG^	€800,000	0.25%	3/11/2026	815,672	0.00%
UBS Group AG^	\$800,000	5.71%	12/1/2027	800,522	0.00%
UBS Group AG^	\$800,000	1.31%	2/2/2027	745,600	0.00%
UBS Group AG^	€2,300,000	1.00%	24/6/2027	2,331,525	0.01%
UBS Group AG^	\$1,200,000	4.70%	5/8/2027	1,177,886	0.01%
UBS Group AG^	\$800,000	1.49%	10/8/2027	733,857	0.00%
UBS Group AG	\$900,000	4.28%	9/1/2028	863,164	0.01%
UBS Group AG	\$2,000,000	4.25%	23/3/2028	1,915,043	0.01%
UBS Group AG^	\$800,000	4.75%	12/5/2028	782,868	0.00%
UBS Group AG^	£1,000,000	2.25%	9/6/2028	1,152,045	0.01%
UBS Group AG^	\$1,200,000	6.44%	11/8/2028	1,230,489	0.01%
UBS Group AG^	€1,000,000	0.25%	5/11/2028	956,337	0.01%
UBS Group AG	CHF2,000,000	0.44%	9/11/2028	2,119,578	0.01%
UBS Group AG^	\$1,250,000	3.87%	12/1/2029	1,178,971	0.01%
UBS Group AG^	€4,700,000	7.75%	1/3/2029	5,689,355	0.03%
UBS Group AG^	\$700,000	5.43%	8/2/2030	697,772	0.00%
UBS Group AG^	\$1,000,000	3.13%	13/8/2030	896,187	0.01%
UBS Group AG^	\$350,000	5.62%	13/9/2030	351,849	0.00%
UBS Group AG^	€2,000,000	4.38%	11/1/2031	2,190,572	0.01%
UBS Group AG^	\$900,000	4.19%	1/4/2031	839,532	0.01%
UBS Group AG^	\$500,000	2.10%	11/2/2032	401,850	0.00%
UBS Group AG^	€500,000	2.88%	2/4/2032	500,635	0.00%
UBS Group AG^	\$1,300,000	3.09%	14/5/2032	1,109,393	0.01%
UBS Group AG	€600,000	0.63%	18/1/2033	490,467	0.00%
UBS Group AG^	\$1,050,000	2.75%	11/2/2033	858,476	0.01%
UBS Group AG^	\$600,000	4.99%	5/8/2033	572,311	0.00%
UBS Group AG^	\$1,200,000	6.54%	12/8/2033	1,259,798	0.01%
UBS Group AG^	\$800,000	9.02%	15/11/2033	964,747	0.01%
UBS Group AG^	\$1,425,000	6.30%	22/9/2034	1,479,645	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UBS Group AG^	\$1,900,000	5.70%	8/2/2035	1,898,037	0.01%
UBS Group AG^	\$600,000	3.18%	11/2/2043	427,300	0.00%
UBS Group AG	\$710,000	4.88%	15/5/2045	637,419	0.00%
UBS Switzerland AG	€8,097,000	3.30%	5/3/2029	8,708,008	0.04%
Zuercher Kantonalbank	CHF2,500,000	0.13%	13/5/2026	2,724,064	0.01%
Zurich Finance Ireland Designated Activity Co.	€400,000	1.63%	17/6/2039	332,770	0.00%
Zurich Finance Ireland Designated Activity Co.^	\$700,000	3.00%	19/4/2051	577,207	0.00%
Zurich Finance Ireland Designated Activity Co.^	£1,000,000	5.13%	23/11/2052	1,203,168	0.01%
				241,636,293	1.14%
Taiwan 0.03% (31 December 2023: 0.03%)					
TSMC Arizona Corp.	\$525,000	1.75%	25/10/2026	485,950	0.00%
TSMC Arizona Corp.	\$200,000	3.88%	22/4/2027	193,358	0.00%
TSMC Arizona Corp.	\$200,000	4.13%	22/4/2029	193,756	0.00%
TSMC Arizona Corp.	\$525,000	2.50%	25/10/2031	444,334	0.00%
TSMC Arizona Corp.	\$200,000	4.25%	22/4/2032	192,817	0.00%
TSMC Arizona Corp.	\$425,000	3.13%	25/10/2041	329,380	0.00%
TSMC Arizona Corp.	\$425,000	3.25%	25/10/2051	312,505	0.00%
TSMC Arizona Corp.	\$300,000	4.50%	22/4/2052	277,736	0.00%
TSMC Global Ltd.	\$500,000	0.75%	28/9/2025	472,424	0.00%
TSMC Global Ltd.	\$700,000	1.75%	23/4/2028	623,399	0.01%
TSMC Global Ltd.	\$2,000,000	1.38%	28/9/2030	1,616,103	0.01%
TSMC Global Ltd.	\$1,200,000	2.25%	23/4/2031	1,010,481	0.01%
				6,152,243	0.03%
Tanzania 0.00% (31 December 2023: 0.00%)					
AngloGold Ashanti Holdings plc	\$200,000	3.38%	1/11/2028	179,429	0.00%
AngloGold Ashanti Holdings plc	\$250,000	3.75%	1/10/2030	218,515	0.00%
				397,944	0.00%
Thailand 0.37% (31 December 2023: 0.39%)					
Bangkok Bank PCL	\$600,000	5.30%	21/9/2028	598,914	0.00%
Bangkok Bank PCL	\$500,000	5.50%	21/9/2033	495,813	0.00%
Bangkok Bank PCL	\$500,000	5.65%	5/7/2034	498,652	0.00%
Bangkok Bank PCL^	\$425,000	3.47%	23/9/2036	353,675	0.00%
Export Import Bank of Thailand	\$600,000	5.35%	16/5/2029	601,996	0.00%
GC Treasury Center Co., Ltd.	\$300,000	2.98%	18/3/2031	253,729	0.00%
GC Treasury Center Co., Ltd.	\$300,000	4.40%	30/3/2032	274,717	0.00%
GC Treasury Center Co., Ltd.	\$500,000	4.30%	18/3/2051	383,854	0.00%
PTT Treasury Center Co., Ltd.	\$400,000	4.50%	25/10/2042	344,661	0.00%
PTTEP Treasury Center Co., Ltd.	\$600,000	6.35%	12/6/2042	651,733	0.00%
Thailand Government Bond	THB80,000,000	3.85%	12/12/2025	2,226,046	0.01%
Thailand Government Bond	THB180,000,000	2.25%	17/3/2027	4,889,533	0.02%
Thailand Government Bond	THB60,000,000	1.00%	17/6/2027	1,570,707	0.01%
Thailand Government Bond	THB55,000,000	3.58%	17/12/2027	1,553,472	0.01%
Thailand Government Bond	THB20,000,000	5.67%	13/3/2028	607,061	0.00%
Thailand Government Bond	THB245,000,000	2.65%	17/6/2028	6,730,076	0.03%
Thailand Government Bond	THB110,000,000	2.88%	17/12/2028	3,054,097	0.02%
Thailand Government Bond	THB70,000,000	4.88%	22/6/2029	2,119,407	0.01%
Thailand Government Bond	THB140,000,000	1.60%	17/12/2029	3,642,727	0.02%
Thailand Government Bond	THB120,000,000	3.65%	20/6/2031	3,493,793	0.02%
Thailand Government Bond	THB100,000,000	2.00%	17/12/2031	2,616,325	0.01%
Thailand Government Bond	THB65,000,000	3.78%	25/6/2032	1,916,594	0.01%
Thailand Government Bond	THB110,000,000	3.35%	17/6/2033	3,156,659	0.02%
Thailand Government Bond	THB10,000,000	1.60%	17/6/2035	242,947	0.00%
Thailand Government Bond	THB110,000,000	1.59%	17/12/2035	2,650,622	0.01%
Thailand Government Bond	THB95,000,000	3.40%	17/6/2036	2,728,862	0.01%
Thailand Government Bond	THB136,045,000	3.39%	17/6/2037	3,911,398	0.02%
Thailand Government Bond	THB19,000,000	4.26%	12/12/2037	586,143	0.00%
Thailand Government Bond	THB192,450,000	3.30%	17/6/2038	5,458,125	0.03%
Thailand Government Bond	THB10,000,000	3.80%	14/6/2041	298,578	0.00%
Thailand Government Bond	THB80,000,000	2.00%	17/6/2042	1,840,432	0.01%
Thailand Government Bond	THB78,000,000	3.45%	17/6/2043	2,186,638	0.01%
Thailand Government Bond	THB34,400,000	4.68%	29/6/2044	1,137,290	0.01%
Thailand Government Bond	THB90,500,000	2.88%	17/6/2046	2,274,249	0.01%
Thailand Government Bond	THB110,000,000	1.88%	17/6/2049	2,215,483	0.01%
Thailand Government Bond	THB114,125,000	4.00%	17/6/2055	3,384,624	0.02%
Thailand Government Bond	THB12,000,000	4.85%	17/6/2061	399,301	0.00%
Thailand Government Bond	THB50,285,000	4.00%	17/6/2066	1,432,547	0.01%
Thailand Government Bond	THB94,000,000	3.60%	17/6/2067	2,426,710	0.01%
Thailand Government Bond	THB20,000,000	2.50%	17/6/2071	376,871	0.00%
Thailand Government Bond	THB63,000,000	4.00%	17/6/2072	1,758,449	0.01%
Thaioil Treasury Center Co., Ltd.	\$200,000	4.63%	20/11/2028	193,040	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Thaioil Treasury Center Co., Ltd.	\$900,000	5.38%	20/11/2048	817,092	0.01%
				78,353,642	0.37%
United Arab Emirates 0.23% (31 December 2023: 0.22%)					
Abu Dhabi Commercial Bank PJSC	\$200,000	3.50%	31/3/2027	191,130	0.00%
Abu Dhabi Commercial Bank PJSC	\$200,000	4.50%	14/9/2027	195,972	0.00%
Abu Dhabi Commercial Bank PJSC	\$500,000	5.50%	12/1/2029	505,460	0.00%
Abu Dhabi Crude Oil Pipeline LLC	\$800,000	3.65%	2/11/2029	747,108	0.01%
Abu Dhabi Crude Oil Pipeline LLC	\$450,000	4.60%	2/11/2047	402,547	0.00%
Abu Dhabi Developmental Holding Co. PJSC	\$500,000	5.38%	8/5/2029	507,276	0.00%
Abu Dhabi Developmental Holding Co. PJSC	\$500,000	5.50%	8/5/2034	511,692	0.00%
Abu Dhabi Government International Bond	\$1,100,000	3.13%	3/5/2026	1,058,703	0.01%
Abu Dhabi Government International Bond	\$800,000	3.13%	11/10/2027	755,364	0.01%
Abu Dhabi Government International Bond	\$1,450,000	1.63%	2/6/2028	1,282,189	0.01%
Abu Dhabi Government International Bond	\$500,000	4.88%	30/4/2029	500,816	0.00%
Abu Dhabi Government International Bond	\$500,000	2.50%	30/9/2029	447,017	0.00%
Abu Dhabi Government International Bond	\$3,700,000	3.13%	16/4/2030	3,381,141	0.02%
Abu Dhabi Government International Bond	\$700,000	1.88%	15/9/2031	576,286	0.00%
Abu Dhabi Government International Bond	\$500,000	5.00%	30/4/2034	504,589	0.00%
Abu Dhabi Government International Bond	\$800,000	4.13%	11/10/2047	670,331	0.01%
Abu Dhabi Government International Bond	\$1,500,000	3.13%	30/9/2049	1,038,771	0.01%
Abu Dhabi Government International Bond	\$1,950,000	3.88%	16/4/2050	1,545,903	0.01%
Abu Dhabi Government International Bond	\$500,000	5.50%	30/4/2054	505,502	0.00%
Abu Dhabi Government International Bond	\$600,000	2.70%	2/9/2070	340,579	0.00%
Abu Dhabi National Energy Co. PJSC	\$200,000	4.38%	22/6/2026	196,496	0.00%
Abu Dhabi National Energy Co. PJSC	\$500,000	4.38%	24/1/2029	487,567	0.00%
Abu Dhabi National Energy Co. PJSC	\$600,000	4.88%	23/4/2030	598,464	0.01%
Abu Dhabi National Energy Co. PJSC	\$500,000	4.70%	24/4/2033	486,217	0.00%
Abu Dhabi National Energy Co. PJSC	\$1,000,000	4.00%	3/10/2049	801,781	0.01%
Abu Dhabi Ports Co. PJSC	\$400,000	2.50%	6/5/2031	337,345	0.00%
Aldar Investment Properties Sukuk Ltd.	\$300,000	4.88%	24/5/2033	288,181	0.00%
Aldar Sukuk No 2 Ltd.	\$800,000	3.88%	22/10/2029	745,069	0.01%
Commercial Bank of Dubai PSC	\$200,000	5.32%	14/6/2028	199,028	0.00%
DAE Funding LLC	\$500,000	1.55%	1/8/2024	497,940	0.00%
DAE Funding LLC	\$500,000	3.38%	20/3/2028	458,475	0.00%
DIB Sukuk Ltd.	\$500,000	2.95%	16/1/2026	480,175	0.00%
DIB Sukuk Ltd.	\$400,000	1.96%	22/6/2026	372,820	0.00%
DIB Sukuk Ltd.	\$300,000	2.74%	16/2/2027	280,249	0.00%
DIB Sukuk Ltd.	\$300,000	5.49%	30/11/2027	302,166	0.00%
DIB Sukuk Ltd.	\$400,000	4.80%	16/8/2028	393,759	0.00%
DP World Crescent Ltd.	\$200,000	4.85%	26/9/2028	195,647	0.00%
DP World Crescent Ltd.	\$1,100,000	3.75%	30/1/2030	1,014,068	0.01%
DP World Crescent Ltd.	\$600,000	5.50%	13/9/2033	599,489	0.01%
DP World Ltd.	\$400,000	6.85%	2/7/2037	432,174	0.00%
DP World Ltd.	\$300,000	5.63%	25/9/2048	283,388	0.00%
DP World Ltd.	\$600,000	4.70%	30/9/2049	495,380	0.00%
EI Sukuk Co., Ltd.	\$200,000	2.08%	2/11/2026	184,949	0.00%
EI Sukuk Co., Ltd.	\$500,000	5.43%	28/5/2029	503,709	0.00%
Emaar Sukuk Ltd.	\$300,000	3.64%	15/9/2026	287,539	0.00%
Emaar Sukuk Ltd.	\$200,000	3.88%	17/9/2029	186,265	0.00%
Emaar Sukuk Ltd.	\$200,000	3.70%	6/7/2031	180,275	0.00%
Emirates Development Bank PJSC	\$300,000	1.64%	15/6/2026	278,395	0.00%
Emirates NBD Bank PJSC	\$300,000	1.64%	13/1/2026	282,811	0.00%
Emirates NBD Bank PJSC	\$200,000	5.63%	21/10/2027	203,003	0.00%
Emirates NBD Bank PJSC	\$300,000	5.88%	11/10/2028	309,338	0.00%
Emirates NBD Bank PJSC	AUD1,000,000	3.05%	26/2/2030	588,503	0.00%
Emirates Semb Corp. Water & Power Co. PJSC	\$200,000	4.45%	1/8/2035	186,075	0.00%
Emirates Telecommunications Group Co. PJSC	€100,000	2.75%	18/6/2026	105,084	0.00%
Emirates Telecommunications Group Co. PJSC	€190,000	0.38%	17/5/2028	179,990	0.00%
Emirates Telecommunications Group Co. PJSC	€800,000	0.88%	17/5/2033	686,952	0.01%
Esic Sukuk Ltd.	\$275,000	5.83%	14/2/2029	274,334	0.00%
Fab Sukuk Co., Ltd.	\$200,000	2.59%	2/3/2027	187,278	0.00%
Fab Sukuk Co., Ltd.	\$200,000	4.58%	17/1/2028	196,481	0.00%
Fab Sukuk Co., Ltd.	\$200,000	4.78%	23/1/2029	197,584	0.00%
First Abu Dhabi Bank PJSC^	\$500,000	4.50%	Perpetual	482,073	0.00%
First Abu Dhabi Bank PJSC	\$300,000	5.13%	13/10/2027	299,738	0.00%
First Abu Dhabi Bank PJSC	\$200,000	4.38%	24/4/2028	194,552	0.00%
First Abu Dhabi Bank PJSC	\$250,000	4.77%	6/6/2028	246,476	0.00%
First Abu Dhabi Bank PJSC	\$825,000	5.00%	28/2/2029	819,628	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$587,540	2.16%	31/3/2034	503,508	0.00%
Galaxy Pipeline Assets Bidco Ltd.	\$1,200,000	2.63%	31/3/2036	977,018	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$824,202	2.94%	30/9/2040	659,659	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Galaxy Pipeline Assets Bidco Ltd.	\$500,000	3.25%	30/9/2040	380,677	0.00%
MAF Sukuk Ltd.	\$200,000	4.50%	3/11/2025	197,171	0.00%
MAF Sukuk Ltd.	\$750,000	4.64%	14/5/2029	725,419	0.01%
MAF Sukuk Ltd.	\$200,000	5.00%	1/6/2033	194,164	0.00%
Masdar Abu Dhabi Future Energy Co.	\$400,000	4.88%	25/7/2033	385,952	0.00%
Mashreqbank PSC^	\$200,000	7.88%	24/2/2033	211,251	0.00%
MDGH GMTN RSC Ltd.	\$400,000	2.50%	21/5/2026	379,563	0.00%
MDGH GMTN RSC Ltd.	\$200,000	3.00%	28/3/2027	188,207	0.00%
MDGH GMTN RSC Ltd.	\$300,000	4.50%	7/11/2028	293,047	0.00%
MDGH GMTN RSC Ltd.	\$300,000	3.75%	19/4/2029	283,430	0.00%
MDGH GMTN RSC Ltd.	\$400,000	2.88%	7/11/2029	359,396	0.00%
MDGH GMTN RSC Ltd.	\$400,000	2.88%	21/5/2030	355,169	0.00%
MDGH GMTN RSC Ltd.	\$200,000	2.50%	3/6/2031	170,679	0.00%
MDGH GMTN RSC Ltd.	\$850,000	5.50%	28/4/2033	870,022	0.01%
MDGH GMTN RSC Ltd.	\$500,000	5.88%	1/5/2034	525,029	0.00%
MDGH GMTN RSC Ltd.	\$1,500,000	3.70%	7/11/2049	1,133,656	0.01%
MDGH GMTN RSC Ltd.	\$500,000	3.40%	7/6/2051	354,070	0.00%
MDGH GMTN RSC Ltd.	\$400,000	5.08%	22/5/2053	375,872	0.00%
Mdgh Sukuk Ltd.	\$500,000	4.96%	4/4/2034	498,672	0.00%
National Central Cooling Co. PJSC	\$200,000	2.50%	21/10/2027	180,883	0.00%
NBK Tier 1 Ltd.^	\$300,000	3.63%	Perpetual	277,701	0.00%
Nbk Tier 2 Ltd.^	\$200,000	2.50%	24/11/2030	189,022	0.00%
Ruwais Power Co. PJSC	\$450,000	6.00%	31/8/2036	454,684	0.00%
Senaat Sukuk Ltd.	\$200,000	4.76%	5/12/2025	197,851	0.00%
SIB Sukuk Co. III Ltd.	\$500,000	5.25%	3/7/2029	496,618	0.00%
Sweihan PV Power Co. PJSC	\$284,751	3.63%	31/1/2049	228,442	0.00%
UAE International Government Bond	\$600,000	4.86%	2/7/2034	597,722	0.00%
United Arab Emirates International Bond	\$400,000	2.00%	19/10/2031	330,774	0.00%
United Arab Emirates International Bond	\$700,000	4.05%	7/7/2032	664,113	0.01%
United Arab Emirates International Bond	\$600,000	4.92%	25/9/2033	603,396	0.01%
United Arab Emirates International Bond	\$400,000	2.88%	19/10/2041	290,622	0.00%
United Arab Emirates International Bond	\$500,000	4.95%	7/7/2052	465,906	0.00%
United Arab Emirates International Bond	\$800,000	3.25%	19/10/2061	535,090	0.00%
Unity 1 Sukuk Ltd.	\$200,000	2.39%	3/11/2025	191,132	0.00%
				48,400,873	0.23%
United Kingdom 4.10% (31 December 2023: 4.01%)					
3i Group plc	£400,000	3.75%	5/6/2040	390,987	0.00%
AA Bond Co., Ltd.	£200,000	5.50%	31/7/2027	246,786	0.00%
AA Bond Co., Ltd.	£181,000	3.25%	31/7/2028	201,910	0.00%
Accent Capital plc	£300,000	2.63%	18/7/2049	233,932	0.00%
Affinity Water Finance 2004 plc	£200,000	5.88%	13/7/2026	252,323	0.00%
Affordable Housing Finance plc	£200,000	3.80%	20/5/2042	218,650	0.00%
Affordable Housing Finance plc	£525,000	2.89%	11/8/2043	495,287	0.00%
Anchor Hanover Group	£500,000	2.00%	21/7/2051	326,231	0.00%
Anglian Water Services Financing plc	£1,000,000	4.50%	22/2/2026	1,246,947	0.01%
Anglian Water Services Financing plc	£100,000	4.50%	5/10/2027	122,678	0.00%
Anglian Water Services Financing plc	CAD400,000	4.53%	26/8/2032	277,332	0.00%
Anglian Water Services Financing plc	£537,000	6.00%	20/6/2039	682,854	0.00%
Annington Funding plc	£300,000	3.18%	12/7/2029	335,673	0.00%
Annington Funding plc	£300,000	2.31%	6/10/2032	291,739	0.00%
Annington Funding plc	£300,000	4.75%	9/8/2033	347,665	0.00%
Annington Funding plc	£500,000	3.69%	12/7/2034	522,875	0.00%
Annington Funding plc	£100,000	2.92%	6/10/2051	72,637	0.00%
Arqiva Financing plc	£60,004	4.88%	31/12/2032	73,180	0.00%
Ashtead Capital, Inc.	\$550,000	1.50%	12/8/2026	501,497	0.00%
Ashtead Capital, Inc.	\$250,000	4.38%	15/8/2027	240,686	0.00%
Ashtead Capital, Inc.	\$500,000	2.45%	12/8/2031	403,529	0.00%
Ashtead Capital, Inc.	\$500,000	5.95%	15/10/2033	500,892	0.00%
Aspire Defence Finance plc	£77,942	4.67%	31/3/2040	94,176	0.00%
Assura Financing plc	£230,000	1.50%	15/9/2030	232,928	0.00%
Aster Treasury plc	£1,000,000	5.41%	20/12/2032	1,298,181	0.01%
Astrazeneca Finance LLC	\$570,000	1.20%	28/5/2026	529,206	0.00%
Astrazeneca Finance LLC	\$800,000	4.80%	26/2/2027	795,425	0.01%
Astrazeneca Finance LLC	\$510,000	1.75%	28/5/2028	452,188	0.00%
Astrazeneca Finance LLC	\$595,000	4.85%	26/2/2029	593,815	0.00%
Astrazeneca Finance LLC	\$635,000	4.90%	26/2/2031	632,888	0.00%
Astrazeneca Finance LLC	\$400,000	2.25%	28/5/2031	337,583	0.00%
Astrazeneca Finance LLC	\$500,000	4.88%	3/3/2033	494,682	0.00%
Astrazeneca Finance LLC	\$815,000	5.00%	26/2/2034	810,292	0.01%
AstraZeneca plc	\$510,000	3.38%	16/11/2025	497,398	0.00%
AstraZeneca plc	\$1,473,000	0.70%	8/4/2026	1,364,220	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AstraZeneca plc	\$150,000	3.13%	12/6/2027	142,616	0.00%
AstraZeneca plc	€3,000,000	1.25%	12/5/2028	2,981,870	0.02%
AstraZeneca plc	\$70,000	4.00%	17/1/2029	67,431	0.00%
AstraZeneca plc	€300,000	0.38%	3/6/2029	279,577	0.00%
AstraZeneca plc	\$365,000	1.38%	6/8/2030	298,243	0.00%
AstraZeneca plc	\$1,467,000	6.45%	15/9/2037	1,632,448	0.01%
AstraZeneca plc	\$255,000	4.00%	18/9/2042	214,239	0.00%
AstraZeneca plc	\$1,200,000	4.38%	17/8/2048	1,032,147	0.01%
AstraZeneca plc	\$1,000,000	2.13%	6/8/2050	559,575	0.00%
AstraZeneca plc	\$860,000	3.00%	28/5/2051	575,319	0.00%
Aviva plc^	£100,000	6.13%	14/11/2036	127,348	0.00%
Aviva plc^	£400,000	4.38%	12/9/2049	466,228	0.00%
Aviva plc^	£100,000	5.13%	4/6/2050	119,665	0.00%
Aviva plc^	£130,000	6.88%	20/5/2058	166,205	0.00%
Babcock International Group plc	£700,000	1.88%	5/10/2026	818,492	0.01%
Babcock International Group plc	€400,000	1.38%	13/9/2027	397,021	0.00%
BAE Systems Finance, Inc.	\$1,185,000	7.50%	1/7/2027	1,256,414	0.01%
BAE Systems Holdings, Inc.	\$125,000	3.85%	15/12/2025	121,874	0.00%
BAE Systems Holdings, Inc.	\$135,000	4.75%	7/10/2044	119,663	0.00%
BAE Systems plc	\$950,000	5.00%	26/3/2027	942,726	0.01%
BAE Systems plc	\$200,000	5.13%	26/3/2029	199,087	0.00%
BAE Systems plc	\$500,000	1.90%	15/2/2031	406,079	0.00%
BAE Systems plc	\$1,000,000	5.25%	26/3/2031	997,172	0.01%
BAE Systems plc	\$1,600,000	5.30%	26/3/2034	1,583,203	0.01%
BAE Systems plc	\$500,000	3.00%	15/9/2050	323,010	0.00%
BAE Systems plc	\$1,650,000	5.50%	26/3/2054	1,611,834	0.01%
Barclays plc	\$450,000	4.38%	12/1/2026	442,597	0.00%
Barclays plc	£1,000,000	3.00%	8/5/2026	1,212,008	0.01%
Barclays plc	\$2,470,000	5.20%	12/5/2026	2,441,313	0.01%
Barclays plc^	\$1,225,000	5.30%	9/8/2026	1,216,934	0.01%
Barclays plc^	\$500,000	7.33%	2/11/2026	508,907	0.00%
Barclays plc^	€700,000	2.89%	31/1/2027	740,109	0.01%
Barclays plc^	\$500,000	5.83%	9/5/2027	500,518	0.00%
Barclays plc^	CAD1,000,000	2.17%	23/6/2027	690,480	0.00%
Barclays plc^	\$500,000	5.67%	12/3/2028	500,676	0.00%
Barclays plc	\$580,000	4.84%	9/5/2028	559,677	0.00%
Barclays plc^	\$800,000	5.50%	9/8/2028	798,079	0.01%
Barclays plc^	\$2,300,000	7.39%	2/11/2028	2,420,910	0.01%
Barclays plc	AUD1,250,000	4.00%	26/6/2029	758,686	0.01%
Barclays plc^	€2,500,000	0.58%	9/8/2029	2,345,874	0.01%
Barclays plc^	\$244,000	6.49%	13/9/2029	252,450	0.00%
Barclays plc^	£1,334,000	7.09%	6/11/2029	1,776,732	0.01%
Barclays plc^	\$500,000	5.69%	12/3/2030	501,438	0.00%
Barclays plc^	\$405,000	5.09%	20/6/2030	387,391	0.00%
Barclays plc^	£1,000,000	6.37%	31/1/2031	1,302,350	0.01%
Barclays plc^	€400,000	1.13%	22/3/2031	404,056	0.00%
Barclays plc^	\$250,000	2.65%	24/6/2031	212,222	0.00%
Barclays plc^	\$500,000	2.67%	10/3/2032	415,081	0.00%
Barclays plc^	£700,000	8.41%	14/11/2032	932,727	0.01%
Barclays plc^	\$700,000	2.89%	24/11/2032	579,284	0.00%
Barclays plc^	\$800,000	5.75%	9/8/2033	798,208	0.01%
Barclays plc^	\$800,000	7.44%	2/11/2033	879,950	0.01%
Barclays plc^	€1,300,000	5.26%	29/1/2034	1,487,565	0.01%
Barclays plc^	\$800,000	6.22%	9/5/2034	819,947	0.01%
Barclays plc^	\$600,000	7.12%	27/6/2034	637,797	0.00%
Barclays plc^	£954,000	5.85%	21/3/2035	1,204,024	0.01%
Barclays plc^	€549,000	4.35%	8/5/2035	588,802	0.00%
Barclays plc^	\$900,000	3.56%	23/9/2035	773,367	0.01%
Barclays plc^	\$375,000	3.81%	10/3/2042	289,274	0.00%
Barclays plc	\$500,000	5.25%	17/8/2045	470,766	0.00%
Barclays plc	\$725,000	4.95%	10/1/2047	646,559	0.00%
Barclays plc^	\$700,000	6.04%	12/3/2055	709,378	0.00%
BAT Capital Corp.	\$1,000,000	2.79%	6/9/2024	993,768	0.01%
BAT Capital Corp.	€271,000	2.13%	15/8/2025	330,055	0.00%
BAT Capital Corp.	\$1,454,000	3.22%	6/9/2026	1,387,731	0.01%
BAT Capital Corp.	\$1,525,000	4.70%	2/4/2027	1,501,261	0.01%
BAT Capital Corp.	\$902,000	3.56%	15/8/2027	856,507	0.01%
BAT Capital Corp.	\$375,000	3.46%	6/9/2029	341,684	0.00%
BAT Capital Corp.	\$600,000	4.91%	2/4/2030	584,841	0.00%
BAT Capital Corp.	\$500,000	6.34%	2/8/2030	522,152	0.00%
BAT Capital Corp.	\$350,000	5.83%	20/2/2031	354,780	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BAT Capital Corp.	\$1,400,000	2.73%	25/3/2031	1,181,934	0.01%
BAT Capital Corp.	\$400,000	7.75%	19/10/2032	449,563	0.00%
BAT Capital Corp.	\$500,000	6.42%	2/8/2033	522,349	0.00%
BAT Capital Corp.	\$375,000	6.00%	20/2/2034	379,064	0.00%
BAT Capital Corp.	\$475,000	4.39%	15/8/2037	400,752	0.00%
BAT Capital Corp.	\$325,000	7.08%	2/8/2043	343,145	0.00%
BAT Capital Corp.	\$1,049,000	4.54%	15/8/2047	805,951	0.01%
BAT Capital Corp.	\$825,000	4.76%	6/9/2049	649,379	0.00%
BAT Capital Corp.	\$220,000	5.28%	2/4/2050	185,864	0.00%
BAT Capital Corp.	\$425,000	7.08%	2/8/2053	452,336	0.00%
BAT International Finance plc	\$375,000	1.67%	25/3/2026	351,458	0.00%
BAT International Finance plc	\$500,000	4.45%	16/3/2028	483,991	0.00%
BAT International Finance plc	£866,000	2.25%	26/6/2028	973,593	0.01%
BAT International Finance plc	\$500,000	5.93%	2/2/2029	511,705	0.00%
BAT International Finance plc	£700,000	2.25%	16/1/2030	682,450	0.00%
BAT International Finance plc	€1,528,000	4.13%	12/4/2032	1,606,204	0.01%
BAT International Finance plc	£300,000	6.00%	24/11/2034	384,553	0.00%
BAT International Finance plc	€140,000	2.00%	13/3/2045	101,224	0.00%
Bazalgette Finance plc	£100,000	2.38%	29/11/2027	114,540	0.00%
Bazalgette Finance plc	£100,000	2.75%	10/3/2034	100,469	0.00%
Beazley Insurance DAC	\$200,000	5.50%	10/9/2029	189,958	0.00%
BG Energy Capital plc	€250,000	2.25%	21/11/2029	251,736	0.00%
BG Energy Capital plc	\$275,000	5.13%	15/10/2041	254,718	0.00%
Blend Funding plc	£500,000	3.46%	21/9/2047	461,401	0.00%
BNI Finance BV	€2,200,000	3.88%	1/12/2030	2,385,517	0.01%
BP Capital Markets BV	€1,000,000	4.32%	12/5/2035	1,107,544	0.01%
BP Capital Markets BV	€1,226,000	1.47%	21/9/2041	893,225	0.01%
BP Capital Markets plc^	€1,100,000	3.63%	Perpetual	1,128,958	0.01%
BP Capital Markets plc^	€900,000	3.25%	Perpetual	942,534	0.01%
BP Capital Markets plc^	€600,000	4.25%	Perpetual	720,743	0.00%
BP Capital Markets plc	€1,000,000	2.97%	27/2/2026	1,064,327	0.01%
BP Capital Markets plc	\$200,000	3.28%	19/9/2027	189,648	0.00%
BP Capital Markets plc	€2,100,000	2.52%	7/4/2028	2,175,577	0.01%
BP Capital Markets plc	\$1,025,000	3.72%	28/11/2028	974,149	0.01%
BP Capital Markets plc	€600,000	1.23%	8/5/2031	549,234	0.00%
BPHA Finance plc	£100,000	4.82%	11/4/2044	115,951	0.00%
British Airways 2019-1 Class AA Pass Through Trust	\$339,489	3.30%	15/12/2032	305,084	0.00%
British Airways 2020-1 Class A Pass Through Trust	\$240,861	4.25%	15/11/2032	225,180	0.00%
British Telecommunications plc	\$250,000	5.13%	4/12/2028	249,184	0.00%
British Telecommunications plc	\$600,000	3.25%	8/11/2029	546,350	0.00%
British Telecommunications plc	\$500,000	9.63%	15/12/2030	610,514	0.00%
Broadgate Financing plc	£50,000	5.00%	5/10/2031	61,077	0.00%
BUPA Finance plc	£371,000	5.00%	8/12/2026	460,431	0.00%
BUPA Finance plc	£300,000	1.75%	14/6/2027	342,779	0.00%
Cadent Finance plc	£100,000	2.63%	22/9/2038	87,506	0.00%
Cadent Finance plc	£100,000	3.13%	21/3/2040	90,482	0.00%
Cadent Finance plc	£600,000	2.75%	22/9/2046	456,812	0.00%
CCEP Finance Ireland DAC	€400,000	0.50%	6/9/2029	367,515	0.00%
CCEP Finance Ireland DAC	€400,000	0.88%	6/5/2033	339,981	0.00%
Centrica plc	£200,000	4.38%	13/3/2029	245,143	0.00%
Centrica plc	£210,000	7.00%	19/9/2033	297,408	0.00%
Centrica plc	\$200,000	5.38%	16/10/2043	173,410	0.00%
Centrica plc	£100,000	4.25%	12/9/2044	103,223	0.00%
Chancellor Masters & Scholars of The University of Cambridge	£150,000	3.75%	17/10/2052	153,589	0.00%
Chancellor Masters & Scholars of The University of Cambridge	£300,000	2.35%	27/6/2078	203,790	0.00%
Channel Link Enterprises Finance plc^	£1,000,000	3.04%	30/6/2050	1,111,787	0.01%
Church Commissioners for England	£200,000	3.25%	14/7/2032	226,211	0.00%
Church Commissioners for England	£200,000	3.63%	14/7/2052	194,507	0.00%
Circle Anglia Social Housing plc	£100,000	5.20%	2/3/2044	118,166	0.00%
Citizen Treasury plc	£300,000	3.25%	20/10/2048	260,790	0.00%
CK Hutchison Europe Finance 18 Ltd.	€300,000	2.00%	13/4/2030	291,029	0.00%
CK Hutchison Finance 16 Ltd.	€800,000	2.00%	6/4/2028	808,582	0.01%
CK Hutchison Group Telecom Finance SA	£500,000	2.00%	17/10/2027	567,416	0.00%
CK Hutchison International 16 Ltd.	\$300,000	2.75%	3/10/2026	284,352	0.00%
CK Hutchison International 17 II Ltd.	\$375,000	3.25%	29/9/2027	353,714	0.00%
CK Hutchison International 17 Ltd.	\$300,000	3.50%	5/4/2027	287,150	0.00%
CK Hutchison International 19 II Ltd.	\$200,000	2.75%	6/9/2029	178,328	0.00%
CK Hutchison International 19 II Ltd.	\$200,000	3.38%	6/9/2049	142,327	0.00%
CK Hutchison International 20 Ltd.	\$300,000	2.50%	8/5/2030	259,362	0.00%
CK Hutchison International 20 Ltd.	\$115,000	3.38%	8/5/2050	81,327	0.00%
CK Hutchison International 21 Ltd.	\$400,000	1.50%	15/4/2026	374,653	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CK Hutchison International 21 Ltd.	\$400,000	2.50%	15/4/2031	336,602	0.00%
CK Hutchison International 21 Ltd.	\$1,300,000	3.13%	15/4/2041	959,673	0.01%
CK Hutchison International 23 Ltd.	\$650,000	4.75%	21/4/2028	642,016	0.00%
CK Hutchison International 23 Ltd.	\$450,000	4.88%	21/4/2033	434,721	0.00%
CK Hutchison International 24 Ltd.	\$500,000	5.38%	26/4/2029	504,153	0.00%
Clarion Funding plc	£400,000	2.63%	18/1/2029	454,353	0.00%
Clarion Funding plc	£400,000	1.88%	22/1/2035	364,320	0.00%
Clarion Funding plc	£600,000	3.13%	19/4/2048	515,289	0.00%
Clarion Funding plc	£1,587,000	5.38%	30/5/2057	1,961,990	0.01%
Clydesdale Bank plc	£200,000	4.63%	8/6/2026	251,479	0.00%
Clydesdale Bank plc	€1,400,000	0.01%	22/9/2026	1,386,829	0.01%
Clydesdale Bank plc	€500,000	2.50%	22/6/2027	520,810	0.00%
Clydesdale Bank plc	€882,000	3.75%	22/8/2028	958,536	0.01%
CNH Industrial Finance Europe SA	€1,400,000	1.75%	12/9/2025	1,465,562	0.01%
CNH Industrial Finance Europe SA	€200,000	1.88%	19/1/2026	208,439	0.00%
CNH Industrial Finance Europe SA	€300,000	1.75%	25/3/2027	306,186	0.00%
CNH Industrial Finance Europe SA	€400,000	1.63%	3/7/2029	387,852	0.00%
CNH Industrial NV	\$125,000	3.85%	15/11/2027	119,694	0.00%
Coca-Cola Europacific Partners plc	€500,000	1.50%	8/11/2027	502,068	0.00%
Community Finance Co. 1 plc	£300,000	5.02%	31/7/2034	375,184	0.00%
Compass Group Finance Netherlands BV	€692,000	3.00%	8/3/2030	724,516	0.01%
Compass Group plc	£100,000	2.00%	5/9/2025	121,855	0.00%
Compass Group plc	£1,100,000	2.00%	3/7/2029	1,230,800	0.01%
Connect Plus M25 Issuer plc	£422,040	2.61%	31/3/2039	440,660	0.00%
Crh Finance UK plc	£200,000	4.13%	2/12/2029	242,388	0.00%
CSL Finance plc	£450,000	4.05%	27/4/2029	430,002	0.00%
Derwent London plc	£200,000	1.88%	17/11/2031	198,800	0.00%
Diageo Capital plc	\$250,000	1.38%	29/9/2025	237,952	0.00%
Diageo Capital plc	\$400,000	5.20%	24/10/2025	399,331	0.00%
Diageo Capital plc	\$400,000	5.30%	24/10/2027	403,451	0.00%
Diageo Capital plc	\$750,000	2.38%	24/10/2029	662,581	0.00%
Diageo Capital plc	\$325,000	2.00%	29/4/2030	277,063	0.00%
Diageo Capital plc	\$750,000	2.13%	29/4/2032	608,406	0.00%
Diageo Capital plc	\$475,000	5.50%	24/1/2033	488,018	0.00%
Diageo Capital plc	\$350,000	5.63%	5/10/2033	363,374	0.00%
Diageo Capital plc	\$100,000	5.88%	30/9/2036	105,222	0.00%
Diageo Capital plc	\$200,000	3.88%	29/4/2043	163,925	0.00%
Diageo Finance plc	£500,000	1.75%	12/10/2026	591,516	0.00%
Diageo Finance plc	£600,000	1.50%	22/10/2027	606,858	0.00%
Diageo Finance plc	£1,000,000	2.38%	8/6/2028	1,160,100	0.01%
Diageo Finance plc	£400,000	1.25%	28/3/2033	381,171	0.00%
Diageo Finance plc	£1,000,000	2.75%	8/6/2038	964,629	0.01%
Diageo Investment Corp.	\$150,000	7.45%	15/4/2035	175,266	0.00%
Diageo Investment Corp.	\$60,000	4.25%	11/5/2042	52,351	0.00%
DS Smith plc	£1,000,000	0.88%	12/9/2026	1,008,797	0.01%
DS Smith plc	£400,000	2.88%	26/7/2029	453,371	0.00%
DWR Cymru Financing UK plc	£600,000	1.38%	31/3/2033	557,628	0.00%
DWR Cymru Financing UK plc	£800,000	2.38%	31/3/2034	722,389	0.01%
DWR Cymru Financing UK plc	£100,000	2.50%	31/3/2036	95,040	0.00%
Eastern Power Networks plc	£500,000	1.88%	1/6/2035	455,778	0.00%
Electricity North West Ltd.	£150,000	8.88%	25/3/2026	200,733	0.00%
EMH Treasury plc	£100,000	4.50%	29/1/2044	111,344	0.00%
ENW Finance plc	£300,000	1.42%	30/7/2030	306,034	0.00%
Eversholt Funding plc	£282,857	6.70%	22/2/2035	375,113	0.00%
Eversholt Funding plc	£200,000	3.53%	7/8/2042	198,718	0.00%
Experian Finance plc	€300,000	1.38%	25/6/2026	308,066	0.00%
Experian Finance plc	\$295,000	4.25%	1/2/2029	283,675	0.00%
Experian Finance plc	\$200,000	2.75%	8/3/2030	177,002	0.00%
Flagship Finance plc	£200,000	1.88%	14/7/2061	117,996	0.00%
Gatwick Funding Ltd.	£300,000	6.13%	2/3/2026	384,174	0.00%
Gatwick Funding Ltd.	£579,000	2.50%	15/4/2030	635,453	0.00%
Gatwick Funding Ltd.	£100,000	4.63%	27/3/2034	117,284	0.00%
Gatwick Funding Ltd.	£300,000	3.13%	28/9/2039	277,985	0.00%
GlaxoSmithKline Capital plc	£1,000,000	1.25%	12/10/2028	1,105,509	0.01%
GlaxoSmithKline Capital plc	\$1,175,000	3.38%	1/6/2029	1,100,326	0.01%
GlaxoSmithKline Capital plc	€1,200,000	1.75%	21/5/2030	1,170,325	0.01%
GlaxoSmithKline Capital plc	£53,000	5.25%	19/12/2033	69,317	0.00%
GlaxoSmithKline Capital plc	£800,000	1.63%	12/5/2035	727,891	0.01%
GlaxoSmithKline Capital, Inc.	\$1,100,000	6.38%	15/5/2038	1,213,308	0.01%
GlaxoSmithKline Capital, Inc.	\$200,000	4.20%	18/3/2043	170,710	0.00%
Global Switch Finance BV	€519,000	1.38%	7/10/2030	504,403	0.00%

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Grainger plc	£200,000	3.38%	24/4/2028	231,230	0.00%
Great Places Housing Group Ltd.	£200,000	4.75%	22/10/2042	229,163	0.00%
Greater Gabbard OFTO plc	£62,288	4.14%	29/11/2032	75,035	0.00%
Greene King Finance plc	£123,683	4.06%	15/3/2035	142,327	0.00%
Greensquareaccord Ltd.	£300,000	5.25%	30/11/2047	348,297	0.00%
GSK Capital BV	€486,000	3.00%	28/11/2027	513,987	0.00%
Gwynt y Mor OFTO plc	£64,255	2.78%	17/2/2034	70,086	0.00%
Haleon Netherlands Capital BV	€500,000	1.25%	29/3/2026	513,819	0.00%
Haleon UK Capital plc	£300,000	2.88%	29/10/2028	351,293	0.00%
Haleon UK Capital plc	£200,000	3.38%	29/3/2038	206,940	0.00%
Heathrow Funding Ltd.	€4,066,000	1.50%	12/10/2025	4,235,892	0.02%
Heathrow Funding Ltd.	CAD200,000	3.40%	8/3/2028	139,833	0.00%
Heathrow Funding Ltd.	£461,000	2.63%	16/3/2028	522,629	0.00%
Heathrow Funding Ltd.	£700,000	2.75%	13/10/2029	789,610	0.01%
Heathrow Funding Ltd.	€100,000	1.50%	11/2/2030	94,890	0.00%
Heathrow Funding Ltd.	CAD810,000	3.78%	4/9/2030	557,110	0.00%
Heathrow Funding Ltd.	€3,000,000	1.13%	8/10/2030	2,722,201	0.01%
Heathrow Funding Ltd.	CAD540,000	3.66%	13/1/2031	365,681	0.00%
Heathrow Funding Ltd.	£1,275,000	6.45%	10/12/2031	1,705,700	0.01%
Heathrow Funding Ltd.	€1,500,000	4.50%	11/7/2033	1,650,512	0.01%
Heathrow Funding Ltd.	€500,000	1.88%	14/3/2034	443,615	0.00%
Heathrow Funding Ltd.	£200,000	5.88%	13/5/2041	254,772	0.00%
Hexagon Housing Association Ltd.	£200,000	3.63%	22/4/2048	177,523	0.00%
HSBC Bank Capital Funding Sterling 1 LP^	£100,000	5.84%	Perpetual	130,458	0.00%
HSBC Capital Funding Dollar 1 LP^	\$200,000	10.18%	Perpetual	241,856	0.00%
HSBC Holdings plc	\$375,000	4.25%	18/8/2025	368,280	0.00%
HSBC Holdings plc	\$1,263,000	4.30%	8/3/2026	1,241,444	0.01%
HSBC Holdings plc	\$225,000	3.90%	25/5/2026	218,894	0.00%
HSBC Holdings plc^	\$4,013,000	2.10%	4/6/2026	3,879,817	0.02%
HSBC Holdings plc^	\$725,000	7.34%	3/11/2026	740,667	0.01%
HSBC Holdings plc^	£1,510,000	2.26%	13/11/2026	1,824,067	0.01%
HSBC Holdings plc^	€400,000	0.31%	13/11/2026	408,879	0.00%
HSBC Holdings plc^	€1,550,000	3.02%	15/6/2027	1,636,296	0.01%
HSBC Holdings plc^	£1,000,000	1.75%	24/7/2027	1,174,461	0.01%
HSBC Holdings plc^	\$750,000	2.25%	22/11/2027	695,160	0.00%
HSBC Holdings plc	£100,000	5.75%	20/12/2027	127,229	0.00%
HSBC Holdings plc^	€300,000	4.75%	10/3/2028	329,275	0.00%
HSBC Holdings plc^	\$1,000,000	4.04%	13/3/2028	963,462	0.01%
HSBC Holdings plc^	\$2,300,000	4.76%	9/6/2028	2,262,354	0.01%
HSBC Holdings plc^	£1,600,000	3.00%	22/7/2028	1,885,827	0.01%
HSBC Holdings plc^	\$545,000	5.21%	11/8/2028	541,189	0.00%
HSBC Holdings plc^	\$500,000	2.01%	22/9/2028	448,994	0.00%
HSBC Holdings plc^	\$2,125,000	7.39%	3/11/2028	2,247,402	0.01%
HSBC Holdings plc^	\$1,000,000	6.16%	9/3/2029	1,022,743	0.01%
HSBC Holdings plc^	\$500,000	2.21%	17/8/2029	439,446	0.00%
HSBC Holdings plc^	€1,450,000	0.64%	24/9/2029	1,365,515	0.01%
HSBC Holdings plc	\$775,000	4.95%	31/3/2030	761,626	0.01%
HSBC Holdings plc^	\$280,000	3.97%	22/5/2030	261,540	0.00%
HSBC Holdings plc^	\$200,000	2.85%	4/6/2031	172,728	0.00%
HSBC Holdings plc^	\$900,000	2.36%	18/8/2031	751,702	0.01%
HSBC Holdings plc^	€500,000	4.79%	10/3/2032	561,024	0.00%
HSBC Holdings plc^	\$3,677,000	2.80%	24/5/2032	3,079,045	0.02%
HSBC Holdings plc^	€1,000,000	6.36%	16/11/2032	1,136,228	0.01%
HSBC Holdings plc^	\$1,750,000	2.87%	22/11/2032	1,455,963	0.01%
HSBC Holdings plc^	\$1,000,000	4.76%	29/3/2033	923,834	0.01%
HSBC Holdings plc^	€600,000	4.86%	23/5/2033	677,809	0.00%
HSBC Holdings plc^	\$625,000	5.40%	11/8/2033	617,200	0.00%
HSBC Holdings plc^	\$775,000	8.11%	3/11/2033	876,060	0.01%
HSBC Holdings plc^	\$1,300,000	6.25%	9/3/2034	1,353,641	0.01%
HSBC Holdings plc^	\$800,000	6.55%	20/6/2034	825,911	0.01%
HSBC Holdings plc^	\$400,000	7.40%	13/11/2034	433,912	0.00%
HSBC Holdings plc^	£1,300,000	8.20%	16/11/2034	1,782,289	0.01%
HSBC Holdings plc^	€590,000	4.60%	22/3/2035	633,386	0.00%
HSBC Holdings plc	\$2,050,000	6.50%	2/5/2036	2,131,773	0.01%
HSBC Holdings plc	\$800,000	6.50%	15/9/2037	824,535	0.01%
HSBC Holdings plc	\$200,000	6.80%	1/6/2038	211,556	0.00%
HSBC Holdings plc	£200,000	6.00%	29/3/2040	244,756	0.00%
HSBC Holdings plc	\$225,000	6.10%	14/1/2042	239,337	0.00%
HSBC Holdings plc^	\$1,100,000	6.33%	9/3/2044	1,150,005	0.01%
HSBC Holdings plc	\$580,000	5.25%	14/3/2044	537,765	0.00%
Hutchison Whampoa International 03/33 Ltd.	\$285,000	7.45%	24/11/2033	325,407	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hyde Housing Association Ltd.	£650,000	1.75%	18/8/2055	373,457	0.00%
IHG Finance LLC	€1,600,000	4.38%	28/11/2029	1,756,069	0.01%
Imperial Brands Finance Netherlands BV	€1,200,000	5.25%	15/2/2031	1,348,880	0.01%
Imperial Brands Finance Netherlands BV	€650,000	1.75%	18/3/2033	562,818	0.00%
Imperial Brands Finance plc	\$400,000	4.25%	21/7/2025	393,881	0.00%
Imperial Brands Finance plc	\$400,000	3.50%	26/7/2026	383,596	0.00%
Imperial Brands Finance plc	\$300,000	6.13%	27/7/2027	305,026	0.00%
Imperial Brands Finance plc	\$200,000	3.88%	26/7/2029	185,368	0.00%
Imperial Brands Finance plc	\$500,000	5.50%	1/2/2030	495,251	0.00%
Imperial Brands Finance plc	\$500,000	5.88%	1/7/2034	490,230	0.00%
Incommunities Treasury plc	£500,000	3.25%	21/3/2049	442,519	0.00%
Informa plc	£200,000	3.13%	5/7/2026	241,523	0.00%
International Distributions Services plc	€300,000	1.25%	8/10/2026	305,236	0.00%
Investec plc^	£120,000	1.88%	16/7/2028	134,291	0.00%
Just Group plc^	£300,000	7.00%	15/4/2031	383,599	0.00%
Juturna European Loan Conduit No 16 plc	£2,018,206	5.06%	10/8/2033	2,541,727	0.01%
Karbon Homes Ltd.	£500,000	3.38%	15/11/2047	460,952	0.00%
Land Securities Capital Markets plc	£900,000	2.40%	8/2/2029	1,019,057	0.01%
Land Securities Capital Markets plc	£783,000	4.75%	18/9/2031	976,429	0.01%
Land Securities Capital Markets plc	£200,000	2.63%	22/9/2037	191,010	0.00%
LCR Finance plc	£50,000	4.50%	7/12/2028	63,406	0.00%
LCR Finance plc	£100,000	4.50%	7/12/2038	124,180	0.00%
LCR Finance plc	£50,000	5.10%	7/3/2051	65,630	0.00%
Leeds Building Society^	£300,000	1.50%	16/3/2027	355,134	0.00%
Leeds Building Society	£700,000	1.38%	6/10/2027	785,982	0.01%
Legal & General Finance plc	£40,000	5.88%	11/12/2031	53,509	0.00%
Legal & General Group plc^	\$500,000	5.25%	21/3/2047	484,052	0.00%
Legal & General Group plc^	£600,000	5.13%	14/11/2048	737,218	0.01%
Legal & General Group plc^	£400,000	5.50%	27/6/2064	472,905	0.00%
Lloyds Bank plc	£100,000	4.88%	30/3/2027	126,454	0.00%
Lloyds Bank plc	£100,000	6.00%	8/2/2029	133,542	0.00%
Lloyds Banking Group plc	\$835,000	4.58%	10/12/2025	819,733	0.01%
Lloyds Banking Group plc^	\$275,000	4.72%	11/8/2026	271,886	0.00%
Lloyds Banking Group plc	\$1,694,000	3.75%	11/1/2027	1,629,512	0.01%
Lloyds Banking Group plc	AUD1,000,000	4.25%	22/11/2027	638,645	0.00%
Lloyds Banking Group plc^	\$600,000	5.46%	5/1/2028	598,865	0.00%
Lloyds Banking Group plc^	\$500,000	3.75%	18/3/2028	478,172	0.00%
Lloyds Banking Group plc	\$2,600,000	4.55%	16/8/2028	2,524,426	0.01%
Lloyds Banking Group plc^	\$300,000	3.57%	7/11/2028	282,214	0.00%
Lloyds Banking Group plc^	\$450,000	5.87%	6/3/2029	456,019	0.00%
Lloyds Banking Group plc^	AUD1,000,000	5.69%	6/3/2030	665,705	0.00%
Lloyds Banking Group plc^	\$250,000	5.72%	5/6/2030	252,004	0.00%
Lloyds Banking Group plc^	€800,000	3.13%	24/8/2030	827,390	0.01%
Lloyds Banking Group plc^	£3,900,000	5.25%	4/10/2030	4,927,947	0.02%
Lloyds Banking Group plc^	£486,000	4.75%	21/9/2031	542,784	0.00%
Lloyds Banking Group plc^	£1,030,000	1.99%	15/12/2031	1,190,705	0.01%
Lloyds Banking Group plc^	€716,000	3.88%	14/5/2032	765,328	0.01%
Lloyds Banking Group plc^	AUD3,700,000	7.09%	31/8/2033	2,554,588	0.01%
Lloyds Banking Group plc^	\$950,000	7.95%	15/11/2033	1,066,942	0.01%
Lloyds Banking Group plc^	\$800,000	5.68%	5/1/2035	796,464	0.01%
Lloyds Banking Group plc^	\$460,000	3.37%	14/12/2046	319,985	0.00%
Lloyds Banking Group plc	\$550,000	4.34%	9/1/2048	429,243	0.00%
Logicor 2019-1 UK plc	£500,000	1.88%	17/11/2026	582,559	0.00%
London & Quadrant Housing Trust	£800,000	2.63%	28/2/2028	920,416	0.01%
London & Quadrant Housing Trust	£400,000	5.49%	15/6/2042	501,081	0.00%
London & Quadrant Housing Trust	£100,000	3.75%	27/10/2049	94,609	0.00%
London & Quadrant Housing Trust	£300,000	3.13%	28/2/2053	247,911	0.00%
London Power Networks plc	£137,000	2.63%	1/3/2029	157,018	0.00%
London Stock Exchange Group plc	€500,000	1.75%	6/12/2027	507,201	0.00%
London Stock Exchange Group plc	€249,000	1.75%	19/9/2029	244,930	0.00%
Lseg US Finance Corp.	\$500,000	4.88%	28/3/2027	495,547	0.00%
Lseg US Finance Corp.	\$500,000	5.30%	28/3/2034	498,357	0.00%
LSEGA Financing plc	\$400,000	2.00%	6/4/2028	358,605	0.00%
LSEGA Financing plc	\$700,000	2.50%	6/4/2031	590,173	0.00%
M&G plc^	\$200,000	6.50%	20/10/2048	202,190	0.00%
M&G plc^	£400,000	5.63%	20/10/2051	479,862	0.00%
M&G plc^	£500,000	5.56%	20/7/2055	572,004	0.00%
M&G plc^	£500,000	6.34%	19/12/2063	595,175	0.00%
Manchester Airport Group Funding plc	£500,000	2.88%	30/9/2044	414,610	0.00%
Martlet Homes Ltd.	£500,000	3.00%	9/5/2052	414,125	0.00%
Mead Johnson Nutrition Co.	\$200,000	4.13%	15/11/2025	196,571	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mead Johnson Nutrition Co.	\$75,000	5.90%	1/11/2039	76,582	0.00%
Mead Johnson Nutrition Co.	\$235,000	4.60%	1/6/2044	203,381	0.00%
Metropolitan Funding plc	£200,000	4.13%	5/4/2048	198,478	0.00%
Mobico Group plc	£300,000	2.38%	20/11/2028	327,877	0.00%
Morhomes plc	£100,000	3.40%	19/2/2038	99,869	0.00%
Motability Operations Group plc	€700,000	0.38%	3/1/2026	716,551	0.00%
Motability Operations Group plc	€600,000	0.13%	20/7/2028	560,449	0.00%
Motability Operations Group plc	£225,000	2.38%	14/3/2032	238,173	0.00%
Motability Operations Group plc	€2,255,000	3.88%	24/1/2034	2,389,404	0.01%
Motability Operations Group plc	£100,000	3.63%	10/3/2036	108,897	0.00%
Motability Operations Group plc	£500,000	2.38%	3/7/2039	438,471	0.00%
Motability Operations Group plc	£400,000	1.50%	20/1/2041	293,979	0.00%
Motability Operations Group plc	£100,000	2.13%	18/1/2042	80,711	0.00%
Myriad Capital plc	£200,000	4.75%	20/12/2043	224,259	0.00%
Narragansett Electric Co.	\$595,000	3.92%	1/8/2028	569,540	0.00%
National Gas Transmission plc	€300,000	4.25%	5/4/2030	326,983	0.00%
National Gas Transmission plc	£200,000	1.38%	7/2/2031	196,048	0.00%
National Gas Transmission plc	£750,000	1.13%	14/1/2033	667,467	0.00%
National Gas Transmission plc	£700,000	5.75%	5/4/2035	884,999	0.01%
National Gas Transmission plc	£350,000	1.63%	14/1/2043	230,967	0.00%
National Grid Electricity Distribution East Midlands plc	€1,094,000	3.53%	20/9/2028	1,165,116	0.01%
National Grid Electricity Distribution East Midlands plc	£300,000	1.75%	9/9/2031	299,413	0.00%
National Grid Electricity Distribution East Midlands plc	€773,000	3.95%	20/9/2032	826,271	0.01%
National Grid Electricity Distribution South Wales plc	£500,000	1.63%	7/10/2035	428,790	0.00%
National Grid Electricity Distribution South West plc	£200,000	5.75%	23/3/2040	251,931	0.00%
National Grid Electricity Distribution West Midlands plc	£100,000	5.75%	16/4/2032	128,895	0.00%
National Grid Electricity Transmission plc	£300,000	1.38%	16/9/2026	348,779	0.00%
National Grid Electricity Transmission plc	CAD340,000	2.30%	22/6/2029	222,995	0.00%
National Grid Electricity Transmission plc	£300,000	2.00%	16/9/2038	246,467	0.00%
National Grid plc	€1,120,000	0.16%	20/1/2028	1,060,886	0.01%
National Grid plc	\$500,000	5.60%	12/6/2028	504,618	0.00%
National Grid plc	€2,300,000	0.25%	1/9/2028	2,146,144	0.01%
National Grid plc	€400,000	3.88%	16/1/2029	431,569	0.00%
National Grid plc	€250,000	0.55%	18/9/2029	227,843	0.00%
National Grid plc	\$500,000	5.81%	12/6/2033	502,408	0.00%
National Grid plc	€600,000	4.28%	16/1/2035	652,088	0.00%
Nationwide Building Society	\$200,000	3.90%	21/7/2025	196,716	0.00%
Nationwide Building Society	€1,000,000	0.25%	22/7/2025	1,034,284	0.01%
Nationwide Building Society	\$1,250,000	1.00%	28/8/2025	1,189,361	0.01%
Nationwide Building Society	£100,000	5.63%	28/1/2026	127,776	0.00%
Nationwide Building Society	£600,000	3.00%	6/5/2026	731,417	0.01%
Nationwide Building Society	\$1,400,000	4.00%	14/9/2026	1,344,394	0.01%
Nationwide Building Society	€3,983,000	4.50%	1/11/2026	4,356,109	0.02%
Nationwide Building Society	\$900,000	5.26%	10/11/2026	904,419	0.01%
Nationwide Building Society	€1,000,000	0.25%	14/9/2028	935,717	0.01%
Nationwide Building Society	\$450,000	4.30%	8/3/2029	430,785	0.00%
Nationwide Building Society	€800,000	3.25%	5/9/2029	843,085	0.01%
Nationwide Building Society	\$300,000	3.96%	18/7/2030	277,586	0.00%
Nationwide Building Society	€4,453,000	3.31%	2/5/2034	4,817,635	0.02%
NatWest Group plc^	\$250,000	7.47%	10/11/2026	255,526	0.00%
NatWest Group plc^	£300,000	3.13%	28/3/2027	364,808	0.00%
NatWest Group plc^	\$200,000	5.58%	1/3/2028	200,228	0.00%
NatWest Group plc^	€100,000	4.70%	14/3/2028	109,981	0.00%
NatWest Group plc^	\$395,000	5.52%	30/9/2028	395,002	0.00%
NatWest Group plc^	€500,000	4.77%	16/2/2029	551,867	0.00%
NatWest Group plc^	£600,000	3.62%	29/3/2029	711,366	0.00%
NatWest Group plc^	\$1,000,000	4.89%	18/5/2029	977,853	0.01%
NatWest Group plc^	\$500,000	5.81%	13/9/2029	506,370	0.00%
NatWest Group plc^	€1,000,000	0.67%	14/9/2029	941,095	0.01%
NatWest Group plc^	\$700,000	5.08%	27/1/2030	688,061	0.00%
NatWest Group plc^	£1,000,000	3.62%	14/8/2030	1,236,613	0.01%
NatWest Group plc^	£1,000,000	2.11%	28/11/2031	1,159,497	0.01%
NatWest Group plc^	€800,000	1.04%	14/9/2032	772,065	0.01%
NatWest Group plc^	£400,000	7.42%	6/6/2033	524,120	0.00%
NatWest Group plc^	\$300,000	6.48%	1/6/2034	304,805	0.00%
NatWest Group plc^	\$500,000	5.78%	1/3/2035	502,038	0.00%
NatWest Group plc^	\$800,000	3.03%	28/11/2035	670,046	0.00%
NatWest Markets plc	AUD2,500,000	5.05%	12/8/2025	1,663,180	0.01%
NatWest Markets plc	\$500,000	1.60%	29/9/2026	459,268	0.00%
NatWest Markets plc	£900,000	6.38%	8/11/2027	1,178,838	0.01%
NatWest Markets plc	AUD2,400,000	5.90%	23/8/2028	1,628,998	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Network Rail Infrastructure Finance plc	£250,000	4.38%	9/12/2030	316,247	0.00%
Network Rail Infrastructure Finance plc	£50,000	4.75%	29/11/2035	64,214	0.00%
New England Power Co.	\$250,000	3.80%	5/12/2047	186,050	0.00%
New England Power Co.	\$250,000	2.81%	6/10/2050	151,030	0.00%
Next Group plc	£300,000	3.00%	26/8/2025	369,155	0.00%
Next Group plc	£200,000	3.63%	18/5/2028	240,309	0.00%
Niagara Mohawk Power Corp.	\$175,000	4.12%	28/11/2042	139,070	0.00%
Northern Gas Networks Finance plc	£200,000	4.88%	15/11/2035	234,985	0.00%
Northern Powergrid Northeast plc	£500,000	1.88%	16/6/2062	294,000	0.00%
Northern Powergrid Yorkshire plc	£100,000	5.13%	4/5/2035	124,205	0.00%
Northern Powergrid Yorkshire plc	£200,000	2.25%	9/10/2059	127,365	0.00%
Northumbrian Water Finance plc	£200,000	1.63%	11/10/2026	230,867	0.00%
Northumbrian Water Finance plc	£100,000	5.13%	23/1/2042	112,041	0.00%
Notting Hill Genesis	£900,000	3.25%	12/10/2048	792,477	0.01%
Notting Hill Genesis	£100,000	4.38%	20/2/2054	105,098	0.00%
nVent Finance Sarl	\$85,000	4.55%	15/4/2028	82,620	0.00%
nVent Finance Sarl	\$500,000	2.75%	15/11/2031	411,943	0.00%
Optivo Finance plc	£300,000	5.25%	13/3/2043	357,544	0.00%
Orbit Capital plc	£300,000	2.00%	24/11/2038	251,365	0.00%
Orbit Capital plc	£200,000	3.50%	24/3/2045	188,934	0.00%
Paragon Treasury plc	£500,000	2.00%	7/5/2036	438,140	0.00%
Pearson Funding plc	£200,000	3.75%	4/6/2030	231,421	0.00%
Pension Insurance Corp. plc	£1,277,000	6.88%	15/11/2034	1,600,253	0.01%
Phoenix Group Holdings plc	€1,000,000	4.38%	24/1/2029	1,048,437	0.01%
Phoenix Group Holdings plc	£700,000	5.87%	13/6/2029	865,282	0.01%
Platform HG Financing plc	£900,000	1.93%	15/9/2041	712,637	0.00%
Platform HG Financing plc	£1,720,000	5.34%	10/4/2050	2,140,678	0.01%
Prs Finance plc	£1,000,000	2.00%	23/1/2029	1,132,464	0.01%
Prudential Funding Asia plc	\$250,000	3.13%	14/4/2030	224,087	0.00%
Prudential Funding Asia plc	£260,000	6.13%	19/12/2031	334,909	0.00%
Prudential Funding Asia plc	\$500,000	3.63%	24/3/2032	446,577	0.00%
RAC Bond Co. plc	£200,000	4.87%	6/5/2026	248,066	0.00%
Reckitt Benckiser Treasury Services Nederland BV	€400,000	0.38%	19/5/2026	404,442	0.00%
Reckitt Benckiser Treasury Services Nederland BV	€500,000	0.75%	19/5/2030	458,174	0.00%
Reckitt Benckiser Treasury Services plc	\$1,925,000	3.00%	26/6/2027	1,813,213	0.01%
Reckitt Benckiser Treasury Services plc	€2,050,000	3.63%	20/6/2029	2,202,814	0.01%
Reckitt Benckiser Treasury Services plc	£400,000	1.75%	19/5/2032	399,702	0.00%
RELX Capital, Inc.	\$150,000	4.00%	18/3/2029	144,146	0.00%
RELX Capital, Inc.	\$200,000	4.75%	20/5/2032	193,645	0.00%
RELX Finance BV	€500,000	0.50%	10/3/2028	482,889	0.00%
RELX Finance BV	€200,000	0.88%	10/3/2032	176,800	0.00%
RELX Finance BV	€2,200,000	3.38%	20/3/2033	2,314,022	0.01%
Rentokil Initial plc	€600,000	0.88%	30/5/2026	612,642	0.00%
Rentokil Initial plc	€1,400,000	0.50%	14/10/2028	1,321,877	0.01%
Reynolds American, Inc.	\$600,000	5.70%	15/8/2035	586,037	0.00%
Reynolds American, Inc.	\$1,725,000	5.85%	15/8/2045	1,595,180	0.01%
Rothsay Life plc^	\$200,000	4.88%	Perpetual	176,214	0.00%
Rothsay Life plc	£1,250,000	3.38%	12/7/2026	1,509,946	0.01%
Rothsay Life plc	£300,000	7.73%	16/5/2033	399,133	0.00%
Rothsay Life plc	£200,000	7.02%	10/12/2034	252,505	0.00%
Sage Group plc	€216,000	3.82%	15/2/2028	232,276	0.00%
Sage Group plc	£400,000	2.88%	8/2/2034	410,991	0.00%
Sanctuary Capital plc	£500,000	6.70%	23/3/2039	722,498	0.01%
Sanctuary Capital plc	£400,000	2.38%	14/4/2050	294,624	0.00%
Santander UK Group Holdings plc^	\$835,000	1.53%	21/8/2026	794,735	0.01%
Santander UK Group Holdings plc^	\$650,000	1.67%	14/6/2027	600,751	0.00%
Santander UK Group Holdings plc^	\$800,000	3.82%	3/11/2028	755,667	0.01%
Santander UK Group Holdings plc^	€800,000	0.60%	13/9/2029	747,820	0.01%
Santander UK Group Holdings plc^	\$500,000	2.90%	15/3/2032	420,558	0.00%
Santander UK plc	£870,000	5.75%	2/3/2026	1,114,329	0.01%
Santander UK plc	\$200,000	3.21%	12/6/2026	192,932	0.00%
Santander UK plc	€710,000	0.05%	12/1/2027	700,318	0.00%
Santander UK plc	£1,330,000	5.25%	16/2/2029	1,723,728	0.01%
Santander UK plc	€2,235,000	3.00%	12/3/2029	2,374,685	0.01%
Schroders plc^	£2,510,000	6.35%	18/7/2034	3,187,468	0.02%
Scotland Gas Networks plc	£100,000	3.25%	8/3/2027	119,842	0.00%
Scottish Hydro Electric Transmission plc	£500,000	2.25%	27/9/2035	469,048	0.00%
Scottish Hydro Electric Transmission plc	£1,935,000	5.50%	15/1/2044	2,363,570	0.01%
Segro Capital Sarl	€200,000	1.25%	23/3/2026	205,696	0.00%
Segro plc	£200,000	2.38%	11/10/2029	221,667	0.00%
Segro plc	£500,000	2.88%	11/10/2037	481,072	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Segro plc	£150,000	5.13%	6/12/2041	178,423	0.00%
SELP Finance Sarl	€427,000	1.50%	20/11/2025	442,433	0.00%
Severn Trent Utilities Finance plc	£100,000	2.75%	5/12/2031	106,321	0.00%
Severn Trent Utilities Finance plc	£160,000	2.63%	22/2/2033	163,046	0.00%
Severn Trent Utilities Finance plc	£511,000	4.63%	30/11/2034	598,724	0.00%
Severn Trent Utilities Finance plc	£100,000	4.88%	24/1/2042	112,471	0.00%
Sky Ltd.	€500,000	2.25%	17/11/2025	526,615	0.00%
Sky Ltd.	€500,000	2.50%	15/9/2026	524,684	0.00%
Sky Ltd.	£50,000	6.00%	21/5/2027	64,811	0.00%
Sky Ltd.	£100,000	4.00%	26/11/2029	121,811	0.00%
Smith & Nephew plc	\$500,000	5.15%	20/3/2027	498,271	0.00%
Smith & Nephew plc	\$485,000	2.03%	14/10/2030	400,629	0.00%
Smith & Nephew plc	\$500,000	5.40%	20/3/2034	492,405	0.00%
South Eastern Power Networks plc	£1,000,000	5.63%	30/9/2030	1,307,527	0.01%
South Eastern Power Networks plc	£340,000	6.38%	12/11/2031	463,793	0.00%
South Eastern Power Networks plc	£500,000	1.75%	30/9/2034	459,575	0.00%
Southern Gas Networks plc	£50,000	4.88%	21/3/2029	63,023	0.00%
Southern Gas Networks plc	£200,000	3.10%	15/9/2036	194,826	0.00%
Southern Housing	£100,000	3.50%	19/10/2047	89,329	0.00%
Southern Water Services Finance Ltd.	£650,000	6.64%	31/3/2026	809,605	0.01%
Sovereign Housing Capital plc	£300,000	4.77%	1/6/2043	349,209	0.00%
Sovereign Housing Capital plc	£200,000	2.38%	4/11/2048	147,985	0.00%
SP Manweb plc	£150,000	4.88%	20/9/2027	188,524	0.00%
SSE plc^	€500,000	3.13%	Perpetual	513,173	0.00%
SSE plc^	€400,000	4.00%	Perpetual	418,563	0.00%
SSE plc	€500,000	0.88%	6/9/2025	518,870	0.00%
SSE plc	£200,000	8.38%	20/11/2028	284,957	0.00%
SSE plc	€500,000	1.75%	16/4/2030	483,519	0.00%
SSE plc	€500,000	4.00%	5/9/2031	545,914	0.00%
Standard Chartered plc	\$950,000	4.05%	12/4/2026	926,556	0.01%
Standard Chartered plc^	\$1,200,000	6.17%	9/1/2027	1,207,348	0.01%
Standard Chartered plc^	\$800,000	6.19%	6/7/2027	806,887	0.01%
Standard Chartered plc^	\$275,000	2.61%	12/1/2028	254,823	0.00%
Standard Chartered plc^	\$400,000	7.77%	16/11/2028	425,544	0.00%
Standard Chartered plc^	\$1,000,000	6.30%	9/1/2029	1,020,208	0.01%
Standard Chartered plc^	\$200,000	4.31%	21/5/2030	189,449	0.00%
Standard Chartered plc^	€600,000	4.87%	10/5/2031	667,871	0.00%
Standard Chartered plc^	\$1,000,000	2.68%	29/6/2032	817,253	0.01%
Standard Chartered plc^	\$200,000	4.87%	15/3/2033	191,349	0.00%
Standard Chartered plc^	\$800,000	6.10%	11/1/2035	810,475	0.01%
Standard Chartered plc^	\$2,000,000	3.27%	18/2/2036	1,689,181	0.01%
Standard Chartered plc	\$225,000	5.30%	9/1/2043	206,283	0.00%
Tesco Corporate Treasury Services plc	€400,000	0.88%	29/5/2026	407,410	0.00%
Tesco Corporate Treasury Services plc	£1,120,000	1.88%	2/11/2028	1,251,846	0.01%
Tesco Corporate Treasury Services plc	€800,000	0.38%	27/7/2029	731,746	0.01%
Tesco Corporate Treasury Services plc	£500,000	5.50%	27/2/2035	626,659	0.00%
Tesco Property Finance 2 plc	£727,712	6.05%	13/10/2039	942,808	0.01%
Thames Water Utilities Finance plc	€400,000	0.88%	31/1/2028	343,986	0.00%
Thames Water Utilities Finance plc	£200,000	3.50%	25/2/2028	212,315	0.00%
Thames Water Utilities Finance plc	£150,000	6.75%	16/11/2028	166,023	0.00%
Thames Water Utilities Finance plc	€1,200,000	4.38%	18/1/2031	1,106,449	0.01%
Thames Water Utilities Finance plc	£500,000	2.38%	22/4/2040	393,527	0.00%
Thames Water Utilities Finance plc	£100,000	7.75%	30/4/2044	118,123	0.00%
Thames Water Utilities Finance plc	£200,000	4.63%	4/6/2046	189,207	0.00%
THFC Funding No 2 plc	£100,000	6.35%	8/7/2039	138,240	0.00%
THFC Funding No 3 plc	£400,000	5.20%	11/10/2043	487,445	0.00%
Tritax Big Box plc	£250,000	2.63%	14/12/2026	295,689	0.00%
Tritax Big Box plc	£225,000	3.13%	14/12/2031	245,389	0.00%
UK Municipal Bonds Agency Finance Co. Designated Activity Co.	£800,000	1.63%	26/8/2060	397,097	0.00%
Unilever Capital Corp.	\$175,000	3.10%	30/7/2025	171,313	0.00%
Unilever Capital Corp.	\$350,000	2.13%	6/9/2029	307,498	0.00%
Unilever Capital Corp.	\$200,000	1.38%	14/9/2030	162,916	0.00%
Unilever Capital Corp.	\$385,000	5.90%	15/11/2032	409,029	0.00%
Unilever Capital Corp.	\$450,000	5.00%	8/12/2033	450,113	0.00%
Unilever Capital Corp.	\$465,000	2.63%	12/8/2051	295,895	0.00%
Unilever Finance Netherlands BV	€500,000	1.63%	12/2/2033	469,047	0.00%
Unilever plc	€1,000,000	1.50%	11/6/2039	834,623	0.01%
United Kingdom Gilt	£7,419,629	3.50%	22/10/2025	9,231,098	0.05%
United Kingdom Gilt	£4,711,000	0.38%	22/10/2026	5,450,201	0.03%
United Kingdom Gilt	£17,000,000	4.13%	29/1/2027	21,354,325	0.10%
United Kingdom Gilt	£17,000,000	3.75%	7/3/2027	21,129,531	0.10%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United Kingdom Gilt	£1,137,000	4.25%	7/12/2027	1,443,043	0.01%
United Kingdom Gilt	£13,549,000	4.50%	7/6/2028	17,324,276	0.08%
United Kingdom Gilt	£550,000	6.00%	7/12/2028	750,007	0.01%
United Kingdom Gilt	£31,287,000	0.50%	31/1/2029	33,761,425	0.16%
United Kingdom Gilt	£17,000,000	4.13%	22/7/2029	21,484,052	0.10%
United Kingdom Gilt	£34,788,532	0.25%	31/7/2031	33,844,288	0.16%
United Kingdom Gilt	£8,512,000	1.00%	31/1/2032	8,626,390	0.04%
United Kingdom Gilt	£19,100,000	3.25%	31/1/2033	22,634,064	0.11%
United Kingdom Gilt	£32,000,000	0.88%	31/7/2033	30,530,926	0.15%
United Kingdom Gilt	£1,800,000	4.63%	31/1/2034	2,354,875	0.01%
United Kingdom Gilt	£4,000,000	4.25%	31/7/2034	5,072,444	0.03%
United Kingdom Gilt	£8,073,000	0.63%	31/7/2035	6,970,260	0.03%
United Kingdom Gilt	£3,135,969	4.25%	7/3/2036	3,954,020	0.02%
United Kingdom Gilt	£11,531,856	1.75%	7/9/2037	10,807,701	0.05%
United Kingdom Gilt	£5,000,000	3.75%	29/1/2038	5,907,491	0.03%
United Kingdom Gilt	£1,176,466	4.75%	7/12/2038	1,539,073	0.01%
United Kingdom Gilt	£17,528,000	1.13%	31/1/2039	14,336,020	0.07%
United Kingdom Gilt	£5,230,000	4.25%	7/9/2039	6,453,271	0.03%
United Kingdom Gilt	£3,045,052	4.25%	7/12/2040	3,730,882	0.02%
United Kingdom Gilt	£24,501,000	1.25%	22/10/2041	18,908,311	0.09%
United Kingdom Gilt	£3,800,000	4.50%	7/12/2042	4,760,232	0.02%
United Kingdom Gilt	£5,945,000	4.75%	22/10/2043	7,649,522	0.04%
United Kingdom Gilt	£2,078,532	3.25%	22/1/2044	2,169,345	0.01%
United Kingdom Gilt	£7,300,000	3.50%	22/1/2045	7,851,971	0.04%
United Kingdom Gilt	£13,172,000	0.88%	31/1/2046	8,215,268	0.04%
United Kingdom Gilt	£5,847,000	4.25%	7/12/2046	6,985,374	0.03%
United Kingdom Gilt	£18,050,000	1.50%	22/7/2047	12,753,536	0.06%
United Kingdom Gilt	£9,260,000	1.75%	22/1/2049	6,792,402	0.03%
United Kingdom Gilt	£3,699,952	0.63%	22/10/2050	1,869,050	0.01%
United Kingdom Gilt	£2,561,947	3.75%	22/7/2052	2,790,266	0.01%
United Kingdom Gilt	£10,715,098	1.50%	31/7/2053	6,829,972	0.03%
United Kingdom Gilt	£10,881,233	3.75%	22/10/2053	11,771,583	0.06%
United Kingdom Gilt	£8,733,000	4.38%	31/7/2054	10,529,347	0.05%
United Kingdom Gilt	£9,203,000	1.63%	22/10/2054	6,010,234	0.03%
United Kingdom Gilt	£5,039,843	4.25%	7/12/2055	5,966,799	0.03%
United Kingdom Gilt	£9,500,000	1.75%	22/7/2057	6,300,110	0.03%
United Kingdom Gilt	£5,207,335	4.00%	22/1/2060	5,909,748	0.03%
United Kingdom Gilt	£9,137,000	0.50%	22/10/2061	3,428,948	0.02%
United Kingdom Gilt	£4,713,000	4.00%	22/10/2063	5,325,782	0.03%
United Kingdom Gilt	£10,861,507	2.50%	22/7/2065	8,599,317	0.04%
United Kingdom Gilt	£6,509,000	3.50%	22/7/2068	6,654,976	0.03%
United Kingdom Gilt	£6,700,000	1.63%	22/10/2071	3,844,093	0.02%
United Kingdom Gilt	£4,760,000	1.13%	22/10/2073	2,170,664	0.01%
United Utilities Water Finance plc	£200,000	2.00%	3/7/2033	192,721	0.00%
United Utilities Water Finance plc	£576,000	3.75%	23/5/2034	598,754	0.00%
United Utilities Water Finance plc	£600,000	1.88%	3/6/2042	444,192	0.00%
United Utilities Water Finance plc	£2,300,000	5.75%	28/5/2051	2,818,462	0.01%
University of Oxford	£300,000	2.54%	8/12/2117	197,204	0.00%
Virgin Money UK plc^	£900,000	4.00%	25/9/2026	1,113,023	0.01%
Virgin Money UK plc^	£100,000	4.00%	3/9/2027	122,368	0.00%
Virgin Money UK plc^	€2,477,000	4.00%	18/3/2028	2,659,368	0.01%
Virgin Money UK plc^	€700,000	4.63%	29/10/2028	767,559	0.01%
Virgin Money UK plc^	£300,000	7.63%	23/8/2029	408,596	0.00%
Virgin Money UK plc^	£300,000	5.13%	11/12/2030	373,287	0.00%
Vodafone Group plc	€1,700,000	1.13%	20/11/2025	1,764,494	0.01%
Vodafone Group plc	€2,000,000	2.20%	25/8/2026	2,094,171	0.01%
Vodafone Group plc	€2,200,000	1.50%	24/7/2027	2,230,322	0.01%
Vodafone Group plc	€200,000	1.88%	20/11/2029	198,375	0.00%
Vodafone Group plc	€500,000	1.63%	24/11/2030	477,489	0.00%
Vodafone Group plc	€400,000	1.60%	29/7/2031	375,530	0.00%
Vodafone Group plc	£200,000	5.90%	26/11/2032	266,252	0.00%
Vodafone Group plc	\$150,000	6.25%	30/11/2032	158,763	0.00%
Vodafone Group plc	\$1,500,000	6.15%	27/2/2037	1,590,603	0.01%
Vodafone Group plc	€300,000	2.88%	20/11/2037	286,739	0.00%
Vodafone Group plc	\$325,000	4.38%	19/2/2043	283,409	0.00%
Vodafone Group plc	\$600,000	4.88%	19/6/2049	519,256	0.00%
Vodafone Group plc	€600,000	3.38%	8/8/2049	510,533	0.00%
Vodafone Group plc	\$2,025,000	4.25%	17/9/2050	1,579,874	0.01%
Vodafone Group plc	£300,000	5.13%	2/12/2052	338,349	0.00%
Vodafone Group plc	\$500,000	5.75%	28/6/2054	484,132	0.00%
Vodafone Group plc	£250,000	3.00%	12/8/2056	186,413	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Vodafone Group plc	\$225,000	5.13%	19/6/2059	195,239	0.00%
Vodafone Group plc	\$500,000	5.88%	28/6/2064	480,525	0.00%
Vodafone International Financing DAC	€500,000	3.75%	2/12/2034	534,369	0.00%
Wales & West Utilities Finance plc	£200,000	3.00%	3/8/2038	187,966	0.00%
Wales & West Utilities Finance plc	£200,000	1.88%	28/5/2041	149,560	0.00%
Wellcome Trust Finance plc	£200,000	4.63%	25/7/2036	248,633	0.00%
Wellcome Trust Ltd.	£565,000	2.52%	7/2/2118	366,748	0.00%
Wessex Water Services Finance plc	£1,000,000	1.50%	17/9/2029	1,039,054	0.01%
Wessex Water Services Finance plc	£476,000	1.25%	12/1/2036	377,485	0.00%
Westfield Stratford City Finance No 2 plc	£300,000	1.64%	4/8/2026	346,009	0.00%
WHG Treasury plc	£500,000	4.25%	6/10/2045	528,996	0.00%
Wods Transmission plc	£68,855	3.45%	24/8/2034	79,386	0.00%
WPP Finance 2013	£200,000	2.88%	14/9/2046	156,000	0.00%
WPP Finance Deutschland GmbH	€300,000	1.63%	23/3/2030	286,430	0.00%
Yorkshire Building Society	£750,000	0.63%	21/9/2025	774,768	0.01%
Yorkshire Building Society	£2,283,000	3.00%	16/4/2031	2,421,275	0.01%
Yorkshire Housing Finance plc	£200,000	4.13%	31/10/2044	205,559	0.00%
Yorkshire Power Finance Ltd.	£500,000	7.25%	4/8/2028	669,510	0.00%
Yorkshire Water Finance plc	£500,000	1.75%	26/11/2026	571,334	0.00%
Yorkshire Water Finance plc	£300,000	3.63%	1/8/2029	339,993	0.00%
Yorkshire Water Finance plc	£500,000	2.75%	18/4/2041	414,567	0.00%
				868,401,406	4.10%
United States 45.29% (31 December 2023: 44.36%)					
3M Co.	\$400,000	2.88%	15/10/2027	373,205	0.00%
3M Co.	\$325,000	3.38%	1/3/2029	301,548	0.00%
3M Co.	\$700,000	2.38%	26/8/2029	611,690	0.00%
3M Co.	\$750,000	3.05%	15/4/2030	672,929	0.01%
3M Co.	\$100,000	3.13%	19/9/2046	67,276	0.00%
3M Co.	\$300,000	3.63%	15/10/2047	217,021	0.00%
3M Co.	\$400,000	3.25%	26/8/2049	271,141	0.00%
7-Eleven, Inc.	\$1,260,000	0.95%	10/2/2026	1,173,446	0.01%
7-Eleven, Inc.	\$850,000	1.30%	10/2/2028	741,143	0.01%
7-Eleven, Inc.	\$525,000	1.80%	10/2/2031	420,532	0.00%
7-Eleven, Inc.	\$475,000	2.80%	10/2/2051	283,074	0.00%
Abbott Ireland Financing DAC	€1,000,000	0.38%	19/11/2027	977,531	0.01%
Abbott Laboratories	\$1,200,000	1.15%	30/1/2028	1,063,626	0.01%
Abbott Laboratories	\$200,000	1.40%	30/6/2030	166,190	0.00%
Abbott Laboratories	\$175,000	6.15%	30/11/2037	190,860	0.00%
Abbott Laboratories	\$275,000	6.00%	1/4/2039	298,504	0.00%
Abbott Laboratories	\$1,270,000	4.90%	30/11/2046	1,195,993	0.01%
AbbVie, Inc.	\$2,530,000	3.20%	14/5/2026	2,443,732	0.01%
AbbVie, Inc.	\$275,000	2.95%	21/11/2026	262,045	0.00%
AbbVie, Inc.	\$1,000,000	4.80%	15/3/2027	995,505	0.01%
AbbVie, Inc.	\$465,000	4.25%	14/11/2028	453,837	0.00%
AbbVie, Inc.	€200,000	2.63%	15/11/2028	208,281	0.00%
AbbVie, Inc.	€500,000	2.13%	17/11/2028	508,312	0.00%
AbbVie, Inc.	\$1,000,000	4.80%	15/3/2029	994,174	0.01%
AbbVie, Inc.	\$2,575,000	3.20%	21/11/2029	2,363,413	0.01%
AbbVie, Inc.	\$1,000,000	4.95%	15/3/2031	997,370	0.01%
AbbVie, Inc.	\$1,175,000	5.05%	15/3/2034	1,171,365	0.01%
AbbVie, Inc.	\$1,075,000	4.55%	15/3/2035	1,019,590	0.01%
AbbVie, Inc.	\$400,000	4.30%	14/5/2036	367,734	0.00%
AbbVie, Inc.	\$1,475,000	4.05%	21/11/2039	1,279,972	0.01%
AbbVie, Inc.	\$445,000	4.63%	1/10/2042	400,826	0.00%
AbbVie, Inc.	\$2,728,000	4.40%	6/11/2042	2,396,139	0.01%
AbbVie, Inc.	\$265,000	4.85%	15/6/2044	245,406	0.00%
AbbVie, Inc.	\$1,000,000	4.70%	14/5/2045	903,264	0.01%
AbbVie, Inc.	\$875,000	4.45%	14/5/2046	759,138	0.01%
AbbVie, Inc.	\$700,000	4.88%	14/11/2048	642,883	0.00%
AbbVie, Inc.	\$2,875,000	4.25%	21/11/2049	2,392,618	0.01%
AbbVie, Inc.	\$1,175,000	5.40%	15/3/2054	1,162,597	0.01%
AbbVie, Inc.	\$600,000	5.50%	15/3/2064	592,127	0.00%
ACE Capital Trust II	\$300,000	9.70%	1/4/2030	356,420	0.00%
Adobe, Inc.	\$260,000	2.15%	1/2/2027	242,422	0.00%
Adobe, Inc.	\$500,000	4.85%	4/4/2027	499,894	0.00%
Adobe, Inc.	\$500,000	4.80%	4/4/2029	500,859	0.00%
Adobe, Inc.	\$490,000	2.30%	1/2/2030	429,277	0.00%
Adventist Health System	\$100,000	2.95%	1/3/2029	89,674	0.00%
Adventist Health System	\$500,000	5.43%	1/3/2032	497,326	0.00%
Adventist Health System	\$500,000	5.76%	1/12/2034	499,241	0.00%
Adventist Health System	\$100,000	3.63%	1/3/2049	71,406	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Advocate Health & Hospitals Corp.	\$75,000	3.83%	15/8/2028	71,858	0.00%
Advocate Health & Hospitals Corp.	\$125,000	2.21%	15/6/2030	107,579	0.00%
Advocate Health & Hospitals Corp.	\$100,000	4.27%	15/8/2048	86,152	0.00%
Advocate Health & Hospitals Corp.	\$200,000	3.39%	15/10/2049	145,997	0.00%
Advocate Health & Hospitals Corp.	\$225,000	3.01%	15/6/2050	152,291	0.00%
AEP Texas, Inc.	\$120,000	3.95%	1/6/2028	113,971	0.00%
AEP Texas, Inc.	\$500,000	5.45%	15/5/2029	502,674	0.00%
AEP Texas, Inc.	\$40,000	3.80%	1/10/2047	28,647	0.00%
AEP Texas, Inc.	\$165,000	3.45%	15/1/2050	109,004	0.00%
AEP Texas, Inc.	\$395,000	3.45%	15/5/2051	259,949	0.00%
AEP Texas, Inc.	\$400,000	5.25%	15/5/2052	357,244	0.00%
AEP Transmission Co. LLC	\$465,000	3.10%	1/12/2026	442,619	0.00%
AEP Transmission Co. LLC	\$350,000	5.15%	1/4/2034	342,378	0.00%
AEP Transmission Co. LLC	\$60,000	4.00%	1/12/2046	47,597	0.00%
AEP Transmission Co. LLC	\$100,000	3.75%	1/12/2047	74,028	0.00%
AEP Transmission Co. LLC	\$75,000	4.25%	15/9/2048	60,199	0.00%
AEP Transmission Co. LLC	\$100,000	3.80%	15/6/2049	73,738	0.00%
AEP Transmission Co. LLC	\$360,000	3.15%	15/9/2049	236,102	0.00%
AEP Transmission Co. LLC	\$200,000	3.65%	1/4/2050	144,182	0.00%
AEP Transmission Co. LLC	\$250,000	2.75%	15/8/2051	149,671	0.00%
AEP Transmission Co. LLC	\$1,070,000	4.50%	15/6/2052	888,298	0.01%
AEP Transmission Co. LLC	\$275,000	5.40%	15/3/2053	263,229	0.00%
AES Corp.	\$200,000	3.30%	15/7/2025	194,854	0.00%
AES Corp.	\$300,000	1.38%	15/1/2026	281,062	0.00%
AES Corp.	\$500,000	5.45%	1/6/2028	499,057	0.00%
AES Corp.	\$405,000	3.95%	15/7/2030	370,407	0.00%
AES Corp.	\$300,000	2.45%	15/1/2031	246,996	0.00%
Aetna, Inc.	\$100,000	6.63%	15/6/2036	105,978	0.00%
Aetna, Inc.	\$225,000	6.75%	15/12/2037	240,361	0.00%
Aetna, Inc.	\$100,000	4.50%	15/5/2042	83,538	0.00%
Aetna, Inc.	\$420,000	4.75%	15/3/2044	353,190	0.00%
Aetna, Inc.	\$650,000	3.88%	15/8/2047	471,376	0.00%
Affiliated Managers Group, Inc.	\$100,000	3.50%	1/8/2025	97,791	0.00%
Affiliated Managers Group, Inc.	\$700,000	3.30%	15/6/2030	624,601	0.00%
Aflac, Inc.	\$265,000	1.13%	15/3/2026	247,514	0.00%
Aflac, Inc.	\$500,000	2.88%	15/10/2026	475,220	0.00%
Aflac, Inc.	\$150,000	3.60%	1/4/2030	139,390	0.00%
Aflac, Inc.	\$270,000	4.00%	15/10/2046	212,471	0.00%
Aflac, Inc.	\$225,000	4.75%	15/1/2049	199,572	0.00%
AGCO Corp.	\$175,000	5.45%	21/3/2027	175,382	0.00%
AGCO Corp.	\$160,000	5.80%	21/3/2034	159,303	0.00%
Agilent Technologies, Inc.	\$85,000	3.05%	22/9/2026	80,833	0.00%
Agilent Technologies, Inc.	\$330,000	2.10%	4/6/2030	278,190	0.00%
Agilent Technologies, Inc.	\$505,000	2.30%	12/3/2031	420,612	0.00%
Agree LP	\$200,000	2.00%	15/6/2028	176,662	0.00%
Agree LP	\$400,000	4.80%	1/10/2032	375,073	0.00%
Agree LP	\$200,000	2.60%	15/6/2033	157,087	0.00%
AHS Hospital Corp.	\$100,000	5.02%	1/7/2045	95,004	0.00%
AHS Hospital Corp.	\$250,000	2.78%	1/7/2051	158,652	0.00%
Air Lease Corp.	\$550,000	3.38%	1/7/2025	537,466	0.00%
Air Lease Corp.	\$75,000	2.88%	15/1/2026	71,955	0.00%
Air Lease Corp.	\$200,000	5.30%	25/6/2026	199,351	0.00%
Air Lease Corp.	\$200,000	2.20%	15/1/2027	184,712	0.00%
Air Lease Corp.	\$115,000	3.63%	1/4/2027	109,842	0.00%
Air Lease Corp.	\$250,000	3.63%	1/12/2027	235,853	0.00%
Air Lease Corp.	\$600,000	5.85%	15/12/2027	607,392	0.00%
Air Lease Corp.	\$200,000	2.10%	1/9/2028	175,638	0.00%
Air Lease Corp.	\$390,000	4.63%	1/10/2028	378,236	0.00%
Air Lease Corp.	\$200,000	5.10%	1/3/2029	197,887	0.00%
Air Lease Corp.	\$170,000	3.25%	1/10/2029	153,869	0.00%
Air Lease Corp.	\$200,000	2.88%	15/1/2032	167,348	0.00%
Air Products & Chemicals, Inc.	\$150,000	1.85%	15/5/2027	137,736	0.00%
Air Products & Chemicals, Inc.	€400,000	0.50%	5/5/2028	385,032	0.00%
Air Products & Chemicals, Inc.	\$1,300,000	2.05%	15/5/2030	1,113,806	0.01%
Air Products & Chemicals, Inc.	\$400,000	4.80%	3/3/2033	393,910	0.00%
Air Products & Chemicals, Inc.	€2,000,000	4.00%	3/3/2035	2,172,799	0.01%
Air Products & Chemicals, Inc.	\$200,000	2.70%	15/5/2040	142,856	0.00%
Air Products & Chemicals, Inc.	\$370,000	2.80%	15/5/2050	237,545	0.00%
Aircastle Ltd.	\$500,000	5.25%	11/8/2025	496,112	0.00%
Aircastle Ltd.	\$150,000	4.25%	15/6/2026	146,213	0.00%
Aircastle Ltd.	\$900,000	6.50%	18/7/2028	916,325	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Aircastle Ltd.	\$250,000	5.95%	15/2/2029	249,772	0.00%
Alabama Federal Aid Highway Finance Authority	\$250,000	2.65%	1/9/2037	195,166	0.00%
Alabama Power Co.	\$400,000	3.75%	1/9/2027	385,541	0.00%
Alabama Power Co.	\$1,475,000	1.45%	15/9/2030	1,201,174	0.01%
Alabama Power Co.	\$180,000	6.00%	1/3/2039	187,147	0.00%
Alabama Power Co.	\$200,000	4.15%	15/8/2044	164,224	0.00%
Alabama Power Co.	\$250,000	3.75%	1/3/2045	191,506	0.00%
Alabama Power Co.	\$325,000	4.30%	2/1/2046	269,418	0.00%
Alabama Power Co.	\$550,000	3.70%	1/12/2047	409,412	0.00%
Alabama Power Co.	\$185,000	3.45%	1/10/2049	131,282	0.00%
Alabama Power Co.	\$300,000	3.13%	15/7/2051	198,648	0.00%
Alameda County Joint Powers Authority	\$150,000	7.05%	1/12/2044	172,059	0.00%
Albemarle Corp.	\$200,000	4.65%	1/6/2027	196,731	0.00%
Albemarle Corp.	\$625,000	5.05%	1/6/2032	600,432	0.00%
Alcon Finance Corp.	\$200,000	3.80%	23/9/2049	150,838	0.00%
Alexandria Real Estate Equities, Inc.	\$593,000	4.30%	15/1/2026	583,245	0.00%
Alexandria Real Estate Equities, Inc.	\$190,000	3.95%	15/1/2028	181,813	0.00%
Alexandria Real Estate Equities, Inc.	\$75,000	2.75%	15/12/2029	65,816	0.00%
Alexandria Real Estate Equities, Inc.	\$100,000	4.70%	1/7/2030	96,610	0.00%
Alexandria Real Estate Equities, Inc.	\$500,000	3.38%	15/8/2031	440,525	0.00%
Alexandria Real Estate Equities, Inc.	\$600,000	2.00%	18/5/2032	469,875	0.00%
Alexandria Real Estate Equities, Inc.	\$1,000,000	1.88%	1/2/2033	752,525	0.01%
Alexandria Real Estate Equities, Inc.	\$500,000	2.95%	15/3/2034	404,368	0.00%
Alexandria Real Estate Equities, Inc.	\$300,000	4.75%	15/4/2035	278,323	0.00%
Alexandria Real Estate Equities, Inc.	\$100,000	4.85%	15/4/2049	84,585	0.00%
Alexandria Real Estate Equities, Inc.	\$150,000	4.00%	1/2/2050	111,208	0.00%
Alexandria Real Estate Equities, Inc.	\$400,000	3.00%	18/5/2051	240,792	0.00%
Alexandria Real Estate Equities, Inc.	\$500,000	5.63%	15/5/2054	469,006	0.00%
Alleghany Corp.	\$200,000	4.90%	15/9/2044	186,036	0.00%
Alleghany Corp.	\$480,000	3.25%	15/8/2051	323,550	0.00%
Allegion plc	\$225,000	3.50%	1/10/2029	207,479	0.00%
Allegion US Holding Co., Inc.	\$150,000	3.55%	1/10/2027	141,912	0.00%
Alliant Energy Finance LLC	\$200,000	3.60%	1/3/2032	173,798	0.00%
Allied World Assurance Co. Holdings Ltd.	\$1,765,000	4.35%	29/10/2025	1,763,439	0.01%
Allina Health System	\$125,000	3.89%	15/4/2049	98,679	0.00%
Allstate Corp.	\$310,000	3.28%	15/12/2026	296,579	0.00%
Allstate Corp.	\$400,000	5.05%	24/6/2029	398,253	0.00%
Allstate Corp.	\$50,000	5.35%	1/6/2033	50,167	0.00%
Allstate Corp.	\$1,570,000	5.55%	9/5/2035	1,590,320	0.01%
Allstate Corp.	\$200,000	5.95%	1/4/2036	209,750	0.00%
Allstate Corp.	\$400,000	4.50%	15/6/2043	342,104	0.00%
Allstate Corp.	\$350,000	4.20%	15/12/2046	282,571	0.00%
Allstate Corp.	\$150,000	3.85%	10/8/2049	113,359	0.00%
Allstate Corp. ^	\$220,000	6.50%	15/5/2057	221,462	0.00%
Ally Financial, Inc.	\$200,000	4.75%	9/6/2027	195,106	0.00%
Ally Financial, Inc. ^	\$500,000	6.99%	13/6/2029	519,239	0.00%
Ally Financial, Inc.	\$1,000,000	8.00%	1/11/2031	1,104,590	0.01%
Alphabet, Inc.	\$1,635,000	0.45%	15/8/2025	1,556,606	0.01%
Alphabet, Inc.	\$500,000	1.10%	15/8/2030	408,342	0.00%
Alphabet, Inc.	\$900,000	2.05%	15/8/2050	511,032	0.00%
Alphabet, Inc.	\$500,000	2.25%	15/8/2060	276,380	0.00%
Altria Group, Inc.	\$1,150,000	4.40%	14/2/2026	1,131,399	0.01%
Altria Group, Inc.	€700,000	2.20%	15/6/2027	719,677	0.01%
Altria Group, Inc.	\$625,000	4.80%	14/2/2029	614,709	0.00%
Altria Group, Inc.	€600,000	3.13%	15/6/2031	598,151	0.00%
Altria Group, Inc.	\$700,000	2.45%	4/2/2032	565,727	0.00%
Altria Group, Inc.	\$200,000	6.88%	1/11/2033	215,926	0.00%
Altria Group, Inc.	\$950,000	5.80%	14/2/2039	949,293	0.01%
Altria Group, Inc.	\$300,000	4.25%	9/8/2042	238,497	0.00%
Altria Group, Inc.	\$2,025,000	4.50%	2/5/2043	1,663,813	0.01%
Altria Group, Inc.	\$625,000	3.88%	16/9/2046	450,245	0.00%
Altria Group, Inc.	\$400,000	4.45%	6/5/2050	307,013	0.00%
Altria Group, Inc.	\$80,000	6.20%	14/2/2059	79,806	0.00%
Amazon.com, Inc.	\$500,000	4.60%	1/12/2025	496,736	0.00%
Amazon.com, Inc.	\$50,000	5.20%	3/12/2025	50,085	0.00%
Amazon.com, Inc.	\$620,000	3.30%	13/4/2027	594,636	0.00%
Amazon.com, Inc.	\$285,000	1.20%	3/6/2027	257,357	0.00%
Amazon.com, Inc.	\$925,000	3.15%	22/8/2027	878,648	0.01%
Amazon.com, Inc.	\$625,000	4.55%	1/12/2027	620,421	0.00%
Amazon.com, Inc.	\$625,000	3.45%	13/4/2029	592,941	0.00%
Amazon.com, Inc.	\$565,000	4.65%	1/12/2029	562,725	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amazon.com, Inc.	\$2,090,000	1.50%	3/6/2030	1,741,250	0.01%
Amazon.com, Inc.	\$1,200,000	2.10%	12/5/2031	1,011,103	0.01%
Amazon.com, Inc.	\$875,000	3.60%	13/4/2032	803,941	0.01%
Amazon.com, Inc.	\$1,200,000	4.70%	1/12/2032	1,189,378	0.01%
Amazon.com, Inc.	\$500,000	4.80%	5/12/2034	496,446	0.00%
Amazon.com, Inc.	\$685,000	3.88%	22/8/2037	604,874	0.00%
Amazon.com, Inc.	\$995,000	4.95%	5/12/2044	961,591	0.01%
Amazon.com, Inc.	\$1,150,000	4.05%	22/8/2047	958,121	0.01%
Amazon.com, Inc.	\$1,605,000	2.50%	3/6/2050	981,685	0.01%
Amazon.com, Inc.	\$1,275,000	3.10%	12/5/2051	876,105	0.01%
Amazon.com, Inc.	\$1,575,000	3.95%	13/4/2052	1,267,924	0.01%
Amazon.com, Inc.	\$850,000	4.25%	22/8/2057	711,987	0.01%
Amazon.com, Inc.	\$470,000	2.70%	3/6/2060	276,608	0.00%
Amazon.com, Inc.	\$875,000	3.25%	12/5/2061	583,614	0.00%
Amazon.com, Inc.	\$610,000	4.10%	13/4/2062	487,766	0.00%
Amcor Finance USA, Inc.	\$500,000	4.50%	15/5/2028	485,381	0.00%
Amcor Flexibles North America, Inc.	\$150,000	3.10%	15/9/2026	141,722	0.00%
Amcor Flexibles North America, Inc.	\$230,000	2.69%	25/5/2031	193,365	0.00%
Amcor Group Finance plc	\$500,000	5.45%	23/5/2029	501,839	0.00%
Amdocs Ltd.	\$500,000	2.54%	15/6/2030	425,943	0.00%
Ameren Corp.	\$115,000	3.65%	15/2/2026	111,510	0.00%
Ameren Corp.	\$500,000	5.70%	1/12/2026	503,830	0.00%
Ameren Corp.	\$500,000	1.95%	15/3/2027	459,159	0.00%
Ameren Corp.	\$150,000	1.75%	15/3/2028	132,327	0.00%
Ameren Corp.	\$500,000	5.00%	15/1/2029	494,891	0.00%
Ameren Corp.	\$175,000	3.50%	15/1/2031	157,711	0.00%
Ameren Illinois Co.	\$100,000	3.80%	15/5/2028	95,890	0.00%
Ameren Illinois Co.	\$300,000	1.55%	15/11/2030	242,714	0.00%
Ameren Illinois Co.	\$300,000	3.85%	1/9/2032	272,196	0.00%
Ameren Illinois Co.	\$200,000	4.15%	15/3/2046	163,341	0.00%
Ameren Illinois Co.	\$125,000	3.70%	1/12/2047	93,306	0.00%
Ameren Illinois Co.	\$345,000	4.50%	15/3/2049	294,613	0.00%
Ameren Illinois Co.	\$95,000	3.25%	15/3/2050	64,664	0.00%
Ameren Illinois Co.	\$200,000	2.90%	15/6/2051	125,117	0.00%
Ameren Illinois Co.	\$500,000	5.55%	1/7/2054	490,605	0.00%
American Airlines 2016-1 Class AA Pass Through Trust	\$64,315	3.58%	15/1/2028	60,569	0.00%
American Airlines 2016-2 Class AA Pass Through Trust	\$260,800	3.20%	15/6/2028	241,255	0.00%
American Airlines 2016-3 Class AA Pass Through Trust	\$323,790	3.00%	15/10/2028	296,045	0.00%
American Airlines 2019-1 Class AA Pass Through Trust	\$156,600	3.15%	15/2/2032	139,268	0.00%
American Airlines 2021-1 Class A Pass Through Trust	\$459,783	2.88%	11/7/2034	392,312	0.00%
American Assets Trust LP	\$95,000	3.38%	1/2/2031	77,821	0.00%
American Electric Power Co., Inc.	\$200,000	5.75%	1/11/2027	203,349	0.00%
American Electric Power Co., Inc.	\$100,000	3.20%	13/11/2027	93,677	0.00%
American Electric Power Co., Inc.	\$200,000	4.30%	1/12/2028	191,976	0.00%
American Electric Power Co., Inc.	\$250,000	5.20%	15/1/2029	248,749	0.00%
American Electric Power Co., Inc.^\	\$850,000	7.05%	15/12/2054	846,873	0.01%
American Electric Power Co., Inc.^\	\$500,000	6.95%	15/12/2054	498,195	0.00%
American Express Co.^\	\$1,000,000	4.99%	1/5/2026	994,045	0.01%
American Express Co.	\$495,000	3.13%	20/5/2026	476,322	0.00%
American Express Co.^\	\$500,000	6.34%	30/10/2026	504,836	0.00%
American Express Co.	\$400,000	1.65%	4/11/2026	368,107	0.00%
American Express Co.	\$1,000,000	2.55%	4/3/2027	934,729	0.01%
American Express Co.^\	\$500,000	5.65%	23/4/2027	501,892	0.00%
American Express Co.	\$1,945,000	3.30%	3/5/2027	1,850,788	0.01%
American Express Co.^\	\$500,000	5.39%	28/7/2027	500,569	0.00%
American Express Co.^\	\$1,000,000	5.10%	16/2/2028	995,677	0.01%
American Express Co.	\$475,000	4.05%	3/5/2029	458,370	0.00%
American Express Co.^\	\$500,000	5.28%	27/7/2029	500,806	0.00%
American Express Co.^\	\$500,000	6.49%	30/10/2031	532,840	0.00%
American Express Co.^\	\$1,075,000	4.42%	3/8/2033	1,014,494	0.01%
American Express Co.^\	\$500,000	5.63%	28/7/2034	501,061	0.00%
American Express Co.^\	\$400,000	5.92%	25/4/2035	407,146	0.00%
American Financial Group, Inc.	\$279,000	5.25%	2/4/2030	277,077	0.00%
American Financial Group, Inc.	\$120,000	4.50%	15/6/2047	102,467	0.00%
American Homes 4 Rent LP	\$100,000	4.90%	15/2/2029	97,712	0.00%
American Homes 4 Rent LP	\$300,000	2.38%	15/7/2031	243,659	0.00%
American Homes 4 Rent LP	\$500,000	5.50%	1/2/2034	492,202	0.00%
American Homes 4 Rent LP	\$400,000	5.50%	15/7/2034	392,943	0.00%
American Homes 4 Rent LP	\$225,000	3.38%	15/7/2051	147,079	0.00%
American Honda Finance Corp.	\$250,000	1.20%	8/7/2025	239,541	0.00%
American Honda Finance Corp.	\$500,000	1.00%	10/9/2025	474,497	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Honda Finance Corp.	\$500,000	4.95%	9/1/2026	497,492	0.00%
American Honda Finance Corp.	\$500,000	5.25%	7/7/2026	501,026	0.00%
American Honda Finance Corp.	\$450,000	1.30%	9/9/2026	414,383	0.00%
American Honda Finance Corp.	\$50,000	2.30%	9/9/2026	47,050	0.00%
American Honda Finance Corp.	\$250,000	2.35%	8/1/2027	233,777	0.00%
American Honda Finance Corp.	\$500,000	4.90%	12/3/2027	498,212	0.00%
American Honda Finance Corp.	£700,000	1.50%	19/10/2027	795,620	0.01%
American Honda Finance Corp.	€1,525,000	3.75%	25/10/2027	1,650,012	0.01%
American Honda Finance Corp.	\$50,000	2.00%	24/3/2028	44,964	0.00%
American Honda Finance Corp.	\$500,000	5.13%	7/7/2028	502,316	0.00%
American Honda Finance Corp.	€300,000	0.30%	7/7/2028	284,221	0.00%
American Honda Finance Corp.	\$500,000	5.65%	15/11/2028	512,262	0.00%
American Honda Finance Corp.	\$500,000	4.90%	13/3/2029	497,924	0.00%
American Honda Finance Corp.	\$500,000	1.80%	13/1/2031	409,690	0.00%
American Honda Finance Corp.	\$500,000	4.90%	10/1/2034	485,156	0.00%
American International Group, Inc.	€511,000	1.88%	21/6/2027	520,738	0.00%
American International Group, Inc.	\$120,000	4.20%	1/4/2028	116,012	0.00%
American International Group, Inc.	\$60,000	4.25%	15/3/2029	57,763	0.00%
American International Group, Inc.	\$375,000	3.40%	30/6/2030	341,192	0.00%
American International Group, Inc.	\$688,000	3.88%	15/1/2035	612,046	0.00%
American International Group, Inc.	\$175,000	6.25%	1/5/2036	184,944	0.00%
American International Group, Inc.	\$543,000	4.50%	16/7/2044	469,408	0.00%
American International Group, Inc. [^]	\$400,000	5.75%	1/4/2048	391,385	0.00%
American International Group, Inc.	\$250,000	4.38%	30/6/2050	206,868	0.00%
American Municipal Power, Inc.	\$100,000	8.08%	15/2/2050	130,329	0.00%
American National Group LLC	\$675,000	6.14%	13/6/2032	646,850	0.00%
American National Group, Inc.	\$300,000	5.00%	15/6/2027	293,414	0.00%
American Tower Corp.	\$200,000	1.30%	15/9/2025	190,096	0.00%
American Tower Corp.	\$250,000	4.40%	15/2/2026	245,602	0.00%
American Tower Corp.	\$200,000	1.60%	15/4/2026	186,709	0.00%
American Tower Corp.	\$2,500,000	1.45%	15/9/2026	2,292,894	0.01%
American Tower Corp.	\$400,000	3.38%	15/10/2026	382,186	0.00%
American Tower Corp.	\$725,000	3.13%	15/1/2027	687,138	0.01%
American Tower Corp.	€400,000	0.50%	15/1/2028	382,149	0.00%
American Tower Corp.	\$2,000,000	1.50%	31/1/2028	1,752,132	0.01%
American Tower Corp.	\$250,000	5.20%	15/2/2029	249,068	0.00%
American Tower Corp.	\$550,000	3.95%	15/3/2029	519,317	0.00%
American Tower Corp.	€1,000,000	0.88%	21/5/2029	930,936	0.01%
American Tower Corp.	\$230,000	2.90%	15/1/2030	202,815	0.00%
American Tower Corp.	\$850,000	2.10%	15/6/2030	712,011	0.01%
American Tower Corp.	\$200,000	2.70%	15/4/2031	168,974	0.00%
American Tower Corp.	\$500,000	2.30%	15/9/2031	407,809	0.00%
American Tower Corp.	\$250,000	5.45%	15/2/2034	247,888	0.00%
American Tower Corp.	\$250,000	3.70%	15/10/2049	180,922	0.00%
American Tower Corp.	\$200,000	3.10%	15/6/2050	129,072	0.00%
American Tower Corp.	\$500,000	2.95%	15/1/2051	312,741	0.00%
American Transmission Systems, Inc.	\$325,000	5.00%	1/9/2044	291,050	0.00%
American University	\$190,000	3.67%	1/4/2049	148,294	0.00%
American Water Capital Corp.	\$780,000	2.95%	1/9/2027	730,157	0.01%
American Water Capital Corp.	\$270,000	3.45%	1/6/2029	251,363	0.00%
American Water Capital Corp.	\$300,000	2.80%	1/5/2030	263,749	0.00%
American Water Capital Corp.	\$195,000	2.30%	1/6/2031	161,408	0.00%
American Water Capital Corp.	\$300,000	4.45%	1/6/2032	285,775	0.00%
American Water Capital Corp.	\$300,000	5.15%	1/3/2034	297,243	0.00%
American Water Capital Corp.	\$195,000	4.30%	1/12/2042	165,309	0.00%
American Water Capital Corp.	\$125,000	4.30%	1/9/2045	104,884	0.00%
American Water Capital Corp.	\$200,000	4.00%	1/12/2046	157,468	0.00%
American Water Capital Corp.	\$400,000	3.75%	1/9/2047	302,878	0.00%
American Water Capital Corp.	\$280,000	4.20%	1/9/2048	227,118	0.00%
American Water Capital Corp.	\$275,000	4.15%	1/6/2049	220,551	0.00%
American Water Capital Corp.	\$150,000	3.45%	1/5/2050	105,835	0.00%
American Water Capital Corp.	\$115,000	3.25%	1/6/2051	78,037	0.00%
American Water Capital Corp.	\$400,000	5.45%	1/3/2054	386,314	0.00%
Ameriprise Financial, Inc.	\$541,000	2.88%	15/9/2026	515,052	0.00%
Ameriprise Financial, Inc.	\$500,000	5.70%	15/12/2028	511,792	0.00%
Ameriprise Financial, Inc.	\$190,000	4.50%	13/5/2032	182,893	0.00%
AmFam Holdings, Inc.	\$200,000	2.81%	11/3/2031	153,618	0.00%
AmFam Holdings, Inc.	\$278,000	3.83%	11/3/2051	165,243	0.00%
Amgen, Inc.	\$650,000	5.51%	2/3/2026	649,983	0.00%
Amgen, Inc.	\$440,000	2.60%	19/8/2026	416,893	0.00%
Amgen, Inc.	£100,000	5.50%	7/12/2026	127,511	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amgen, Inc.	\$775,000	2.20%	21/2/2027	719,002	0.01%
Amgen, Inc.	\$500,000	3.20%	2/11/2027	471,233	0.00%
Amgen, Inc.	\$1,475,000	5.15%	2/3/2028	1,474,876	0.01%
Amgen, Inc.	\$500,000	1.65%	15/8/2028	437,386	0.00%
Amgen, Inc.	\$475,000	4.05%	18/8/2029	454,317	0.00%
Amgen, Inc.	£200,000	4.00%	13/9/2029	241,564	0.00%
Amgen, Inc.	\$1,085,000	2.45%	21/2/2030	946,301	0.01%
Amgen, Inc.	\$3,000,000	5.25%	2/3/2030	3,022,083	0.02%
Amgen, Inc.	\$275,000	2.30%	25/2/2031	231,137	0.00%
Amgen, Inc.	\$1,050,000	2.00%	15/1/2032	845,491	0.01%
Amgen, Inc.	\$600,000	3.35%	22/2/2032	532,321	0.00%
Amgen, Inc.	\$500,000	4.20%	1/3/2033	463,145	0.00%
Amgen, Inc.	\$1,675,000	5.25%	2/3/2033	1,670,057	0.01%
Amgen, Inc.	\$840,000	3.15%	21/2/2040	627,797	0.00%
Amgen, Inc.	\$500,000	2.80%	15/8/2041	351,073	0.00%
Amgen, Inc.	\$300,000	4.95%	1/10/2041	275,043	0.00%
Amgen, Inc.	\$1,925,000	5.60%	2/3/2043	1,896,834	0.01%
Amgen, Inc.	\$1,060,000	4.40%	1/5/2045	891,538	0.01%
Amgen, Inc.	\$578,000	4.56%	15/6/2048	488,730	0.00%
Amgen, Inc.	\$1,340,000	3.38%	21/2/2050	941,322	0.01%
Amgen, Inc.	\$1,111,000	4.66%	15/6/2051	947,995	0.01%
Amgen, Inc.	\$1,400,000	3.00%	15/1/2052	914,396	0.01%
Amgen, Inc.	\$800,000	4.20%	22/2/2052	632,129	0.00%
Amgen, Inc.	\$675,000	4.88%	1/3/2053	594,523	0.00%
Amgen, Inc.	\$1,650,000	5.65%	2/3/2053	1,625,862	0.01%
Amgen, Inc.	\$283,000	2.77%	1/9/2053	169,124	0.00%
Amgen, Inc.	\$950,000	4.40%	22/2/2062	754,985	0.01%
Amgen, Inc.	\$1,075,000	5.75%	2/3/2063	1,053,957	0.01%
Amphenol Corp.	\$450,000	4.75%	30/3/2026	446,213	0.00%
Amphenol Corp.	\$500,000	5.05%	5/4/2027	499,656	0.00%
Amphenol Corp.	\$500,000	5.05%	5/4/2029	501,527	0.00%
Amphenol Corp.	\$475,000	4.35%	1/6/2029	460,597	0.00%
Amphenol Corp.	\$310,000	2.80%	15/2/2030	275,992	0.00%
Amphenol Corp.	\$75,000	2.20%	15/9/2031	61,577	0.00%
Amphenol Corp.	\$500,000	5.25%	5/4/2034	498,622	0.00%
Amphenol Technologies Holding GmbH	€300,000	0.75%	4/5/2026	305,625	0.00%
Analog Devices, Inc.	\$180,000	3.50%	5/12/2026	173,658	0.00%
Analog Devices, Inc.	\$300,000	3.45%	15/6/2027	287,845	0.00%
Analog Devices, Inc.	\$675,000	2.10%	1/10/2031	558,355	0.00%
Analog Devices, Inc.	\$500,000	2.80%	1/10/2041	352,324	0.00%
Analog Devices, Inc.	\$500,000	2.95%	1/10/2051	326,293	0.00%
Andrew W Mellon Foundation	\$100,000	0.95%	1/8/2027	89,117	0.00%
Aon Corp.	\$200,000	8.21%	1/1/2027	211,444	0.00%
Aon Corp.	\$750,000	4.50%	15/12/2028	729,488	0.01%
Aon Corp.	\$350,000	3.75%	2/5/2029	328,512	0.00%
Aon Corp.	\$1,000,000	2.80%	15/5/2030	876,917	0.01%
Aon Corp./Aon Global Holdings plc	\$500,000	2.85%	28/5/2027	469,124	0.00%
Aon Corp./Aon Global Holdings plc	\$1,000,000	5.35%	28/2/2033	993,394	0.01%
Aon Corp./Aon Global Holdings plc	\$370,000	3.90%	28/2/2052	273,559	0.00%
Aon Global Ltd.	\$175,000	3.88%	15/12/2025	171,021	0.00%
Aon Global Ltd.	\$375,000	4.60%	14/6/2044	319,684	0.00%
Aon Global Ltd.	\$295,000	4.75%	15/5/2045	255,550	0.00%
Aon North America, Inc.	\$400,000	5.13%	1/3/2027	399,481	0.00%
Aon North America, Inc.	\$500,000	5.15%	1/3/2029	498,661	0.00%
Aon North America, Inc.	\$500,000	5.30%	1/3/2031	498,321	0.00%
Aon North America, Inc.	\$500,000	5.45%	1/3/2034	497,774	0.00%
Aon North America, Inc.	\$500,000	5.75%	1/3/2054	488,573	0.00%
Apache Corp.	\$860,000	4.25%	15/1/2030	798,110	0.01%
Apache Corp.	\$935,000	5.10%	1/9/2040	798,020	0.01%
Apollo Debt Solutions BDC	\$500,000	6.90%	13/4/2029	502,683	0.00%
Apollo Global Management, Inc.	\$500,000	6.38%	15/11/2033	528,289	0.00%
Apollo Global Management, Inc.	\$500,000	5.80%	21/5/2054	492,440	0.00%
Apollo Management Holdings LP	\$425,000	4.40%	27/5/2026	416,847	0.00%
Apollo Management Holdings LP	\$210,000	4.87%	15/2/2029	207,205	0.00%
Apollo Management Holdings LP	\$200,000	2.65%	5/6/2030	174,579	0.00%
Apollo Management Holdings LP	\$85,000	5.00%	15/3/2048	78,994	0.00%
Appalachian Power Co.	\$50,000	3.30%	1/6/2027	47,253	0.00%
Appalachian Power Co.	\$200,000	4.50%	1/8/2032	184,767	0.00%
Appalachian Power Co.	\$500,000	5.65%	1/4/2034	495,316	0.00%
Appalachian Power Co.	\$540,000	4.45%	1/6/2045	433,728	0.00%
Appalachian Power Co.	\$175,000	4.50%	1/3/2049	138,286	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Appalachian Power Co.	\$200,000	3.70%	1/5/2050	138,180	0.00%
Apple, Inc.	CHF200,000	0.38%	25/11/2024	221,772	0.00%
Apple, Inc.	€400,000	0.00%	15/11/2025	409,574	0.00%
Apple, Inc.	\$4,477,000	2.45%	4/8/2026	4,252,470	0.02%
Apple, Inc.	\$2,200,000	2.05%	11/9/2026	2,068,485	0.01%
Apple, Inc.	\$850,000	3.35%	9/2/2027	819,767	0.01%
Apple, Inc.	\$950,000	3.20%	11/5/2027	910,635	0.01%
Apple, Inc.	\$1,230,000	2.90%	12/9/2027	1,161,976	0.01%
Apple, Inc.	€556,000	2.00%	17/9/2027	576,972	0.00%
Apple, Inc.	\$1,000,000	1.40%	5/8/2028	880,236	0.01%
Apple, Inc.	€100,000	1.38%	24/5/2029	99,206	0.00%
Apple, Inc.	\$750,000	2.20%	11/9/2029	665,247	0.01%
Apple, Inc.	CHF200,000	0.75%	25/2/2030	218,542	0.00%
Apple, Inc.	\$585,000	1.65%	11/5/2030	492,772	0.00%
Apple, Inc.	\$1,000,000	1.70%	5/8/2031	817,794	0.01%
Apple, Inc.	\$285,000	4.50%	23/2/2036	278,279	0.00%
Apple, Inc.	\$500,000	2.38%	8/2/2041	345,644	0.00%
Apple, Inc.	\$2,200,000	3.85%	4/5/2043	1,841,520	0.01%
Apple, Inc.	\$600,000	4.45%	6/5/2044	554,345	0.00%
Apple, Inc.	\$1,625,000	3.45%	9/2/2045	1,261,086	0.01%
Apple, Inc.	\$625,000	4.38%	13/5/2045	555,992	0.00%
Apple, Inc.	\$670,000	3.85%	4/8/2046	546,823	0.00%
Apple, Inc.	\$325,000	4.25%	9/2/2047	284,145	0.00%
Apple, Inc.	\$529,000	3.75%	12/9/2047	422,048	0.00%
Apple, Inc.	\$425,000	3.75%	13/11/2047	338,128	0.00%
Apple, Inc.	\$510,000	2.95%	11/9/2049	348,321	0.00%
Apple, Inc.	\$1,085,000	2.65%	11/5/2050	692,856	0.01%
Apple, Inc.	\$1,500,000	2.65%	8/2/2051	947,839	0.01%
Apple, Inc.	\$750,000	2.70%	5/8/2051	475,932	0.00%
Apple, Inc.	\$1,000,000	3.95%	8/8/2052	811,779	0.01%
Apple, Inc.	\$1,000,000	2.55%	20/8/2060	607,657	0.00%
Apple, Inc.	\$2,000,000	2.80%	8/2/2061	1,221,377	0.01%
Apple, Inc.	\$750,000	2.85%	5/8/2061	461,180	0.00%
Applied Materials, Inc.	\$1,720,000	3.90%	1/10/2025	1,695,138	0.01%
Applied Materials, Inc.	\$750,000	1.75%	1/6/2030	631,484	0.00%
Applied Materials, Inc.	\$100,000	5.10%	1/10/2035	101,225	0.00%
Applied Materials, Inc.	\$135,000	4.35%	1/4/2047	117,859	0.00%
Applied Materials, Inc.	\$500,000	2.75%	1/6/2050	326,894	0.00%
Aptiv plc	\$50,000	4.35%	15/3/2029	48,259	0.00%
Aptiv plc	\$50,000	4.40%	1/10/2046	39,021	0.00%
Aptiv plc	\$175,000	5.40%	15/3/2049	156,647	0.00%
Aptiv plc	\$615,000	3.10%	1/12/2051	375,255	0.00%
Aptiv plc/Aptiv Corp.	\$570,000	3.25%	1/3/2032	493,861	0.00%
Aptiv plc/Aptiv Corp.	\$270,000	4.15%	1/5/2052	200,902	0.00%
Arch Capital Finance LLC	\$125,000	4.01%	15/12/2026	120,964	0.00%
Arch Capital Finance LLC	\$300,000	5.03%	15/12/2046	271,801	0.00%
Arch Capital Group Ltd.	\$500,000	3.64%	30/6/2050	360,383	0.00%
Arch Capital Group US, Inc.	\$65,000	5.14%	1/11/2043	59,606	0.00%
Archer-Daniels-Midland Co.	\$850,000	2.90%	1/3/2032	726,937	0.01%
Archer-Daniels-Midland Co.	\$305,000	5.38%	15/9/2035	308,451	0.00%
Archer-Daniels-Midland Co.	\$100,000	3.75%	15/9/2047	75,370	0.00%
Archer-Daniels-Midland Co.	\$175,000	4.50%	15/3/2049	148,791	0.00%
Archer-Daniels-Midland Co.	\$490,000	2.70%	15/9/2051	300,395	0.00%
Ares Capital Corp.	\$10,000	3.25%	15/7/2025	9,724	0.00%
Ares Capital Corp.	\$700,000	2.15%	15/7/2026	646,822	0.00%
Ares Capital Corp.	\$500,000	2.88%	15/6/2027	457,386	0.00%
Ares Capital Corp.	\$350,000	2.88%	15/6/2028	310,178	0.00%
Ares Capital Corp.	\$500,000	5.88%	1/3/2029	492,186	0.00%
Ares Capital Corp.	\$500,000	5.95%	15/7/2029	491,290	0.00%
Ares Capital Corp.	\$500,000	3.20%	15/11/2031	412,234	0.00%
Ares Finance Co. IV LLC	\$500,000	3.65%	1/2/2052	346,527	0.00%
Ares Strategic Income Fund	\$500,000	6.35%	15/8/2029	495,867	0.00%
Arizona Public Service Co.	\$50,000	2.95%	15/9/2027	46,557	0.00%
Arizona Public Service Co.	\$205,000	5.55%	1/8/2033	203,350	0.00%
Arizona Public Service Co.	\$400,000	5.70%	15/8/2034	399,298	0.00%
Arizona Public Service Co.	\$120,000	5.05%	1/9/2041	109,919	0.00%
Arizona Public Service Co.	\$150,000	4.50%	1/4/2042	125,772	0.00%
Arizona Public Service Co.	\$200,000	4.35%	15/11/2045	162,595	0.00%
Arizona Public Service Co.	\$140,000	3.75%	15/5/2046	103,066	0.00%
Arizona Public Service Co.	\$120,000	4.20%	15/8/2048	93,223	0.00%
Arizona Public Service Co.	\$120,000	4.25%	1/3/2049	93,679	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Arizona Public Service Co.	\$245,000	3.35%	15/5/2050	163,242	0.00%
Arizona Public Service Co.	\$165,000	2.65%	15/9/2050	95,116	0.00%
Army Hawaii Family Housing Trust Certificates	\$321,287	5.52%	15/6/2050	315,385	0.00%
Arrow Electronics, Inc.	\$350,000	3.88%	12/1/2028	331,368	0.00%
Arrow Electronics, Inc.	\$500,000	5.88%	10/4/2034	494,896	0.00%
Arthur J Gallagher & Co.	\$300,000	6.50%	15/2/2034	317,402	0.00%
Arthur J Gallagher & Co.	\$525,000	3.50%	20/5/2051	362,138	0.00%
Arthur J Gallagher & Co.	\$400,000	3.05%	9/3/2052	245,011	0.00%
Ascension Health	\$775,000	2.53%	15/11/2029	687,103	0.01%
Ascension Health	\$425,000	3.11%	15/11/2039	328,827	0.00%
Ascension Health	\$315,000	3.95%	15/11/2046	262,779	0.00%
Ashtead Capital, Inc.	\$650,000	5.55%	30/5/2033	633,375	0.00%
Assurant, Inc.	\$175,000	4.90%	27/3/2028	172,276	0.00%
Assured Guaranty US Holdings, Inc.	\$280,000	3.60%	15/9/2051	194,057	0.00%
Astrazeneca Finance LLC	\$600,000	4.88%	3/3/2028	599,053	0.00%
Astrazeneca Finance LLC	\$475,000	4.90%	3/3/2030	476,851	0.00%
AT&T, Inc.	€1,500,000	3.55%	18/11/2025	1,604,192	0.01%
AT&T, Inc.	CAD25,000	4.00%	25/11/2025	18,025	0.00%
AT&T, Inc.	\$500,000	5.54%	20/2/2026	500,038	0.00%
AT&T, Inc.	\$1,825,000	1.70%	25/3/2026	1,713,126	0.01%
AT&T, Inc.	€800,000	1.80%	5/9/2026	826,985	0.01%
AT&T, Inc.	£1,550,000	2.90%	4/12/2026	1,857,650	0.01%
AT&T, Inc.	\$550,000	2.30%	1/6/2027	508,840	0.00%
AT&T, Inc.	\$1,050,000	1.65%	1/2/2028	932,523	0.01%
AT&T, Inc.	\$522,000	4.10%	15/2/2028	503,858	0.00%
AT&T, Inc.	€600,000	1.60%	19/5/2028	599,175	0.00%
AT&T, Inc.	\$1,079,000	4.35%	1/3/2029	1,045,832	0.01%
AT&T, Inc.	\$1,314,000	4.30%	15/2/2030	1,258,876	0.01%
AT&T, Inc.	\$1,000,000	2.75%	1/6/2031	856,447	0.01%
AT&T, Inc.	\$1,500,000	2.25%	1/2/2032	1,217,332	0.01%
AT&T, Inc.	\$1,798,000	2.55%	1/12/2033	1,429,167	0.01%
AT&T, Inc.	\$835,000	5.40%	15/2/2034	835,027	0.01%
AT&T, Inc.	€1,550,000	4.30%	18/11/2034	1,716,955	0.01%
AT&T, Inc.	€500,000	2.45%	15/3/2035	467,206	0.00%
AT&T, Inc.	\$1,100,000	4.50%	15/5/2035	1,012,848	0.01%
AT&T, Inc.	€500,000	3.15%	4/9/2036	490,792	0.00%
AT&T, Inc.	\$841,000	4.90%	15/8/2037	784,852	0.01%
AT&T, Inc.	€800,000	2.60%	19/5/2038	721,164	0.01%
AT&T, Inc.	\$650,000	4.85%	1/3/2039	595,449	0.00%
AT&T, Inc.	€600,000	1.80%	14/9/2039	480,612	0.00%
AT&T, Inc.	£150,000	7.00%	30/4/2040	212,531	0.00%
AT&T, Inc.	\$520,000	3.50%	1/6/2041	397,806	0.00%
AT&T, Inc.	\$250,000	4.30%	15/12/2042	207,957	0.00%
AT&T, Inc.	\$625,000	4.65%	1/6/2044	533,692	0.00%
AT&T, Inc.	£400,000	4.88%	1/6/2044	445,752	0.00%
AT&T, Inc.	\$760,000	4.35%	15/6/2045	629,372	0.00%
AT&T, Inc.	\$875,000	4.75%	15/5/2046	757,456	0.01%
AT&T, Inc.	\$745,000	5.15%	15/11/2046	691,728	0.01%
AT&T, Inc.	CAD450,000	4.85%	25/5/2047	296,643	0.00%
AT&T, Inc.	CAD150,000	5.10%	25/11/2048	102,195	0.00%
AT&T, Inc.	\$1,975,000	3.65%	1/6/2051	1,394,697	0.01%
AT&T, Inc.	\$2,301,000	3.50%	15/9/2053	1,561,756	0.01%
AT&T, Inc.	\$3,953,000	3.55%	15/9/2055	2,663,514	0.01%
AT&T, Inc.	\$3,325,000	3.80%	1/12/2057	2,321,731	0.01%
AT&T, Inc.	\$2,669,000	3.65%	15/9/2059	1,791,342	0.01%
AT&T, Inc.	\$775,000	3.85%	1/6/2060	540,769	0.00%
Athene Global Funding	CAD910,000	2.10%	24/9/2025	642,372	0.00%
Athene Global Funding	\$500,000	5.62%	8/5/2026	500,330	0.00%
Athene Global Funding	€893,000	0.37%	10/9/2026	889,561	0.01%
Athene Global Funding	\$175,000	2.95%	12/11/2026	164,710	0.00%
Athene Global Funding	\$200,000	5.34%	15/1/2027	199,740	0.00%
Athene Global Funding	\$500,000	5.52%	25/3/2027	500,754	0.00%
Athene Global Funding	£2,300,000	5.15%	28/7/2027	2,889,606	0.02%
Athene Global Funding	£500,000	1.75%	24/11/2027	562,896	0.00%
Athene Global Funding	€350,000	0.63%	12/1/2028	335,088	0.00%
Athene Global Funding	\$200,000	2.50%	24/3/2028	179,435	0.00%
Athene Global Funding	\$1,000,000	1.99%	19/8/2028	871,034	0.01%
Athene Global Funding	\$500,000	2.72%	7/1/2029	443,833	0.00%
Athene Global Funding	\$500,000	5.58%	9/1/2029	501,947	0.00%
Athene Global Funding	\$500,000	2.55%	19/11/2030	417,125	0.00%
Athene Global Funding	\$450,000	2.67%	7/6/2031	371,768	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Athene Holding Ltd.	\$250,000	4.13%	12/1/2028	241,019	0.00%
Athene Holding Ltd.	\$829,000	6.15%	3/4/2030	856,992	0.01%
Athene Holding Ltd.	\$675,000	5.88%	15/1/2034	667,872	0.01%
Athene Holding Ltd.	\$400,000	3.45%	15/5/2052	255,636	0.00%
Athene Holding Ltd.	\$500,000	6.25%	1/4/2054	500,227	0.00%
Atlantic City Electric Co.	\$300,000	2.30%	15/3/2031	251,224	0.00%
Atlassian Corp.	\$500,000	5.25%	15/5/2029	499,918	0.00%
Atlassian Corp.	\$500,000	5.50%	15/5/2034	495,291	0.00%
Atmos Energy Corp.	\$100,000	3.00%	15/6/2027	94,551	0.00%
Atmos Energy Corp.	\$120,000	2.63%	15/9/2029	107,083	0.00%
Atmos Energy Corp.	\$450,000	5.90%	15/11/2033	469,995	0.00%
Atmos Energy Corp.	\$200,000	5.50%	15/6/2041	198,838	0.00%
Atmos Energy Corp.	\$325,000	4.15%	15/1/2043	271,728	0.00%
Atmos Energy Corp.	\$225,000	4.13%	15/10/2044	185,839	0.00%
Atmos Energy Corp.	\$200,000	4.30%	1/10/2048	164,418	0.00%
Atmos Energy Corp.	\$500,000	4.13%	15/3/2049	393,860	0.00%
Atmos Energy Corp.	\$220,000	3.38%	15/9/2049	152,258	0.00%
Atmos Energy Corp.	\$330,000	2.85%	15/2/2052	204,191	0.00%
Autodesk, Inc.	\$125,000	3.50%	15/6/2027	119,719	0.00%
Autodesk, Inc.	\$225,000	2.85%	15/1/2030	200,559	0.00%
Autodesk, Inc.	\$475,000	2.40%	15/12/2031	393,880	0.00%
Automatic Data Processing, Inc.	\$100,000	3.38%	15/9/2025	97,869	0.00%
Automatic Data Processing, Inc.	\$235,000	1.70%	15/5/2028	209,765	0.00%
Automatic Data Processing, Inc.	\$1,000,000	1.25%	1/9/2030	809,305	0.01%
AutoNation, Inc.	\$570,000	4.50%	1/10/2025	560,817	0.00%
AutoNation, Inc.	\$175,000	1.95%	1/8/2028	151,685	0.00%
AutoNation, Inc.	\$500,000	2.40%	1/8/2031	402,047	0.00%
AutoZone, Inc.	\$500,000	5.05%	15/7/2026	498,262	0.00%
AutoZone, Inc.	\$100,000	3.75%	1/6/2027	96,161	0.00%
AutoZone, Inc.	\$450,000	4.50%	1/2/2028	439,839	0.00%
AutoZone, Inc.	\$500,000	6.25%	1/11/2028	521,545	0.00%
AutoZone, Inc.	\$75,000	3.75%	18/4/2029	70,620	0.00%
AutoZone, Inc.	\$500,000	5.10%	15/7/2029	497,812	0.00%
AutoZone, Inc.	\$1,400,000	1.65%	15/1/2031	1,122,840	0.01%
AutoZone, Inc.	\$500,000	5.20%	1/8/2033	492,331	0.00%
AutoZone, Inc.	\$400,000	5.40%	15/7/2034	395,607	0.00%
AvalonBay Communities, Inc.	\$50,000	2.95%	11/5/2026	47,976	0.00%
AvalonBay Communities, Inc.	\$175,000	3.35%	15/5/2027	167,048	0.00%
AvalonBay Communities, Inc.	\$145,000	3.20%	15/1/2028	136,293	0.00%
AvalonBay Communities, Inc.	\$425,000	1.90%	1/12/2028	373,995	0.00%
AvalonBay Communities, Inc.	\$150,000	3.30%	1/6/2029	138,378	0.00%
AvalonBay Communities, Inc.	\$100,000	2.30%	1/3/2030	86,399	0.00%
AvalonBay Communities, Inc.	\$1,100,000	5.00%	15/2/2033	1,073,220	0.01%
AvalonBay Communities, Inc.	\$175,000	5.35%	1/6/2034	175,024	0.00%
AvalonBay Communities, Inc.	\$75,000	4.35%	15/4/2048	62,246	0.00%
Avangrid, Inc.	\$150,000	3.80%	1/6/2029	139,529	0.00%
Avery Dennison Corp.	\$375,000	2.65%	30/4/2030	326,103	0.00%
Avery Dennison Corp.	\$450,000	5.75%	15/3/2033	460,529	0.00%
Aviation Capital Group LLC	\$800,000	3.50%	1/11/2027	748,699	0.01%
Aviation Capital Group LLC	\$825,000	6.25%	15/4/2028	841,490	0.01%
Aviation Capital Group LLC	\$500,000	5.38%	15/7/2029	493,838	0.00%
Avista Corp.	\$100,000	4.35%	1/6/2048	82,651	0.00%
Avista Corp.	\$200,000	4.00%	1/4/2052	149,978	0.00%
Avnet, Inc.	\$150,000	4.63%	15/4/2026	147,267	0.00%
AXIS Specialty Finance LLC	\$90,000	3.90%	15/7/2029	84,095	0.00%
AXIS Specialty Finance LLC [^]	\$135,000	4.90%	15/1/2040	123,783	0.00%
AXIS Specialty Finance plc	\$150,000	4.00%	6/12/2027	143,832	0.00%
Bacardi Ltd.	\$100,000	2.75%	15/7/2026	94,484	0.00%
Bacardi Ltd.	\$225,000	5.15%	15/5/2038	207,842	0.00%
Bacardi Ltd.	\$275,000	5.30%	15/5/2048	248,030	0.00%
Bacardi Ltd./Bacardi-Martini BV	\$625,000	5.40%	15/6/2033	609,617	0.00%
Bain Capital Specialty Finance, Inc.	\$200,000	2.95%	10/3/2026	188,140	0.00%
Bain Capital Specialty Finance, Inc.	\$500,000	2.55%	13/10/2026	458,523	0.00%
Baker Hughes Holdings LLC	\$550,000	5.13%	15/9/2040	523,026	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$200,000	2.06%	15/12/2026	185,618	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$475,000	3.34%	15/12/2027	449,429	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$220,000	3.14%	7/11/2029	200,209	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$200,000	4.49%	1/5/2030	194,449	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$450,000	4.08%	15/12/2047	359,918	0.00%
Baltimore Gas & Electric Co.	\$100,000	2.40%	15/8/2026	94,425	0.00%
Baltimore Gas & Electric Co.	\$200,000	2.25%	15/6/2031	166,610	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Baltimore Gas & Electric Co.	\$250,000	5.30%	1/6/2034	248,464	0.00%
Baltimore Gas & Electric Co.	\$125,000	3.50%	15/8/2046	90,177	0.00%
Baltimore Gas & Electric Co.	\$75,000	3.75%	15/8/2047	56,046	0.00%
Baltimore Gas & Electric Co.	\$100,000	4.25%	15/9/2048	80,431	0.00%
Baltimore Gas & Electric Co.	\$120,000	3.20%	15/9/2049	79,798	0.00%
Baltimore Gas & Electric Co.	\$300,000	2.90%	15/6/2050	188,362	0.00%
Baltimore Gas & Electric Co.	\$400,000	4.55%	1/6/2052	333,949	0.00%
Baltimore Gas & Electric Co.	\$300,000	5.40%	1/6/2053	286,835	0.00%
Baltimore Gas & Electric Co.	\$200,000	5.65%	1/6/2054	197,658	0.00%
BANK 2017	\$725,000	3.78%	15/5/2050	680,781	0.01%
BANK 2017	\$500,000	3.63%	15/5/2050	474,356	0.00%
BANK 2017	\$150,000	3.49%	15/11/2050	137,982	0.00%
BANK 2017^	\$100,000	4.23%	15/11/2050	72,287	0.00%
BANK 2017	\$25,000	3.73%	15/11/2050	22,736	0.00%
BANK 2017	\$150,000	3.54%	15/11/2054	140,875	0.00%
BANK 2017	\$66,456	3.28%	15/11/2054	63,022	0.00%
BANK 2017	\$300,000	3.39%	15/6/2060	282,897	0.00%
BANK 2017	\$100,000	3.62%	15/6/2060	93,658	0.00%
BANK 2017	\$499,000	3.52%	15/7/2060	471,380	0.00%
BANK 2017^	\$499,000	3.74%	15/7/2060	468,567	0.00%
BANK 2017	\$75,000	3.25%	15/7/2060	70,476	0.00%
BANK 2017	\$450,000	3.18%	15/9/2060	419,825	0.00%
BANK 2017	\$300,000	3.75%	15/9/2060	281,480	0.00%
BANK 2017	\$275,000	3.44%	15/9/2060	258,766	0.00%
BANK 2018	\$2,300,000	3.97%	15/9/2060	2,183,397	0.01%
BANK 2018^	\$450,000	4.23%	15/9/2060	430,196	0.00%
BANK 2018	\$97,704	4.13%	15/9/2060	95,098	0.00%
BANK 2018^	\$100,000	4.48%	15/9/2060	93,862	0.00%
BANK 2018	\$275,000	3.69%	15/2/2061	259,420	0.00%
BANK 2018^	\$50,000	3.90%	15/2/2061	46,747	0.00%
BANK 2018	\$36,348	3.64%	15/2/2061	35,244	0.00%
BANK 2018^	\$125,000	4.05%	15/3/2061	119,076	0.00%
BANK 2018^	\$150,000	4.26%	15/5/2061	143,840	0.00%
BANK 2018^	\$50,000	4.48%	15/5/2061	46,672	0.00%
BANK 2018	\$900,000	3.95%	15/8/2061	850,043	0.01%
BANK 2018^	\$275,000	4.22%	15/8/2061	262,236	0.00%
BANK 2018^	\$540,000	4.41%	15/11/2061	519,465	0.00%
Bank of America Corp.	\$575,000	4.45%	3/3/2026	565,257	0.00%
Bank of America Corp.	\$3,375,000	3.50%	19/4/2026	3,273,165	0.02%
Bank of America Corp.	CHF1,000,000	0.25%	12/6/2026	1,089,224	0.01%
Bank of America Corp.^	\$1,100,000	1.32%	19/6/2026	1,054,582	0.01%
Bank of America Corp.^	\$4,200,000	4.83%	22/7/2026	4,159,056	0.02%
Bank of America Corp.	\$720,000	4.25%	22/10/2026	701,784	0.01%
Bank of America Corp.^	\$500,000	1.20%	24/10/2026	471,770	0.00%
Bank of America Corp.^	€1,010,000	1.95%	27/10/2026	1,056,666	0.01%
Bank of America Corp.	£100,000	4.25%	10/12/2026	124,162	0.00%
Bank of America Corp.^	\$1,100,000	5.08%	20/1/2027	1,093,071	0.01%
Bank of America Corp.^	\$2,350,000	1.66%	11/3/2027	2,203,441	0.01%
Bank of America Corp.^	\$450,000	3.56%	23/4/2027	435,185	0.00%
Bank of America Corp.^	\$1,600,000	1.73%	22/7/2027	1,482,617	0.01%
Bank of America Corp.^	CAD150,000	1.98%	15/9/2027	103,441	0.00%
Bank of America Corp.	\$1,700,000	3.25%	21/10/2027	1,608,158	0.01%
Bank of America Corp.^	\$1,568,000	3.82%	20/1/2028	1,511,746	0.01%
Bank of America Corp.^	\$700,000	2.55%	4/2/2028	653,282	0.00%
Bank of America Corp.^	CAD825,000	3.62%	16/3/2028	587,680	0.00%
Bank of America Corp.^	\$1,350,000	3.71%	24/4/2028	1,293,242	0.01%
Bank of America Corp.^	\$1,215,000	4.38%	27/4/2028	1,185,869	0.01%
Bank of America Corp.^	\$775,000	3.59%	21/7/2028	737,568	0.01%
Bank of America Corp.^	\$400,000	4.95%	22/7/2028	396,723	0.00%
Bank of America Corp.	£150,000	7.00%	31/7/2028	202,733	0.00%
Bank of America Corp.^	€500,000	0.58%	24/8/2028	487,030	0.00%
Bank of America Corp.^	\$2,000,000	6.20%	10/11/2028	2,058,801	0.01%
Bank of America Corp.^	\$3,028,000	3.42%	20/12/2028	2,846,643	0.02%
Bank of America Corp.^	\$3,275,000	3.97%	5/3/2029	3,130,863	0.02%
Bank of America Corp.^	CAD545,000	2.60%	4/4/2029	371,840	0.00%
Bank of America Corp.^	\$1,000,000	2.09%	14/6/2029	887,303	0.01%
Bank of America Corp.^	\$210,000	4.27%	23/7/2029	202,298	0.00%
Bank of America Corp.^	\$1,900,000	3.97%	7/2/2030	1,799,428	0.01%
Bank of America Corp.^	\$3,025,000	3.19%	23/7/2030	2,745,379	0.01%
Bank of America Corp.^	\$1,000,000	2.88%	22/10/2030	890,256	0.01%
Bank of America Corp.^	\$800,000	2.50%	13/2/2031	691,262	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.^	€3,000,000	0.69%	22/3/2031	2,706,259	0.01%
Bank of America Corp.^	£800,000	3.58%	27/4/2031	933,504	0.01%
Bank of America Corp.^	\$2,500,000	2.59%	29/4/2031	2,160,781	0.01%
Bank of America Corp.^	\$150,000	1.90%	23/7/2031	123,471	0.00%
Bank of America Corp.^	\$1,200,000	1.92%	24/10/2031	980,692	0.01%
Bank of America Corp.^	€2,900,000	0.65%	26/10/2031	2,564,798	0.01%
Bank of America Corp.^	\$500,000	2.65%	11/3/2032	423,254	0.00%
Bank of America Corp.^	\$2,375,000	2.69%	22/4/2032	2,008,335	0.01%
Bank of America Corp.^	\$600,000	2.30%	21/7/2032	491,371	0.00%
Bank of America Corp.^	\$2,000,000	2.57%	20/10/2032	1,658,888	0.01%
Bank of America Corp.^	\$2,700,000	2.97%	4/2/2033	2,285,701	0.01%
Bank of America Corp.^	\$345,000	4.57%	27/4/2033	325,398	0.00%
Bank of America Corp.^	\$930,000	5.02%	22/7/2033	908,583	0.01%
Bank of America Corp.^	\$2,025,000	5.29%	25/4/2034	2,003,848	0.01%
Bank of America Corp.^	\$1,500,000	5.87%	15/9/2034	1,542,695	0.01%
Bank of America Corp.^	\$1,600,000	5.47%	23/1/2035	1,597,961	0.01%
Bank of America Corp.^	\$500,000	2.48%	21/9/2036	399,242	0.00%
Bank of America Corp.	\$750,000	6.11%	29/1/2037	779,356	0.01%
Bank of America Corp.^	\$1,000,000	3.85%	8/3/2037	879,261	0.01%
Bank of America Corp.^	\$550,000	4.24%	24/4/2038	486,428	0.00%
Bank of America Corp.	\$1,025,000	7.75%	14/5/2038	1,216,766	0.01%
Bank of America Corp.^	\$675,000	4.08%	23/4/2040	573,216	0.00%
Bank of America Corp.^	\$1,995,000	2.68%	19/6/2041	1,394,806	0.01%
Bank of America Corp.	\$250,000	5.88%	7/2/2042	260,035	0.00%
Bank of America Corp.^	\$1,250,000	3.31%	22/4/2042	939,693	0.01%
Bank of America Corp.	\$1,585,000	5.00%	21/1/2044	1,494,666	0.01%
Bank of America Corp.	\$100,000	4.88%	1/4/2044	91,999	0.00%
Bank of America Corp.	\$590,000	4.75%	21/4/2045	524,897	0.00%
Bank of America Corp.^	\$620,000	4.44%	20/1/2048	528,662	0.00%
Bank of America Corp.^	\$1,065,000	3.95%	23/1/2049	838,207	0.01%
Bank of America Corp.^	\$1,000,000	4.33%	15/3/2050	834,955	0.01%
Bank of America Corp.^	\$2,550,000	4.08%	20/3/2051	2,036,898	0.01%
Bank of America Corp.^	\$190,000	2.83%	24/10/2051	119,748	0.00%
Bank of America Corp.^	\$400,000	3.48%	13/3/2052	286,828	0.00%
Bank of America Corp.^	\$1,000,000	2.97%	21/7/2052	652,240	0.00%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	\$420,564	3.31%	15/2/2050	397,827	0.00%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	\$180,000	3.57%	15/2/2050	171,516	0.00%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	\$70,000	3.75%	15/2/2050	66,214	0.00%
Bank of America NA	\$500,000	5.65%	18/8/2025	501,546	0.00%
Bank of America NA	\$500,000	5.53%	18/8/2026	503,427	0.00%
Bank of America NA	\$650,000	6.00%	15/10/2036	683,003	0.01%
Bank of New York Mellon^	\$500,000	5.15%	22/5/2026	499,228	0.00%
Bank of New York Mellon Corp.	\$1,000,000	3.95%	18/11/2025	983,020	0.01%
Bank of New York Mellon Corp.^	\$425,000	4.41%	24/7/2026	420,162	0.00%
Bank of New York Mellon Corp.	\$1,349,000	2.45%	17/8/2026	1,278,234	0.01%
Bank of New York Mellon Corp.^	\$450,000	4.95%	26/4/2027	447,240	0.00%
Bank of New York Mellon Corp.	\$450,000	3.25%	16/5/2027	429,680	0.00%
Bank of New York Mellon Corp.^	\$250,000	3.44%	7/2/2028	239,123	0.00%
Bank of New York Mellon Corp.^	\$500,000	5.80%	25/10/2028	509,523	0.00%
Bank of New York Mellon Corp.	\$200,000	3.00%	30/10/2028	183,532	0.00%
Bank of New York Mellon Corp.^	\$500,000	4.54%	1/2/2029	490,120	0.00%
Bank of New York Mellon Corp.	\$500,000	3.30%	23/8/2029	457,159	0.00%
Bank of New York Mellon Corp.^	\$500,000	6.32%	25/10/2029	522,527	0.00%
Bank of New York Mellon Corp.^	\$500,000	4.98%	14/3/2030	496,848	0.00%
Bank of New York Mellon Corp.	\$1,500,000	1.80%	28/7/2031	1,211,949	0.01%
Bank of New York Mellon Corp.^	\$300,000	4.29%	13/6/2033	280,135	0.00%
Bank of New York Mellon Corp.^	\$500,000	4.71%	1/2/2034	478,341	0.00%
Bank of New York Mellon Corp.^	\$450,000	4.97%	26/4/2034	438,457	0.00%
Bank of New York Mellon Corp.^	\$500,000	5.19%	14/3/2035	493,575	0.00%
Bank of Nova Scotia	\$1,225,000	4.75%	2/2/2026	1,212,524	0.01%
Banner Health	\$100,000	2.34%	1/1/2030	86,774	0.00%
Banner Health	\$450,000	2.91%	1/1/2042	325,104	0.00%
Banner Health	\$125,000	3.18%	1/1/2050	87,483	0.00%
Banner Health	\$500,000	2.91%	1/1/2051	332,823	0.00%
Baptist Health South Florida Obligated Group	\$250,000	3.12%	15/11/2071	147,566	0.00%
Baptist Healthcare System Obligated Group	\$350,000	3.54%	15/8/2050	256,429	0.00%
Basin Electric Power Cooperative	\$200,000	4.75%	26/4/2047	171,239	0.00%
Baxalta, Inc.	\$67,000	4.00%	23/6/2025	66,014	0.00%
Baxalta, Inc.	\$175,000	5.25%	23/6/2045	164,485	0.00%
Baxter International, Inc.	\$100,000	2.60%	15/8/2026	94,472	0.00%
Baxter International, Inc.	\$600,000	1.92%	1/2/2027	549,847	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Baxter International, Inc.	\$500,000	2.27%	1/12/2028	440,479	0.00%
Baxter International, Inc.	€500,000	1.30%	15/5/2029	481,177	0.00%
Baxter International, Inc.	\$1,100,000	1.73%	1/4/2031	872,605	0.01%
Baxter International, Inc.	\$1,250,000	2.54%	1/2/2032	1,025,330	0.01%
Baxter International, Inc.	\$50,000	3.50%	15/8/2046	35,056	0.00%
Baxter International, Inc.	\$725,000	3.13%	1/12/2051	455,596	0.00%
Bay Area Toll Authority	\$550,000	6.26%	1/4/2049	594,138	0.00%
Bay Area Toll Authority	\$70,000	7.04%	1/4/2050	82,553	0.00%
Bay Area Toll Authority	\$125,000	6.91%	1/10/2050	146,137	0.00%
Bay Area Toll Authority	\$600,000	3.13%	1/4/2055	407,744	0.00%
BayCare Health System, Inc.	\$200,000	3.83%	15/11/2050	158,770	0.00%
Bayer US Finance II LLC	\$100,000	4.20%	15/7/2034	85,492	0.00%
Bayer US Finance II LLC	\$465,000	4.65%	15/11/2043	358,716	0.00%
Baylor Scott & White Holdings	\$500,000	1.78%	15/11/2030	412,519	0.00%
Baylor Scott & White Holdings	\$500,000	2.84%	15/11/2050	327,280	0.00%
BBCMS Mortgage Trust 2017	\$125,000	3.67%	15/2/2050	118,859	0.00%
BBCMS Mortgage Trust 2018	\$650,000	4.31%	15/12/2051	619,364	0.00%
Becton Dickinson & Co.	\$221,000	3.73%	15/12/2024	218,913	0.00%
Becton Dickinson & Co.	\$1,625,000	3.70%	6/6/2027	1,563,952	0.01%
Becton Dickinson & Co.	\$450,000	4.69%	13/2/2028	443,511	0.00%
Becton Dickinson & Co.	\$300,000	4.87%	8/2/2029	297,714	0.00%
Becton Dickinson & Co.	\$500,000	5.08%	7/6/2029	499,536	0.00%
Becton Dickinson & Co.	\$350,000	2.82%	20/5/2030	309,283	0.00%
Becton Dickinson & Co.	\$300,000	5.11%	8/2/2034	295,129	0.00%
Becton Dickinson & Co.	\$550,000	4.67%	6/6/2047	479,670	0.00%
Becton Dickinson & Co.	\$475,000	3.79%	20/5/2050	358,937	0.00%
Becton Dickinson Euro Finance Sarl	€800,000	1.21%	4/6/2026	818,703	0.01%
Becton Dickinson Euro Finance Sarl	€300,000	1.34%	13/8/2041	211,689	0.00%
Benchmark 2018-B1 Mortgage Trust [^]	\$125,000	3.67%	15/1/2051	117,168	0.00%
Benchmark 2018-B1 Mortgage Trust [^]	\$50,000	3.88%	15/1/2051	46,372	0.00%
Benchmark 2018-B2 Mortgage Trust [^]	\$6,300,000	3.88%	15/2/2051	5,905,829	0.03%
Benchmark 2018-B2 Mortgage Trust [^]	\$150,000	4.08%	15/2/2051	139,603	0.00%
Benchmark 2018-B3 Mortgage Trust	\$275,000	4.03%	10/4/2051	260,999	0.00%
Benchmark 2018-B3 Mortgage Trust	\$8,959	3.85%	10/4/2051	8,905	0.00%
Benchmark 2018-B4 Mortgage Trust [^]	\$900,000	4.12%	15/7/2051	856,722	0.01%
Benchmark 2018-B4 Mortgage Trust [^]	\$150,000	4.31%	15/7/2051	141,215	0.00%
Benchmark 2018-B5 Mortgage Trust	\$625,000	4.21%	15/7/2051	596,022	0.00%
Benchmark 2018-B6 Mortgage Trust	\$1,000,000	4.00%	10/10/2051	951,787	0.01%
Benchmark 2018-B6 Mortgage Trust	\$300,000	4.26%	10/10/2051	285,487	0.00%
Benchmark 2018-B6 Mortgage Trust	\$100,000	4.44%	10/10/2051	93,719	0.00%
Benchmark 2018-B7 Mortgage Trust [^]	\$975,000	4.51%	15/5/2053	934,606	0.01%
Benchmark 2018-B8 Mortgage Trust	\$1,525,000	4.23%	15/1/2052	1,438,706	0.01%
Benchmark 2018-B8 Mortgage Trust [^]	\$275,000	4.53%	15/1/2052	257,086	0.00%
Berkshire Hathaway Energy Co.	\$650,000	3.25%	15/4/2028	610,015	0.00%
Berkshire Hathaway Energy Co.	\$200,000	3.70%	15/7/2030	186,049	0.00%
Berkshire Hathaway Energy Co.	\$300,000	1.65%	15/5/2031	238,715	0.00%
Berkshire Hathaway Energy Co.	\$825,000	6.13%	1/4/2036	864,607	0.01%
Berkshire Hathaway Energy Co.	\$400,000	5.95%	15/5/2037	413,530	0.00%
Berkshire Hathaway Energy Co.	\$225,000	5.15%	15/11/2043	211,734	0.00%
Berkshire Hathaway Energy Co.	\$115,000	4.50%	1/2/2045	100,147	0.00%
Berkshire Hathaway Energy Co.	\$650,000	4.45%	15/1/2049	531,544	0.00%
Berkshire Hathaway Energy Co.	\$400,000	4.25%	15/10/2050	313,778	0.00%
Berkshire Hathaway Energy Co.	\$250,000	2.85%	15/5/2051	152,713	0.00%
Berkshire Hathaway Energy Co.	\$300,000	4.60%	1/5/2053	249,187	0.00%
Berkshire Hathaway Finance Corp.	\$1,000,000	1.85%	12/3/2030	854,492	0.01%
Berkshire Hathaway Finance Corp.	\$1,300,000	2.88%	15/3/2032	1,137,520	0.01%
Berkshire Hathaway Finance Corp.	£500,000	2.38%	19/6/2039	441,922	0.00%
Berkshire Hathaway Finance Corp.	\$300,000	5.75%	15/1/2040	318,786	0.00%
Berkshire Hathaway Finance Corp.	\$850,000	4.40%	15/5/2042	770,713	0.01%
Berkshire Hathaway Finance Corp.	\$375,000	4.30%	15/5/2043	328,114	0.00%
Berkshire Hathaway Finance Corp.	\$200,000	4.20%	15/8/2048	167,898	0.00%
Berkshire Hathaway Finance Corp.	\$750,000	4.25%	15/1/2049	640,862	0.00%
Berkshire Hathaway Finance Corp.	\$1,000,000	2.85%	15/10/2050	643,367	0.00%
Berkshire Hathaway Finance Corp.	£500,000	2.63%	19/6/2059	357,679	0.00%
Berkshire Hathaway, Inc.	\$675,000	3.13%	15/3/2026	653,673	0.00%
Berkshire Hathaway, Inc.	¥200,000,000	0.44%	13/9/2029	1,190,487	0.01%
Berkshire Hathaway, Inc.	€900,000	1.63%	16/3/2035	791,357	0.01%
Berkshire Hathaway, Inc.	\$1,000,000	4.50%	11/2/2043	925,721	0.01%
Berkshire Hathaway, Inc.	¥100,000,000	1.11%	13/9/2049	443,910	0.00%
Berry Global, Inc.	\$1,245,000	1.57%	15/1/2026	1,170,012	0.01%
Berry Global, Inc.	\$200,000	1.65%	15/1/2027	182,075	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Berry Global, Inc.	\$500,000	5.80%	15/6/2031	500,078	0.00%
Berry Global, Inc.	\$500,000	5.65%	15/1/2034	490,233	0.00%
Best Buy Co., Inc.	\$300,000	4.45%	1/10/2028	292,369	0.00%
Best Buy Co., Inc.	\$200,000	1.95%	1/10/2030	165,740	0.00%
Beth Israel Lahey Health, Inc.	\$500,000	3.08%	1/7/2051	319,413	0.00%
BGC Group, Inc.	\$500,000	8.00%	25/5/2028	527,229	0.00%
Biogen, Inc.	\$50,000	4.05%	15/9/2025	49,125	0.00%
Biogen, Inc.	\$600,000	2.25%	1/5/2030	510,583	0.00%
Biogen, Inc.	\$850,000	3.15%	1/5/2050	547,874	0.00%
Bio-Rad Laboratories, Inc.	\$250,000	3.30%	15/3/2027	236,739	0.00%
Black Hills Corp.	\$95,000	3.95%	15/1/2026	92,675	0.00%
Black Hills Corp.	\$100,000	3.15%	15/1/2027	94,743	0.00%
Black Hills Corp.	\$105,000	3.05%	15/10/2029	93,397	0.00%
Black Hills Corp.	\$260,000	2.50%	15/6/2030	219,028	0.00%
Black Hills Corp.	\$100,000	4.35%	1/5/2033	89,844	0.00%
Black Hills Corp.	\$175,000	6.15%	15/5/2034	178,460	0.00%
Black Hills Corp.	\$500,000	6.00%	15/1/2035	503,137	0.00%
Black Hills Corp.	\$50,000	4.20%	15/9/2046	38,809	0.00%
Black Hills Corp.	\$240,000	3.88%	15/10/2049	171,412	0.00%
BlackRock Funding, Inc.	\$500,000	4.70%	14/3/2029	497,643	0.00%
BlackRock Funding, Inc.	\$500,000	5.00%	14/3/2034	496,270	0.00%
BlackRock Funding, Inc.	\$500,000	5.25%	14/3/2054	483,068	0.00%
BlackRock, Inc.	\$120,000	3.25%	30/4/2029	111,866	0.00%
BlackRock, Inc.	\$350,000	1.90%	28/1/2031	290,160	0.00%
BlackRock, Inc.	\$500,000	2.10%	25/2/2032	407,293	0.00%
BlackRock, Inc.	\$1,000,000	4.75%	25/5/2033	979,973	0.01%
Blackstone Holdings Finance Co. LLC	\$200,000	3.15%	2/10/2027	187,487	0.00%
Blackstone Holdings Finance Co. LLC	\$530,000	2.50%	10/1/2030	463,309	0.00%
Blackstone Holdings Finance Co. LLC	\$100,000	1.60%	30/3/2031	78,735	0.00%
Blackstone Holdings Finance Co. LLC	\$430,000	2.00%	30/1/2032	338,893	0.00%
Blackstone Holdings Finance Co. LLC	\$345,000	2.55%	30/3/2032	286,011	0.00%
Blackstone Holdings Finance Co. LLC	\$500,000	6.20%	22/4/2033	525,511	0.00%
Blackstone Holdings Finance Co. LLC	€700,000	3.50%	1/6/2034	737,084	0.01%
Blackstone Holdings Finance Co. LLC	\$200,000	4.45%	15/7/2045	165,897	0.00%
Blackstone Holdings Finance Co. LLC	\$215,000	4.00%	2/10/2047	164,896	0.00%
Blackstone Holdings Finance Co. LLC	\$140,000	3.50%	10/9/2049	98,147	0.00%
Blackstone Holdings Finance Co. LLC	\$50,000	2.85%	5/8/2051	30,509	0.00%
Blackstone Holdings Finance Co. LLC	\$500,000	3.20%	30/1/2052	329,503	0.00%
Blackstone Private Credit Fund	\$500,000	7.05%	29/9/2025	504,830	0.00%
Blackstone Private Credit Fund	\$500,000	2.63%	15/12/2026	457,436	0.00%
Blackstone Private Credit Fund	\$500,000	3.25%	15/3/2027	461,635	0.00%
Blackstone Private Credit Fund	\$500,000	7.30%	27/11/2028	517,788	0.00%
Blackstone Private Credit Fund	\$500,000	5.95%	16/7/2029	489,758	0.00%
Blackstone Secured Lending Fund	\$525,000	2.75%	16/9/2026	486,079	0.00%
Blackstone Secured Lending Fund	\$500,000	5.88%	15/11/2027	496,439	0.00%
Blackstone Secured Lending Fund	\$500,000	2.85%	30/9/2028	438,263	0.00%
Block Financial LLC	\$100,000	5.25%	1/10/2025	99,214	0.00%
Block Financial LLC	\$735,000	3.88%	15/8/2030	673,909	0.01%
Blue Owl Capital Corp.	\$70,000	3.75%	22/7/2025	68,247	0.00%
Blue Owl Capital Corp.	\$750,000	3.40%	15/7/2026	706,658	0.01%
Blue Owl Capital Corp.	\$200,000	2.63%	15/1/2027	182,821	0.00%
Blue Owl Capital Corp.	\$500,000	5.95%	15/3/2029	492,461	0.00%
Blue Owl Credit Income Corp.	\$520,000	7.95%	13/6/2028	537,697	0.00%
Blue Owl Credit Income Corp.	\$500,000	6.65%	15/3/2031	489,049	0.00%
Blue Owl Finance LLC	\$400,000	3.13%	10/6/2031	333,310	0.00%
Blue Owl Finance LLC	\$500,000	6.25%	18/4/2034	501,724	0.00%
Blue Owl Technology Finance Corp.	\$500,000	4.75%	15/12/2025	483,843	0.00%
Blue Owl Technology Finance Corp.	\$500,000	2.50%	15/1/2027	449,050	0.00%
Blue Owl Technology Finance Corp. II	\$300,000	6.75%	4/4/2029	293,471	0.00%
BNSF Funding Trust I*	\$80,000	6.61%	15/12/2055	79,927	0.00%
Board of Regents of the University of Texas System	\$385,000	4.79%	15/8/2046	369,846	0.00%
Board of Regents of the University of Texas System	\$100,000	3.35%	15/8/2047	74,989	0.00%
Board of Regents of the University of Texas System	\$125,000	2.44%	15/8/2049	76,514	0.00%
Boardwalk Pipelines LP	\$375,000	5.95%	1/6/2026	377,025	0.00%
Boardwalk Pipelines LP	\$80,000	4.45%	15/7/2027	77,856	0.00%
Boardwalk Pipelines LP	\$600,000	3.60%	1/9/2032	517,406	0.00%
Boeing Co.	\$500,000	2.75%	1/2/2026	474,803	0.00%
Boeing Co.	\$2,525,000	2.20%	4/2/2026	2,375,051	0.01%
Boeing Co.	\$3,358,000	3.10%	1/5/2026	3,185,880	0.02%
Boeing Co.	\$1,023,000	2.25%	15/6/2026	952,728	0.01%
Boeing Co.	\$800,000	5.04%	1/5/2027	782,446	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Boeing Co.	\$500,000	6.26%	1/5/2027	503,625	0.00%
Boeing Co.	\$90,000	3.45%	1/11/2028	81,461	0.00%
Boeing Co.	\$500,000	6.30%	1/5/2029	507,017	0.00%
Boeing Co.	\$2,650,000	5.15%	1/5/2030	2,544,167	0.01%
Boeing Co.	\$750,000	3.63%	1/2/2031	656,369	0.00%
Boeing Co.	\$500,000	6.39%	1/5/2031	508,955	0.00%
Boeing Co.	\$1,000,000	6.53%	1/5/2034	1,023,750	0.01%
Boeing Co.	\$75,000	3.60%	1/5/2034	60,331	0.00%
Boeing Co.	\$335,000	3.25%	1/2/2035	255,891	0.00%
Boeing Co.	\$600,000	3.50%	1/3/2039	425,673	0.00%
Boeing Co.	\$225,000	6.88%	15/3/2039	232,744	0.00%
Boeing Co.	\$225,000	5.88%	15/2/2040	210,759	0.00%
Boeing Co.	\$175,000	3.38%	15/6/2046	111,493	0.00%
Boeing Co.	\$50,000	3.65%	1/3/2047	32,564	0.00%
Boeing Co.	\$25,000	3.63%	1/3/2048	16,082	0.00%
Boeing Co.	\$90,000	3.85%	1/11/2048	60,046	0.00%
Boeing Co.	\$650,000	3.90%	1/5/2049	436,759	0.00%
Boeing Co.	\$300,000	3.75%	1/2/2050	196,835	0.00%
Boeing Co.	\$2,980,000	5.81%	1/5/2050	2,690,551	0.01%
Boeing Co.	\$1,000,000	6.86%	1/5/2054	1,025,278	0.01%
Boeing Co.	\$485,000	3.95%	1/8/2059	308,991	0.00%
Boeing Co.	\$1,200,000	5.93%	1/5/2060	1,073,603	0.01%
Boeing Co.	\$500,000	7.01%	1/5/2064	512,071	0.00%
Bon Secours Mercy Health, Inc.	\$75,000	4.30%	1/7/2028	72,743	0.00%
Bon Secours Mercy Health, Inc.	\$145,000	3.46%	1/6/2030	133,632	0.00%
Booking Holdings, Inc.	\$1,630,000	3.60%	1/6/2026	1,585,110	0.01%
Booking Holdings, Inc.	€336,000	1.80%	3/3/2027	345,499	0.00%
Booking Holdings, Inc.	€120,000	0.50%	8/3/2028	115,703	0.00%
Booking Holdings, Inc.	\$125,000	3.55%	15/3/2028	118,873	0.00%
Booking Holdings, Inc.	€300,000	3.63%	12/11/2028	323,821	0.00%
Booking Holdings, Inc.	\$545,000	4.63%	13/4/2030	536,205	0.00%
Booking Holdings, Inc.	€400,000	4.50%	15/11/2031	451,837	0.00%
Booking Holdings, Inc.	€800,000	4.13%	12/5/2033	881,241	0.01%
Booking Holdings, Inc.	€200,000	4.75%	15/11/2034	230,401	0.00%
Booz Allen Hamilton, Inc.	\$275,000	3.88%	1/9/2028	259,200	0.00%
Booz Allen Hamilton, Inc.	\$450,000	4.00%	1/7/2029	422,117	0.00%
BorgWarner, Inc.	\$505,000	2.65%	1/7/2027	468,484	0.00%
BorgWarner, Inc.	€400,000	1.00%	19/5/2031	350,928	0.00%
BorgWarner, Inc.	\$100,000	4.38%	15/3/2045	79,792	0.00%
Boston Gas Co.	\$1,580,000	3.15%	1/8/2027	1,472,044	0.01%
Boston Gas Co.	\$580,000	3.00%	1/8/2029	519,468	0.00%
Boston Gas Co.	\$50,000	4.49%	15/2/2042	41,075	0.00%
Boston Properties LP	\$95,000	3.65%	1/2/2026	91,681	0.00%
Boston Properties LP	\$150,000	2.75%	1/10/2026	139,941	0.00%
Boston Properties LP	\$885,000	6.75%	1/12/2027	907,670	0.01%
Boston Properties LP	\$1,075,000	4.50%	1/12/2028	1,012,663	0.01%
Boston Properties LP	\$185,000	3.25%	30/1/2031	156,424	0.00%
Boston Properties LP	\$1,100,000	2.45%	1/10/2033	815,809	0.01%
Boston Scientific Corp.	€400,000	0.63%	1/12/2027	389,934	0.00%
Boston Scientific Corp.	\$511,000	2.65%	1/6/2030	448,865	0.00%
Boston Scientific Corp.	\$100,000	6.50%	15/11/2035	110,701	0.00%
Boston Scientific Corp.	\$284,000	4.55%	1/3/2039	264,629	0.00%
Boston Scientific Corp.	\$302,000	4.70%	1/3/2049	268,953	0.00%
BP Capital Markets America, Inc.	\$1,415,000	3.80%	21/9/2025	1,390,594	0.01%
BP Capital Markets America, Inc.	\$2,105,000	3.41%	11/2/2026	2,046,535	0.01%
BP Capital Markets America, Inc.	\$1,935,000	3.12%	4/5/2026	1,862,888	0.01%
BP Capital Markets America, Inc.	\$1,235,000	3.02%	16/1/2027	1,173,295	0.01%
BP Capital Markets America, Inc.	\$500,000	5.02%	17/11/2027	499,603	0.00%
BP Capital Markets America, Inc.	\$225,000	3.94%	21/9/2028	215,882	0.00%
BP Capital Markets America, Inc.	\$800,000	4.23%	6/11/2028	775,620	0.01%
BP Capital Markets America, Inc.	\$500,000	4.70%	10/4/2029	492,801	0.00%
BP Capital Markets America, Inc.	\$500,000	4.97%	17/10/2029	498,622	0.00%
BP Capital Markets America, Inc.	\$500,000	3.63%	6/4/2030	466,055	0.00%
BP Capital Markets America, Inc.	\$400,000	1.75%	10/8/2030	332,461	0.00%
BP Capital Markets America, Inc.	\$790,000	2.72%	12/1/2032	672,026	0.01%
BP Capital Markets America, Inc.	\$890,000	4.81%	13/2/2033	862,927	0.01%
BP Capital Markets America, Inc.	\$500,000	4.99%	10/4/2034	489,030	0.00%
BP Capital Markets America, Inc.	\$500,000	5.23%	17/11/2034	496,316	0.00%
BP Capital Markets America, Inc.	\$1,375,000	3.06%	17/6/2041	1,001,599	0.01%
BP Capital Markets America, Inc.	\$790,000	3.00%	24/2/2050	514,457	0.00%
BP Capital Markets America, Inc.	\$1,340,000	2.77%	10/11/2050	824,769	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BP Capital Markets America, Inc.	\$890,000	2.94%	4/6/2051	565,659	0.00%
BP Capital Markets America, Inc.	\$900,000	3.00%	17/3/2052	578,648	0.00%
BP Capital Markets America, Inc.	\$810,000	3.38%	8/2/2061	535,062	0.00%
Brighthouse Financial Global Funding	\$300,000	1.55%	24/5/2026	277,424	0.00%
Brighthouse Financial, Inc.	\$455,000	5.63%	15/5/2030	454,819	0.00%
Brighthouse Financial, Inc.	\$114,000	4.70%	22/6/2047	88,479	0.00%
Brighthouse Financial, Inc.	\$200,000	3.85%	22/12/2051	126,989	0.00%
Bristol-Myers Squibb Co.	\$500,000	0.75%	13/11/2025	470,713	0.00%
Bristol-Myers Squibb Co.	\$500,000	4.95%	20/2/2026	498,484	0.00%
Bristol-Myers Squibb Co.	\$214,000	3.20%	15/6/2026	206,318	0.00%
Bristol-Myers Squibb Co.	\$500,000	4.90%	22/2/2027	498,723	0.00%
Bristol-Myers Squibb Co.	\$225,000	3.45%	15/11/2027	214,664	0.00%
Bristol-Myers Squibb Co.	\$700,000	4.90%	22/2/2029	698,552	0.01%
Bristol-Myers Squibb Co.	\$475,000	1.45%	13/11/2030	385,173	0.00%
Bristol-Myers Squibb Co.	\$700,000	5.10%	22/2/2031	702,439	0.01%
Bristol-Myers Squibb Co.	\$500,000	2.95%	15/3/2032	431,948	0.00%
Bristol-Myers Squibb Co.	\$975,000	5.20%	22/2/2034	973,162	0.01%
Bristol-Myers Squibb Co.	\$650,000	4.13%	15/6/2039	563,883	0.00%
Bristol-Myers Squibb Co.	\$500,000	2.35%	13/11/2040	330,989	0.00%
Bristol-Myers Squibb Co.	\$1,900,000	3.55%	15/3/2042	1,476,507	0.01%
Bristol-Myers Squibb Co.	\$325,000	3.25%	1/8/2042	240,179	0.00%
Bristol-Myers Squibb Co.	\$475,000	4.35%	15/11/2047	395,320	0.00%
Bristol-Myers Squibb Co.	\$311,000	4.55%	20/2/2048	266,783	0.00%
Bristol-Myers Squibb Co.	\$1,125,000	4.25%	26/10/2049	915,991	0.01%
Bristol-Myers Squibb Co.	\$1,400,000	2.55%	13/11/2050	819,495	0.01%
Bristol-Myers Squibb Co.	\$760,000	6.25%	15/11/2053	816,368	0.01%
Bristol-Myers Squibb Co.	\$1,100,000	5.55%	22/2/2054	1,084,190	0.01%
Bristol-Myers Squibb Co.	\$450,000	3.90%	15/3/2062	323,395	0.00%
Bristol-Myers Squibb Co.	\$475,000	6.40%	15/11/2063	514,829	0.00%
Bristol-Myers Squibb Co.	\$700,000	5.65%	22/2/2064	683,975	0.01%
Brixmor Operating Partnership LP	\$795,000	4.13%	15/6/2026	774,787	0.01%
Brixmor Operating Partnership LP	\$500,000	2.25%	1/4/2028	445,827	0.00%
Brixmor Operating Partnership LP	\$416,000	4.13%	15/5/2029	392,866	0.00%
Brixmor Operating Partnership LP	\$455,000	2.50%	16/8/2031	373,942	0.00%
Brixmor Operating Partnership LP	\$200,000	5.75%	15/2/2035	199,534	0.00%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$1,325,000	3.88%	15/1/2027	1,282,561	0.01%
Broadcom, Inc.	\$1,211,000	3.46%	15/9/2026	1,165,206	0.01%
Broadcom, Inc.	\$500,000	1.95%	15/2/2028	447,433	0.00%
Broadcom, Inc.	\$395,000	4.11%	15/9/2028	381,019	0.00%
Broadcom, Inc.	\$1,220,000	4.75%	15/4/2029	1,203,276	0.01%
Broadcom, Inc.	\$1,000,000	4.15%	15/11/2030	944,695	0.01%
Broadcom, Inc.	\$1,000,000	2.45%	15/2/2031	842,029	0.01%
Broadcom, Inc.	\$1,000,000	4.30%	15/11/2032	934,621	0.01%
Broadcom, Inc.	\$3,278,000	2.60%	15/2/2033	2,653,947	0.01%
Broadcom, Inc.	\$500,000	3.42%	15/4/2033	430,929	0.00%
Broadcom, Inc.	\$2,041,000	3.47%	15/4/2034	1,739,426	0.01%
Broadcom, Inc.	\$2,150,000	3.19%	15/11/2036	1,700,481	0.01%
Broadcom, Inc.	\$1,500,000	3.50%	15/2/2041	1,149,294	0.01%
Broadcom, Inc.	\$620,000	3.75%	15/2/2051	460,537	0.00%
Broadridge Financial Solutions, Inc.	\$125,000	3.40%	27/6/2026	120,148	0.00%
Broadridge Financial Solutions, Inc.	\$295,000	2.90%	1/12/2029	262,863	0.00%
Broadstone Net Lease LLC	\$500,000	2.60%	15/9/2031	397,274	0.00%
Brooklyn Union Gas Co.	\$395,000	3.41%	10/3/2026	379,634	0.00%
Brooklyn Union Gas Co.	\$150,000	3.87%	4/3/2029	140,317	0.00%
Brooklyn Union Gas Co.	\$130,000	4.50%	10/3/2046	102,155	0.00%
Brooklyn Union Gas Co.	\$475,000	4.27%	15/3/2048	358,374	0.00%
Brooklyn Union Gas Co.	\$150,000	4.49%	4/3/2049	115,302	0.00%
Brown & Brown, Inc.	\$100,000	4.50%	15/3/2029	96,424	0.00%
Brown & Brown, Inc.	\$465,000	4.20%	17/3/2032	424,630	0.00%
Brown & Brown, Inc.	\$500,000	5.65%	11/6/2034	496,982	0.00%
Brown & Brown, Inc.	\$250,000	4.95%	17/3/2052	212,605	0.00%
Brown University	\$200,000	2.92%	1/9/2050	137,784	0.00%
Brown-Forman Corp.	\$100,000	2.60%	7/7/2028	116,824	0.00%
Brown-Forman Corp.	\$100,000	4.50%	15/7/2045	87,780	0.00%
Brunswick Corp.	\$175,000	5.85%	18/3/2029	175,025	0.00%
Brunswick Corp.	\$180,000	4.40%	15/9/2032	160,247	0.00%
Brunswick Corp.	\$225,000	5.10%	1/4/2052	175,135	0.00%
Bunge Ltd. Finance Corp.	\$435,000	1.63%	17/8/2025	416,171	0.00%
Bunge Ltd. Finance Corp.	\$200,000	3.25%	15/8/2026	191,406	0.00%
Bunge Ltd. Finance Corp.	\$950,000	3.75%	25/9/2027	907,301	0.01%
Bunge Ltd. Finance Corp.	\$270,000	2.75%	14/5/2031	231,234	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Burlington Northern Santa Fe LLC	\$250,000	3.65%	1/9/2025	245,098	0.00%
Burlington Northern Santa Fe LLC	\$1,740,000	3.25%	15/6/2027	1,664,248	0.01%
Burlington Northern Santa Fe LLC	\$10,000	5.75%	1/5/2040	10,264	0.00%
Burlington Northern Santa Fe LLC	\$700,000	4.95%	15/9/2041	657,679	0.00%
Burlington Northern Santa Fe LLC	\$565,000	4.40%	15/3/2042	493,832	0.00%
Burlington Northern Santa Fe LLC	\$550,000	4.38%	1/9/2042	478,930	0.00%
Burlington Northern Santa Fe LLC	\$525,000	4.45%	15/3/2043	459,570	0.00%
Burlington Northern Santa Fe LLC	\$150,000	4.90%	1/4/2044	138,311	0.00%
Burlington Northern Santa Fe LLC	\$1,000,000	4.15%	1/4/2045	828,213	0.01%
Burlington Northern Santa Fe LLC	\$500,000	4.70%	1/9/2045	447,776	0.00%
Burlington Northern Santa Fe LLC	\$730,000	3.90%	1/8/2046	578,128	0.00%
Burlington Northern Santa Fe LLC	\$65,000	4.13%	15/6/2047	53,049	0.00%
Burlington Northern Santa Fe LLC	\$800,000	4.05%	15/6/2048	646,194	0.00%
Burlington Northern Santa Fe LLC	\$300,000	4.15%	15/12/2048	244,895	0.00%
Burlington Northern Santa Fe LLC	\$225,000	3.55%	15/2/2050	165,445	0.00%
Burlington Northern Santa Fe LLC	\$500,000	3.05%	15/2/2051	331,243	0.00%
Burlington Northern Santa Fe LLC	\$1,000,000	3.30%	15/9/2051	696,634	0.01%
Burlington Northern Santa Fe LLC	\$200,000	2.88%	15/6/2052	126,404	0.00%
Burlington Northern Santa Fe LLC	\$1,000,000	5.20%	15/4/2054	960,202	0.01%
Burlington Northern Santa Fe LLC	\$500,000	5.50%	15/3/2055	501,484	0.00%
Burlington Resources LLC	\$75,000	7.40%	1/12/2031	85,241	0.00%
Cabot Corp.	\$90,000	4.00%	1/7/2029	84,854	0.00%
California Earthquake Authority	\$200,000	5.60%	1/7/2027	199,842	0.00%
California Endowment	\$50,000	2.50%	1/4/2051	30,720	0.00%
California Health Facilities Financing Authority	\$100,000	4.19%	1/6/2037	91,330	0.00%
California Health Facilities Financing Authority	\$100,000	4.35%	1/6/2041	90,559	0.00%
California Institute of Technology	\$50,000	4.32%	1/8/2045	44,472	0.00%
California Institute of Technology	\$200,000	4.70%	1/11/2111	170,859	0.00%
California Institute of Technology	\$75,000	3.65%	1/9/2119	49,899	0.00%
California State University	\$75,000	3.90%	1/11/2047	62,522	0.00%
California State University	\$250,000	2.90%	1/11/2051	177,109	0.00%
California State University	\$175,000	2.98%	1/11/2051	120,248	0.00%
California State University	\$400,000	2.94%	1/11/2052	271,396	0.00%
California State University	\$400,000	2.72%	1/11/2052	265,826	0.00%
California State University	\$200,000	5.18%	1/11/2053	197,301	0.00%
Camden Property Trust	\$135,000	4.10%	15/10/2028	129,621	0.00%
Camden Property Trust	\$150,000	3.15%	1/7/2029	136,624	0.00%
Camden Property Trust	\$285,000	2.80%	15/5/2030	252,534	0.00%
Camden Property Trust	\$120,000	3.35%	1/11/2049	83,938	0.00%
Cameron LNG LLC	\$225,000	2.90%	15/7/2031	193,426	0.00%
Cameron LNG LLC	\$550,000	3.30%	15/1/2035	453,747	0.00%
Cameron LNG LLC	\$325,000	3.70%	15/1/2039	263,223	0.00%
Campbell Soup Co.	\$200,000	5.30%	20/3/2026	199,538	0.00%
Campbell Soup Co.	\$400,000	5.20%	19/3/2027	400,576	0.00%
Campbell Soup Co.	\$590,000	4.15%	15/3/2028	571,505	0.00%
Campbell Soup Co.	\$450,000	5.20%	21/3/2029	450,599	0.00%
Campbell Soup Co.	\$500,000	5.40%	21/3/2034	496,981	0.00%
Campbell Soup Co.	\$165,000	4.80%	15/3/2048	143,951	0.00%
Campbell Soup Co.	\$500,000	3.13%	24/4/2050	325,046	0.00%
Cantor Fitzgerald LP	\$1,000,000	7.20%	12/12/2028	1,031,594	0.01%
Capital One Financial Corp.^	\$375,000	2.64%	3/3/2026	366,967	0.00%
Capital One Financial Corp.	\$350,000	3.75%	28/7/2026	337,899	0.00%
Capital One Financial Corp.^	\$500,000	7.15%	29/10/2027	516,490	0.00%
Capital One Financial Corp.^	\$500,000	1.88%	2/11/2027	458,505	0.00%
Capital One Financial Corp.	\$475,000	3.80%	31/1/2028	451,478	0.00%
Capital One Financial Corp.^	\$600,000	4.93%	10/5/2028	592,200	0.00%
Capital One Financial Corp.^	\$1,100,000	5.47%	1/2/2029	1,095,412	0.01%
Capital One Financial Corp.^	\$500,000	5.70%	1/2/2030	502,017	0.00%
Capital One Financial Corp.^	\$1,500,000	3.27%	1/3/2030	1,352,745	0.01%
Capital One Financial Corp.^	\$800,000	5.25%	26/7/2030	784,916	0.01%
Capital One Financial Corp.^	\$500,000	7.62%	30/10/2031	549,964	0.00%
Capital One Financial Corp.^	\$400,000	2.36%	29/7/2032	312,912	0.00%
Capital One Financial Corp.^	\$1,500,000	5.82%	1/2/2034	1,484,570	0.01%
Capital One Financial Corp.^	\$1,700,000	6.05%	1/2/2035	1,709,936	0.01%
Cardinal Health, Inc.	\$325,000	3.75%	15/9/2025	318,175	0.00%
Cardinal Health, Inc.	\$350,000	5.13%	15/2/2029	349,199	0.00%
Cardinal Health, Inc.	\$350,000	5.45%	15/2/2034	348,670	0.00%
Cardinal Health, Inc.	\$100,000	4.60%	15/3/2043	84,865	0.00%
Cardinal Health, Inc.	\$350,000	4.90%	15/9/2045	307,008	0.00%
Cargill, Inc.	\$200,000	0.75%	2/2/2026	186,676	0.00%
Cargill, Inc.	\$500,000	4.50%	24/6/2026	493,823	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cargill, Inc.	\$225,000	3.25%	23/5/2029	208,786	0.00%
Cargill, Inc.	\$250,000	2.13%	23/4/2030	214,702	0.00%
Cargill, Inc.	€389,000	3.88%	24/4/2030	425,093	0.00%
Cargill, Inc.	\$350,000	1.70%	2/2/2031	285,582	0.00%
Cargill, Inc.	\$500,000	2.13%	10/11/2031	409,300	0.00%
Cargill, Inc.	\$500,000	4.75%	24/4/2033	486,699	0.00%
Cargill, Inc.	\$145,000	4.76%	23/11/2045	130,074	0.00%
Cargill, Inc.	\$100,000	3.88%	23/5/2049	78,320	0.00%
Cargill, Inc.	\$400,000	3.13%	25/5/2051	268,516	0.00%
Cargill, Inc.	\$200,000	4.38%	22/4/2052	169,004	0.00%
Carlisle Cos, Inc.	\$210,000	3.75%	1/12/2027	200,060	0.00%
Carlisle Cos, Inc.	\$450,000	2.20%	1/3/2032	362,224	0.00%
Carlyle Finance LLC	\$325,000	5.65%	15/9/2048	312,110	0.00%
Carlyle Holdings II Finance LLC	\$110,000	5.63%	30/3/2043	105,046	0.00%
Carrier Global Corp.	\$430,000	2.49%	15/2/2027	402,629	0.00%
Carrier Global Corp.	\$1,000,000	2.70%	15/2/2031	860,193	0.01%
Carrier Global Corp.	\$400,000	5.90%	15/3/2034	417,743	0.00%
Carrier Global Corp.	\$1,074,000	3.38%	5/4/2040	831,698	0.01%
Carrier Global Corp.	\$550,000	6.20%	15/3/2054	590,070	0.00%
Case Western Reserve University	\$200,000	5.41%	1/6/2122	189,929	0.00%
Caterpillar Financial Services Corp.	\$500,000	5.15%	11/8/2025	499,125	0.00%
Caterpillar Financial Services Corp.	\$450,000	3.65%	12/8/2025	441,933	0.00%
Caterpillar Financial Services Corp.	\$375,000	0.80%	13/11/2025	353,544	0.00%
Caterpillar Financial Services Corp.	\$575,000	0.90%	2/3/2026	536,357	0.00%
Caterpillar Financial Services Corp.	\$500,000	4.35%	15/5/2026	493,259	0.00%
Caterpillar Financial Services Corp.	\$50,000	2.40%	9/8/2026	47,346	0.00%
Caterpillar Financial Services Corp.	\$200,000	1.15%	14/9/2026	183,812	0.00%
Caterpillar Financial Services Corp.	\$500,000	1.70%	8/1/2027	461,688	0.00%
Caterpillar Financial Services Corp.	\$450,000	3.60%	12/8/2027	433,019	0.00%
Caterpillar Financial Services Corp.	\$550,000	1.10%	14/9/2027	490,472	0.00%
Caterpillar, Inc.	\$400,000	1.90%	12/3/2031	335,686	0.00%
Caterpillar, Inc.	\$675,000	3.80%	15/8/2042	546,983	0.00%
Caterpillar, Inc.	\$100,000	4.30%	15/5/2044	86,792	0.00%
Caterpillar, Inc.	\$840,000	3.25%	19/9/2049	596,483	0.00%
Caterpillar, Inc.	\$1,000,000	3.25%	9/4/2050	712,245	0.01%
Caterpillar, Inc.	\$200,000	4.75%	15/5/2064	176,534	0.00%
Catholic Health Services of Long Island Obligated Group	\$375,000	3.37%	1/7/2050	257,192	0.00%
Cboe Global Markets, Inc.	\$150,000	3.65%	12/1/2027	144,689	0.00%
Cboe Global Markets, Inc.	\$485,000	1.63%	15/12/2030	396,307	0.00%
CBRE Services, Inc.	\$575,000	4.88%	1/3/2026	568,494	0.00%
CBRE Services, Inc.	\$200,000	5.50%	1/4/2029	200,775	0.00%
CBRE Services, Inc.	\$500,000	5.95%	15/8/2034	506,024	0.00%
CCRE20 Commercial Mortgage Trust 2014	\$125,000	3.59%	10/11/2047	124,203	0.00%
CCRE22 Commercial Mortgage Trust 2015^	\$250,000	3.60%	10/3/2048	241,624	0.00%
CCRE24 Commercial Mortgage Trust 2015	\$291,000	3.70%	10/8/2048	284,526	0.00%
CCRE24 Commercial Mortgage Trust 2015	\$151,042	3.43%	10/8/2048	147,918	0.00%
CCRE25 Commercial Mortgage Trust 2015	\$1,232,761	3.51%	10/8/2048	1,207,887	0.01%
CCRE25 Commercial Mortgage Trust 2015	\$350,000	3.76%	10/8/2048	341,719	0.00%
CCRE26 Commercial Mortgage Trust 2015	\$200,000	3.63%	10/10/2048	193,806	0.00%
CD 2016-CD2 Mortgage Trust^	\$1,265,000	3.53%	10/11/2049	1,178,613	0.01%
CD 2017-CD3 Mortgage Trust	\$144,000	3.63%	10/2/2050	133,065	0.00%
CD 2017-CD3 Mortgage Trust	\$31,000	3.83%	10/2/2050	27,074	0.00%
CD 2017-CD3 Mortgage Trust	\$12,632	3.45%	10/2/2050	12,298	0.00%
CD 2017-CD4 Mortgage Trust^	\$500,000	3.51%	10/5/2050	466,586	0.00%
CD 2017-CD4 Mortgage Trust	\$500,000	3.75%	10/5/2050	457,309	0.00%
CD 2017-CD6 Mortgage Trust	\$50,000	3.46%	13/11/2050	46,856	0.00%
CD 2018-CD7 Mortgage Trust	\$525,000	4.28%	15/8/2051	500,569	0.00%
CD 2018-CD7 Mortgage Trust	\$8,250	4.21%	15/8/2051	8,059	0.00%
CDW LLC/CDW Finance Corp.	\$250,000	4.25%	1/4/2028	238,520	0.00%
CDW LLC/CDW Finance Corp.	\$450,000	3.25%	15/2/2029	406,039	0.00%
Cedars-Sinai Health System	\$200,000	2.29%	15/8/2031	166,916	0.00%
Celanese US Holdings LLC	€300,000	4.78%	19/7/2026	325,830	0.00%
Celanese US Holdings LLC	\$500,000	1.40%	5/8/2026	458,956	0.00%
Celanese US Holdings LLC	€400,000	2.13%	1/3/2027	408,290	0.00%
Celanese US Holdings LLC	\$790,000	6.17%	15/7/2027	801,784	0.01%
Celanese US Holdings LLC	€209,000	5.34%	19/1/2029	234,825	0.00%
Celanese US Holdings LLC	\$450,000	6.33%	15/7/2029	462,943	0.00%
Celanese US Holdings LLC	\$400,000	6.55%	15/11/2030	418,135	0.00%
Celanese US Holdings LLC	\$475,000	6.38%	15/7/2032	488,416	0.00%
Celanese US Holdings LLC	\$400,000	6.70%	15/11/2033	420,314	0.00%
Cencora, Inc.	\$350,000	3.45%	15/12/2027	331,144	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cencora, Inc.	\$175,000	2.80%	15/5/2030	154,218	0.00%
Cencora, Inc.	\$350,000	2.70%	15/3/2031	298,683	0.00%
Cencora, Inc.	\$400,000	4.25%	1/3/2045	335,564	0.00%
Cencora, Inc.	\$200,000	4.30%	15/12/2047	165,164	0.00%
Centene Corp.	\$2,000,000	2.45%	15/7/2028	1,776,051	0.01%
Centene Corp.	\$2,000,000	4.63%	15/12/2029	1,890,440	0.01%
Centene Corp.	\$900,000	2.50%	1/3/2031	739,144	0.01%
Centene Corp.	\$1,500,000	2.63%	1/8/2031	1,227,434	0.01%
CenterPoint Energy Houston Electric LLC	\$115,000	2.40%	1/9/2026	108,463	0.00%
CenterPoint Energy Houston Electric LLC	\$250,000	3.00%	1/2/2027	238,525	0.00%
CenterPoint Energy Houston Electric LLC	\$150,000	2.35%	1/4/2031	126,196	0.00%
CenterPoint Energy Houston Electric LLC	\$200,000	3.00%	1/3/2032	172,412	0.00%
CenterPoint Energy Houston Electric LLC	\$200,000	4.45%	1/10/2032	189,235	0.00%
CenterPoint Energy Houston Electric LLC	\$235,000	4.95%	1/4/2033	229,087	0.00%
CenterPoint Energy Houston Electric LLC	\$300,000	5.15%	1/3/2034	297,481	0.00%
CenterPoint Energy Houston Electric LLC	\$62,000	3.55%	1/8/2042	47,902	0.00%
CenterPoint Energy Houston Electric LLC	\$250,000	4.50%	1/4/2044	217,075	0.00%
CenterPoint Energy Houston Electric LLC	\$230,000	3.95%	1/3/2048	180,108	0.00%
CenterPoint Energy Houston Electric LLC	\$255,000	4.25%	1/2/2049	207,893	0.00%
CenterPoint Energy Houston Electric LLC	\$200,000	3.35%	1/4/2051	138,813	0.00%
CenterPoint Energy Houston Electric LLC	\$190,000	3.60%	1/3/2052	137,185	0.00%
CenterPoint Energy Houston Electric LLC	\$325,000	4.85%	1/10/2052	288,699	0.00%
CenterPoint Energy Houston Electric LLC	\$120,000	5.30%	1/4/2053	114,870	0.00%
CenterPoint Energy Resources Corp.	\$200,000	5.25%	1/3/2028	200,706	0.00%
CenterPoint Energy Resources Corp.	\$150,000	4.00%	1/4/2028	143,919	0.00%
CenterPoint Energy Resources Corp.	\$180,000	4.40%	1/7/2032	168,975	0.00%
CenterPoint Energy Resources Corp.	\$200,000	5.40%	1/3/2033	199,893	0.00%
CenterPoint Energy Resources Corp.	\$200,000	5.40%	1/7/2034	197,983	0.00%
CenterPoint Energy Resources Corp.	\$275,000	5.85%	15/1/2041	280,509	0.00%
CenterPoint Energy Resources Corp.	\$100,000	4.10%	1/9/2047	78,332	0.00%
CenterPoint Energy, Inc.	\$200,000	1.45%	1/6/2026	185,865	0.00%
CenterPoint Energy, Inc.	\$1,000,000	5.40%	1/6/2029	1,003,768	0.01%
CenterPoint Energy, Inc.	\$430,000	2.95%	1/3/2030	380,675	0.00%
CenterPoint Energy, Inc.	\$200,000	2.65%	1/6/2031	168,334	0.00%
CF Industries, Inc.	\$100,000	4.50%	1/12/2026	97,596	0.00%
CF Industries, Inc.	\$300,000	5.15%	15/3/2034	287,778	0.00%
CF Industries, Inc.	\$500,000	4.95%	1/6/2043	435,859	0.00%
CF Industries, Inc.	\$275,000	5.38%	15/3/2044	252,260	0.00%
CFCRE Commercial Mortgage Trust 2016^	\$400,000	3.22%	10/11/2049	375,986	0.00%
CFCRE Commercial Mortgage Trust 2017	\$500,000	3.57%	15/6/2050	471,118	0.00%
CGMS Commercial Mortgage Trust 2017	\$275,000	3.46%	15/8/2050	259,366	0.00%
CGMS Commercial Mortgage Trust 2017^	\$50,000	3.71%	15/8/2050	46,645	0.00%
Charles Schwab Corp.	\$130,000	3.45%	13/2/2026	126,184	0.00%
Charles Schwab Corp.	\$420,000	0.90%	11/3/2026	389,718	0.00%
Charles Schwab Corp.	\$500,000	1.15%	13/5/2026	462,587	0.00%
Charles Schwab Corp.	\$405,000	5.88%	24/8/2026	409,583	0.00%
Charles Schwab Corp.	\$300,000	3.20%	2/3/2027	285,516	0.00%
Charles Schwab Corp.	\$1,599,000	3.30%	1/4/2027	1,525,523	0.01%
Charles Schwab Corp.	\$1,955,000	2.00%	20/3/2028	1,754,415	0.01%
Charles Schwab Corp.	\$175,000	4.00%	1/2/2029	167,912	0.00%
Charles Schwab Corp.	\$205,000	3.25%	22/5/2029	188,894	0.00%
Charles Schwab Corp.	\$1,145,000	2.75%	1/10/2029	1,028,515	0.01%
Charles Schwab Corp.	\$300,000	1.65%	11/3/2031	241,074	0.00%
Charles Schwab Corp.^	\$500,000	6.14%	24/8/2034	520,731	0.00%
Charlotte-Mecklenburg Hospital Authority	\$200,000	3.20%	15/1/2051	140,420	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$75,000	4.91%	23/7/2025	74,360	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$500,000	6.15%	10/11/2026	504,676	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$780,000	3.75%	15/2/2028	725,360	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$450,000	4.20%	15/3/2028	425,246	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$475,000	2.25%	15/1/2029	406,309	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$500,000	5.05%	30/3/2029	480,836	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$500,000	6.10%	1/6/2029	501,836	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$175,000	2.80%	1/4/2031	143,099	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,000,000	2.30%	1/2/2032	772,949	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$500,000	6.55%	1/6/2034	500,890	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$750,000	6.38%	23/10/2035	731,119	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$700,000	5.38%	1/4/2038	611,146	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$575,000	3.50%	1/6/2041	386,507	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,000,000	3.50%	1/3/2042	667,667	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,380,000	6.48%	23/10/2045	1,262,231	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$900,000	5.38%	1/5/2047	719,448	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$850,000	5.75%	1/4/2048	712,521	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,000,000	5.13%	1/7/2049	769,451	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,090,000	4.80%	1/3/2050	801,185	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$825,000	3.70%	1/4/2051	503,615	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$700,000	3.90%	1/6/2052	438,724	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$175,000	6.83%	23/10/2055	165,775	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,025,000	3.85%	1/4/2061	600,898	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$945,000	4.40%	1/12/2061	616,865	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$495,000	3.95%	30/6/2062	293,275	0.00%
Cheniere Corpus Christi Holdings LLC	\$465,000	5.13%	30/6/2027	464,376	0.00%
Cheniere Corpus Christi Holdings LLC	\$465,000	3.70%	15/11/2029	429,916	0.00%
Cheniere Corpus Christi Holdings LLC	\$265,000	2.74%	31/12/2039	213,448	0.00%
Cheniere Energy Partners LP	\$1,275,000	4.00%	1/3/2031	1,158,115	0.01%
Cheniere Energy Partners LP	\$750,000	5.95%	30/6/2033	759,384	0.01%
Cheniere Energy Partners LP	\$500,000	5.75%	15/8/2034	500,338	0.00%
Cheniere Energy, Inc.	\$790,000	4.63%	15/10/2028	767,115	0.01%
Cheniere Energy, Inc.	\$350,000	5.65%	15/4/2034	349,557	0.00%
Chevron Corp.	\$2,000,000	2.95%	16/5/2026	1,924,827	0.01%
Chevron Corp.	\$300,000	2.00%	11/5/2027	277,205	0.00%
Chevron Corp.	\$600,000	2.24%	11/5/2030	519,507	0.00%
Chevron Corp.	\$300,000	3.08%	11/5/2050	204,899	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$400,000	3.40%	1/12/2026	381,835	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$138,000	3.70%	1/6/2028	131,391	0.00%
Chevron USA, Inc.	\$1,000,000	1.02%	12/8/2027	888,988	0.01%
Chevron USA, Inc.	\$150,000	3.85%	15/1/2028	145,582	0.00%
Chevron USA, Inc.	\$545,000	3.25%	15/10/2029	505,795	0.00%
Chevron USA, Inc.	\$200,000	5.25%	15/11/2043	198,744	0.00%
Chevron USA, Inc.	\$160,000	2.34%	12/8/2050	92,843	0.00%
Chicago O'Hare International Airport	\$110,000	6.40%	1/1/2040	118,215	0.00%
Chicago O'Hare International Airport	\$350,000	4.57%	1/1/2054	315,112	0.00%
Chicago Transit Authority Sales & Transfer Tax Receipts Revenue	\$523,963	6.90%	1/12/2040	581,051	0.00%
Children's Health System of Texas	\$200,000	2.51%	15/8/2050	122,373	0.00%
Children's Hospital	\$400,000	2.93%	15/7/2050	256,087	0.00%
Children's Hospital Corp.	\$150,000	4.12%	1/1/2047	126,226	0.00%
Children's Hospital Corp.	\$100,000	2.59%	1/2/2050	62,317	0.00%
Children's Hospital Medical Center	\$25,000	4.27%	15/5/2044	21,686	0.00%
Children's Hospital of Philadelphia	\$415,000	2.70%	1/7/2050	269,544	0.00%
Choice Hotels International, Inc.	\$400,000	5.85%	1/8/2034	393,961	0.00%
CHRISTUS Health	\$100,000	4.34%	1/7/2028	97,417	0.00%
Chubb Corp.	\$600,000	6.00%	11/5/2037	639,990	0.00%
Chubb Corp.	\$790,000	6.50%	15/5/2038	880,883	0.01%
Chubb INA Holdings LLC	\$225,000	3.35%	3/5/2026	217,697	0.00%
Chubb INA Holdings LLC	€500,000	0.88%	15/6/2027	497,305	0.00%
Chubb INA Holdings LLC	€2,752,000	1.55%	15/3/2028	2,750,361	0.01%
Chubb INA Holdings LLC	€600,000	0.88%	15/12/2029	561,932	0.00%
Chubb INA Holdings LLC	\$500,000	1.38%	15/9/2030	407,636	0.00%
Chubb INA Holdings LLC	€500,000	1.40%	15/6/2031	465,625	0.00%
Chubb INA Holdings LLC	\$500,000	5.00%	15/3/2034	495,387	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Chubb INA Holdings LLC	\$695,000	4.15%	13/3/2043	594,130	0.00%
Church & Dwight Co., Inc.	\$125,000	3.15%	1/8/2027	118,645	0.00%
Church & Dwight Co., Inc.	\$75,000	3.95%	1/8/2047	58,990	0.00%
Church & Dwight Co., Inc.	\$360,000	5.00%	15/6/2052	334,259	0.00%
Cigna Group	\$320,000	3.40%	1/3/2027	305,918	0.00%
Cigna Group	\$100,000	3.05%	15/10/2027	93,845	0.00%
Cigna Group	\$1,500,000	4.38%	15/10/2028	1,456,468	0.01%
Cigna Group	\$400,000	5.00%	15/5/2029	398,264	0.00%
Cigna Group	\$1,021,000	2.40%	15/3/2030	883,509	0.01%
Cigna Group	\$450,000	2.38%	15/3/2031	377,519	0.00%
Cigna Group	\$350,000	5.13%	15/5/2031	347,411	0.00%
Cigna Group	\$425,000	5.25%	15/2/2034	418,872	0.00%
Cigna Group	\$1,190,000	4.80%	15/8/2038	1,093,153	0.01%
Cigna Group	\$2,000,000	3.20%	15/3/2040	1,479,459	0.01%
Cigna Group	\$171,000	6.13%	15/11/2041	177,738	0.00%
Cigna Group	\$1,660,000	4.80%	15/7/2046	1,460,442	0.01%
Cigna Group	\$100,000	3.88%	15/10/2047	75,339	0.00%
Cigna Group	\$225,000	4.90%	15/12/2048	197,288	0.00%
Cigna Group	\$500,000	5.60%	15/2/2054	478,961	0.00%
Cintas Corp. No 2	\$2,340,000	3.70%	1/4/2027	2,252,858	0.01%
Cisco Systems, Inc.	\$500,000	4.90%	26/2/2026	499,380	0.00%
Cisco Systems, Inc.	\$200,000	2.95%	28/2/2026	193,317	0.00%
Cisco Systems, Inc.	\$1,000,000	4.80%	26/2/2027	997,218	0.01%
Cisco Systems, Inc.	\$1,000,000	4.85%	26/2/2029	999,686	0.01%
Cisco Systems, Inc.	\$500,000	4.95%	26/2/2031	499,654	0.00%
Cisco Systems, Inc.	\$500,000	5.05%	26/2/2034	499,519	0.00%
Cisco Systems, Inc.	\$980,000	5.50%	15/1/2040	995,363	0.01%
Cisco Systems, Inc.	\$800,000	5.30%	26/2/2054	784,401	0.01%
Cisco Systems, Inc.	\$500,000	5.35%	26/2/2064	486,311	0.00%
Citadel LP	\$300,000	4.88%	15/1/2027	292,609	0.00%
Citibank Credit Card Issuance Trust	\$400,000	3.96%	13/10/2030	385,252	0.00%
Citibank Credit Card Issuance Trust	\$200,000	6.15%	15/6/2039	212,413	0.00%
Citibank NA	\$545,000	5.86%	29/9/2025	547,730	0.00%
Citibank NA	\$1,000,000	5.44%	30/4/2026	1,003,547	0.01%
Citibank NA	\$1,000,000	5.49%	4/12/2026	1,004,938	0.01%
Citibank NA	\$1,000,000	5.80%	29/9/2028	1,027,150	0.01%
Citibank NA	\$250,000	5.57%	30/4/2034	254,143	0.00%
Citigroup Commercial Mortgage Trust 2015	\$100,000	3.14%	10/2/2048	98,894	0.00%
Citigroup Commercial Mortgage Trust 2015	\$100,000	3.55%	10/11/2048	97,122	0.00%
Citigroup Commercial Mortgage Trust 2015	\$912,600	3.52%	10/9/2058	892,573	0.01%
Citigroup Commercial Mortgage Trust 2015	\$125,000	3.78%	10/9/2058	120,954	0.00%
Citigroup Commercial Mortgage Trust 2016	\$300,000	3.62%	10/2/2049	287,668	0.00%
Citigroup Commercial Mortgage Trust 2016	\$250,000	3.35%	10/2/2049	241,306	0.00%
Citigroup Commercial Mortgage Trust 2016	\$850,000	3.31%	10/4/2049	816,261	0.01%
Citigroup Commercial Mortgage Trust 2016	\$250,000	2.65%	10/7/2049	236,018	0.00%
Citigroup Commercial Mortgage Trust 2017	\$200,000	3.47%	12/10/2050	187,687	0.00%
Citigroup Commercial Mortgage Trust 2017	\$166,450	3.21%	12/10/2050	155,367	0.00%
Citigroup Commercial Mortgage Trust 2017	\$50,000	3.76%	12/10/2050	46,608	0.00%
Citigroup Commercial Mortgage Trust 2018	\$4,200,000	4.01%	10/3/2051	3,996,459	0.02%
Citigroup Commercial Mortgage Trust 2018	\$50,000	3.74%	10/3/2051	47,331	0.00%
Citigroup Commercial Mortgage Trust 2018	\$23,733	3.79%	10/3/2051	23,119	0.00%
Citigroup Commercial Mortgage Trust 2018	\$51,081	3.96%	10/6/2051	48,455	0.00%
Citigroup Commercial Mortgage Trust 2018	\$500,000	4.41%	10/11/2051	470,533	0.00%
Citigroup, Inc.	¥300,000,000	2.40%	31/10/2025	1,895,861	0.01%
Citigroup, Inc.	\$2,550,000	3.70%	12/1/2026	2,483,872	0.01%
Citigroup, Inc.	\$2,142,000	4.60%	9/3/2026	2,107,923	0.01%
Citigroup, Inc.^	€1,400,000	1.25%	6/7/2026	1,462,947	0.01%
Citigroup, Inc.^	€1,000,000	1.50%	24/7/2026	1,046,204	0.01%
Citigroup, Inc.^	\$1,100,000	5.61%	29/9/2026	1,099,588	0.01%
Citigroup, Inc.	\$1,130,000	3.20%	21/10/2026	1,077,068	0.01%
Citigroup, Inc.	£500,000	1.75%	23/10/2026	585,756	0.00%
Citigroup, Inc.	\$50,000	4.30%	20/11/2026	48,811	0.00%
Citigroup, Inc.^	\$405,000	1.12%	28/1/2027	377,866	0.00%
Citigroup, Inc.	\$2,450,000	4.45%	29/9/2027	2,388,348	0.01%
Citigroup, Inc.^	€1,000,000	0.50%	8/10/2027	999,226	0.01%
Citigroup, Inc.^	\$1,050,000	3.89%	10/1/2028	1,014,063	0.01%
Citigroup, Inc.^	\$2,500,000	3.07%	24/2/2028	2,359,612	0.01%
Citigroup, Inc.^	\$625,000	3.67%	24/7/2028	595,701	0.00%
Citigroup, Inc.	\$775,000	4.13%	25/7/2028	743,422	0.01%
Citigroup, Inc.^	\$1,070,000	3.52%	27/10/2028	1,011,330	0.01%
Citigroup, Inc.	€500,000	1.25%	10/4/2029	481,910	0.00%

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Citigroup, Inc.^	\$885,000	4.08%	23/4/2029	848,159	0.01%
Citigroup, Inc.^	\$1,000,000	5.17%	13/2/2030	993,941	0.01%
Citigroup, Inc.^	\$750,000	3.98%	20/3/2030	707,615	0.01%
Citigroup, Inc.^	\$365,000	2.98%	5/11/2030	325,090	0.00%
Citigroup, Inc.^	\$775,000	2.67%	29/1/2031	674,196	0.01%
Citigroup, Inc.^	\$2,500,000	4.41%	31/3/2031	2,382,663	0.01%
Citigroup, Inc.^	\$3,000,000	2.57%	3/6/2031	2,573,808	0.01%
Citigroup, Inc.^	\$500,000	2.52%	3/11/2032	411,265	0.00%
Citigroup, Inc.^	\$1,250,000	3.06%	25/1/2033	1,060,010	0.01%
Citigroup, Inc.	\$625,000	5.88%	22/2/2033	637,124	0.00%
Citigroup, Inc.^	\$1,500,000	3.79%	17/3/2033	1,337,055	0.01%
Citigroup, Inc.^	\$700,000	4.91%	24/5/2033	672,994	0.01%
Citigroup, Inc.^	\$875,000	6.27%	17/11/2033	917,262	0.01%
Citigroup, Inc.^	\$1,000,000	6.17%	25/5/2034	1,017,149	0.01%
Citigroup, Inc.^	\$1,225,000	5.83%	13/2/2035	1,214,238	0.01%
Citigroup, Inc.	\$257,000	6.13%	25/8/2036	262,874	0.00%
Citigroup, Inc.	£200,000	6.80%	25/6/2038	285,542	0.00%
Citigroup, Inc.^	\$1,070,000	3.88%	24/1/2039	895,093	0.01%
Citigroup, Inc.	\$25,000	8.13%	15/7/2039	31,229	0.00%
Citigroup, Inc.^	\$200,000	5.32%	26/3/2041	192,758	0.00%
Citigroup, Inc.	\$150,000	6.68%	13/9/2043	163,212	0.00%
Citigroup, Inc.	\$550,000	5.30%	6/5/2044	511,530	0.00%
Citigroup, Inc.	\$705,000	4.65%	30/7/2045	615,405	0.00%
Citigroup, Inc.	\$600,000	4.75%	18/5/2046	514,404	0.00%
Citigroup, Inc.^	\$175,000	4.28%	24/4/2048	145,323	0.00%
Citigroup, Inc.	\$1,475,000	4.65%	23/7/2048	1,285,857	0.01%
Citizens Bank NA	\$350,000	3.75%	18/2/2026	338,808	0.00%
Citizens Bank NA^	\$250,000	4.58%	9/8/2028	241,344	0.00%
Citizens Financial Group, Inc.^	\$500,000	5.84%	23/1/2030	498,331	0.00%
Citizens Financial Group, Inc.	\$465,000	2.50%	6/2/2030	393,998	0.00%
Citizens Financial Group, Inc.^	\$543,000	4.30%	11/2/2031	478,182	0.00%
Citizens Financial Group, Inc.	\$200,000	2.64%	30/9/2032	153,298	0.00%
City of Atlanta GA Water & Wastewater Revenue	\$150,000	2.26%	1/11/2035	119,275	0.00%
City of Hope	\$175,000	4.38%	15/8/2048	142,598	0.00%
City of Houston TX	\$230,000	6.29%	1/3/2032	242,575	0.00%
City of Los Angeles Department of Airports Customer Facility Charge Revenue	\$100,000	4.24%	15/5/2048	86,301	0.00%
City of New York NY	\$100,000	5.52%	1/10/2037	100,218	0.00%
City of New York NY	\$250,000	6.27%	1/12/2037	267,045	0.00%
City of New York NY	\$150,000	5.26%	1/10/2052	152,382	0.00%
City of New York NY	\$200,000	5.83%	1/10/2053	218,106	0.00%
City of Philadelphia PA Water & Wastewater Revenue	\$100,000	2.93%	1/7/2045	74,729	0.00%
City of Riverside CA	\$125,000	3.86%	1/6/2045	107,772	0.00%
City of San Antonio TX Electric & Gas Systems Revenue	\$250,000	5.81%	1/2/2041	255,588	0.00%
City of San Francisco CA Public Utilities Commission Water Revenue	\$200,000	6.95%	1/11/2050	228,797	0.00%
City of Tucson AZ	\$150,000	2.86%	1/7/2047	108,476	0.00%
CK Hutchison International 24 Ltd.	\$525,000	5.50%	26/4/2034	525,373	0.00%
Claremont Mckenna College	\$200,000	3.78%	1/1/2122	133,105	0.00%
Cleco Corporate Holdings LLC	\$100,000	3.74%	1/5/2026	96,251	0.00%
Cleco Corporate Holdings LLC	\$130,000	4.97%	1/5/2046	106,953	0.00%
Cleveland Clinic Foundation	\$75,000	4.86%	1/1/2114	65,678	0.00%
Cleveland Electric Illuminating Co.	\$125,000	3.50%	1/4/2028	116,940	0.00%
Cleveland Electric Illuminating Co.	\$150,000	4.55%	15/11/2030	141,745	0.00%
Cleveland Electric Illuminating Co.	\$150,000	5.95%	15/12/2036	151,463	0.00%
Clorox Co.	\$400,000	3.10%	1/10/2027	376,136	0.00%
Clorox Co.	\$125,000	3.90%	15/5/2028	120,113	0.00%
Clorox Co.	\$200,000	1.80%	15/5/2030	166,844	0.00%
CME Group, Inc.	\$85,000	3.75%	15/6/2028	81,846	0.00%
CME Group, Inc.	\$600,000	2.65%	15/3/2032	514,428	0.00%
CME Group, Inc.	\$390,000	5.30%	15/9/2043	389,699	0.00%
CMS Energy Corp.	\$200,000	3.00%	15/5/2026	191,421	0.00%
CMS Energy Corp.	\$50,000	3.45%	15/8/2027	47,579	0.00%
CMS Energy Corp.	\$210,000	4.88%	1/3/2044	189,133	0.00%
CMS Energy Corp.^	\$300,000	4.75%	1/6/2050	274,423	0.00%
CMS Energy Corp.^	\$160,000	3.75%	1/12/2050	133,165	0.00%
CNA Financial Corp.	\$200,000	3.45%	15/8/2027	189,556	0.00%
CNA Financial Corp.	\$215,000	3.90%	1/5/2029	203,781	0.00%
CNA Financial Corp.	\$500,000	5.13%	15/2/2034	484,309	0.00%
CNH Industrial Capital LLC	\$400,000	5.45%	14/10/2025	399,837	0.00%
CNH Industrial Capital LLC	\$350,000	1.45%	15/7/2026	323,539	0.00%
CNH Industrial Capital LLC	\$500,000	4.55%	10/4/2028	488,909	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CNH Industrial Capital LLC	\$600,000	5.10%	20/4/2029	597,779	0.00%
CNO Financial Group, Inc.	\$275,000	6.45%	15/6/2034	274,842	0.00%
CNO Global Funding	\$675,000	2.65%	6/1/2029	591,178	0.00%
Coca-Cola Co.	\$50,000	2.90%	25/5/2027	47,426	0.00%
Coca-Cola Co.	\$500,000	1.45%	1/6/2027	456,926	0.00%
Coca-Cola Co.	\$465,000	1.00%	15/3/2028	408,075	0.00%
Coca-Cola Co.	€400,000	0.13%	9/3/2029	371,630	0.00%
Coca-Cola Co.	\$500,000	3.45%	25/3/2030	467,543	0.00%
Coca-Cola Co.	€900,000	0.40%	6/5/2030	820,858	0.01%
Coca-Cola Co.	\$325,000	1.65%	1/6/2030	272,479	0.00%
Coca-Cola Co.	\$300,000	2.00%	5/3/2031	251,298	0.00%
Coca-Cola Co.	\$475,000	1.38%	15/3/2031	381,388	0.00%
Coca-Cola Co.	€500,000	0.50%	9/3/2033	422,945	0.00%
Coca-Cola Co.	€300,000	0.38%	15/3/2033	251,584	0.00%
Coca-Cola Co.	\$200,000	5.00%	13/5/2034	200,658	0.00%
Coca-Cola Co.	€800,000	0.95%	6/5/2036	647,917	0.00%
Coca-Cola Co.	€600,000	0.80%	15/3/2040	431,899	0.00%
Coca-Cola Co.	\$1,325,000	2.50%	1/6/2040	929,498	0.01%
Coca-Cola Co.	\$500,000	4.20%	25/3/2050	427,683	0.00%
Coca-Cola Co.	\$500,000	2.50%	15/3/2051	303,198	0.00%
Coca-Cola Consolidated, Inc.	\$50,000	3.80%	25/11/2025	48,884	0.00%
Coca-Cola Consolidated, Inc.	\$400,000	5.25%	1/6/2029	401,665	0.00%
Coca-Cola Consolidated, Inc.	\$350,000	5.45%	1/6/2034	353,121	0.00%
Colgate-Palmolive Co.	\$220,000	3.10%	15/8/2025	215,147	0.00%
Colgate-Palmolive Co.	\$775,000	4.80%	2/3/2026	773,172	0.01%
Colgate-Palmolive Co.	\$250,000	3.10%	15/8/2027	238,075	0.00%
Colgate-Palmolive Co.	\$450,000	4.60%	1/3/2028	449,454	0.00%
Colgate-Palmolive Co.	\$150,000	3.25%	15/8/2032	134,051	0.00%
Colgate-Palmolive Co.	\$450,000	4.60%	1/3/2033	441,841	0.00%
Colgate-Palmolive Co.	€300,000	1.38%	6/3/2034	270,806	0.00%
Colgate-Palmolive Co.	\$205,000	4.00%	15/8/2045	171,530	0.00%
Colgate-Palmolive Co.	\$75,000	3.70%	1/8/2047	59,362	0.00%
Colonial Enterprises, Inc.	\$240,000	3.25%	15/5/2030	214,447	0.00%
Colonial Pipeline Co.	\$260,000	3.75%	1/10/2025	254,376	0.00%
Colonial Pipeline Co.	\$380,000	7.63%	15/4/2032	430,905	0.00%
Colonial Pipeline Co.	\$165,000	4.25%	15/4/2048	134,693	0.00%
Columbia Pipeline Group, Inc.	\$240,000	5.80%	1/6/2045	233,677	0.00%
Columbia Pipelines Operating Co. LLC	\$400,000	5.93%	15/8/2030	408,474	0.00%
Columbia Pipelines Operating Co. LLC	\$610,000	6.04%	15/11/2033	623,257	0.00%
Columbia Pipelines Operating Co. LLC	\$245,000	6.50%	15/8/2043	254,970	0.00%
Columbia Pipelines Operating Co. LLC	\$510,000	6.54%	15/11/2053	537,411	0.00%
Columbia Pipelines Operating Co. LLC	\$205,000	6.71%	15/8/2063	216,193	0.00%
Comcast Corp.	\$1,299,000	3.38%	15/8/2025	1,272,590	0.01%
Comcast Corp.	\$350,000	3.95%	15/10/2025	344,482	0.00%
Comcast Corp.	\$225,000	3.15%	1/3/2026	217,529	0.00%
Comcast Corp.	€300,000	0.00%	14/9/2026	298,253	0.00%
Comcast Corp.	\$1,095,000	2.35%	15/1/2027	1,025,423	0.01%
Comcast Corp.	\$340,000	3.30%	1/2/2027	325,886	0.00%
Comcast Corp.	\$1,800,000	3.30%	1/4/2027	1,721,432	0.01%
Comcast Corp.	€500,000	0.25%	20/5/2027	490,436	0.00%
Comcast Corp.	\$3,450,000	3.15%	15/2/2028	3,241,183	0.02%
Comcast Corp.	€900,000	1.50%	20/2/2029	989,299	0.01%
Comcast Corp.	\$500,000	5.10%	1/6/2029	503,168	0.00%
Comcast Corp.	€500,000	0.25%	14/9/2029	454,450	0.00%
Comcast Corp.	\$2,900,000	2.65%	1/2/2030	2,567,248	0.01%
Comcast Corp.	\$3,000,000	1.50%	15/2/2031	2,408,782	0.01%
Comcast Corp.	\$55,000	4.25%	15/1/2033	51,405	0.00%
Comcast Corp.	\$300,000	7.05%	15/3/2033	335,134	0.00%
Comcast Corp.	\$500,000	4.80%	15/5/2033	486,038	0.00%
Comcast Corp.	\$500,000	5.30%	1/6/2034	501,017	0.00%
Comcast Corp.	\$310,000	4.20%	15/8/2034	284,175	0.00%
Comcast Corp.	\$1,225,000	4.40%	15/8/2035	1,133,477	0.01%
Comcast Corp.	£400,000	1.88%	20/2/2036	362,486	0.00%
Comcast Corp.	\$225,000	3.20%	15/7/2036	181,803	0.00%
Comcast Corp.	\$250,000	6.45%	15/3/2037	270,542	0.00%
Comcast Corp.	\$775,000	3.90%	1/3/2038	656,042	0.00%
Comcast Corp.	\$150,000	4.60%	15/10/2038	136,527	0.00%
Comcast Corp.	\$350,000	3.25%	1/11/2039	269,309	0.00%
Comcast Corp.	€1,000,000	1.25%	20/2/2040	774,631	0.01%
Comcast Corp.	\$400,000	3.75%	1/4/2040	325,049	0.00%
Comcast Corp.	\$540,000	4.65%	15/7/2042	483,534	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Comcast Corp.	\$1,045,000	3.40%	15/7/2046	754,748	0.01%
Comcast Corp.	\$707,000	3.97%	1/11/2047	551,106	0.00%
Comcast Corp.	\$663,000	4.70%	15/10/2048	586,972	0.00%
Comcast Corp.	\$1,013,000	4.00%	1/11/2049	789,533	0.01%
Comcast Corp.	\$1,500,000	3.45%	1/2/2050	1,059,490	0.01%
Comcast Corp.	\$1,783,000	2.89%	1/11/2051	1,113,251	0.01%
Comcast Corp.	\$1,500,000	2.45%	15/8/2052	844,520	0.01%
Comcast Corp.	\$621,000	4.05%	1/11/2052	481,232	0.00%
Comcast Corp.	\$2,503,000	2.94%	1/11/2056	1,510,081	0.01%
Comcast Corp.	\$625,000	2.65%	15/8/2062	340,346	0.00%
Comcast Corp.	\$1,500,000	2.99%	1/11/2063	879,956	0.01%
Comcast Corp.	\$1,000,000	5.50%	15/5/2064	962,226	0.01%
Comerica Bank [^]	\$250,000	5.33%	25/8/2033	224,938	0.00%
Comerica, Inc.	\$225,000	4.00%	1/2/2029	206,349	0.00%
Comerica, Inc. [^]	\$500,000	5.98%	30/1/2030	492,757	0.00%
CommonSpirit Health	\$250,000	1.55%	1/10/2025	237,558	0.00%
CommonSpirit Health	\$700,000	3.35%	1/10/2029	641,450	0.00%
CommonSpirit Health	\$500,000	2.78%	1/10/2030	433,322	0.00%
CommonSpirit Health	\$500,000	5.21%	1/12/2031	492,969	0.00%
CommonSpirit Health	\$500,000	5.32%	1/12/2034	491,245	0.00%
CommonSpirit Health	\$100,000	4.35%	1/11/2042	84,285	0.00%
CommonSpirit Health	\$400,000	5.55%	1/12/2054	392,219	0.00%
Commonwealth Edison Co.	\$275,000	2.55%	15/6/2026	261,909	0.00%
Commonwealth Edison Co.	\$70,000	2.95%	15/8/2027	65,660	0.00%
Commonwealth Edison Co.	\$1,400,000	2.20%	1/3/2030	1,197,864	0.01%
Commonwealth Edison Co.	\$200,000	4.90%	1/2/2033	195,234	0.00%
Commonwealth Edison Co.	\$500,000	5.30%	1/6/2034	500,071	0.00%
Commonwealth Edison Co.	\$225,000	4.70%	15/1/2044	199,660	0.00%
Commonwealth Edison Co.	\$185,000	4.35%	15/11/2045	155,130	0.00%
Commonwealth Edison Co.	\$195,000	3.65%	15/6/2046	144,777	0.00%
Commonwealth Edison Co.	\$125,000	3.75%	15/8/2047	94,028	0.00%
Commonwealth Edison Co.	\$325,000	4.00%	1/3/2048	252,647	0.00%
Commonwealth Edison Co.	\$325,000	4.00%	1/3/2049	251,376	0.00%
Commonwealth Edison Co.	\$200,000	3.20%	15/11/2049	133,082	0.00%
Commonwealth Edison Co.	\$475,000	3.13%	15/3/2051	309,728	0.00%
Commonwealth Edison Co.	\$400,000	2.75%	1/9/2051	238,653	0.00%
Commonwealth Edison Co.	\$180,000	3.85%	15/3/2052	133,253	0.00%
Commonwealth Edison Co.	\$200,000	5.30%	1/2/2053	189,018	0.00%
Commonwealth Edison Co.	\$500,000	5.65%	1/6/2054	497,502	0.00%
Commonwealth Financing Authority	\$150,000	3.86%	1/6/2038	133,096	0.00%
Commonwealth Financing Authority	\$225,000	3.81%	1/6/2041	186,903	0.00%
Commonwealth Financing Authority	\$165,000	2.99%	1/6/2042	123,309	0.00%
Commonwealth of Massachusetts	\$200,000	3.77%	15/7/2029	191,648	0.00%
Commonwealth of Massachusetts	\$164,857	4.11%	15/7/2031	161,499	0.00%
Commonwealth of Massachusetts	\$200,000	5.46%	1/12/2039	202,952	0.00%
Commonwealth of Massachusetts	\$125,000	2.90%	1/9/2049	86,759	0.00%
Commonwealth of Massachusetts Transportation Fund Revenue	\$100,000	5.73%	1/6/2040	101,554	0.00%
Community Health Network, Inc.	\$450,000	3.10%	1/5/2050	294,370	0.00%
Conagra Brands, Inc.	\$1,313,000	4.60%	1/11/2025	1,297,250	0.01%
Conagra Brands, Inc.	\$450,000	1.38%	1/11/2027	396,395	0.00%
Conagra Brands, Inc.	\$105,000	4.85%	1/11/2028	103,215	0.00%
Conagra Brands, Inc.	\$200,000	8.25%	15/9/2030	229,636	0.00%
Conagra Brands, Inc.	\$400,000	5.30%	1/11/2038	376,536	0.00%
Conagra Brands, Inc.	\$400,000	5.40%	1/11/2048	368,247	0.00%
Concentrix Corp.	\$500,000	6.60%	2/8/2028	506,132	0.00%
Concentrix Corp.	\$500,000	6.85%	2/8/2033	494,999	0.00%
Connecticut Light & Power Co.	\$95,000	3.20%	15/3/2027	90,595	0.00%
Connecticut Light & Power Co.	\$120,000	2.05%	1/7/2031	97,845	0.00%
Connecticut Light & Power Co.	\$350,000	4.30%	15/4/2044	295,077	0.00%
Connecticut Light & Power Co.	\$150,000	4.15%	1/6/2045	122,901	0.00%
Connecticut Light & Power Co.	\$185,000	4.00%	1/4/2048	147,462	0.00%
Connecticut Light & Power Co.	\$200,000	5.25%	15/1/2053	191,096	0.00%
Conoco Funding Co.	\$130,000	7.25%	15/10/2031	145,910	0.00%
ConocoPhillips	\$1,050,000	5.90%	15/10/2032	1,108,346	0.01%
ConocoPhillips	\$20,000	5.90%	15/5/2038	20,763	0.00%
ConocoPhillips	\$630,000	6.50%	1/2/2039	692,966	0.01%
ConocoPhillips	\$125,000	4.88%	1/10/2047	113,763	0.00%
ConocoPhillips Co.	\$500,000	5.05%	15/9/2033	495,762	0.00%
ConocoPhillips Co.	\$310,000	3.76%	15/3/2042	245,645	0.00%
ConocoPhillips Co.	\$1,475,000	4.30%	15/11/2044	1,251,426	0.01%
ConocoPhillips Co.	\$860,000	3.80%	15/3/2052	643,246	0.00%

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ConocoPhillips Co.	\$225,000	5.30%	15/5/2053	213,817	0.00%
ConocoPhillips Co.	\$740,000	4.03%	15/3/2062	557,481	0.00%
Consolidated Edison Co. of New York, Inc.	\$75,000	3.13%	15/11/2027	70,312	0.00%
Consolidated Edison Co. of New York, Inc.	\$300,000	2.40%	15/6/2031	253,303	0.00%
Consolidated Edison Co. of New York, Inc.	\$365,000	5.20%	1/3/2033	364,267	0.00%
Consolidated Edison Co. of New York, Inc.	\$500,000	5.50%	15/3/2034	508,108	0.00%
Consolidated Edison Co. of New York, Inc.	\$500,000	5.38%	15/5/2034	502,338	0.00%
Consolidated Edison Co. of New York, Inc.	\$125,000	5.30%	1/3/2035	123,784	0.00%
Consolidated Edison Co. of New York, Inc.	\$160,000	5.85%	15/3/2036	164,363	0.00%
Consolidated Edison Co. of New York, Inc.	\$250,000	6.20%	15/6/2036	265,138	0.00%
Consolidated Edison Co. of New York, Inc.	\$250,000	6.30%	15/8/2037	265,003	0.00%
Consolidated Edison Co. of New York, Inc.	\$245,000	6.75%	1/4/2038	271,217	0.00%
Consolidated Edison Co. of New York, Inc.	\$240,000	5.50%	1/12/2039	236,551	0.00%
Consolidated Edison Co. of New York, Inc.	\$145,000	5.70%	15/6/2040	144,586	0.00%
Consolidated Edison Co. of New York, Inc.	\$165,000	4.20%	15/3/2042	136,162	0.00%
Consolidated Edison Co. of New York, Inc.	\$340,000	4.45%	15/3/2044	289,663	0.00%
Consolidated Edison Co. of New York, Inc.	\$260,000	4.50%	1/12/2045	219,130	0.00%
Consolidated Edison Co. of New York, Inc.	\$225,000	3.85%	15/6/2046	172,223	0.00%
Consolidated Edison Co. of New York, Inc.	\$100,000	3.88%	15/6/2047	77,122	0.00%
Consolidated Edison Co. of New York, Inc.	\$235,000	4.65%	1/12/2048	200,042	0.00%
Consolidated Edison Co. of New York, Inc.	\$400,000	3.95%	1/4/2050	312,578	0.00%
Consolidated Edison Co. of New York, Inc.	\$240,000	3.20%	1/12/2051	157,953	0.00%
Consolidated Edison Co. of New York, Inc.	\$535,000	6.15%	15/11/2052	567,008	0.00%
Consolidated Edison Co. of New York, Inc.	\$500,000	5.90%	15/11/2053	511,908	0.00%
Consolidated Edison Co. of New York, Inc.	\$500,000	5.70%	15/5/2054	498,919	0.00%
Consolidated Edison Co. of New York, Inc.	\$205,000	4.30%	1/12/2056	161,328	0.00%
Consolidated Edison Co. of New York, Inc.	\$75,000	4.00%	15/11/2057	56,338	0.00%
Consolidated Edison Co. of New York, Inc.	\$365,000	4.50%	15/5/2058	297,534	0.00%
Consolidated Edison Co. of New York, Inc.	\$240,000	3.70%	15/11/2059	166,789	0.00%
Consolidated Edison Co. of New York, Inc.	\$240,000	3.00%	1/12/2060	141,916	0.00%
Consolidated Edison Co. of New York, Inc.	\$300,000	3.60%	15/6/2061	206,042	0.00%
Constellation Brands, Inc.	\$150,000	4.40%	15/11/2025	147,979	0.00%
Constellation Brands, Inc.	\$697,000	4.75%	1/12/2025	689,548	0.01%
Constellation Brands, Inc.	\$1,090,000	3.70%	6/12/2026	1,052,673	0.01%
Constellation Brands, Inc.	\$500,000	3.50%	9/5/2027	477,281	0.00%
Constellation Brands, Inc.	\$450,000	4.35%	9/5/2027	439,243	0.00%
Constellation Brands, Inc.	\$150,000	3.60%	15/2/2028	142,156	0.00%
Constellation Brands, Inc.	\$500,000	4.65%	15/11/2028	489,240	0.00%
Constellation Brands, Inc.	\$250,000	3.15%	1/8/2029	226,799	0.00%
Constellation Brands, Inc.	\$400,000	2.88%	1/5/2030	353,102	0.00%
Constellation Brands, Inc.	\$450,000	2.25%	1/8/2031	369,347	0.00%
Constellation Brands, Inc.	\$500,000	4.90%	1/5/2033	482,601	0.00%
Constellation Brands, Inc.	\$150,000	4.10%	15/2/2048	118,180	0.00%
Constellation Brands, Inc.	\$300,000	3.75%	1/5/2050	220,977	0.00%
Constellation Energy Generation LLC	\$335,000	5.80%	1/3/2033	342,137	0.00%
Constellation Energy Generation LLC	\$500,000	6.13%	15/1/2034	521,203	0.00%
Constellation Energy Generation LLC	\$135,000	5.75%	1/10/2041	132,828	0.00%
Constellation Energy Generation LLC	\$450,000	5.60%	15/6/2042	434,251	0.00%
Constellation Energy Generation LLC	\$500,000	6.50%	1/10/2053	531,400	0.00%
Constellation Energy Generation LLC	\$300,000	5.75%	15/3/2054	290,816	0.00%
Consumers Energy Co.	\$200,000	4.65%	1/3/2028	198,170	0.00%
Consumers Energy Co.	\$200,000	3.80%	15/11/2028	190,736	0.00%
Consumers Energy Co.	\$500,000	4.60%	30/5/2029	492,021	0.00%
Consumers Energy Co.	\$200,000	4.63%	15/5/2033	191,539	0.00%
Consumers Energy Co.	\$150,000	3.95%	15/5/2043	121,720	0.00%
Consumers Energy Co.	\$215,000	3.25%	15/8/2046	155,898	0.00%
Consumers Energy Co.	\$50,000	3.95%	15/7/2047	40,081	0.00%
Consumers Energy Co.	\$515,000	4.05%	15/5/2048	418,746	0.00%
Consumers Energy Co.	\$150,000	4.35%	15/4/2049	126,440	0.00%
Consumers Energy Co.	\$100,000	3.75%	15/2/2050	76,121	0.00%
Consumers Energy Co.	\$120,000	3.10%	15/8/2050	82,707	0.00%
Consumers Energy Co.	\$500,000	3.50%	1/8/2051	366,553	0.00%
Consumers Energy Co.	\$115,000	2.65%	15/8/2052	70,948	0.00%
Continental Resources, Inc.	\$500,000	2.27%	15/11/2026	464,059	0.00%
Continental Resources, Inc.	\$205,000	4.38%	15/1/2028	196,953	0.00%
Continental Resources, Inc.	\$550,000	2.88%	1/4/2032	444,480	0.00%
Continental Resources, Inc.	\$445,000	4.90%	1/6/2044	363,830	0.00%
COPT Defense Properties LP	\$200,000	2.00%	15/1/2029	169,815	0.00%
COPT Defense Properties LP	\$500,000	2.75%	15/4/2031	413,482	0.00%
COPT Defense Properties LP	\$480,000	2.90%	1/12/2033	378,661	0.00%
COR3 Commercial Mortgage Trust 2018	\$2,650,000	4.23%	10/5/2051	2,480,207	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Corebridge Financial, Inc.	\$400,000	3.65%	5/4/2027	382,943	0.00%
Corebridge Financial, Inc.	\$400,000	3.85%	5/4/2029	374,944	0.00%
Corebridge Financial, Inc.	\$1,100,000	3.90%	5/4/2032	985,203	0.01%
Corebridge Financial, Inc.	\$500,000	5.75%	15/1/2034	503,220	0.00%
Corebridge Financial, Inc.	\$500,000	4.35%	5/4/2042	412,513	0.00%
Corebridge Financial, Inc.	\$1,000,000	4.40%	5/4/2052	787,259	0.01%
Corebridge Global Funding	\$315,000	5.35%	24/6/2026	314,901	0.00%
Corebridge Global Funding	\$570,000	5.20%	24/6/2029	567,862	0.00%
Corewell Health Obligated Group	\$100,000	3.49%	15/7/2049	74,684	0.00%
Cornell University	\$500,000	4.84%	15/6/2034	497,128	0.00%
Corning, Inc.	¥100,000,000	0.99%	10/8/2027	607,218	0.00%
Corning, Inc.	\$75,000	4.70%	15/3/2037	69,311	0.00%
Corning, Inc.	\$1,500,000	4.75%	15/3/2042	1,338,826	0.01%
Corning, Inc.	\$350,000	5.35%	15/11/2048	327,617	0.00%
Corning, Inc.	\$200,000	3.90%	15/11/2049	149,934	0.00%
Corning, Inc.	\$150,000	4.38%	15/11/2057	117,601	0.00%
Corning, Inc.	\$110,000	5.45%	15/11/2079	101,196	0.00%
CoStar Group, Inc.	\$500,000	2.80%	15/7/2030	422,909	0.00%
Costco Wholesale Corp.	\$4,149,000	3.00%	18/5/2027	3,968,064	0.02%
Costco Wholesale Corp.	\$600,000	1.38%	20/6/2027	545,147	0.00%
Costco Wholesale Corp.	\$700,000	1.60%	20/4/2030	588,144	0.00%
Costco Wholesale Corp.	\$1,325,000	1.75%	20/4/2032	1,063,750	0.01%
Coterra Energy, Inc.	\$325,000	3.90%	15/5/2027	312,537	0.00%
Coterra Energy, Inc.	\$150,000	4.38%	15/3/2029	143,242	0.00%
Cottage Health Obligated Group	\$200,000	3.30%	1/11/2049	143,048	0.00%
County of Clark Department of Aviation	\$200,000	6.82%	1/7/2045	225,259	0.00%
County of Cook IL	\$100,000	6.23%	15/11/2034	105,036	0.00%
County of Miami-Dade FL Aviation Revenue	\$175,000	4.28%	1/10/2041	155,089	0.00%
County of Miami-Dade Seaport Department	\$200,000	6.22%	1/11/2055	209,818	0.00%
County of Riverside CA	\$100,000	3.82%	15/2/2038	91,333	0.00%
Cox Communications, Inc.	\$1,450,000	3.35%	15/9/2026	1,386,647	0.01%
Cox Communications, Inc.	\$575,000	3.50%	15/8/2027	543,606	0.00%
Cox Communications, Inc.	\$225,000	2.60%	15/6/2031	185,902	0.00%
Cox Communications, Inc.	\$625,000	4.80%	1/2/2035	565,446	0.00%
Cox Communications, Inc.	\$42,000	4.70%	15/12/2042	34,746	0.00%
Cox Communications, Inc.	\$325,000	4.50%	30/6/2043	261,000	0.00%
Cox Communications, Inc.	\$225,000	3.60%	15/6/2051	152,651	0.00%
Cox Communications, Inc.	\$750,000	5.80%	15/12/2053	714,837	0.01%
CR28 Commercial Mortgage Trust 2016	\$125,000	3.76%	10/2/2049	121,194	0.00%
CRH America Finance, Inc.	\$500,000	5.40%	21/5/2034	495,076	0.00%
CRH SMW Finance DAC	\$500,000	5.20%	21/5/2029	500,019	0.00%
Crown Castle, Inc.	\$275,000	1.35%	15/7/2025	263,121	0.00%
Crown Castle, Inc.	\$800,000	4.45%	15/2/2026	785,952	0.01%
Crown Castle, Inc.	\$275,000	3.70%	15/6/2026	265,793	0.00%
Crown Castle, Inc.	\$490,000	2.90%	15/3/2027	459,943	0.00%
Crown Castle, Inc.	\$200,000	3.65%	1/9/2027	190,135	0.00%
Crown Castle, Inc.	\$450,000	3.80%	15/2/2028	426,387	0.00%
Crown Castle, Inc.	\$500,000	4.80%	1/9/2028	489,564	0.00%
Crown Castle, Inc.	\$240,000	3.30%	1/7/2030	213,956	0.00%
Crown Castle, Inc.	\$300,000	2.25%	15/1/2031	246,657	0.00%
Crown Castle, Inc.	\$300,000	2.10%	1/4/2031	242,924	0.00%
Crown Castle, Inc.	\$225,000	2.50%	15/7/2031	185,726	0.00%
Crown Castle, Inc.	\$1,000,000	5.10%	1/5/2033	964,061	0.01%
Crown Castle, Inc.	\$700,000	2.90%	1/4/2041	484,123	0.00%
Crown Castle, Inc.	\$200,000	5.20%	15/2/2049	181,322	0.00%
Crown Castle, Inc.	\$310,000	4.00%	15/11/2049	235,429	0.00%
Crown Castle, Inc.	\$225,000	3.25%	15/1/2051	148,944	0.00%
CSAIL 2015-C3 Commercial Mortgage Trust	\$175,000	3.72%	15/8/2048	170,752	0.00%
CSAIL 2015-C4 Commercial Mortgage Trust	\$1,175,000	3.81%	15/11/2048	1,144,905	0.01%
CSAIL 2016-C7 Commercial Mortgage Trust	\$325,000	3.50%	15/11/2049	308,771	0.00%
CSAIL 2017-C8 Commercial Mortgage Trust	\$1,000,000	3.39%	15/6/2050	920,956	0.01%
CSAIL 2017-CX10 Commercial Mortgage Trust*	\$150,000	3.46%	15/11/2050	138,092	0.00%
CSAIL 2017-CX9 Commercial Mortgage Trust	\$250,000	3.45%	15/9/2050	231,032	0.00%
CSAIL 2018-CX11 Commercial Mortgage Trust*	\$450,000	4.03%	15/4/2051	430,054	0.00%
CSAIL 2018-CX12 Commercial Mortgage Trust*	\$1,750,000	4.22%	15/8/2051	1,681,607	0.01%
CSX Corp.	\$550,000	2.60%	1/11/2026	519,980	0.00%
CSX Corp.	\$150,000	3.25%	1/6/2027	143,202	0.00%
CSX Corp.	\$125,000	3.80%	1/3/2028	120,244	0.00%
CSX Corp.	\$125,000	4.25%	15/3/2029	121,350	0.00%
CSX Corp.	\$150,000	6.15%	1/5/2037	160,784	0.00%
CSX Corp.	\$400,000	6.22%	30/4/2040	428,342	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CSX Corp.	\$200,000	5.50%	15/4/2041	199,004	0.00%
CSX Corp.	\$500,000	4.75%	30/5/2042	453,720	0.00%
CSX Corp.	\$250,000	3.80%	1/11/2046	193,823	0.00%
CSX Corp.	\$550,000	4.75%	15/11/2048	490,174	0.00%
CSX Corp.	\$1,000,000	3.35%	15/9/2049	703,289	0.01%
CSX Corp.	\$290,000	2.50%	15/5/2051	170,749	0.00%
CSX Corp.	\$600,000	4.50%	1/8/2054	508,799	0.00%
CSX Corp.	\$475,000	4.25%	1/11/2066	369,520	0.00%
CSX Corp.	\$175,000	4.65%	1/3/2068	146,818	0.00%
CubeSmart LP	\$310,000	2.25%	15/12/2028	273,071	0.00%
CubeSmart LP	\$100,000	4.38%	15/2/2029	95,814	0.00%
CubeSmart LP	\$100,000	3.00%	15/2/2030	88,538	0.00%
CubeSmart LP	\$350,000	2.50%	15/2/2032	286,175	0.00%
Cummins, Inc.	\$350,000	0.75%	1/9/2025	332,381	0.00%
Cummins, Inc.	\$200,000	4.90%	20/2/2029	199,697	0.00%
Cummins, Inc.	\$250,000	1.50%	1/9/2030	205,057	0.00%
Cummins, Inc.	\$300,000	5.15%	20/2/2034	300,423	0.00%
Cummins, Inc.	\$100,000	4.88%	1/10/2043	91,646	0.00%
Cummins, Inc.	\$250,000	2.60%	1/9/2050	151,806	0.00%
Cummins, Inc.	\$1,000,000	5.45%	20/2/2054	980,133	0.01%
CVS Health Corp.	\$810,000	3.88%	20/7/2025	795,392	0.01%
CVS Health Corp.	\$675,000	2.88%	1/6/2026	642,988	0.00%
CVS Health Corp.	\$725,000	1.30%	21/8/2027	642,232	0.00%
CVS Health Corp.	\$2,871,000	4.30%	25/3/2028	2,771,815	0.01%
CVS Health Corp.	\$1,000,000	5.00%	30/1/2029	989,760	0.01%
CVS Health Corp.	\$500,000	5.40%	1/6/2029	500,548	0.00%
CVS Health Corp.	\$700,000	3.25%	15/8/2029	635,263	0.00%
CVS Health Corp.	\$600,000	5.13%	21/2/2030	593,265	0.00%
CVS Health Corp.	\$1,370,000	3.75%	1/4/2030	1,260,731	0.01%
CVS Health Corp.	\$500,000	5.25%	30/1/2031	494,666	0.00%
CVS Health Corp.	\$1,050,000	1.88%	28/2/2031	841,773	0.01%
CVS Health Corp.	\$500,000	5.55%	1/6/2031	500,312	0.00%
CVS Health Corp.	\$925,000	5.25%	21/2/2033	903,046	0.01%
CVS Health Corp.	\$500,000	5.30%	1/6/2033	488,194	0.00%
CVS Health Corp.	\$500,000	5.70%	1/6/2034	498,585	0.00%
CVS Health Corp.	\$500,000	4.88%	20/7/2035	466,800	0.00%
CVS Health Corp.	\$2,425,000	4.78%	25/3/2038	2,165,179	0.01%
CVS Health Corp.	\$950,000	4.13%	1/4/2040	766,709	0.01%
CVS Health Corp.	\$675,000	2.70%	21/8/2040	448,246	0.00%
CVS Health Corp.	\$1,325,000	5.13%	20/7/2045	1,165,107	0.01%
CVS Health Corp.	\$3,625,000	5.05%	25/3/2048	3,123,891	0.02%
CVS Health Corp.	\$300,000	4.25%	1/4/2050	228,066	0.00%
CVS Health Corp.	\$525,000	5.63%	21/2/2053	487,232	0.00%
CVS Health Corp.	\$500,000	5.88%	1/6/2053	478,886	0.00%
CVS Health Corp.	\$200,000	6.05%	1/6/2054	196,013	0.00%
CVS Health Corp.	\$350,000	6.00%	1/6/2063	334,987	0.00%
Daimler Truck Finance Canada, Inc.	CAD45,000	2.46%	15/12/2026	31,222	0.00%
Daimler Truck Finance North America LLC	\$500,000	5.15%	16/1/2026	497,467	0.00%
Daimler Truck Finance North America LLC	\$500,000	5.00%	15/1/2027	496,328	0.00%
Daimler Truck Finance North America LLC	\$500,000	5.38%	18/1/2034	495,243	0.00%
Dallas Area Rapid Transit	\$100,000	6.00%	1/12/2044	103,844	0.00%
Dallas Area Rapid Transit	\$200,000	5.02%	1/12/2048	187,967	0.00%
Dallas Convention Center Hotel Development Corp.	\$100,000	7.09%	1/1/2042	112,362	0.00%
Dallas County Hospital District	\$50,000	5.62%	15/8/2044	50,859	0.00%
Dallas Fort Worth International Airport	\$100,000	2.99%	1/11/2038	81,817	0.00%
Dallas Fort Worth International Airport	\$125,000	3.09%	1/11/2040	97,434	0.00%
Dallas Fort Worth International Airport	\$125,000	3.14%	1/11/2045	93,486	0.00%
Dallas Fort Worth International Airport	\$200,000	2.84%	1/11/2046	142,671	0.00%
Dallas Fort Worth International Airport	\$200,000	2.92%	1/11/2050	141,156	0.00%
Dallas Fort Worth International Airport	\$100,000	4.51%	1/11/2051	89,539	0.00%
Danaher Corp.	€1,000,000	2.10%	30/9/2026	1,041,322	0.01%
Danaher Corp.	\$725,000	4.38%	15/9/2045	632,086	0.00%
Danaher Corp.	\$485,000	2.80%	10/12/2051	305,969	0.00%
Darden Restaurants, Inc.	\$140,000	4.55%	15/2/2048	113,843	0.00%
Dartmouth-Hitchcock Health	\$75,000	4.18%	1/8/2048	59,144	0.00%
Dayton Power & Light Co.	\$200,000	3.95%	15/6/2049	145,738	0.00%
DBGS 2018-C1 Mortgage Trust	\$200,000	4.47%	15/10/2051	186,426	0.00%
DBJPM 17-C6 Mortgage Trust	\$300,000	3.33%	10/6/2050	279,275	0.00%
DBJPM 17-C6 Mortgage Trust*	\$100,000	3.56%	10/6/2050	91,406	0.00%
DCP Midstream Operating LP	\$150,000	5.63%	15/7/2027	151,558	0.00%
DCP Midstream Operating LP	\$580,000	5.13%	15/5/2029	576,197	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DCP Midstream Operating LP	\$263,000	3.25%	15/2/2032	224,874	0.00%
DCP Midstream Operating LP	\$400,000	5.60%	1/4/2044	381,760	0.00%
Deere & Co.	\$29,000	3.10%	15/4/2030	26,360	0.00%
Deere & Co.	\$300,000	7.13%	3/3/2031	338,343	0.00%
Deere & Co.	\$550,000	3.90%	9/6/2042	459,073	0.00%
Dell International LLC/EMC Corp.	\$2,650,000	6.02%	15/6/2026	2,677,915	0.01%
Dell International LLC/EMC Corp.	\$550,000	4.90%	1/10/2026	544,621	0.00%
Dell International LLC/EMC Corp.	\$275,000	5.25%	1/2/2028	276,818	0.00%
Dell International LLC/EMC Corp.	\$325,000	6.20%	15/7/2030	341,015	0.00%
Dell International LLC/EMC Corp.	\$275,000	5.75%	1/2/2033	282,704	0.00%
Dell International LLC/EMC Corp.	\$173,000	8.10%	15/7/2036	206,116	0.00%
Dell International LLC/EMC Corp.	\$600,000	3.38%	15/12/2041	439,074	0.00%
Dell International LLC/EMC Corp.	\$308,000	8.35%	15/7/2046	389,782	0.00%
Dell International LLC/EMC Corp.	\$1,185,000	3.45%	15/12/2051	802,489	0.01%
Delmarva Power & Light Co.	\$135,000	4.15%	15/5/2045	107,563	0.00%
Delta Air Lines 2015-1 Class AA Pass Through Trust	\$31,477	3.63%	30/7/2027	30,005	0.00%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$500,000	4.75%	20/10/2028	487,552	0.00%
DENTSPLY SIRONA, Inc.	\$125,000	3.25%	1/6/2030	109,083	0.00%
Devon Energy Corp.	\$680,000	5.88%	15/6/2028	682,294	0.01%
Devon Energy Corp.	\$213,000	4.50%	15/1/2030	205,627	0.00%
Devon Energy Corp.	\$135,000	7.88%	30/9/2031	152,563	0.00%
Devon Energy Corp.	\$210,000	7.95%	15/4/2032	240,433	0.00%
Devon Energy Corp.	\$505,000	5.60%	15/7/2041	469,912	0.00%
Devon Energy Corp.	\$295,000	4.75%	15/5/2042	246,899	0.00%
Devon Energy Corp.	\$60,000	5.00%	15/6/2045	51,123	0.00%
DH Europe Finance II Sarl	€500,000	0.20%	18/3/2026	506,527	0.00%
DH Europe Finance II Sarl	€300,000	0.45%	18/3/2028	289,150	0.00%
DH Europe Finance II Sarl	€700,000	0.75%	18/9/2031	621,273	0.00%
DH Europe Finance II Sarl	€500,000	1.35%	18/9/2039	387,017	0.00%
DH Europe Finance II Sarl	\$285,000	3.40%	15/11/2049	204,949	0.00%
Diamondback Energy, Inc.	\$375,000	3.25%	1/12/2026	358,237	0.00%
Diamondback Energy, Inc.	\$235,000	5.20%	18/4/2027	235,100	0.00%
Diamondback Energy, Inc.	\$1,175,000	3.50%	1/12/2029	1,084,469	0.01%
Diamondback Energy, Inc.	\$190,000	5.15%	30/1/2030	189,091	0.00%
Diamondback Energy, Inc.	\$300,000	3.13%	24/3/2031	263,914	0.00%
Diamondback Energy, Inc.	\$155,000	6.25%	15/3/2033	162,135	0.00%
Diamondback Energy, Inc.	\$560,000	5.40%	18/4/2034	554,318	0.00%
Diamondback Energy, Inc.	\$205,000	4.40%	24/3/2051	163,399	0.00%
Diamondback Energy, Inc.	\$355,000	4.25%	15/3/2052	275,143	0.00%
Diamondback Energy, Inc.	\$200,000	6.25%	15/3/2053	206,462	0.00%
Diamondback Energy, Inc.	\$355,000	5.75%	18/4/2054	343,966	0.00%
Diamondback Energy, Inc.	\$380,000	5.90%	18/4/2064	366,845	0.00%
Dick's Sporting Goods, Inc.	\$500,000	4.10%	15/1/2052	352,244	0.00%
Digital Dutch Finco BV	€300,000	1.25%	1/2/2031	267,646	0.00%
Digital Dutch Finco BV	€400,000	1.00%	15/1/2032	342,908	0.00%
Digital Euro Finco LLC	€1,000,000	2.50%	16/1/2026	1,046,815	0.01%
Digital Intrepid Holding BV	€700,000	0.63%	15/7/2031	590,040	0.00%
Digital Realty Trust LP	\$500,000	3.70%	15/8/2027	477,106	0.00%
Digital Realty Trust LP	\$200,000	5.55%	15/1/2028	201,791	0.00%
Digital Realty Trust LP	\$250,000	4.45%	15/7/2028	242,305	0.00%
Digital Realty Trust LP	\$495,000	3.60%	1/7/2029	458,887	0.00%
Dignity Health	\$175,000	4.50%	1/11/2042	152,307	0.00%
Discover Bank	\$771,000	4.25%	13/3/2026	751,963	0.01%
Discover Bank	\$986,000	3.45%	27/7/2026	941,742	0.01%
Discover Bank	\$500,000	4.65%	13/9/2028	479,437	0.00%
Discover Financial Services	\$957,000	4.50%	30/1/2026	937,391	0.01%
Discovery Communications LLC	\$350,000	4.90%	11/3/2026	344,920	0.00%
Discovery Communications LLC	€1,000,000	1.90%	19/3/2027	1,018,338	0.01%
Discovery Communications LLC	\$575,000	3.95%	20/3/2028	537,552	0.00%
Discovery Communications LLC	\$500,000	4.13%	15/5/2029	461,649	0.00%
Discovery Communications LLC	\$835,000	3.63%	15/5/2030	734,733	0.01%
Discovery Communications LLC	\$650,000	5.00%	20/9/2037	556,122	0.00%
Discovery Communications LLC	\$300,000	6.35%	1/6/2040	286,321	0.00%
District of Columbia Income Tax Revenue	\$85,000	5.59%	1/12/2034	85,958	0.00%
District of Columbia Water & Sewer Authority	\$150,000	4.81%	1/10/2114	135,208	0.00%
DOC DR LLC	\$175,000	4.30%	15/3/2027	171,179	0.00%
DOC DR LLC	\$400,000	3.95%	15/1/2028	382,331	0.00%
DOC DR LLC	\$385,000	2.63%	1/11/2031	318,050	0.00%
Dollar General Corp.	\$300,000	4.15%	1/11/2025	294,283	0.00%
Dollar General Corp.	\$500,000	4.63%	1/11/2027	489,017	0.00%
Dollar General Corp.	\$150,000	4.13%	1/5/2028	144,409	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dollar General Corp.	\$500,000	5.20%	5/7/2028	498,798	0.00%
Dollar General Corp.	\$425,000	3.50%	3/4/2030	388,186	0.00%
Dollar General Corp.	\$200,000	5.45%	5/7/2033	198,871	0.00%
Dollar General Corp.	\$400,000	5.50%	1/11/2052	375,162	0.00%
Dollar Tree, Inc.	\$500,000	4.20%	15/5/2028	480,088	0.00%
Dollar Tree, Inc.	\$300,000	3.38%	1/12/2051	195,266	0.00%
Dominion Energy South Carolina, Inc.	\$400,000	2.30%	1/12/2031	329,163	0.00%
Dominion Energy South Carolina, Inc.	\$100,000	6.63%	1/2/2032	108,621	0.00%
Dominion Energy South Carolina, Inc.	\$75,000	6.05%	15/1/2038	78,024	0.00%
Dominion Energy South Carolina, Inc.	\$100,000	5.45%	1/2/2041	97,575	0.00%
Dominion Energy South Carolina, Inc.	\$140,000	4.60%	15/6/2043	121,508	0.00%
Dominion Energy South Carolina, Inc.	\$160,000	6.25%	15/10/2053	172,000	0.00%
Dominion Energy South Carolina, Inc.	\$300,000	5.10%	1/6/2065	266,333	0.00%
Dominion Energy, Inc.	\$125,000	3.90%	1/10/2025	122,401	0.00%
Dominion Energy, Inc.	\$200,000	1.45%	15/4/2026	186,343	0.00%
Dominion Energy, Inc.	\$200,000	2.85%	15/8/2026	189,842	0.00%
Dominion Energy, Inc.	\$400,000	3.38%	1/4/2030	361,287	0.00%
Dominion Energy, Inc.	\$300,000	2.25%	15/8/2031	244,125	0.00%
Dominion Energy, Inc.	\$250,000	5.25%	1/8/2033	244,038	0.00%
Dominion Energy, Inc.	\$450,000	5.95%	15/6/2035	456,698	0.00%
Dominion Energy, Inc.	\$550,000	7.00%	15/6/2038	597,770	0.00%
Dominion Energy, Inc.	\$200,000	3.30%	15/4/2041	144,364	0.00%
Dominion Energy, Inc.	\$200,000	4.05%	15/9/2042	156,574	0.00%
Dominion Energy, Inc.	\$150,000	4.60%	15/3/2049	124,579	0.00%
Dominion Energy, Inc.	\$295,000	4.85%	15/8/2052	253,803	0.00%
Dominion Energy, Inc.^	\$300,000	7.00%	1/6/2054	312,711	0.00%
Dominion Energy, Inc.^	\$175,000	5.75%	1/10/2054	174,347	0.00%
Dominion Energy, Inc.^	\$500,000	6.88%	1/2/2055	510,971	0.00%
Dover Corp.	\$200,000	3.15%	15/11/2025	193,782	0.00%
Dover Corp.	€300,000	1.25%	9/11/2026	305,117	0.00%
Dover Corp.	€200,000	0.75%	4/11/2027	195,772	0.00%
Dover Corp.	\$225,000	2.95%	4/11/2029	203,307	0.00%
Dover Corp.	\$150,000	5.38%	1/3/2041	146,375	0.00%
Dow Chemical Co.	\$33,000	4.55%	30/11/2025	32,551	0.00%
Dow Chemical Co.	€800,000	0.50%	15/3/2027	789,542	0.01%
Dow Chemical Co.	\$75,000	4.80%	30/11/2028	74,254	0.00%
Dow Chemical Co.	\$400,000	2.10%	15/11/2030	337,341	0.00%
Dow Chemical Co.	€400,000	1.88%	15/3/2040	320,097	0.00%
Dow Chemical Co.	\$275,000	5.25%	15/11/2041	255,265	0.00%
Dow Chemical Co.	\$1,685,000	4.38%	15/11/2042	1,392,629	0.01%
Dow Chemical Co.	\$100,000	4.63%	1/10/2044	85,322	0.00%
Dow Chemical Co.	\$325,000	5.55%	30/11/2048	308,613	0.00%
Dow Chemical Co.	\$225,000	4.80%	15/5/2049	191,658	0.00%
Dow Chemical Co.	\$450,000	3.60%	15/11/2050	313,242	0.00%
Dow Chemical Co.	\$400,000	6.90%	15/5/2053	444,575	0.00%
DR Horton, Inc.	\$897,000	2.60%	15/10/2025	864,400	0.01%
DT Midstream, Inc.	\$235,000	4.30%	15/4/2032	212,077	0.00%
DTE Electric Co.	\$500,000	4.85%	1/12/2026	499,561	0.00%
DTE Electric Co.	\$250,000	1.90%	1/4/2028	223,944	0.00%
DTE Electric Co.	\$225,000	2.63%	1/3/2031	193,966	0.00%
DTE Electric Co.	\$500,000	5.20%	1/3/2034	498,359	0.00%
DTE Electric Co.	\$300,000	4.00%	1/4/2043	246,159	0.00%
DTE Electric Co.	\$100,000	3.75%	15/8/2047	75,750	0.00%
DTE Electric Co.	\$450,000	3.95%	1/3/2049	354,509	0.00%
DTE Electric Co.	\$175,000	2.95%	1/3/2050	112,744	0.00%
DTE Electric Co.	\$905,000	3.25%	1/4/2051	610,786	0.00%
DTE Electric Co.	\$360,000	5.40%	1/4/2053	351,470	0.00%
DTE Energy Co.	\$500,000	4.88%	1/6/2028	491,981	0.00%
DTE Energy Co.	\$400,000	5.10%	1/3/2029	396,866	0.00%
DTE Energy Co.	\$164,000	3.40%	15/6/2029	150,295	0.00%
DTE Energy Co.	\$90,000	2.95%	1/3/2030	79,200	0.00%
DTE Energy Co.	\$500,000	5.85%	1/6/2034	507,282	0.00%
Duke Energy Carolinas LLC	\$150,000	2.95%	1/12/2026	142,952	0.00%
Duke Energy Carolinas LLC	\$1,000,000	2.45%	15/8/2029	881,511	0.01%
Duke Energy Carolinas LLC	\$265,000	2.45%	1/2/2030	231,670	0.00%
Duke Energy Carolinas LLC	\$300,000	2.55%	15/4/2031	255,532	0.00%
Duke Energy Carolinas LLC	\$725,000	4.95%	15/1/2033	713,174	0.01%
Duke Energy Carolinas LLC	\$500,000	4.85%	15/1/2034	483,918	0.00%
Duke Energy Carolinas LLC	\$165,000	6.10%	1/6/2037	169,689	0.00%
Duke Energy Carolinas LLC	\$250,000	6.00%	15/1/2038	259,951	0.00%
Duke Energy Carolinas LLC	\$400,000	4.00%	30/9/2042	322,018	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Duke Energy Carolinas LLC	\$600,000	3.75%	1/6/2045	451,201	0.00%
Duke Energy Carolinas LLC	\$125,000	3.70%	1/12/2047	91,697	0.00%
Duke Energy Carolinas LLC	\$175,000	3.95%	15/3/2048	134,728	0.00%
Duke Energy Carolinas LLC	\$435,000	3.20%	15/8/2049	291,544	0.00%
Duke Energy Carolinas LLC	\$300,000	3.45%	15/4/2051	209,318	0.00%
Duke Energy Carolinas LLC	\$220,000	3.55%	15/3/2052	154,800	0.00%
Duke Energy Carolinas LLC	\$225,000	5.35%	15/1/2053	213,732	0.00%
Duke Energy Carolinas LLC	\$400,000	5.40%	15/1/2054	383,321	0.00%
Duke Energy Corp.	\$200,000	5.00%	8/12/2025	199,061	0.00%
Duke Energy Corp.	\$380,000	2.65%	1/9/2026	359,356	0.00%
Duke Energy Corp.	\$475,000	3.15%	15/8/2027	447,751	0.00%
Duke Energy Corp.	\$200,000	5.00%	8/12/2027	198,917	0.00%
Duke Energy Corp.	\$300,000	4.30%	15/3/2028	291,108	0.00%
Duke Energy Corp.	€400,000	3.10%	15/6/2028	418,285	0.00%
Duke Energy Corp.	\$300,000	3.40%	15/6/2029	277,348	0.00%
Duke Energy Corp.	\$335,000	2.45%	1/6/2030	287,939	0.00%
Duke Energy Corp.	\$225,000	2.55%	15/6/2031	188,429	0.00%
Duke Energy Corp.	\$500,000	5.45%	15/6/2034	494,542	0.00%
Duke Energy Corp.	€300,000	3.85%	15/6/2034	311,097	0.00%
Duke Energy Corp.	\$300,000	3.30%	15/6/2041	217,622	0.00%
Duke Energy Corp.	\$525,000	4.80%	15/12/2045	451,190	0.00%
Duke Energy Corp.	\$125,000	3.75%	1/9/2046	91,041	0.00%
Duke Energy Corp.	\$300,000	3.95%	15/8/2047	223,057	0.00%
Duke Energy Corp.	\$225,000	4.20%	15/6/2049	172,988	0.00%
Duke Energy Corp.	\$350,000	3.50%	15/6/2051	236,067	0.00%
Duke Energy Corp.	\$500,000	5.00%	15/8/2052	434,638	0.00%
Duke Energy Corp.	\$600,000	5.80%	15/6/2054	583,235	0.00%
Duke Energy Corp.^\	\$500,000	3.25%	15/1/2082	448,968	0.00%
Duke Energy Florida LLC	\$2,250,000	3.20%	15/1/2027	2,148,799	0.01%
Duke Energy Florida LLC	\$125,000	3.80%	15/7/2028	119,402	0.00%
Duke Energy Florida LLC	\$1,035,000	2.50%	1/12/2029	912,674	0.01%
Duke Energy Florida LLC	\$725,000	1.75%	15/6/2030	601,370	0.00%
Duke Energy Florida LLC	\$715,000	2.40%	15/12/2031	593,260	0.00%
Duke Energy Florida LLC	\$250,000	5.88%	15/11/2033	259,703	0.00%
Duke Energy Florida LLC	\$150,000	6.35%	15/9/2037	159,295	0.00%
Duke Energy Florida LLC	\$320,000	6.40%	15/6/2038	342,994	0.00%
Duke Energy Florida LLC	\$160,000	3.85%	15/11/2042	126,989	0.00%
Duke Energy Florida LLC	\$135,000	3.40%	1/10/2046	94,705	0.00%
Duke Energy Florida LLC	\$160,000	4.20%	15/7/2048	128,410	0.00%
Duke Energy Florida LLC	\$200,000	3.00%	15/12/2051	125,877	0.00%
Duke Energy Florida LLC	\$200,000	5.95%	15/11/2052	204,012	0.00%
Duke Energy Florida LLC	\$250,000	6.20%	15/11/2053	265,096	0.00%
Duke Energy Florida Project Finance LLC	\$78,796	2.54%	1/9/2029	74,139	0.00%
Duke Energy Indiana LLC	\$325,000	6.12%	15/10/2035	343,258	0.00%
Duke Energy Indiana LLC	\$180,000	6.45%	1/4/2039	193,869	0.00%
Duke Energy Indiana LLC	\$385,000	3.75%	15/5/2046	291,624	0.00%
Duke Energy Indiana LLC	\$190,000	3.25%	1/10/2049	127,644	0.00%
Duke Energy Indiana LLC	\$220,000	2.75%	1/4/2050	132,526	0.00%
Duke Energy Indiana LLC	\$200,000	5.40%	1/4/2053	189,096	0.00%
Duke Energy Ohio, Inc.	\$150,000	3.65%	1/2/2029	141,507	0.00%
Duke Energy Ohio, Inc.	\$150,000	2.13%	1/6/2030	126,613	0.00%
Duke Energy Ohio, Inc.	\$150,000	3.70%	15/6/2046	109,946	0.00%
Duke Energy Ohio, Inc.	\$150,000	4.30%	1/2/2049	120,364	0.00%
Duke Energy Ohio, Inc.	\$215,000	5.65%	1/4/2053	207,558	0.00%
Duke Energy Ohio, Inc.	\$500,000	5.55%	15/3/2054	481,738	0.00%
Duke Energy Progress LLC	\$350,000	3.70%	1/9/2028	333,556	0.00%
Duke Energy Progress LLC	\$200,000	3.45%	15/3/2029	186,592	0.00%
Duke Energy Progress LLC	\$200,000	2.00%	15/8/2031	162,971	0.00%
Duke Energy Progress LLC	\$450,000	5.25%	15/3/2033	448,741	0.00%
Duke Energy Progress LLC	\$500,000	5.10%	15/3/2034	496,081	0.00%
Duke Energy Progress LLC	\$390,000	4.20%	15/8/2045	314,443	0.00%
Duke Energy Progress LLC	\$100,000	3.70%	15/10/2046	74,001	0.00%
Duke Energy Progress LLC	\$500,000	3.60%	15/9/2047	361,082	0.00%
Duke Energy Progress LLC	\$200,000	2.50%	15/8/2050	114,922	0.00%
Duke Energy Progress LLC	\$200,000	2.90%	15/8/2051	123,784	0.00%
Duke Energy Progress LLC	\$300,000	4.00%	1/4/2052	226,953	0.00%
Duke Energy Progress LLC	\$450,000	5.35%	15/3/2053	422,205	0.00%
Duke University	\$125,000	2.76%	1/10/2050	82,135	0.00%
Duke University	\$500,000	2.83%	1/10/2055	324,294	0.00%
Duke University Health System, Inc.	\$115,000	3.92%	1/6/2047	92,764	0.00%
DuPont de Nemours, Inc.	\$555,000	4.49%	15/11/2025	547,542	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DuPont de Nemours, Inc.	\$725,000	4.73%	15/11/2028	722,060	0.01%
DuPont de Nemours, Inc.	\$925,000	5.42%	15/11/2048	958,207	0.01%
Duquesne Light Holdings, Inc.	\$225,000	3.62%	1/8/2027	211,568	0.00%
Duquesne Light Holdings, Inc.	\$210,000	2.78%	7/1/2032	170,142	0.00%
DXC Technology Co.	€500,000	1.75%	15/1/2026	520,534	0.00%
DXC Technology Co.	\$500,000	1.80%	15/9/2026	459,031	0.00%
DXC Technology Co.	\$2,000,000	2.38%	15/9/2028	1,743,643	0.01%
East Bay Municipal Utility District Water System Revenue	\$90,000	5.87%	1/6/2040	94,306	0.00%
East Ohio Gas Co.	\$500,000	2.00%	15/6/2030	414,077	0.00%
East Ohio Gas Co.	\$150,000	3.00%	15/6/2050	92,190	0.00%
Eastern Gas Transmission & Storage, Inc.	\$130,000	3.00%	15/11/2029	116,315	0.00%
Eastern Gas Transmission & Storage, Inc.	\$135,000	4.80%	1/11/2043	118,344	0.00%
Eastern Gas Transmission & Storage, Inc.	\$165,000	4.60%	15/12/2044	138,871	0.00%
Eastman Chemical Co.	\$150,000	4.50%	1/12/2028	145,782	0.00%
Eastman Chemical Co.	\$450,000	5.75%	8/3/2033	453,958	0.00%
Eastman Chemical Co.	\$250,000	5.63%	20/2/2034	248,390	0.00%
Eastman Chemical Co.	\$550,000	4.65%	15/10/2044	460,604	0.00%
Eaton Capital Unlimited Co.	€1,000,000	0.13%	8/3/2026	1,012,638	0.01%
Eaton Corp.	\$150,000	3.10%	15/9/2027	141,568	0.00%
Eaton Corp.	\$150,000	4.00%	2/11/2032	139,784	0.00%
Eaton Corp.	\$1,500,000	4.15%	15/3/2033	1,405,118	0.01%
Eaton Corp.	\$500,000	4.15%	2/11/2042	425,254	0.00%
Eaton Corp.	\$75,000	3.92%	15/9/2047	59,870	0.00%
Eaton Corp.	\$300,000	4.70%	23/8/2052	271,432	0.00%
Eaton Vance Corp.	\$100,000	3.50%	6/4/2027	95,569	0.00%
eBay, Inc.	\$400,000	5.90%	22/11/2025	402,104	0.00%
eBay, Inc.	\$200,000	1.40%	10/5/2026	186,055	0.00%
eBay, Inc.	\$675,000	3.60%	5/6/2027	647,820	0.00%
eBay, Inc.	\$400,000	5.95%	22/11/2027	411,789	0.00%
eBay, Inc.	\$500,000	2.70%	11/3/2030	440,646	0.00%
eBay, Inc.	\$245,000	2.60%	10/5/2031	207,920	0.00%
eBay, Inc.	\$400,000	6.30%	22/11/2032	424,544	0.00%
eBay, Inc.	\$375,000	4.00%	15/7/2042	299,945	0.00%
eBay, Inc.	\$215,000	3.65%	10/5/2051	153,202	0.00%
Ecolab, Inc.	\$200,000	2.70%	1/11/2026	189,394	0.00%
Ecolab, Inc.	\$200,000	3.25%	1/12/2027	188,801	0.00%
Ecolab, Inc.	\$400,000	5.25%	15/1/2028	403,957	0.00%
Ecolab, Inc.	\$1,325,000	1.30%	30/1/2031	1,054,347	0.01%
Ecolab, Inc.	\$200,000	2.13%	1/2/2032	164,186	0.00%
Ecolab, Inc.	\$500,000	2.13%	15/8/2050	279,342	0.00%
Ecolab, Inc.	\$250,000	2.70%	15/12/2051	154,201	0.00%
Ecolab, Inc.	\$425,000	2.75%	18/8/2055	255,384	0.00%
Edison International	\$150,000	5.75%	15/6/2027	151,425	0.00%
Edison International	\$670,000	4.13%	15/3/2028	639,935	0.00%
Edison International	\$500,000	5.45%	15/6/2029	499,841	0.00%
EIDP, Inc.	\$225,000	1.70%	15/7/2025	216,522	0.00%
EIDP, Inc.	\$500,000	4.50%	15/5/2026	493,187	0.00%
EIDP, Inc.	\$500,000	4.80%	15/5/2033	482,210	0.00%
El Paso Electric Co.	\$255,000	5.00%	1/12/2044	215,338	0.00%
Electronic Arts, Inc.	\$440,000	4.80%	1/3/2026	436,816	0.00%
Elevance Health, Inc.	\$450,000	4.90%	8/2/2026	446,428	0.00%
Elevance Health, Inc.	\$280,000	1.50%	15/3/2026	262,824	0.00%
Elevance Health, Inc.	\$350,000	4.10%	1/3/2028	338,474	0.00%
Elevance Health, Inc.	\$240,000	5.15%	15/6/2029	240,649	0.00%
Elevance Health, Inc.	\$195,000	2.88%	15/9/2029	175,404	0.00%
Elevance Health, Inc.	\$480,000	2.25%	15/5/2030	411,185	0.00%
Elevance Health, Inc.	\$500,000	4.10%	15/5/2032	463,885	0.00%
Elevance Health, Inc.	\$500,000	5.50%	15/10/2032	508,221	0.00%
Elevance Health, Inc.	\$450,000	4.75%	15/2/2033	434,374	0.00%
Elevance Health, Inc.	\$400,000	5.38%	15/6/2034	401,845	0.00%
Elevance Health, Inc.	\$350,000	4.63%	15/5/2042	308,070	0.00%
Elevance Health, Inc.	\$305,000	4.65%	15/1/2043	269,136	0.00%
Elevance Health, Inc.	\$350,000	5.10%	15/1/2044	324,527	0.00%
Elevance Health, Inc.	\$375,000	4.65%	15/8/2044	327,108	0.00%
Elevance Health, Inc.	\$510,000	4.38%	1/12/2047	423,320	0.00%
Elevance Health, Inc.	\$325,000	4.55%	1/3/2048	275,498	0.00%
Elevance Health, Inc.	\$525,000	3.60%	15/3/2051	377,166	0.00%
Elevance Health, Inc.	\$1,000,000	6.10%	15/10/2052	1,049,231	0.01%
Elevance Health, Inc.	\$450,000	5.13%	15/2/2053	414,018	0.00%
Elevance Health, Inc.	\$400,000	5.65%	15/6/2054	395,484	0.00%
Eli Lilly & Co.	\$400,000	4.50%	9/2/2027	396,623	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eli Lilly & Co.	\$500,000	4.50%	9/2/2029	495,656	0.00%
Eli Lilly & Co.	\$134,000	3.38%	15/3/2029	126,611	0.00%
Eli Lilly & Co.	€100,000	2.13%	3/6/2030	100,680	0.00%
Eli Lilly & Co.	\$750,000	4.70%	27/2/2033	736,920	0.01%
Eli Lilly & Co.	€2,153,000	0.50%	14/9/2033	1,820,452	0.01%
Eli Lilly & Co.	\$575,000	4.70%	9/2/2034	563,756	0.00%
Eli Lilly & Co.	£451,000	1.63%	14/9/2043	326,357	0.00%
Eli Lilly & Co.	\$400,000	3.95%	15/3/2049	326,228	0.00%
Eli Lilly & Co.	€350,000	1.70%	1/11/2049	258,800	0.00%
Eli Lilly & Co.	\$1,250,000	2.25%	15/5/2050	729,245	0.01%
Eli Lilly & Co.	€300,000	1.13%	14/9/2051	188,507	0.00%
Eli Lilly & Co.	\$600,000	5.00%	9/2/2054	573,096	0.00%
Eli Lilly & Co.	\$475,000	4.95%	27/2/2063	440,983	0.00%
Eli Lilly & Co.	\$600,000	5.10%	9/2/2064	571,695	0.00%
Emerson Electric Co.	€200,000	1.25%	15/10/2025	207,813	0.00%
Emerson Electric Co.	\$600,000	1.80%	15/10/2027	546,250	0.00%
Emerson Electric Co.	\$650,000	1.95%	15/10/2030	549,197	0.00%
Emerson Electric Co.	\$750,000	2.20%	21/12/2031	624,662	0.00%
Emerson Electric Co.	\$125,000	5.25%	15/11/2039	124,949	0.00%
Emerson Electric Co.	\$450,000	2.80%	21/12/2051	282,833	0.00%
Emory University	\$200,000	2.14%	1/9/2030	170,469	0.00%
Emory University	\$100,000	2.97%	1/9/2050	68,451	0.00%
Enact Holdings, Inc.	\$300,000	6.25%	28/5/2029	300,198	0.00%
Enbridge Energy Partners LP	\$150,000	7.50%	15/4/2038	171,377	0.00%
Enbridge Energy Partners LP	\$220,000	5.50%	15/9/2040	209,849	0.00%
Enbridge Energy Partners LP	\$300,000	7.38%	15/10/2045	341,645	0.00%
Enbridge, Inc.	\$400,000	2.50%	1/8/2033	317,425	0.00%
Energy Transfer LP	\$500,000	5.95%	1/12/2025	501,339	0.00%
Energy Transfer LP	\$200,000	3.90%	15/7/2026	193,668	0.00%
Energy Transfer LP	\$150,000	4.40%	15/3/2027	146,314	0.00%
Energy Transfer LP	\$140,000	4.20%	15/4/2027	135,793	0.00%
Energy Transfer LP	\$100,000	4.00%	1/10/2027	95,993	0.00%
Energy Transfer LP	\$200,000	5.55%	15/2/2028	201,632	0.00%
Energy Transfer LP	\$200,000	4.95%	15/5/2028	197,063	0.00%
Energy Transfer LP	\$740,000	4.95%	15/6/2028	730,278	0.01%
Energy Transfer LP	\$475,000	5.25%	15/4/2029	474,273	0.00%
Energy Transfer LP	\$183,000	5.25%	1/7/2029	181,921	0.00%
Energy Transfer LP	\$515,000	4.15%	15/9/2029	487,586	0.00%
Energy Transfer LP	\$1,515,000	3.75%	15/5/2030	1,393,491	0.01%
Energy Transfer LP	\$500,000	6.40%	1/12/2030	525,431	0.00%
Energy Transfer LP	\$595,000	5.75%	15/2/2033	600,034	0.00%
Energy Transfer LP	\$900,000	6.55%	1/12/2033	952,286	0.01%
Energy Transfer LP	\$283,000	5.60%	1/9/2034	280,711	0.00%
Energy Transfer LP	\$350,000	4.90%	15/3/2035	325,523	0.00%
Energy Transfer LP	\$425,000	6.63%	15/10/2036	448,683	0.00%
Energy Transfer LP	\$1,325,000	5.80%	15/6/2038	1,299,645	0.01%
Energy Transfer LP	\$220,000	7.50%	1/7/2038	250,206	0.00%
Energy Transfer LP	\$890,000	6.05%	1/6/2041	872,480	0.01%
Energy Transfer LP	\$525,000	6.50%	1/2/2042	543,907	0.00%
Energy Transfer LP	\$225,000	4.95%	15/1/2043	192,861	0.00%
Energy Transfer LP	\$180,000	5.15%	1/2/2043	157,415	0.00%
Energy Transfer LP	\$180,000	5.95%	1/10/2043	174,431	0.00%
Energy Transfer LP	\$275,000	5.30%	1/4/2044	246,277	0.00%
Energy Transfer LP	\$210,000	5.00%	15/5/2044	181,287	0.00%
Energy Transfer LP	\$395,000	5.15%	15/3/2045	347,179	0.00%
Energy Transfer LP	\$275,000	5.35%	15/5/2045	246,101	0.00%
Energy Transfer LP	\$490,000	6.13%	15/12/2045	480,207	0.00%
Energy Transfer LP	\$760,000	5.30%	15/4/2047	672,901	0.01%
Energy Transfer LP	\$600,000	5.40%	1/10/2047	536,734	0.00%
Energy Transfer LP	\$675,000	6.00%	15/6/2048	651,330	0.00%
Energy Transfer LP	\$695,000	6.25%	15/4/2049	692,371	0.01%
Energy Transfer LP	\$790,000	5.00%	15/5/2050	671,469	0.01%
Energy Transfer LP	\$425,000	6.05%	1/9/2054	416,634	0.00%
Enstar Finance LLC^	\$75,000	5.75%	1/9/2040	73,801	0.00%
Enstar Finance LLC^	\$220,000	5.50%	15/1/2042	212,448	0.00%
Enstar Group Ltd.	\$825,000	4.95%	1/6/2029	792,534	0.01%
Enstar Group Ltd.	\$285,000	3.10%	1/9/2031	235,420	0.00%
Entergy Arkansas LLC	\$150,000	3.50%	1/4/2026	145,749	0.00%
Entergy Arkansas LLC	\$200,000	5.15%	15/1/2033	197,467	0.00%
Entergy Arkansas LLC	\$250,000	5.45%	1/6/2034	250,378	0.00%
Entergy Arkansas LLC	\$350,000	4.20%	1/4/2049	278,440	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Entergy Arkansas LLC	\$300,000	2.65%	15/6/2051	174,226	0.00%
Entergy Arkansas LLC	\$300,000	5.75%	1/6/2054	297,553	0.00%
Entergy Corp.	\$300,000	2.95%	1/9/2026	284,536	0.00%
Entergy Corp.	\$500,000	1.90%	15/6/2028	440,461	0.00%
Entergy Corp.	\$750,000	3.75%	15/6/2050	529,816	0.00%
Entergy Corp.^	\$200,000	7.13%	1/12/2054	198,481	0.00%
Entergy Louisiana LLC	\$300,000	2.40%	1/10/2026	282,064	0.00%
Entergy Louisiana LLC	\$75,000	3.12%	1/9/2027	70,769	0.00%
Entergy Louisiana LLC	\$100,000	3.05%	1/6/2031	87,076	0.00%
Entergy Louisiana LLC	\$300,000	2.35%	15/6/2032	243,889	0.00%
Entergy Louisiana LLC	\$175,000	4.00%	15/3/2033	157,518	0.00%
Entergy Louisiana LLC	\$300,000	5.35%	15/3/2034	297,720	0.00%
Entergy Louisiana LLC	\$360,000	4.20%	1/9/2048	285,260	0.00%
Entergy Louisiana LLC	\$210,000	4.20%	1/4/2050	164,947	0.00%
Entergy Louisiana LLC	\$705,000	2.90%	15/3/2051	427,069	0.00%
Entergy Louisiana LLC	\$205,000	4.75%	15/9/2052	176,359	0.00%
Entergy Louisiana LLC	\$300,000	5.70%	15/3/2054	295,675	0.00%
Entergy Mississippi LLC	\$200,000	2.85%	1/6/2028	183,861	0.00%
Entergy Mississippi LLC	\$200,000	3.85%	1/6/2049	147,280	0.00%
Entergy Mississippi LLC	\$110,000	3.50%	1/6/2051	76,438	0.00%
Entergy Mississippi LLC	\$250,000	5.85%	1/6/2054	249,033	0.00%
Entergy Texas, Inc.	\$135,000	4.50%	30/3/2039	118,678	0.00%
Entergy Texas, Inc.	\$90,000	3.55%	30/9/2049	64,066	0.00%
Entergy Texas, Inc.	\$315,000	5.00%	15/9/2052	279,476	0.00%
Enterprise Products Operating LLC	\$200,000	5.05%	10/1/2026	199,516	0.00%
Enterprise Products Operating LLC	\$400,000	4.15%	16/10/2028	386,707	0.00%
Enterprise Products Operating LLC	\$500,000	3.13%	31/7/2029	457,829	0.00%
Enterprise Products Operating LLC	\$495,000	2.80%	31/1/2030	442,190	0.00%
Enterprise Products Operating LLC	\$1,900,000	5.35%	31/1/2033	1,916,297	0.01%
Enterprise Products Operating LLC	\$200,000	6.88%	1/3/2033	222,154	0.00%
Enterprise Products Operating LLC	\$325,000	6.13%	15/10/2039	342,351	0.00%
Enterprise Products Operating LLC	\$270,000	6.45%	1/9/2040	289,369	0.00%
Enterprise Products Operating LLC	\$300,000	5.95%	1/2/2041	308,969	0.00%
Enterprise Products Operating LLC	\$240,000	5.70%	15/2/2042	240,161	0.00%
Enterprise Products Operating LLC	\$250,000	4.85%	15/8/2042	225,991	0.00%
Enterprise Products Operating LLC	\$435,000	4.45%	15/2/2043	373,353	0.00%
Enterprise Products Operating LLC	\$600,000	4.85%	15/3/2044	541,140	0.00%
Enterprise Products Operating LLC	\$490,000	5.10%	15/2/2045	454,834	0.00%
Enterprise Products Operating LLC	\$385,000	4.90%	15/5/2046	346,986	0.00%
Enterprise Products Operating LLC	\$495,000	4.25%	15/2/2048	404,741	0.00%
Enterprise Products Operating LLC	\$495,000	4.80%	1/2/2049	438,161	0.00%
Enterprise Products Operating LLC	\$500,000	4.20%	31/1/2050	401,898	0.00%
Enterprise Products Operating LLC	\$395,000	3.70%	31/1/2051	292,048	0.00%
Enterprise Products Operating LLC	\$500,000	3.20%	15/2/2052	332,872	0.00%
Enterprise Products Operating LLC	\$500,000	3.30%	15/2/2053	337,534	0.00%
Enterprise Products Operating LLC	\$160,000	4.95%	15/10/2054	141,577	0.00%
Enterprise Products Operating LLC	\$320,000	3.95%	31/1/2060	236,238	0.00%
Enterprise Products Operating LLC^	\$400,000	5.25%	16/8/2077	382,943	0.00%
Enterprise Products Operating LLC^	\$290,000	5.38%	15/2/2078	271,004	0.00%
EOG Resources, Inc.	\$50,000	4.15%	15/1/2026	49,236	0.00%
EOG Resources, Inc.	\$340,000	3.90%	1/4/2035	304,306	0.00%
EOG Resources, Inc.	\$300,000	4.95%	15/4/2050	275,153	0.00%
EPR Properties	\$300,000	4.50%	1/6/2027	287,118	0.00%
EPR Properties	\$250,000	3.60%	15/11/2031	208,499	0.00%
EQT Corp.	\$525,000	3.13%	15/5/2026	501,598	0.00%
EQT Corp.	\$400,000	5.70%	1/4/2028	403,730	0.00%
EQT Corp.	\$195,000	5.00%	15/1/2029	191,283	0.00%
EQT Corp.	\$370,000	7.00%	1/2/2030	392,545	0.00%
Equifax, Inc.	\$150,000	2.60%	1/12/2024	148,044	0.00%
Equifax, Inc.	\$165,000	2.60%	15/12/2025	158,089	0.00%
Equifax, Inc.	\$750,000	5.10%	1/6/2028	746,851	0.01%
Equifax, Inc.	\$165,000	3.10%	15/5/2030	147,295	0.00%
Equifax, Inc.	\$1,920,000	2.35%	15/9/2031	1,575,600	0.01%
Equinix, Inc.	\$200,000	1.25%	15/7/2025	191,092	0.00%
Equinix, Inc.	\$200,000	1.45%	15/5/2026	185,674	0.00%
Equinix, Inc.	\$200,000	2.90%	18/11/2026	188,837	0.00%
Equinix, Inc.	\$200,000	1.80%	15/7/2027	180,692	0.00%
Equinix, Inc.	\$1,000,000	1.55%	15/3/2028	874,414	0.01%
Equinix, Inc.	\$1,350,000	3.20%	18/11/2029	1,217,430	0.01%
Equinix, Inc.	\$375,000	3.00%	15/7/2050	237,484	0.00%
Equitable Financial Life Global Funding	\$310,000	1.40%	7/7/2025	296,950	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Equitable Financial Life Global Funding	\$500,000	1.30%	12/7/2026	459,256	0.00%
Equitable Financial Life Global Funding	€750,000	0.60%	16/6/2028	714,085	0.01%
Equitable Holdings, Inc.	\$200,000	5.59%	11/1/2033	202,608	0.00%
Equitable Holdings, Inc.	\$662,000	5.00%	20/4/2048	593,655	0.00%
ERAC USA Finance LLC	\$100,000	3.80%	1/11/2025	97,808	0.00%
ERAC USA Finance LLC	\$100,000	3.30%	1/12/2026	95,625	0.00%
ERAC USA Finance LLC	\$500,000	5.00%	15/2/2029	498,822	0.00%
ERAC USA Finance LLC	\$780,000	4.90%	1/5/2033	759,009	0.01%
ERAC USA Finance LLC	\$125,000	6.70%	1/6/2034	137,256	0.00%
ERAC USA Finance LLC	\$485,000	5.20%	30/10/2034	480,013	0.00%
ERAC USA Finance LLC	\$25,000	7.00%	15/10/2037	28,267	0.00%
ERAC USA Finance LLC	\$995,000	5.63%	15/3/2042	996,558	0.01%
ERAC USA Finance LLC	\$195,000	4.50%	15/2/2045	169,474	0.00%
ERAC USA Finance LLC	\$820,000	5.40%	1/5/2053	792,382	0.01%
ERP Operating LP	\$50,000	3.50%	1/3/2028	47,387	0.00%
ERP Operating LP	\$100,000	4.15%	1/12/2028	96,569	0.00%
ERP Operating LP	\$150,000	3.00%	1/7/2029	136,276	0.00%
ERP Operating LP	\$650,000	2.50%	15/2/2030	567,011	0.00%
ERP Operating LP	\$470,000	1.85%	1/8/2031	379,425	0.00%
ERP Operating LP	\$400,000	4.50%	1/6/2045	335,292	0.00%
Essent Group Ltd.	\$200,000	6.25%	1/7/2029	199,771	0.00%
Essential Properties LP	\$350,000	2.95%	15/7/2031	287,989	0.00%
Essential Utilities, Inc.	\$130,000	3.57%	1/5/2029	120,659	0.00%
Essential Utilities, Inc.	\$300,000	2.70%	15/4/2030	260,793	0.00%
Essential Utilities, Inc.	\$500,000	5.38%	15/1/2034	491,389	0.00%
Essential Utilities, Inc.	\$240,000	4.28%	1/5/2049	189,950	0.00%
Essential Utilities, Inc.	\$150,000	3.35%	15/4/2050	100,830	0.00%
Essential Utilities, Inc.	\$200,000	5.30%	1/5/2052	182,534	0.00%
Essex Portfolio LP	\$215,000	3.38%	15/4/2026	207,406	0.00%
Essex Portfolio LP	\$200,000	1.70%	1/3/2028	175,524	0.00%
Essex Portfolio LP	\$230,000	4.00%	1/3/2029	217,316	0.00%
Essex Portfolio LP	\$250,000	3.00%	15/1/2030	221,577	0.00%
Essex Portfolio LP	\$545,000	2.65%	15/3/2032	449,928	0.00%
Essex Portfolio LP	\$350,000	4.50%	15/3/2048	288,505	0.00%
Estee Lauder Cos, Inc.	\$500,000	3.15%	15/3/2027	477,431	0.00%
Estee Lauder Cos, Inc.	\$650,000	2.38%	1/12/2029	570,172	0.00%
Estee Lauder Cos, Inc.	\$500,000	4.65%	15/5/2033	482,787	0.00%
Estee Lauder Cos, Inc.	\$150,000	4.38%	15/6/2045	127,272	0.00%
Estee Lauder Cos, Inc.	\$585,000	4.15%	15/3/2047	476,807	0.00%
Estee Lauder Cos, Inc.	\$225,000	5.15%	15/5/2053	210,780	0.00%
Everest Reinsurance Holdings, Inc.	\$400,000	3.13%	15/10/2052	247,171	0.00%
Evergy Kansas Central, Inc.	\$275,000	2.55%	1/7/2026	261,409	0.00%
Evergy Kansas Central, Inc.	\$110,000	3.10%	1/4/2027	104,632	0.00%
Evergy Kansas Central, Inc.	\$100,000	4.13%	1/3/2042	82,392	0.00%
Evergy Kansas Central, Inc.	\$100,000	4.10%	1/4/2043	80,996	0.00%
Evergy Kansas Central, Inc.	\$245,000	5.70%	15/3/2053	240,211	0.00%
Evergy Metro, Inc.	\$500,000	4.95%	15/4/2033	484,924	0.00%
Evergy Metro, Inc.	\$500,000	5.40%	1/4/2034	496,376	0.00%
Evergy Metro, Inc.	\$100,000	5.30%	1/10/2041	94,230	0.00%
Evergy Metro, Inc.	\$525,000	4.20%	15/3/2048	416,183	0.00%
Evergy Missouri West, Inc.	\$115,000	5.15%	15/12/2027	114,148	0.00%
Evergy, Inc.	\$315,000	2.90%	15/9/2029	281,418	0.00%
Eversource Energy	\$175,000	4.75%	15/5/2026	172,818	0.00%
Eversource Energy	\$60,000	3.30%	15/1/2028	55,995	0.00%
Eversource Energy	\$500,000	5.45%	1/3/2028	501,572	0.00%
Eversource Energy	\$585,000	4.25%	1/4/2029	557,198	0.00%
Eversource Energy	\$750,000	5.85%	15/4/2031	760,158	0.01%
Eversource Energy	\$400,000	3.38%	1/3/2032	343,567	0.00%
Eversource Energy	\$500,000	5.13%	15/5/2033	479,383	0.00%
Eversource Energy	\$250,000	5.50%	1/1/2034	245,248	0.00%
Eversource Energy	\$725,000	5.95%	15/7/2034	732,022	0.01%
Eversource Energy	\$160,000	3.45%	15/1/2050	109,528	0.00%
Exelon Corp.	\$300,000	2.75%	15/3/2027	281,242	0.00%
Exelon Corp.	\$500,000	5.15%	15/3/2028	498,609	0.00%
Exelon Corp.	\$250,000	5.15%	15/3/2029	249,146	0.00%
Exelon Corp.	\$600,000	4.05%	15/4/2030	563,453	0.00%
Exelon Corp.	\$260,000	3.35%	15/3/2032	227,670	0.00%
Exelon Corp.	\$170,000	5.30%	15/3/2033	168,779	0.00%
Exelon Corp.	\$250,000	5.45%	15/3/2034	248,248	0.00%
Exelon Corp.	\$210,000	5.63%	15/6/2035	209,514	0.00%
Exelon Corp.	\$50,000	4.95%	15/6/2035	46,555	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Exelon Corp.	\$290,000	5.10%	15/6/2045	263,516	0.00%
Exelon Corp.	\$300,000	4.45%	15/4/2046	247,657	0.00%
Exelon Corp.	\$305,000	4.70%	15/4/2050	257,647	0.00%
Exelon Corp.	\$300,000	4.10%	15/3/2052	230,141	0.00%
Exelon Corp.	\$760,000	5.60%	15/3/2053	731,179	0.01%
Expedia Group, Inc.	\$95,000	5.00%	15/2/2026	94,261	0.00%
Expedia Group, Inc.	\$250,000	4.63%	1/8/2027	245,400	0.00%
Expedia Group, Inc.	\$208,000	3.80%	15/2/2028	197,975	0.00%
Expedia Group, Inc.	\$500,000	3.25%	15/2/2030	450,846	0.00%
Expedia Group, Inc.	\$181,000	2.95%	15/3/2031	156,705	0.00%
Extra Space Storage LP	\$75,000	3.50%	1/7/2026	72,138	0.00%
Extra Space Storage LP	\$300,000	3.88%	15/12/2027	286,025	0.00%
Extra Space Storage LP	\$480,000	3.90%	1/4/2029	451,620	0.00%
Extra Space Storage LP	\$50,000	4.00%	15/6/2029	46,887	0.00%
Extra Space Storage LP	\$175,000	5.50%	1/7/2030	176,244	0.00%
Extra Space Storage LP	\$250,000	2.55%	1/6/2031	208,062	0.00%
Extra Space Storage LP	\$400,000	2.35%	15/3/2032	319,015	0.00%
Extra Space Storage LP	\$200,000	5.40%	1/2/2034	195,753	0.00%
Exxon Mobil Corp.	\$1,200,000	3.04%	1/3/2026	1,160,759	0.01%
Exxon Mobil Corp.	\$565,000	2.28%	16/8/2026	534,335	0.00%
Exxon Mobil Corp.	€1,000,000	0.52%	26/6/2028	964,415	0.01%
Exxon Mobil Corp.	€500,000	1.41%	26/6/2039	383,348	0.00%
Exxon Mobil Corp.	\$990,000	4.11%	1/3/2046	817,286	0.01%
Exxon Mobil Corp.	\$485,000	3.10%	16/8/2049	328,904	0.00%
Exxon Mobil Corp.	\$1,095,000	4.33%	19/3/2050	922,773	0.01%
Exxon Mobil Corp.	\$1,095,000	3.45%	15/4/2051	790,640	0.01%
F&G Global Funding	\$500,000	1.75%	30/6/2026	459,893	0.00%
F&G Global Funding	\$150,000	2.30%	11/4/2027	135,806	0.00%
FactSet Research Systems, Inc.	\$100,000	2.90%	1/3/2027	93,526	0.00%
Farmers Exchange Capital	\$200,000	7.05%	15/7/2028	205,118	0.00%
Farmers Exchange Capital III*	\$615,000	5.45%	15/10/2054	516,386	0.00%
Farmers Insurance Exchange^	\$200,000	4.75%	1/11/2057	149,152	0.00%
Federal Farm Credit Banks Funding Corp.	\$440,000	4.25%	30/9/2025	436,492	0.00%
Federal Farm Credit Banks Funding Corp.	\$1,525,000	5.13%	10/10/2025	1,527,757	0.01%
Federal Farm Credit Banks Funding Corp.	\$1,500,000	4.38%	23/6/2026	1,489,406	0.01%
Federal Farm Credit Banks Funding Corp.	\$525,000	4.50%	14/8/2026	521,747	0.00%
Federal Farm Credit Banks Funding Corp.	\$3,009,000	4.75%	6/5/2027	3,024,809	0.02%
Federal Farm Credit Banks Funding Corp.	\$675,000	4.50%	20/5/2027	672,902	0.01%
Federal Farm Credit Banks Funding Corp.	\$600,000	4.50%	7/6/2028	600,621	0.00%
Federal Farm Credit Banks Funding Corp.	\$231,000	4.25%	15/12/2028	228,904	0.00%
Federal Farm Credit Banks Funding Corp.	\$742,000	4.75%	30/4/2029	751,628	0.01%
Federal Home Loan Banks	\$800,000	0.38%	4/9/2025	758,421	0.01%
Federal Home Loan Banks	\$1,225,000	4.38%	12/6/2026	1,214,909	0.01%
Federal Home Loan Banks	\$1,100,000	4.63%	17/11/2026	1,099,044	0.01%
Federal Home Loan Banks	\$3,300,000	1.25%	21/12/2026	3,040,038	0.02%
Federal Home Loan Banks	\$600,000	4.13%	15/1/2027	593,020	0.00%
Federal Home Loan Banks	\$500,000	4.75%	9/4/2027	501,697	0.00%
Federal Home Loan Banks	\$1,000,000	3.25%	9/6/2028	955,973	0.01%
Federal Home Loan Banks	\$1,275,000	4.00%	30/6/2028	1,255,907	0.01%
Federal Home Loan Banks	\$1,180,000	3.25%	16/11/2028	1,125,797	0.01%
Federal Home Loan Banks	\$125,000	4.75%	8/12/2028	126,220	0.00%
Federal Home Loan Banks	\$350,000	5.50%	15/7/2036	378,649	0.00%
Federal Home Loan Mortgage Corp.	\$4	4.50%	1/7/2024	4	0.00%
Federal Home Loan Mortgage Corp.	\$186,854	2.95%	25/7/2024	186,854	0.00%
Federal Home Loan Mortgage Corp.	\$60,974	3.30%	25/7/2024	60,974	0.00%
Federal Home Loan Mortgage Corp.^	\$199,153	3.06%	25/8/2024	198,046	0.00%
Federal Home Loan Mortgage Corp.	\$12	4.50%	1/9/2024	12	0.00%
Federal Home Loan Mortgage Corp.	\$1,496,840	3.24%	25/9/2024	1,487,958	0.01%
Federal Home Loan Mortgage Corp.	\$1,546	4.50%	1/10/2024	1,539	0.00%
Federal Home Loan Mortgage Corp.	\$1,766,324	3.14%	25/10/2024	1,751,163	0.01%
Federal Home Loan Mortgage Corp.	\$94,668	3.17%	25/10/2024	93,945	0.00%
Federal Home Loan Mortgage Corp.	\$599	4.00%	1/11/2024	595	0.00%
Federal Home Loan Mortgage Corp.	\$16	4.50%	1/11/2024	16	0.00%
Federal Home Loan Mortgage Corp.	\$32	4.50%	1/12/2024	32	0.00%
Federal Home Loan Mortgage Corp.	\$1,435,444	2.67%	25/12/2024	1,418,236	0.01%
Federal Home Loan Mortgage Corp.	\$73,161	3.06%	25/12/2024	72,269	0.00%
Federal Home Loan Mortgage Corp.	\$96	4.50%	1/1/2025	96	0.00%
Federal Home Loan Mortgage Corp.	\$89	4.00%	1/1/2025	89	0.00%
Federal Home Loan Mortgage Corp.^	\$330,411	3.59%	25/1/2025	326,931	0.00%
Federal Home Loan Mortgage Corp.	\$86,754	3.02%	25/1/2025	85,450	0.00%
Federal Home Loan Mortgage Corp.^	\$208,833	3.60%	25/2/2025	206,290	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$198,984	3.21%	25/3/2025	195,657	0.00%
Federal Home Loan Mortgage Corp.	\$854	4.00%	1/5/2025	846	0.00%
Federal Home Loan Mortgage Corp. ^	\$1,000,000	3.16%	25/5/2025	986,473	0.01%
Federal Home Loan Mortgage Corp.	\$263,212	3.70%	25/5/2025	259,361	0.00%
Federal Home Loan Mortgage Corp.	\$472	4.00%	1/6/2025	468	0.00%
Federal Home Loan Mortgage Corp. ^	\$500,000	3.28%	25/6/2025	490,603	0.00%
Federal Home Loan Mortgage Corp.	\$1,187	4.50%	1/7/2025	1,178	0.00%
Federal Home Loan Mortgage Corp.	\$1	5.00%	1/7/2025	1	0.00%
Federal Home Loan Mortgage Corp.	\$2,000,000	0.38%	21/7/2025	1,905,573	0.01%
Federal Home Loan Mortgage Corp.	\$208,671	3.37%	25/7/2025	204,511	0.00%
Federal Home Loan Mortgage Corp.	\$74,678	3.01%	25/7/2025	72,931	0.00%
Federal Home Loan Mortgage Corp.	\$819	4.00%	1/8/2025	812	0.00%
Federal Home Loan Mortgage Corp. ^	\$125,000	3.33%	25/8/2025	122,323	0.00%
Federal Home Loan Mortgage Corp.	\$5,621	3.50%	1/9/2025	5,544	0.00%
Federal Home Loan Mortgage Corp.	\$5,000,000	0.38%	23/9/2025	4,725,958	0.02%
Federal Home Loan Mortgage Corp.	\$18,059	3.50%	1/10/2025	17,800	0.00%
Federal Home Loan Mortgage Corp.	\$770	5.50%	1/10/2025	768	0.00%
Federal Home Loan Mortgage Corp.	\$15	4.00%	1/10/2025	14	0.00%
Federal Home Loan Mortgage Corp.	\$32,590	3.50%	1/11/2025	32,103	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.15%	25/11/2025	97,346	0.00%
Federal Home Loan Mortgage Corp.	\$3,941	3.50%	1/12/2025	3,883	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	3.00%	25/12/2025	48,500	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	2.85%	25/1/2026	145,470	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	2.75%	25/1/2026	144,727	0.00%
Federal Home Loan Mortgage Corp.	\$25,531	3.50%	1/2/2026	25,119	0.00%
Federal Home Loan Mortgage Corp.	\$10,071	4.00%	1/2/2026	9,944	0.00%
Federal Home Loan Mortgage Corp.	\$6,221	3.50%	1/3/2026	6,117	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	2.67%	25/3/2026	288,169	0.00%
Federal Home Loan Mortgage Corp.	\$10,652	3.50%	1/5/2026	10,473	0.00%
Federal Home Loan Mortgage Corp.	\$1,214,964	2.86%	25/5/2026	1,168,153	0.01%
Federal Home Loan Mortgage Corp.	\$125,000	2.53%	25/5/2026	119,473	0.00%
Federal Home Loan Mortgage Corp.	\$10,768	3.50%	1/6/2026	10,588	0.00%
Federal Home Loan Mortgage Corp.	\$200,000	2.57%	25/7/2026	190,947	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	2.65%	25/8/2026	119,049	0.00%
Federal Home Loan Mortgage Corp. ^	\$200,000	3.12%	25/9/2026	192,125	0.00%
Federal Home Loan Mortgage Corp.	\$31,974	3.00%	1/10/2026	31,205	0.00%
Federal Home Loan Mortgage Corp.	\$23,524	3.00%	1/11/2026	22,943	0.00%
Federal Home Loan Mortgage Corp. ^	\$394,733	3.35%	25/11/2026	380,421	0.00%
Federal Home Loan Mortgage Corp.	\$83,881	3.00%	1/12/2026	81,754	0.00%
Federal Home Loan Mortgage Corp.	\$1,129	4.00%	1/12/2026	1,118	0.00%
Federal Home Loan Mortgage Corp.	\$1,300,000	3.41%	25/12/2026	1,252,497	0.01%
Federal Home Loan Mortgage Corp.	\$98,464	3.00%	1/1/2027	95,968	0.00%
Federal Home Loan Mortgage Corp.	\$1,000,000	1.55%	25/1/2027	922,814	0.01%
Federal Home Loan Mortgage Corp. ^	\$300,000	3.43%	25/1/2027	289,118	0.00%
Federal Home Loan Mortgage Corp.	\$44,560	3.00%	1/3/2027	43,368	0.00%
Federal Home Loan Mortgage Corp.	\$1,000,000	3.22%	25/3/2027	957,358	0.01%
Federal Home Loan Mortgage Corp.	\$372,563	2.50%	1/4/2027	360,450	0.00%
Federal Home Loan Mortgage Corp.	\$1,095,000	3.24%	25/4/2027	1,046,820	0.01%
Federal Home Loan Mortgage Corp.	\$120,827	3.00%	1/5/2027	117,430	0.00%
Federal Home Loan Mortgage Corp.	\$17,598	2.50%	1/5/2027	16,993	0.00%
Federal Home Loan Mortgage Corp.	\$385,000	3.12%	25/6/2027	366,308	0.00%
Federal Home Loan Mortgage Corp.	\$375,000	3.19%	25/7/2027	356,855	0.00%
Federal Home Loan Mortgage Corp.	\$133,085	2.50%	1/8/2027	128,336	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	3.24%	25/8/2027	119,052	0.00%
Federal Home Loan Mortgage Corp.	\$38,227	2.50%	1/9/2027	36,835	0.00%
Federal Home Loan Mortgage Corp.	\$1,150,000	1.34%	25/9/2027	1,039,226	0.01%
Federal Home Loan Mortgage Corp. ^	\$275,000	3.19%	25/9/2027	261,316	0.00%
Federal Home Loan Mortgage Corp.	\$93,388	2.50%	1/10/2027	89,918	0.00%
Federal Home Loan Mortgage Corp.	\$67,114	3.59%	25/10/2027	65,344	0.00%
Federal Home Loan Mortgage Corp.	\$12,310	2.50%	1/11/2027	11,843	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.29%	25/11/2027	95,056	0.00%
Federal Home Loan Mortgage Corp. ^	\$75,000	3.30%	25/11/2027	71,386	0.00%
Federal Home Loan Mortgage Corp.	\$850,000	1.60%	25/12/2027	763,324	0.01%
Federal Home Loan Mortgage Corp.	\$125,000	3.44%	25/12/2027	119,301	0.00%
Federal Home Loan Mortgage Corp.	\$4,874	5.50%	1/1/2028	4,867	0.00%
Federal Home Loan Mortgage Corp.	\$641	7.00%	1/1/2028	654	0.00%
Federal Home Loan Mortgage Corp.	\$275,000	3.60%	25/1/2028	263,603	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	3.35%	25/1/2028	142,663	0.00%
Federal Home Loan Mortgage Corp. ^	\$200,000	3.65%	25/2/2028	191,847	0.00%
Federal Home Loan Mortgage Corp.	\$13,952	2.50%	1/3/2028	13,410	0.00%
Federal Home Loan Mortgage Corp.	\$350,000	1.76%	25/3/2028	314,284	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$450,000	3.90%	25/4/2028	434,935	0.00%
Federal Home Loan Mortgage Corp.	\$220,339	2.50%	1/5/2028	211,392	0.00%
Federal Home Loan Mortgage Corp.	\$34,554	4.50%	1/5/2028	34,076	0.00%
Federal Home Loan Mortgage Corp. ^	\$1,200,000	3.85%	25/5/2028	1,157,280	0.01%
Federal Home Loan Mortgage Corp.	\$250,000	1.77%	25/5/2028	223,121	0.00%
Federal Home Loan Mortgage Corp.	\$167,468	2.50%	1/6/2028	160,611	0.00%
Federal Home Loan Mortgage Corp.	\$4,394	5.50%	1/6/2028	4,396	0.00%
Federal Home Loan Mortgage Corp.	\$1,400,000	3.93%	25/6/2028	1,352,899	0.01%
Federal Home Loan Mortgage Corp.	\$260,000	4.82%	25/6/2028	259,100	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	3.85%	25/6/2028	144,656	0.00%
Federal Home Loan Mortgage Corp.	\$181,924	2.50%	1/7/2028	174,219	0.00%
Federal Home Loan Mortgage Corp.	\$170,278	1.71%	25/7/2028	151,611	0.00%
Federal Home Loan Mortgage Corp.	\$15,524	2.00%	1/8/2028	14,744	0.00%
Federal Home Loan Mortgage Corp.	\$1,000,000	1.66%	25/8/2028	881,748	0.01%
Federal Home Loan Mortgage Corp. ^	\$525,000	3.90%	25/8/2028	506,521	0.00%
Federal Home Loan Mortgage Corp. ^	\$300,000	4.74%	25/8/2028	298,071	0.00%
Federal Home Loan Mortgage Corp. ^	\$200,000	4.65%	25/8/2028	198,124	0.00%
Federal Home Loan Mortgage Corp.	\$226,854	2.50%	1/9/2028	217,085	0.00%
Federal Home Loan Mortgage Corp. ^	\$900,000	3.92%	25/9/2028	868,837	0.01%
Federal Home Loan Mortgage Corp. ^	\$500,000	4.80%	25/9/2028	497,929	0.00%
Federal Home Loan Mortgage Corp.	\$325,000	2.03%	25/9/2028	290,450	0.00%
Federal Home Loan Mortgage Corp.	\$200,000	4.85%	25/9/2028	199,500	0.00%
Federal Home Loan Mortgage Corp.	\$33,810	3.00%	1/10/2028	32,603	0.00%
Federal Home Loan Mortgage Corp. ^	\$1,650,000	3.78%	25/10/2028	1,581,129	0.01%
Federal Home Loan Mortgage Corp. ^	\$700,000	4.06%	25/10/2028	678,126	0.01%
Federal Home Loan Mortgage Corp. ^	\$150,000	5.07%	25/10/2028	150,813	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	4.86%	25/10/2028	99,777	0.00%
Federal Home Loan Mortgage Corp.	\$51,397	2.50%	1/11/2028	49,328	0.00%
Federal Home Loan Mortgage Corp. ^	\$300,000	2.05%	25/11/2028	267,438	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	5.00%	25/11/2028	100,315	0.00%
Federal Home Loan Mortgage Corp.	\$1,675,000	3.77%	25/12/2028	1,605,895	0.01%
Federal Home Loan Mortgage Corp. ^	\$200,000	4.72%	25/12/2028	198,608	0.00%
Federal Home Loan Mortgage Corp.	\$105,218	2.00%	1/1/2029	99,895	0.00%
Federal Home Loan Mortgage Corp.	\$850,000	3.56%	25/1/2029	807,369	0.01%
Federal Home Loan Mortgage Corp.	\$515,000	5.40%	25/1/2029	525,023	0.00%
Federal Home Loan Mortgage Corp. ^	\$450,000	5.36%	25/1/2029	458,222	0.00%
Federal Home Loan Mortgage Corp.	\$400,000	3.69%	25/1/2029	382,047	0.00%
Federal Home Loan Mortgage Corp.	\$250,000	5.48%	25/1/2029	255,638	0.00%
Federal Home Loan Mortgage Corp.	\$2,471	6.00%	1/3/2029	2,497	0.00%
Federal Home Loan Mortgage Corp. ^	\$500,000	3.29%	25/3/2029	469,028	0.00%
Federal Home Loan Mortgage Corp. ^	\$450,000	5.18%	25/3/2029	455,623	0.00%
Federal Home Loan Mortgage Corp. ^	\$100,000	2.12%	25/4/2029	88,431	0.00%
Federal Home Loan Mortgage Corp.	\$48,036	3.00%	1/5/2029	46,130	0.00%
Federal Home Loan Mortgage Corp.	\$88,503	3.00%	1/6/2029	84,953	0.00%
Federal Home Loan Mortgage Corp.	\$3,160	6.00%	1/7/2029	3,193	0.00%
Federal Home Loan Mortgage Corp.	\$165,400	3.00%	1/8/2029	158,618	0.00%
Federal Home Loan Mortgage Corp.	\$1,500,000	2.43%	25/8/2029	1,344,104	0.01%
Federal Home Loan Mortgage Corp.	\$28,300	3.50%	1/9/2029	27,380	0.00%
Federal Home Loan Mortgage Corp.	\$32,000	6.75%	15/9/2029	35,430	0.00%
Federal Home Loan Mortgage Corp.	\$320,000	2.60%	25/9/2029	288,590	0.00%
Federal Home Loan Mortgage Corp.	\$1,000,000	2.54%	25/10/2029	897,784	0.01%
Federal Home Loan Mortgage Corp.	\$850,000	2.65%	25/11/2029	766,152	0.01%
Federal Home Loan Mortgage Corp.	\$213,936	3.50%	1/12/2029	207,598	0.00%
Federal Home Loan Mortgage Corp.	\$5,300,000	2.07%	25/1/2030	4,611,248	0.02%
Federal Home Loan Mortgage Corp.	\$780,000	2.25%	25/1/2030	687,196	0.01%
Federal Home Loan Mortgage Corp.	\$200,000	1.64%	25/1/2030	170,285	0.00%
Federal Home Loan Mortgage Corp.	\$160,000	1.87%	25/1/2030	137,801	0.00%
Federal Home Loan Mortgage Corp.	\$350,000	4.41%	25/3/2030	343,271	0.00%
Federal Home Loan Mortgage Corp.	\$275,000	1.52%	25/3/2030	231,707	0.00%
Federal Home Loan Mortgage Corp.	\$1,925,000	1.56%	25/4/2030	1,619,185	0.01%
Federal Home Loan Mortgage Corp.	\$325,000	1.48%	25/4/2030	272,495	0.00%
Federal Home Loan Mortgage Corp.	\$370,000	1.35%	25/5/2030	306,632	0.00%
Federal Home Loan Mortgage Corp.	\$22,417	0.86%	25/5/2030	19,731	0.00%
Federal Home Loan Mortgage Corp.	\$750,000	1.37%	25/6/2030	619,018	0.00%
Federal Home Loan Mortgage Corp.	\$260,000	4.28%	25/7/2030	252,997	0.00%
Federal Home Loan Mortgage Corp.	\$650,000	1.41%	25/8/2030	535,684	0.00%
Federal Home Loan Mortgage Corp.	\$45,078	1.00%	25/8/2030	39,086	0.00%
Federal Home Loan Mortgage Corp.	\$26,907	2.50%	1/9/2030	25,309	0.00%
Federal Home Loan Mortgage Corp.	\$87,690	1.34%	25/9/2030	75,700	0.00%
Federal Home Loan Mortgage Corp.	\$187,056	3.00%	1/10/2030	177,906	0.00%
Federal Home Loan Mortgage Corp.	\$112,784	2.50%	1/10/2030	105,969	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$475,000	1.50%	25/10/2030	391,334	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	4.40%	25/10/2030	293,418	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	1.55%	25/10/2030	247,832	0.00%
Federal Home Loan Mortgage Corp.	\$601,204	3.00%	1/11/2030	571,527	0.00%
Federal Home Loan Mortgage Corp.	\$106,345	2.50%	1/11/2030	99,879	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	1.52%	25/11/2030	246,897	0.00%
Federal Home Loan Mortgage Corp.^	\$200,000	3.95%	25/11/2030	190,930	0.00%
Federal Home Loan Mortgage Corp.^	\$150,000	4.94%	25/11/2030	151,018	0.00%
Federal Home Loan Mortgage Corp.	\$590,017	2.50%	1/12/2030	553,756	0.00%
Federal Home Loan Mortgage Corp.	\$122,955	3.00%	1/12/2030	116,821	0.00%
Federal Home Loan Mortgage Corp.	\$750,000	1.62%	25/12/2030	621,134	0.00%
Federal Home Loan Mortgage Corp.^	\$200,000	3.90%	25/12/2030	190,156	0.00%
Federal Home Loan Mortgage Corp.	\$76,775	3.00%	1/1/2031	72,939	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.72%	25/1/2031	93,928	0.00%
Federal Home Loan Mortgage Corp.	\$75,000	3.08%	25/1/2031	68,031	0.00%
Federal Home Loan Mortgage Corp.	\$176,400	3.00%	1/2/2031	167,306	0.00%
Federal Home Loan Mortgage Corp.	\$172,728	3.00%	1/3/2031	163,721	0.00%
Federal Home Loan Mortgage Corp.	\$30,496	4.00%	1/3/2031	29,707	0.00%
Federal Home Loan Mortgage Corp.	\$1,200,000	6.75%	15/3/2031	1,356,731	0.01%
Federal Home Loan Mortgage Corp.	\$450,000	2.02%	25/3/2031	380,769	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	3.47%	25/3/2031	115,402	0.00%
Federal Home Loan Mortgage Corp.	\$107,779	3.00%	1/5/2031	102,110	0.00%
Federal Home Loan Mortgage Corp.	\$775,000	1.91%	25/5/2031	649,119	0.00%
Federal Home Loan Mortgage Corp.	\$4,604	3.00%	1/6/2031	4,353	0.00%
Federal Home Loan Mortgage Corp.	\$339,765	2.50%	1/8/2031	317,246	0.00%
Federal Home Loan Mortgage Corp.	\$67,963	3.00%	1/8/2031	64,307	0.00%
Federal Home Loan Mortgage Corp.	\$250,000	2.02%	25/8/2031	208,514	0.00%
Federal Home Loan Mortgage Corp.	\$400,000	2.10%	25/9/2031	334,908	0.00%
Federal Home Loan Mortgage Corp.	\$150,306	2.50%	1/10/2031	140,153	0.00%
Federal Home Loan Mortgage Corp.	\$63,334	4.00%	1/10/2031	61,632	0.00%
Federal Home Loan Mortgage Corp.^	\$375,000	2.24%	25/10/2031	316,922	0.00%
Federal Home Loan Mortgage Corp.^	\$300,000	3.12%	25/10/2031	269,860	0.00%
Federal Home Loan Mortgage Corp.^	\$225,000	2.15%	25/10/2031	189,036	0.00%
Federal Home Loan Mortgage Corp.	\$330,565	2.50%	1/11/2031	308,179	0.00%
Federal Home Loan Mortgage Corp.	\$1,099,517	2.50%	1/12/2031	1,023,944	0.01%
Federal Home Loan Mortgage Corp.	\$105,424	2.00%	1/12/2031	96,879	0.00%
Federal Home Loan Mortgage Corp.	\$443,612	2.50%	1/1/2032	412,877	0.00%
Federal Home Loan Mortgage Corp.	\$27,893	3.50%	1/1/2032	26,778	0.00%
Federal Home Loan Mortgage Corp.	\$7,240	6.00%	1/1/2032	7,377	0.00%
Federal Home Loan Mortgage Corp.	\$350,000	2.48%	25/1/2032	299,539	0.00%
Federal Home Loan Mortgage Corp.	\$250,000	2.25%	25/1/2032	210,202	0.00%
Federal Home Loan Mortgage Corp.	\$348,312	2.50%	1/2/2032	324,055	0.00%
Federal Home Loan Mortgage Corp.	\$40,856	2.50%	1/3/2032	38,062	0.00%
Federal Home Loan Mortgage Corp.	\$1,875,000	2.35%	25/3/2032	1,582,767	0.01%
Federal Home Loan Mortgage Corp.	\$139,370	3.50%	1/4/2032	133,656	0.00%
Federal Home Loan Mortgage Corp.	\$4,442	7.00%	1/4/2032	4,639	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.42%	25/4/2032	93,839	0.00%
Federal Home Loan Mortgage Corp.	\$197,756	3.50%	1/5/2032	189,651	0.00%
Federal Home Loan Mortgage Corp.	\$4,355	7.00%	1/6/2032	4,560	0.00%
Federal Home Loan Mortgage Corp.	\$338,000	6.25%	15/7/2032	378,517	0.00%
Federal Home Loan Mortgage Corp.^	\$950,000	3.50%	25/7/2032	868,157	0.01%
Federal Home Loan Mortgage Corp.	\$34,785	3.50%	1/8/2032	33,288	0.00%
Federal Home Loan Mortgage Corp.	\$271,074	3.00%	1/9/2032	255,533	0.00%
Federal Home Loan Mortgage Corp.	\$40,045	3.50%	1/9/2032	38,340	0.00%
Federal Home Loan Mortgage Corp.	\$150,283	3.00%	1/10/2032	141,651	0.00%
Federal Home Loan Mortgage Corp.^	\$6,000,000	3.80%	25/10/2032	5,585,156	0.03%
Federal Home Loan Mortgage Corp.	\$254,420	3.00%	1/11/2032	239,729	0.00%
Federal Home Loan Mortgage Corp.^	\$200,000	3.46%	25/11/2032	181,993	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.75%	25/11/2032	94,585	0.00%
Federal Home Loan Mortgage Corp.	\$1,184	6.00%	1/12/2032	1,216	0.00%
Federal Home Loan Mortgage Corp.	\$385,583	3.00%	1/1/2033	362,634	0.00%
Federal Home Loan Mortgage Corp.	\$7,414	6.00%	1/1/2033	7,615	0.00%
Federal Home Loan Mortgage Corp.	\$177,473	3.50%	1/2/2033	169,798	0.00%
Federal Home Loan Mortgage Corp.	\$7,883	6.00%	1/2/2033	8,098	0.00%
Federal Home Loan Mortgage Corp.^	\$200,000	4.43%	25/2/2033	194,589	0.00%
Federal Home Loan Mortgage Corp.	\$118,470	3.00%	1/3/2033	111,158	0.00%
Federal Home Loan Mortgage Corp.	\$23,036	6.00%	1/3/2033	23,663	0.00%
Federal Home Loan Mortgage Corp.	\$139,692	3.00%	1/4/2033	131,105	0.00%
Federal Home Loan Mortgage Corp.	\$17,845	2.50%	1/4/2033	16,510	0.00%
Federal Home Loan Mortgage Corp.	\$250,000	3.75%	25/4/2033	231,221	0.00%
Federal Home Loan Mortgage Corp.	\$14,283	5.50%	1/5/2033	14,408	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$2,448	6.00%	1/5/2033	2,516	0.00%
Federal Home Loan Mortgage Corp. ^	\$75,000	3.99%	25/5/2033	71,719	0.00%
Federal Home Loan Mortgage Corp.	\$342,587	3.50%	1/6/2033	327,499	0.00%
Federal Home Loan Mortgage Corp.	\$39,930	6.00%	1/7/2033	41,016	0.00%
Federal Home Loan Mortgage Corp. ^	\$240,000	4.50%	25/7/2033	234,272	0.00%
Federal Home Loan Mortgage Corp.	\$69,940	3.00%	1/8/2033	65,499	0.00%
Federal Home Loan Mortgage Corp.	\$17,551	5.00%	1/8/2033	17,419	0.00%
Federal Home Loan Mortgage Corp. ^	\$400,000	4.50%	25/8/2033	390,296	0.00%
Federal Home Loan Mortgage Corp. ^	\$100,000	3.99%	25/8/2033	93,900	0.00%
Federal Home Loan Mortgage Corp.	\$76,544	3.50%	1/9/2033	73,112	0.00%
Federal Home Loan Mortgage Corp.	\$2,827	4.00%	1/9/2033	2,703	0.00%
Federal Home Loan Mortgage Corp.	\$78,471	3.50%	1/10/2033	74,932	0.00%
Federal Home Loan Mortgage Corp.	\$14,837	6.00%	1/10/2033	15,246	0.00%
Federal Home Loan Mortgage Corp.	\$11,245	5.00%	1/10/2033	11,161	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	4.90%	25/10/2033	301,434	0.00%
Federal Home Loan Mortgage Corp.	\$25,980	4.00%	1/12/2033	25,203	0.00%
Federal Home Loan Mortgage Corp.	\$5,657	5.00%	1/1/2034	5,615	0.00%
Federal Home Loan Mortgage Corp.	\$1,886	7.00%	1/1/2034	1,990	0.00%
Federal Home Loan Mortgage Corp.	\$175,000	3.79%	25/1/2034	161,396	0.00%
Federal Home Loan Mortgage Corp.	\$38,967	5.50%	1/2/2034	39,310	0.00%
Federal Home Loan Mortgage Corp.	\$26,391	3.50%	1/2/2034	25,091	0.00%
Federal Home Loan Mortgage Corp.	\$310,000	3.54%	25/3/2034	279,071	0.00%
Federal Home Loan Mortgage Corp.	\$217,044	3.50%	1/7/2034	206,080	0.00%
Federal Home Loan Mortgage Corp.	\$515,000	2.80%	25/8/2034	430,642	0.00%
Federal Home Loan Mortgage Corp.	\$68,864	3.50%	1/10/2034	65,296	0.00%
Federal Home Loan Mortgage Corp.	\$275,000	2.86%	25/10/2034	229,807	0.00%
Federal Home Loan Mortgage Corp.	\$34,530	5.50%	1/12/2034	34,939	0.00%
Federal Home Loan Mortgage Corp.	\$20,390	5.50%	1/1/2035	20,631	0.00%
Federal Home Loan Mortgage Corp.	\$1,000,000	1.94%	25/2/2035	762,167	0.01%
Federal Home Loan Mortgage Corp.	\$1,895	5.00%	1/3/2035	1,880	0.00%
Federal Home Loan Mortgage Corp.	\$34,800	3.00%	1/4/2035	32,367	0.00%
Federal Home Loan Mortgage Corp.	\$26,573	5.00%	1/4/2035	26,374	0.00%
Federal Home Loan Mortgage Corp.	\$151,238	5.50%	1/6/2035	153,177	0.00%
Federal Home Loan Mortgage Corp.	\$74,069	3.00%	1/6/2035	68,754	0.00%
Federal Home Loan Mortgage Corp.	\$190,291	3.00%	1/7/2035	176,588	0.00%
Federal Home Loan Mortgage Corp.	\$28,700	5.00%	1/7/2035	28,493	0.00%
Federal Home Loan Mortgage Corp.	\$900,000	1.72%	25/7/2035	665,648	0.01%
Federal Home Loan Mortgage Corp.	\$98,071	2.01%	25/7/2035	80,178	0.00%
Federal Home Loan Mortgage Corp.	\$47,187	5.00%	1/8/2035	46,833	0.00%
Federal Home Loan Mortgage Corp.	\$1,768	5.50%	1/8/2035	1,792	0.00%
Federal Home Loan Mortgage Corp.	\$136,652	3.50%	1/9/2035	129,333	0.00%
Federal Home Loan Mortgage Corp.	\$65,246	3.00%	1/9/2035	60,544	0.00%
Federal Home Loan Mortgage Corp.	\$31,727	5.50%	1/9/2035	32,166	0.00%
Federal Home Loan Mortgage Corp.	\$16,297	5.00%	1/9/2035	16,179	0.00%
Federal Home Loan Mortgage Corp.	\$307,489	3.50%	1/10/2035	290,815	0.00%
Federal Home Loan Mortgage Corp.	\$6,933	5.00%	1/10/2035	6,881	0.00%
Federal Home Loan Mortgage Corp.	\$175,000	1.86%	25/10/2035	129,905	0.00%
Federal Home Loan Mortgage Corp.	\$62,206	3.00%	1/12/2035	57,661	0.00%
Federal Home Loan Mortgage Corp.	\$5,044	6.00%	1/1/2036	5,205	0.00%
Federal Home Loan Mortgage Corp.	\$6,537	5.50%	1/2/2036	6,627	0.00%
Federal Home Loan Mortgage Corp.	\$375,000	2.44%	25/2/2036	293,537	0.00%
Federal Home Loan Mortgage Corp.	\$40,493	3.50%	1/6/2036	38,233	0.00%
Federal Home Loan Mortgage Corp.	\$1,175,000	2.18%	25/8/2036	885,287	0.01%
Federal Home Loan Mortgage Corp.	\$247,791	3.00%	1/9/2036	228,755	0.00%
Federal Home Loan Mortgage Corp.	\$2,295	6.00%	1/10/2036	2,378	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	2.36%	25/10/2036	229,111	0.00%
Federal Home Loan Mortgage Corp.	\$425,656	3.00%	1/11/2036	392,455	0.00%
Federal Home Loan Mortgage Corp.	\$24,625	6.00%	1/12/2036	25,515	0.00%
Federal Home Loan Mortgage Corp.	\$380,413	3.00%	1/2/2037	350,600	0.00%
Federal Home Loan Mortgage Corp.	\$1,046	7.00%	1/2/2037	1,086	0.00%
Federal Home Loan Mortgage Corp.	\$129,308	2.50%	1/3/2037	116,585	0.00%
Federal Home Loan Mortgage Corp.	\$80,724	6.00%	1/5/2037	83,642	0.00%
Federal Home Loan Mortgage Corp.	\$41,130	3.50%	1/5/2037	38,937	0.00%
Federal Home Loan Mortgage Corp.	\$3,052	6.00%	1/6/2037	3,163	0.00%
Federal Home Loan Mortgage Corp.	\$50,858	5.50%	1/7/2037	51,565	0.00%
Federal Home Loan Mortgage Corp.	\$10,410	5.50%	1/8/2037	10,554	0.00%
Federal Home Loan Mortgage Corp.	\$5,222	6.00%	1/8/2037	5,411	0.00%
Federal Home Loan Mortgage Corp.	\$548,028	3.00%	1/9/2037	501,747	0.00%
Federal Home Loan Mortgage Corp.	\$25,427	5.50%	1/11/2037	25,780	0.00%
Federal Home Loan Mortgage Corp.	\$1,633	6.00%	1/11/2037	1,693	0.00%
Federal Home Loan Mortgage Corp.	\$5,289	6.00%	1/12/2037	5,482	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$16,388	6.00%	1/1/2038	16,984	0.00%
Federal Home Loan Mortgage Corp.	\$2,986	5.00%	1/2/2038	2,971	0.00%
Federal Home Loan Mortgage Corp.	\$557	5.00%	1/3/2038	554	0.00%
Federal Home Loan Mortgage Corp.	\$9,947	5.50%	1/4/2038	10,085	0.00%
Federal Home Loan Mortgage Corp.	\$9,468	5.50%	1/5/2038	9,609	0.00%
Federal Home Loan Mortgage Corp.	\$6,839	5.50%	1/6/2038	6,941	0.00%
Federal Home Loan Mortgage Corp.	\$191,387	4.00%	1/7/2038	181,950	0.00%
Federal Home Loan Mortgage Corp.	\$3,802	5.50%	1/7/2038	3,859	0.00%
Federal Home Loan Mortgage Corp.	\$27,627	5.50%	1/8/2038	28,040	0.00%
Federal Home Loan Mortgage Corp.	\$22,031	5.00%	1/9/2038	21,925	0.00%
Federal Home Loan Mortgage Corp.	\$973	6.00%	1/10/2038	1,009	0.00%
Federal Home Loan Mortgage Corp.	\$281,504	6.00%	1/11/2038	291,752	0.00%
Federal Home Loan Mortgage Corp.	\$142,078	5.50%	1/11/2038	144,205	0.00%
Federal Home Loan Mortgage Corp.	\$25,245	5.50%	1/12/2038	25,594	0.00%
Federal Home Loan Mortgage Corp.	\$134,269	5.50%	1/1/2039	136,186	0.00%
Federal Home Loan Mortgage Corp.	\$4,840	5.50%	1/2/2039	4,912	0.00%
Federal Home Loan Mortgage Corp.	\$40,348	4.50%	1/3/2039	39,260	0.00%
Federal Home Loan Mortgage Corp.	\$10,077	4.50%	1/4/2039	9,805	0.00%
Federal Home Loan Mortgage Corp.	\$6,801	6.00%	1/4/2039	7,049	0.00%
Federal Home Loan Mortgage Corp.	\$103,931	4.50%	1/5/2039	101,192	0.00%
Federal Home Loan Mortgage Corp.	\$24,728	4.50%	1/6/2039	24,063	0.00%
Federal Home Loan Mortgage Corp.	\$6,120	4.00%	1/7/2039	5,789	0.00%
Federal Home Loan Mortgage Corp.	\$29,781	5.00%	1/9/2039	29,638	0.00%
Federal Home Loan Mortgage Corp.	\$6,289	4.50%	1/9/2039	6,120	0.00%
Federal Home Loan Mortgage Corp.	\$62,383	4.50%	1/10/2039	60,704	0.00%
Federal Home Loan Mortgage Corp.	\$114,915	4.50%	1/11/2039	111,822	0.00%
Federal Home Loan Mortgage Corp.	\$1,653	5.00%	1/11/2039	1,644	0.00%
Federal Home Loan Mortgage Corp.	\$43,729	5.50%	1/12/2039	44,384	0.00%
Federal Home Loan Mortgage Corp.	\$21,566	4.50%	1/12/2039	20,986	0.00%
Federal Home Loan Mortgage Corp.	\$108,201	5.50%	1/1/2040	109,820	0.00%
Federal Home Loan Mortgage Corp.	\$85,294	5.00%	1/3/2040	84,808	0.00%
Federal Home Loan Mortgage Corp.	\$82,803	5.00%	1/4/2040	82,322	0.00%
Federal Home Loan Mortgage Corp.	\$5,117	4.50%	1/4/2040	4,976	0.00%
Federal Home Loan Mortgage Corp.	\$39,576	5.00%	1/5/2040	39,345	0.00%
Federal Home Loan Mortgage Corp.	\$30,096	6.00%	1/5/2040	31,190	0.00%
Federal Home Loan Mortgage Corp.	\$23,087	5.50%	1/5/2040	23,433	0.00%
Federal Home Loan Mortgage Corp.	\$13,736	4.50%	1/5/2040	13,358	0.00%
Federal Home Loan Mortgage Corp.	\$134,324	4.00%	1/7/2040	127,029	0.00%
Federal Home Loan Mortgage Corp.	\$125,306	4.50%	1/7/2040	121,864	0.00%
Federal Home Loan Mortgage Corp.	\$441,153	4.50%	1/8/2040	429,019	0.00%
Federal Home Loan Mortgage Corp.	\$523,979	4.00%	1/9/2040	495,512	0.00%
Federal Home Loan Mortgage Corp.	\$264,767	4.50%	1/9/2040	257,481	0.00%
Federal Home Loan Mortgage Corp.	\$61,708	4.00%	1/10/2040	58,361	0.00%
Federal Home Loan Mortgage Corp.	\$56,445	4.00%	1/11/2040	53,382	0.00%
Federal Home Loan Mortgage Corp.	\$2,728	4.50%	1/11/2040	2,653	0.00%
Federal Home Loan Mortgage Corp.	\$280,585	4.00%	1/12/2040	265,342	0.00%
Federal Home Loan Mortgage Corp.	\$129,169	4.50%	1/12/2040	126,115	0.00%
Federal Home Loan Mortgage Corp.	\$321,405	4.00%	1/1/2041	303,944	0.00%
Federal Home Loan Mortgage Corp.	\$182,549	3.50%	1/1/2041	167,048	0.00%
Federal Home Loan Mortgage Corp.	\$13,113	5.00%	1/1/2041	13,037	0.00%
Federal Home Loan Mortgage Corp.	\$456,693	4.00%	1/2/2041	431,387	0.00%
Federal Home Loan Mortgage Corp.	\$265,697	4.50%	1/2/2041	258,125	0.00%
Federal Home Loan Mortgage Corp.	\$38,237	5.00%	1/2/2041	38,013	0.00%
Federal Home Loan Mortgage Corp.	\$132,533	4.50%	1/3/2041	128,750	0.00%
Federal Home Loan Mortgage Corp.	\$32,355	5.00%	1/3/2041	32,166	0.00%
Federal Home Loan Mortgage Corp.	\$11,964	4.00%	1/3/2041	11,280	0.00%
Federal Home Loan Mortgage Corp.	\$26,346	4.50%	1/4/2041	25,595	0.00%
Federal Home Loan Mortgage Corp.	\$141,605	4.50%	1/5/2041	137,565	0.00%
Federal Home Loan Mortgage Corp.	\$75,909	5.50%	1/6/2041	76,964	0.00%
Federal Home Loan Mortgage Corp.	\$15,170	4.50%	1/6/2041	14,737	0.00%
Federal Home Loan Mortgage Corp.	\$69,286	5.00%	1/7/2041	68,953	0.00%
Federal Home Loan Mortgage Corp.	\$33,641	4.50%	1/7/2041	32,681	0.00%
Federal Home Loan Mortgage Corp.	\$21,775	4.50%	1/8/2041	21,153	0.00%
Federal Home Loan Mortgage Corp.	\$329,528	4.00%	1/9/2041	310,737	0.00%
Federal Home Loan Mortgage Corp.	\$32,888	5.00%	1/10/2041	32,697	0.00%
Federal Home Loan Mortgage Corp.	\$79,845	3.50%	1/11/2041	73,057	0.00%
Federal Home Loan Mortgage Corp.	\$54,353	4.00%	1/11/2041	51,260	0.00%
Federal Home Loan Mortgage Corp.	\$232,678	3.50%	1/1/2042	212,898	0.00%
Federal Home Loan Mortgage Corp.	\$74,965	4.00%	1/2/2042	70,689	0.00%
Federal Home Loan Mortgage Corp.	\$41,373	3.50%	1/2/2042	37,856	0.00%
Federal Home Loan Mortgage Corp.	\$114,586	3.50%	1/3/2042	104,922	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$50,335	4.50%	1/3/2042	48,899	0.00%
Federal Home Loan Mortgage Corp.	\$266,321	3.50%	1/4/2042	244,159	0.00%
Federal Home Loan Mortgage Corp.	\$84,865	4.00%	1/5/2042	80,102	0.00%
Federal Home Loan Mortgage Corp.	\$156,933	3.50%	1/6/2042	143,542	0.00%
Federal Home Loan Mortgage Corp.	\$79,601	4.00%	1/6/2042	74,971	0.00%
Federal Home Loan Mortgage Corp.	\$416,145	3.50%	1/7/2042	380,638	0.00%
Federal Home Loan Mortgage Corp.	\$205,563	3.50%	1/8/2042	188,023	0.00%
Federal Home Loan Mortgage Corp.	\$323,928	3.00%	1/9/2042	287,762	0.00%
Federal Home Loan Mortgage Corp.	\$29,024	3.50%	1/9/2042	26,548	0.00%
Federal Home Loan Mortgage Corp.	\$285,792	3.00%	1/10/2042	253,894	0.00%
Federal Home Loan Mortgage Corp.	\$596,926	3.00%	1/11/2042	530,306	0.00%
Federal Home Loan Mortgage Corp.	\$145,325	3.00%	1/12/2042	129,108	0.00%
Federal Home Loan Mortgage Corp.	\$792,497	3.00%	1/1/2043	704,007	0.01%
Federal Home Loan Mortgage Corp.	\$192,153	3.00%	1/2/2043	170,776	0.00%
Federal Home Loan Mortgage Corp.	\$1,508,320	3.00%	1/3/2043	1,338,050	0.01%
Federal Home Loan Mortgage Corp.	\$293,787	3.50%	1/4/2043	268,720	0.00%
Federal Home Loan Mortgage Corp.	\$242,537	3.00%	1/4/2043	215,178	0.00%
Federal Home Loan Mortgage Corp.	\$568,075	3.00%	1/7/2043	503,995	0.00%
Federal Home Loan Mortgage Corp.	\$249,705	3.50%	1/7/2043	228,401	0.00%
Federal Home Loan Mortgage Corp.	\$162,727	3.00%	1/8/2043	144,371	0.00%
Federal Home Loan Mortgage Corp.	\$450,529	3.50%	1/9/2043	412,083	0.00%
Federal Home Loan Mortgage Corp.	\$74,284	3.00%	1/9/2043	65,905	0.00%
Federal Home Loan Mortgage Corp.	\$181,163	3.50%	1/10/2043	165,703	0.00%
Federal Home Loan Mortgage Corp.	\$94,434	4.00%	1/10/2043	88,554	0.00%
Federal Home Loan Mortgage Corp.	\$39,026	3.00%	1/10/2043	34,623	0.00%
Federal Home Loan Mortgage Corp.	\$540,285	3.50%	1/1/2044	494,185	0.00%
Federal Home Loan Mortgage Corp.	\$23,049	4.50%	1/3/2044	22,317	0.00%
Federal Home Loan Mortgage Corp.	\$61,259	4.50%	1/4/2044	59,315	0.00%
Federal Home Loan Mortgage Corp.	\$58,333	4.00%	1/4/2044	54,701	0.00%
Federal Home Loan Mortgage Corp.	\$277,350	4.00%	1/5/2044	259,762	0.00%
Federal Home Loan Mortgage Corp.	\$28,284	4.50%	1/5/2044	27,386	0.00%
Federal Home Loan Mortgage Corp.	\$116,552	4.00%	1/6/2044	109,161	0.00%
Federal Home Loan Mortgage Corp.	\$498,836	4.00%	1/7/2044	467,717	0.00%
Federal Home Loan Mortgage Corp.	\$110,983	3.50%	1/7/2044	100,880	0.00%
Federal Home Loan Mortgage Corp.	\$818,394	4.00%	1/8/2044	767,121	0.01%
Federal Home Loan Mortgage Corp.	\$381,503	5.00%	1/8/2044	379,669	0.00%
Federal Home Loan Mortgage Corp.	\$59,630	4.50%	1/9/2044	57,797	0.00%
Federal Home Loan Mortgage Corp.	\$111,999	4.00%	1/10/2044	104,896	0.00%
Federal Home Loan Mortgage Corp.	\$137,124	3.50%	1/11/2044	124,641	0.00%
Federal Home Loan Mortgage Corp.	\$733,192	3.50%	1/12/2044	666,445	0.01%
Federal Home Loan Mortgage Corp.	\$425,052	3.50%	1/1/2045	387,371	0.00%
Federal Home Loan Mortgage Corp.	\$217,175	4.00%	1/1/2045	203,403	0.00%
Federal Home Loan Mortgage Corp.	\$347,726	4.00%	1/2/2045	325,486	0.00%
Federal Home Loan Mortgage Corp.	\$318,867	3.50%	1/3/2045	289,353	0.00%
Federal Home Loan Mortgage Corp.	\$11,332	4.50%	1/3/2045	10,972	0.00%
Federal Home Loan Mortgage Corp.	\$46,190	4.00%	1/4/2045	43,193	0.00%
Federal Home Loan Mortgage Corp.	\$171,536	3.50%	1/5/2045	155,546	0.00%
Federal Home Loan Mortgage Corp.	\$230,994	3.50%	1/6/2045	209,744	0.00%
Federal Home Loan Mortgage Corp.	\$209,329	3.00%	1/7/2045	183,563	0.00%
Federal Home Loan Mortgage Corp.	\$347,899	4.00%	1/8/2045	325,331	0.00%
Federal Home Loan Mortgage Corp.	\$103,979	3.00%	1/8/2045	91,181	0.00%
Federal Home Loan Mortgage Corp.	\$49,068	3.50%	1/8/2045	44,494	0.00%
Federal Home Loan Mortgage Corp.	\$1,176,218	3.00%	1/9/2045	1,031,437	0.01%
Federal Home Loan Mortgage Corp.	\$243,045	4.00%	1/9/2045	227,279	0.00%
Federal Home Loan Mortgage Corp.	\$112,271	3.50%	1/9/2045	101,806	0.00%
Federal Home Loan Mortgage Corp.	\$2,374,578	3.50%	1/10/2045	2,158,078	0.01%
Federal Home Loan Mortgage Corp.	\$397,641	3.00%	1/10/2045	348,696	0.00%
Federal Home Loan Mortgage Corp.	\$188,942	4.00%	1/10/2045	176,686	0.00%
Federal Home Loan Mortgage Corp.	\$69,553	4.00%	1/11/2045	65,041	0.00%
Federal Home Loan Mortgage Corp.	\$617,182	4.00%	1/12/2045	577,175	0.00%
Federal Home Loan Mortgage Corp.	\$441,103	3.50%	1/12/2045	399,985	0.00%
Federal Home Loan Mortgage Corp.	\$175,142	3.00%	1/12/2045	153,584	0.00%
Federal Home Loan Mortgage Corp.	\$826,948	4.00%	1/1/2046	773,305	0.01%
Federal Home Loan Mortgage Corp.	\$125,828	3.50%	1/1/2046	114,099	0.00%
Federal Home Loan Mortgage Corp.	\$413,433	3.00%	1/2/2046	362,544	0.00%
Federal Home Loan Mortgage Corp.	\$213,076	4.00%	1/2/2046	199,254	0.00%
Federal Home Loan Mortgage Corp.	\$81,483	4.50%	1/2/2046	78,927	0.00%
Federal Home Loan Mortgage Corp.	\$1,425,179	3.50%	1/3/2046	1,292,133	0.01%
Federal Home Loan Mortgage Corp.	\$174,373	3.50%	1/4/2046	157,995	0.00%
Federal Home Loan Mortgage Corp.	\$480,064	3.50%	1/5/2046	433,125	0.00%
Federal Home Loan Mortgage Corp.	\$246,165	3.00%	1/5/2046	215,321	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$37,346	4.50%	1/5/2046	35,988	0.00%
Federal Home Loan Mortgage Corp.	\$528,830	3.50%	1/6/2046	477,123	0.00%
Federal Home Loan Mortgage Corp.	\$290,321	3.00%	1/6/2046	253,944	0.00%
Federal Home Loan Mortgage Corp.	\$1,362,360	3.50%	1/8/2046	1,235,212	0.01%
Federal Home Loan Mortgage Corp.	\$155,838	4.50%	1/9/2046	150,569	0.00%
Federal Home Loan Mortgage Corp.	\$22,527	3.50%	1/9/2046	20,324	0.00%
Federal Home Loan Mortgage Corp.	\$281,234	3.50%	1/10/2046	253,736	0.00%
Federal Home Loan Mortgage Corp.	\$50,783	4.00%	1/10/2046	47,439	0.00%
Federal Home Loan Mortgage Corp.	\$233,016	3.00%	1/11/2046	203,925	0.00%
Federal Home Loan Mortgage Corp.	\$220,966	3.50%	1/12/2046	199,361	0.00%
Federal Home Loan Mortgage Corp.	\$181,492	3.00%	1/12/2046	158,751	0.00%
Federal Home Loan Mortgage Corp.	\$709,057	3.00%	1/1/2047	620,213	0.00%
Federal Home Loan Mortgage Corp.	\$654,491	4.00%	1/1/2047	611,247	0.00%
Federal Home Loan Mortgage Corp.	\$448,074	3.00%	1/2/2047	391,932	0.00%
Federal Home Loan Mortgage Corp.	\$392,571	3.00%	1/3/2047	343,382	0.00%
Federal Home Loan Mortgage Corp.	\$22,815	4.50%	1/3/2047	21,940	0.00%
Federal Home Loan Mortgage Corp.	\$2,998,038	3.50%	1/4/2047	2,703,439	0.01%
Federal Home Loan Mortgage Corp.	\$216,257	4.50%	1/4/2047	207,956	0.00%
Federal Home Loan Mortgage Corp.	\$29,745	4.00%	1/4/2047	27,682	0.00%
Federal Home Loan Mortgage Corp.	\$94,326	3.50%	1/5/2047	85,057	0.00%
Federal Home Loan Mortgage Corp.	\$339,354	4.00%	1/6/2047	315,814	0.00%
Federal Home Loan Mortgage Corp.	\$255,946	4.50%	1/6/2047	246,132	0.00%
Federal Home Loan Mortgage Corp.	\$1,154,091	3.50%	1/7/2047	1,040,691	0.01%
Federal Home Loan Mortgage Corp.	\$140,029	4.00%	1/7/2047	130,316	0.00%
Federal Home Loan Mortgage Corp.	\$523,811	4.00%	1/8/2047	487,476	0.00%
Federal Home Loan Mortgage Corp.	\$86,593	4.50%	1/8/2047	83,273	0.00%
Federal Home Loan Mortgage Corp.	\$78,583	3.50%	1/8/2047	70,861	0.00%
Federal Home Loan Mortgage Corp.	\$1,427,894	3.50%	1/9/2047	1,287,590	0.01%
Federal Home Loan Mortgage Corp.	\$605,982	3.50%	1/10/2047	546,439	0.00%
Federal Home Loan Mortgage Corp.	\$421,051	3.50%	1/11/2047	379,678	0.00%
Federal Home Loan Mortgage Corp.	\$1,453,918	3.50%	1/12/2047	1,311,807	0.01%
Federal Home Loan Mortgage Corp.	\$74,848	4.00%	1/12/2047	69,656	0.00%
Federal Home Loan Mortgage Corp.	\$1,120,239	3.50%	1/1/2048	1,010,165	0.01%
Federal Home Loan Mortgage Corp.	\$1,095,853	3.50%	1/2/2048	988,176	0.01%
Federal Home Loan Mortgage Corp.	\$547,224	3.00%	1/2/2048	478,054	0.00%
Federal Home Loan Mortgage Corp.	\$401,786	3.50%	1/3/2048	362,473	0.00%
Federal Home Loan Mortgage Corp.	\$121,103	4.50%	1/3/2048	116,460	0.00%
Federal Home Loan Mortgage Corp.	\$73,537	4.00%	1/5/2048	68,400	0.00%
Federal Home Loan Mortgage Corp.	\$536,256	3.50%	1/6/2048	483,281	0.00%
Federal Home Loan Mortgage Corp.	\$428,472	3.00%	1/6/2048	370,872	0.00%
Federal Home Loan Mortgage Corp.	\$330,579	4.00%	1/6/2048	308,820	0.00%
Federal Home Loan Mortgage Corp.	\$175,661	4.50%	1/6/2048	168,325	0.00%
Federal Home Loan Mortgage Corp.	\$1,211,304	4.50%	1/7/2048	1,160,717	0.01%
Federal Home Loan Mortgage Corp.	\$43,252	4.00%	1/7/2048	40,231	0.00%
Federal Home Loan Mortgage Corp.	\$467,101	4.50%	1/8/2048	450,271	0.00%
Federal Home Loan Mortgage Corp.	\$340,787	4.00%	1/8/2048	316,987	0.00%
Federal Home Loan Mortgage Corp.	\$128,812	3.50%	1/8/2048	116,066	0.00%
Federal Home Loan Mortgage Corp.	\$77,371	5.00%	1/8/2048	75,968	0.00%
Federal Home Loan Mortgage Corp.	\$1,237,110	4.00%	1/9/2048	1,150,717	0.01%
Federal Home Loan Mortgage Corp.	\$122,742	4.50%	1/9/2048	117,616	0.00%
Federal Home Loan Mortgage Corp.	\$1,096,795	4.00%	1/10/2048	1,020,201	0.01%
Federal Home Loan Mortgage Corp.	\$380,668	4.50%	1/10/2048	366,952	0.00%
Federal Home Loan Mortgage Corp.	\$288,061	3.50%	1/10/2048	259,558	0.00%
Federal Home Loan Mortgage Corp.	\$267,025	4.00%	1/11/2048	248,378	0.00%
Federal Home Loan Mortgage Corp.	\$23,534	5.00%	1/11/2048	23,107	0.00%
Federal Home Loan Mortgage Corp.	\$681,085	4.50%	1/1/2049	652,641	0.00%
Federal Home Loan Mortgage Corp.	\$346,605	3.50%	1/1/2049	312,309	0.00%
Federal Home Loan Mortgage Corp.	\$11,268	3.50%	1/3/2049	10,104	0.00%
Federal Home Loan Mortgage Corp.	\$619,356	3.00%	1/5/2049	535,247	0.00%
Federal Home Loan Mortgage Association	\$245,768	2.71%	25/4/2055	221,263	0.00%
Federal National Mortgage Association^	\$35,490	2.59%	25/7/2024	35,490	0.00%
Federal National Mortgage Association^	\$3,005	3.10%	25/7/2024	3,005	0.00%
Federal National Mortgage Association	\$143,199	2.53%	25/9/2024	142,066	0.00%
Federal National Mortgage Association	\$28,857	2.72%	25/10/2024	28,549	0.00%
Federal National Mortgage Association	\$57,514	2.59%	25/12/2024	56,708	0.00%
Federal National Mortgage Association	\$54,527	2.62%	25/12/2024	53,808	0.00%
Federal National Mortgage Association^	\$39,517	2.90%	25/1/2025	38,990	0.00%
Federal National Mortgage Association^	\$178,697	2.89%	25/5/2025	174,832	0.00%
Federal National Mortgage Association	\$2,000,000	0.38%	25/8/2025	1,896,168	0.01%
Federal National Mortgage Association^	\$84,451	2.92%	25/10/2025	82,147	0.00%
Federal National Mortgage Association	\$3,500,000	0.50%	7/11/2025	3,296,502	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal National Mortgage Association	\$39,462	2.70%	25/2/2026	37,953	0.00%
Federal National Mortgage Association	\$44,630	2.58%	25/3/2026	42,796	0.00%
Federal National Mortgage Association	\$1,200,000	2.13%	24/4/2026	1,145,031	0.01%
Federal National Mortgage Association	\$1,277,426	2.47%	25/4/2026	1,221,262	0.01%
Federal National Mortgage Association	\$461,267	2.49%	25/5/2026	440,163	0.00%
Federal National Mortgage Association	\$514,898	2.29%	25/6/2026	489,614	0.00%
Federal National Mortgage Association^	\$184,573	2.37%	25/7/2026	175,296	0.00%
Federal National Mortgage Association	\$2,025,000	1.88%	24/9/2026	1,904,491	0.01%
Federal National Mortgage Association^	\$182,004	2.53%	25/9/2026	172,907	0.00%
Federal National Mortgage Association^	\$86,907	2.60%	25/9/2026	82,580	0.00%
Federal National Mortgage Association	\$39,938	2.50%	25/9/2026	38,085	0.00%
Federal National Mortgage Association^	\$124,346	2.50%	25/10/2026	117,631	0.00%
Federal National Mortgage Association^	\$670,332	2.64%	25/12/2026	633,517	0.00%
Federal National Mortgage Association^	\$183,125	2.55%	25/12/2026	172,920	0.00%
Federal National Mortgage Association^	\$357,078	2.92%	25/2/2027	339,707	0.00%
Federal National Mortgage Association^	\$245,677	2.96%	25/2/2027	233,899	0.00%
Federal National Mortgage Association^	\$65,284	3.09%	25/4/2027	62,386	0.00%
Federal National Mortgage Association^	\$1,070,479	3.06%	25/5/2027	1,019,202	0.01%
Federal National Mortgage Association^	\$222,744	3.16%	25/6/2027	211,911	0.00%
Federal National Mortgage Association^	\$178,236	3.06%	25/9/2027	169,029	0.00%
Federal National Mortgage Association	\$7,000,000	0.75%	8/10/2027	6,199,802	0.03%
Federal National Mortgage Association^	\$275,403	3.20%	25/11/2027	261,917	0.00%
Federal National Mortgage Association^	\$198,967	3.09%	25/12/2027	188,064	0.00%
Federal National Mortgage Association^	\$155,961	3.00%	25/1/2028	146,896	0.00%
Federal National Mortgage Association^	\$148,084	3.17%	25/3/2028	139,772	0.00%
Federal National Mortgage Association^	\$112,861	3.13%	25/3/2028	106,431	0.00%
Federal National Mortgage Association^	\$110,159	3.41%	25/6/2028	104,582	0.00%
Federal National Mortgage Association^	\$260,000	4.19%	25/7/2028	252,735	0.00%
Federal National Mortgage Association^	\$99,595	3.47%	25/7/2028	94,718	0.00%
Federal National Mortgage Association^	\$1,211,280	3.70%	25/8/2028	1,158,159	0.01%
Federal National Mortgage Association^	\$294,087	3.66%	25/9/2028	280,958	0.00%
Federal National Mortgage Association^	\$71,591	3.09%	25/4/2029	66,698	0.00%
Federal National Mortgage Association	\$75,000	6.25%	15/5/2029	81,071	0.00%
Federal National Mortgage Association	\$1,477,357	2.94%	25/6/2029	1,370,528	0.01%
Federal National Mortgage Association	\$950,459	2.47%	25/8/2029	858,185	0.01%
Federal National Mortgage Association	\$489,378	2.52%	25/8/2029	442,626	0.00%
Federal National Mortgage Association	\$286,149	2.98%	25/8/2029	264,246	0.00%
Federal National Mortgage Association	\$1,600,000	2.44%	25/10/2029	1,427,019	0.01%
Federal National Mortgage Association	\$368,502	2.15%	25/10/2029	347,960	0.00%
Federal National Mortgage Association^	\$195,704	2.33%	25/11/2029	174,329	0.00%
Federal National Mortgage Association	\$200,000	7.13%	15/1/2030	225,884	0.00%
Federal National Mortgage Association	\$196,876	2.21%	25/1/2030	173,517	0.00%
Federal National Mortgage Association^	\$110,760	3.17%	25/2/2030	102,181	0.00%
Federal National Mortgage Association	\$150,000	7.25%	15/5/2030	171,505	0.00%
Federal National Mortgage Association^	\$750,000	1.49%	25/5/2030	624,698	0.00%
Federal National Mortgage Association	\$339,725	1.78%	25/5/2030	289,889	0.00%
Federal National Mortgage Association^	\$300,000	2.29%	25/5/2030	262,815	0.00%
Federal National Mortgage Association	\$875,000	1.27%	25/7/2030	716,312	0.01%
Federal National Mortgage Association	\$3,000,000	0.88%	5/8/2030	2,427,044	0.01%
Federal National Mortgage Association^	\$600,000	3.76%	25/8/2030	563,360	0.00%
Federal National Mortgage Association^	\$461,443	3.86%	25/9/2030	436,447	0.00%
Federal National Mortgage Association^	\$425,000	1.36%	25/10/2030	347,857	0.00%
Federal National Mortgage Association	\$350,000	6.63%	15/11/2030	390,888	0.00%
Federal National Mortgage Association^	\$250,000	1.44%	25/11/2030	203,789	0.00%
Federal National Mortgage Association^	\$100,000	1.52%	25/11/2030	81,964	0.00%
Federal National Mortgage Association^	\$1,100,000	1.29%	25/1/2031	888,465	0.01%
Federal National Mortgage Association^	\$1,725,000	1.51%	25/2/2031	1,404,970	0.01%
Federal National Mortgage Association	\$890,055	3.61%	25/2/2031	829,784	0.01%
Federal National Mortgage Association	\$95,813	2.35%	25/2/2031	84,827	0.00%
Federal National Mortgage Association^	\$100,000	1.65%	25/4/2031	81,666	0.00%
Federal National Mortgage Association^	\$150,000	1.58%	25/9/2031	121,819	0.00%
Federal National Mortgage Association	\$100,000	2.58%	25/9/2031	87,349	0.00%
Federal National Mortgage Association^	\$675,000	1.72%	25/10/2031	546,000	0.00%
Federal National Mortgage Association^	\$500,000	1.80%	25/10/2031	407,956	0.00%
Federal National Mortgage Association^	\$200,000	1.76%	25/11/2031	161,768	0.00%
Federal National Mortgage Association^	\$325,000	2.00%	25/12/2031	267,287	0.00%
Federal National Mortgage Association^	\$500,000	2.00%	25/1/2032	410,525	0.00%
Federal National Mortgage Association^	\$100,000	4.62%	25/3/2033	97,548	0.00%
Federal National Mortgage Association^	\$100,000	1.68%	25/3/2033	77,493	0.00%
Federal National Mortgage Association^	\$260,000	4.65%	25/4/2033	254,169	0.00%
Federal National Mortgage Association TBA	\$2,125,000	5.50%	1/7/2039	2,129,144	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Realty OP LP	\$240,000	3.20%	15/6/2029	217,659	0.00%
Federal Realty OP LP	\$320,000	4.50%	1/12/2044	258,918	0.00%
FedEx Corp.	\$400,000	3.25%	1/4/2026	386,600	0.00%
FedEx Corp.	\$800,000	3.40%	15/2/2028	757,149	0.01%
FedEx Corp.	\$700,000	2.40%	15/5/2031	593,073	0.00%
FedEx Corp.	\$50,000	4.90%	15/1/2034	48,799	0.00%
FedEx Corp.	\$150,000	3.90%	1/2/2035	133,045	0.00%
FedEx Corp.	\$200,000	3.25%	15/5/2041	146,525	0.00%
FedEx Corp.	\$20,000	3.88%	1/8/2042	15,614	0.00%
FedEx Corp.	\$200,000	4.10%	1/2/2045	157,216	0.00%
FedEx Corp.	\$200,000	4.75%	15/11/2045	172,127	0.00%
FedEx Corp.	\$600,000	4.55%	1/4/2046	500,232	0.00%
FedEx Corp.	\$450,000	4.40%	15/1/2047	366,420	0.00%
FedEx Corp.	\$150,000	4.95%	17/10/2048	132,707	0.00%
FedEx Corp.	\$720,000	5.25%	15/5/2050	671,443	0.01%
FedEx Corp. 2020-1 Class AA Pass Through Trust	\$568,992	1.88%	20/2/2034	472,631	0.00%
Ferguson Finance plc	\$750,000	4.25%	20/4/2027	727,187	0.01%
Ferguson Finance plc	\$400,000	4.50%	24/10/2028	390,167	0.00%
Ferguson Finance plc	\$300,000	4.65%	20/4/2032	283,832	0.00%
Fidelity National Financial, Inc.	\$245,000	4.50%	15/8/2028	237,467	0.00%
Fidelity National Financial, Inc.	\$100,000	3.40%	15/6/2030	88,744	0.00%
Fidelity National Financial, Inc.	\$465,000	2.45%	15/3/2031	379,319	0.00%
Fidelity National Financial, Inc.	\$200,000	3.20%	17/9/2051	123,036	0.00%
Fidelity National Information Services, Inc.	\$350,000	1.15%	1/3/2026	326,322	0.00%
Fidelity National Information Services, Inc.	\$250,000	1.65%	1/3/2028	220,281	0.00%
Fidelity National Information Services, Inc.	€500,000	1.00%	3/12/2028	477,983	0.00%
Fidelity National Information Services, Inc.	\$425,000	2.25%	1/3/2031	354,788	0.00%
Fidelity National Information Services, Inc.	€370,000	2.95%	21/5/2039	350,399	0.00%
Fidelity National Information Services, Inc.	\$250,000	3.10%	1/3/2041	179,544	0.00%
Fifth Third Bancorp^	\$95,000	1.71%	1/11/2027	87,071	0.00%
Fifth Third Bancorp	\$175,000	3.95%	14/3/2028	166,963	0.00%
Fifth Third Bancorp^	\$500,000	4.06%	25/4/2028	478,382	0.00%
Fifth Third Bancorp^	\$900,000	6.36%	27/10/2028	919,584	0.01%
Fifth Third Bancorp^	\$500,000	6.34%	27/7/2029	512,697	0.00%
Fifth Third Bancorp^	\$500,000	5.63%	29/1/2032	495,443	0.00%
Fifth Third Bancorp^	\$500,000	4.34%	25/4/2033	455,967	0.00%
Fifth Third Bancorp	\$425,000	8.25%	1/3/2038	502,411	0.00%
Fifth Third Bank NA	\$200,000	3.95%	28/7/2025	196,469	0.00%
Fifth Third Bank NA	\$946,000	3.85%	15/3/2026	917,928	0.01%
Fifth Third Bank NA	\$259,000	2.25%	1/2/2027	239,589	0.00%
First American Financial Corp.	\$200,000	2.40%	15/8/2031	159,536	0.00%
First Horizon Bank	\$250,000	5.75%	1/5/2030	238,207	0.00%
FirstEnergy Corp.	\$500,000	4.15%	15/7/2027	479,569	0.00%
FirstEnergy Corp.	\$1,000,000	3.40%	1/3/2050	663,943	0.01%
FirstEnergy Pennsylvania Electric Co.	\$340,000	4.30%	15/1/2029	326,777	0.00%
FirstEnergy Pennsylvania Electric Co.	\$100,000	3.60%	1/6/2029	92,957	0.00%
FirstEnergy Transmission LLC	\$430,000	4.55%	1/4/2049	355,516	0.00%
Fiserv, Inc.	£500,000	2.25%	1/7/2025	612,254	0.00%
Fiserv, Inc.	\$1,715,000	3.20%	1/7/2026	1,646,196	0.01%
Fiserv, Inc.	€100,000	1.13%	1/7/2027	100,137	0.00%
Fiserv, Inc.	\$450,000	5.45%	2/3/2028	454,045	0.00%
Fiserv, Inc.	\$1,513,000	3.50%	1/7/2029	1,399,168	0.01%
Fiserv, Inc.	€300,000	1.63%	1/7/2030	284,981	0.00%
Fiserv, Inc.	\$450,000	5.60%	2/3/2033	453,870	0.00%
Fiserv, Inc.	\$1,155,000	4.40%	1/7/2049	936,943	0.01%
Five Corners Funding Trust II	\$500,000	2.85%	15/5/2030	440,429	0.00%
Five Corners Funding Trust IV	\$300,000	6.00%	15/2/2053	302,125	0.00%
Flex Intermediate Holdco LLC	\$300,000	3.36%	30/6/2031	249,728	0.00%
Flex Intermediate Holdco LLC	\$200,000	4.32%	30/12/2039	145,055	0.00%
Flex Ltd.	\$255,000	4.88%	15/6/2029	246,967	0.00%
Florida Gas Transmission Co. LLC	\$500,000	4.35%	15/7/2025	492,213	0.00%
Florida Gas Transmission Co. LLC	\$300,000	2.55%	1/7/2030	259,473	0.00%
Florida Power & Light Co.	\$125,000	3.13%	1/12/2025	121,334	0.00%
Florida Power & Light Co.	\$500,000	4.45%	15/5/2026	494,038	0.00%
Florida Power & Light Co.	\$65,000	3.30%	30/5/2027	61,905	0.00%
Florida Power & Light Co.	\$395,000	5.05%	1/4/2028	396,551	0.00%
Florida Power & Light Co.	\$500,000	4.40%	15/5/2028	491,042	0.00%
Florida Power & Light Co.	\$300,000	5.15%	15/6/2029	302,649	0.00%
Florida Power & Light Co.	\$500,000	4.63%	15/5/2030	489,898	0.00%
Florida Power & Light Co.	\$300,000	2.45%	3/2/2032	250,039	0.00%
Florida Power & Light Co.	\$305,000	5.10%	1/4/2033	303,647	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Florida Power & Light Co.	\$500,000	4.80%	15/5/2033	486,209	0.00%
Florida Power & Light Co.	\$400,000	5.30%	15/6/2034	403,435	0.00%
Florida Power & Light Co.	\$130,000	5.65%	1/2/2037	132,488	0.00%
Florida Power & Light Co.	\$150,000	5.95%	1/2/2038	157,518	0.00%
Florida Power & Light Co.	\$200,000	5.96%	1/4/2039	208,598	0.00%
Florida Power & Light Co.	\$235,000	4.13%	1/2/2042	198,117	0.00%
Florida Power & Light Co.	\$125,000	4.05%	1/6/2042	104,355	0.00%
Florida Power & Light Co.	\$545,000	3.80%	15/12/2042	434,112	0.00%
Florida Power & Light Co.	\$100,000	4.05%	1/10/2044	81,963	0.00%
Florida Power & Light Co.	\$285,000	3.70%	1/12/2047	215,599	0.00%
Florida Power & Light Co.	\$390,000	3.95%	1/3/2048	307,057	0.00%
Florida Power & Light Co.	\$125,000	4.13%	1/6/2048	101,520	0.00%
Florida Power & Light Co.	\$235,000	3.99%	1/3/2049	185,906	0.00%
Florida Power & Light Co.	\$320,000	3.15%	1/10/2049	217,609	0.00%
Florida Power & Light Co.	\$480,000	2.88%	4/12/2051	304,878	0.00%
Florida Power & Light Co.	\$305,000	5.30%	1/4/2053	293,706	0.00%
Florida Power & Light Co.	\$500,000	5.60%	15/6/2054	505,299	0.00%
Flowers Foods, Inc.	\$125,000	3.50%	1/10/2026	119,963	0.00%
Flowserve Corp.	\$500,000	3.50%	1/10/2030	444,471	0.00%
FMC Corp.	\$500,000	5.15%	18/5/2026	496,662	0.00%
FMC Corp.	\$175,000	3.20%	1/10/2026	165,960	0.00%
FMC Corp.	\$220,000	3.45%	1/10/2029	197,949	0.00%
FMC Corp.	\$500,000	5.65%	18/5/2033	492,513	0.00%
FMC Corp.	\$150,000	4.50%	1/10/2049	114,466	0.00%
FMC Corp.	\$500,000	6.38%	18/5/2053	495,815	0.00%
FMR LLC	\$250,000	4.95%	1/2/2033	242,214	0.00%
FMR LLC	\$665,000	6.45%	15/11/2039	722,830	0.01%
Foothill-Eastern Transportation Corridor Agency	\$75,000	4.09%	15/1/2049	62,414	0.00%
Foothill-Eastern Transportation Corridor Agency	\$100,000	3.92%	15/1/2053	79,409	0.00%
Ford Credit Floorplan Master Owner Trust A	\$300,000	4.06%	15/11/2030	287,883	0.00%
Ford Foundation	\$520,000	2.42%	1/6/2050	313,420	0.00%
Ford Foundation	\$250,000	2.82%	1/6/2070	145,414	0.00%
Ford Motor Co.	\$150,000	9.63%	22/4/2030	174,464	0.00%
Ford Motor Co.	\$310,000	7.45%	16/7/2031	333,166	0.00%
Ford Motor Co.	\$1,561,000	3.25%	12/2/2032	1,291,535	0.01%
Ford Motor Co.	\$673,000	6.10%	19/8/2032	672,172	0.01%
Ford Motor Co.	\$769,000	4.75%	15/1/2043	622,596	0.00%
Ford Motor Co.	\$155,000	7.40%	1/11/2046	167,361	0.00%
Ford Motor Co.	\$300,000	5.29%	8/12/2046	262,265	0.00%
Ford Motor Credit Co. LLC	\$525,000	4.13%	4/8/2025	515,153	0.00%
Ford Motor Credit Co. LLC	\$800,000	3.38%	13/11/2025	774,223	0.01%
Ford Motor Credit Co. LLC	\$275,000	4.54%	1/8/2026	267,765	0.00%
Ford Motor Credit Co. LLC	\$575,000	2.70%	10/8/2026	540,170	0.00%
Ford Motor Credit Co. LLC	\$335,000	4.27%	9/1/2027	322,737	0.00%
Ford Motor Credit Co. LLC	\$1,000,000	5.85%	17/5/2027	1,000,925	0.01%
Ford Motor Credit Co. LLC	\$577,000	4.95%	28/5/2027	563,568	0.00%
Ford Motor Credit Co. LLC	\$490,000	4.13%	17/8/2027	465,721	0.00%
Ford Motor Credit Co. LLC	\$275,000	3.82%	2/11/2027	257,905	0.00%
Ford Motor Credit Co. LLC	\$575,000	7.35%	4/11/2027	599,477	0.00%
Ford Motor Credit Co. LLC	\$285,000	2.90%	16/2/2028	257,807	0.00%
Ford Motor Credit Co. LLC	\$575,000	6.80%	12/5/2028	592,698	0.00%
Ford Motor Credit Co. LLC	€2,600,000	4.17%	21/11/2028	2,784,051	0.02%
Ford Motor Credit Co. LLC	\$875,000	2.90%	10/2/2029	771,739	0.01%
Ford Motor Credit Co. LLC	\$500,000	5.80%	8/3/2029	498,575	0.00%
Ford Motor Credit Co. LLC	\$1,550,000	5.11%	3/5/2029	1,498,417	0.01%
Ford Motor Credit Co. LLC	\$624,000	7.35%	6/3/2030	660,302	0.00%
Ford Motor Credit Co. LLC	\$400,000	7.20%	10/6/2030	421,010	0.00%
Ford Motor Credit Co. LLC	\$667,000	4.00%	13/11/2030	595,389	0.00%
Ford Motor Credit Co. LLC	\$200,000	3.63%	17/6/2031	172,259	0.00%
Ford Motor Credit Co. LLC	\$2,500,000	6.13%	8/3/2034	2,476,776	0.01%
Fortinet, Inc.	\$400,000	1.00%	15/3/2026	371,323	0.00%
Fortinet, Inc.	\$500,000	2.20%	15/3/2031	411,691	0.00%
Fortive Corp.	\$383,000	3.15%	15/6/2026	367,341	0.00%
Fortive Corp.	\$50,000	4.30%	15/6/2046	41,597	0.00%
Fortune Brands Innovations, Inc.	\$500,000	5.88%	1/6/2033	506,533	0.00%
Fortune Brands Innovations, Inc.	\$400,000	4.50%	25/3/2052	314,634	0.00%
Fox Corp.	\$105,000	4.71%	25/1/2029	103,122	0.00%
Fox Corp.	\$195,000	3.50%	8/4/2030	177,722	0.00%
Fox Corp.	\$730,000	5.48%	25/1/2039	695,807	0.01%
Fox Corp.	\$380,000	5.58%	25/1/2049	348,706	0.00%
Franciscan Missionaries of Our Lady Health System, Inc.	\$300,000	3.91%	1/7/2049	229,993	0.00%

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Franklin Resources, Inc.	\$1,155,000	1.60%	30/10/2030	934,001	0.01%
Franklin Resources, Inc.	\$500,000	2.95%	12/8/2051	310,912	0.00%
Freeport-McMoRan, Inc.	\$600,000	4.13%	1/3/2028	575,803	0.00%
Freeport-McMoRan, Inc.	\$575,000	4.63%	1/8/2030	553,534	0.00%
Freeport-McMoRan, Inc.	\$200,000	5.40%	14/11/2034	196,159	0.00%
Freeport-McMoRan, Inc.	\$1,025,000	5.45%	15/3/2043	966,895	0.01%
FS KKR Capital Corp.	\$543,000	3.40%	15/1/2026	516,842	0.00%
FS KKR Capital Corp.	\$50,000	3.13%	12/10/2028	43,412	0.00%
FS KKR Capital Corp.	\$450,000	6.88%	15/8/2029	446,024	0.00%
GA Global Funding Trust	\$300,000	2.25%	6/1/2027	277,231	0.00%
GA Global Funding Trust	\$1,400,000	5.50%	8/1/2029	1,399,586	0.01%
GA Global Funding Trust	\$300,000	2.90%	6/1/2032	250,056	0.00%
GATX Corp.	\$250,000	3.25%	15/9/2026	238,959	0.00%
GATX Corp.	\$100,000	3.85%	30/3/2027	96,297	0.00%
GATX Corp.	\$175,000	3.50%	15/3/2028	164,123	0.00%
GATX Corp.	\$100,000	4.55%	7/11/2028	97,705	0.00%
GATX Corp.	\$55,000	4.70%	1/4/2029	53,788	0.00%
GATX Corp.	\$250,000	1.90%	1/6/2031	200,625	0.00%
GATX Corp.	\$500,000	3.50%	1/6/2032	434,556	0.00%
GATX Corp.	\$500,000	5.45%	15/9/2033	493,207	0.00%
GE Capital Canada Funding Co.	CAD40,000	5.73%	22/10/2037	29,533	0.00%
GE Capital European Funding Unlimited Co.	€300,000	6.03%	1/3/2038	397,188	0.00%
GE Capital Funding LLC	\$300,000	4.55%	15/5/2032	286,139	0.00%
GE Capital UK Funding Unlimited Co.	£150,000	5.88%	18/1/2033	194,926	0.00%
GE HealthCare Technologies, Inc.	\$900,000	5.60%	15/11/2025	900,774	0.01%
GE HealthCare Technologies, Inc.	\$900,000	5.65%	15/11/2027	912,105	0.01%
GE HealthCare Technologies, Inc.	\$600,000	5.91%	22/11/2032	619,168	0.00%
GE HealthCare Technologies, Inc.	\$600,000	6.38%	22/11/2052	650,934	0.00%
General Dynamics Corp.	\$150,000	2.13%	15/8/2026	141,156	0.00%
General Dynamics Corp.	\$680,000	2.63%	15/11/2027	632,217	0.00%
General Dynamics Corp.	\$800,000	3.75%	15/5/2028	769,790	0.01%
General Dynamics Corp.	\$1,000,000	4.25%	1/4/2040	877,068	0.01%
General Electric Co.	€1,075,000	1.50%	17/5/2029	1,053,834	0.01%
General Electric Co.	\$1,662,000	5.88%	14/1/2038	1,707,944	0.01%
General Mills, Inc.	\$500,000	4.70%	30/1/2027	493,846	0.00%
General Mills, Inc.	\$250,000	4.20%	17/4/2028	242,119	0.00%
General Mills, Inc.	\$400,000	5.50%	17/10/2028	405,572	0.00%
General Mills, Inc.	€304,000	3.91%	13/4/2029	330,088	0.00%
General Mills, Inc.	\$870,000	2.25%	14/10/2031	714,834	0.01%
General Mills, Inc.	\$800,000	4.95%	29/3/2033	779,287	0.01%
General Mills, Inc.	\$400,000	3.00%	1/2/2051	255,497	0.00%
General Motors Co.	\$500,000	4.20%	1/10/2027	481,633	0.00%
General Motors Co.	\$300,000	5.40%	15/10/2029	298,418	0.00%
General Motors Co.	\$900,000	5.60%	15/10/2032	900,180	0.01%
General Motors Co.	\$135,000	5.00%	1/4/2035	126,285	0.00%
General Motors Co.	\$800,000	6.60%	1/4/2036	838,191	0.01%
General Motors Co.	\$350,000	5.15%	1/4/2038	321,842	0.00%
General Motors Co.	\$1,045,000	6.25%	2/10/2043	1,040,793	0.01%
General Motors Co.	\$245,000	5.20%	1/4/2045	214,975	0.00%
General Motors Co.	\$625,000	6.75%	1/4/2046	653,586	0.00%
General Motors Co.	\$750,000	5.40%	1/4/2048	671,747	0.01%
General Motors Co.	\$400,000	5.95%	1/4/2049	387,964	0.00%
General Motors Financial Co., Inc.	\$280,000	4.30%	13/7/2025	276,245	0.00%
General Motors Financial Co., Inc.	\$1,500,000	6.05%	10/10/2025	1,506,145	0.01%
General Motors Financial Co., Inc.	€200,000	0.85%	26/2/2026	204,780	0.00%
General Motors Financial Co., Inc.	\$1,150,000	5.25%	1/3/2026	1,143,520	0.01%
General Motors Financial Co., Inc.	\$450,000	5.40%	6/4/2026	449,033	0.00%
General Motors Financial Co., Inc.	\$500,000	1.50%	10/6/2026	463,098	0.00%
General Motors Financial Co., Inc.	€600,000	5.15%	15/8/2026	751,811	0.01%
General Motors Financial Co., Inc.	\$250,000	4.00%	6/10/2026	242,075	0.00%
General Motors Financial Co., Inc.	\$150,000	4.35%	17/1/2027	146,092	0.00%
General Motors Financial Co., Inc.	\$500,000	5.40%	8/5/2027	499,725	0.00%
General Motors Financial Co., Inc.	\$300,000	5.35%	15/7/2027	299,216	0.00%
General Motors Financial Co., Inc.	€650,000	1.55%	30/7/2027	733,220	0.01%
General Motors Financial Co., Inc.	\$350,000	2.70%	20/8/2027	323,001	0.00%
General Motors Financial Co., Inc.	€400,000	4.50%	22/11/2027	438,989	0.00%
General Motors Financial Co., Inc.	\$140,000	3.85%	5/1/2028	132,821	0.00%
General Motors Financial Co., Inc.	€910,000	3.90%	12/1/2028	978,480	0.01%
General Motors Financial Co., Inc.	\$275,000	2.40%	10/4/2028	246,651	0.00%
General Motors Financial Co., Inc.	\$600,000	5.80%	23/6/2028	606,937	0.00%
General Motors Financial Co., Inc.	\$200,000	2.40%	15/10/2028	176,798	0.00%

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General Motors Financial Co., Inc.	\$500,000	5.80%	7/1/2029	504,684	0.00%
General Motors Financial Co., Inc.	€400,000	4.30%	15/2/2029	436,045	0.00%
General Motors Financial Co., Inc.	\$500,000	4.30%	6/4/2029	475,017	0.00%
General Motors Financial Co., Inc.	\$500,000	5.55%	15/7/2029	500,129	0.00%
General Motors Financial Co., Inc.	£1,917,000	5.50%	12/1/2030	2,412,551	0.01%
General Motors Financial Co., Inc.	\$175,000	3.60%	21/6/2030	157,168	0.00%
General Motors Financial Co., Inc.	\$500,000	5.75%	8/2/2031	501,286	0.00%
General Motors Financial Co., Inc.	\$500,000	2.70%	10/6/2031	413,863	0.00%
General Motors Financial Co., Inc.	\$400,000	5.60%	18/6/2031	396,881	0.00%
General Motors Financial Co., Inc.	\$325,000	3.10%	12/1/2032	273,083	0.00%
General Motors Financial Co., Inc.	\$500,000	6.40%	9/1/2033	518,719	0.00%
General Motors Financial Co., Inc.	\$500,000	6.10%	7/1/2034	505,491	0.00%
General Motors Financial Co., Inc.	\$500,000	5.95%	4/4/2034	500,325	0.00%
General Motors Financial of Canada Ltd.	CAD50,000	1.75%	15/4/2026	34,606	0.00%
General Motors Financial of Canada Ltd.	CAD430,000	3.15%	8/2/2027	301,433	0.00%
General Motors Financial of Canada Ltd.	CAD650,000	5.00%	9/2/2029	476,682	0.00%
Genpact Luxembourg Sarl/Genpact USA, Inc.	\$200,000	6.00%	4/6/2029	202,272	0.00%
Genuine Parts Co.	\$300,000	1.88%	1/11/2030	243,057	0.00%
George Washington University	\$360,000	4.30%	15/9/2044	321,507	0.00%
George Washington University	\$200,000	4.13%	15/9/2048	169,886	0.00%
Georgetown University	\$101,000	4.32%	1/4/2049	87,429	0.00%
Georgetown University	\$90,000	2.94%	1/4/2050	60,385	0.00%
Georgetown University	\$100,000	5.12%	1/4/2053	98,569	0.00%
Georgetown University	\$154,000	5.22%	1/10/2118	141,677	0.00%
Georgia Power Co.	\$50,000	3.25%	1/4/2026	48,324	0.00%
Georgia Power Co.	\$400,000	5.00%	23/2/2027	398,989	0.00%
Georgia Power Co.	\$125,000	3.25%	30/3/2027	118,925	0.00%
Georgia Power Co.	\$100,000	2.65%	15/9/2029	89,105	0.00%
Georgia Power Co.	\$280,000	4.70%	15/5/2032	270,463	0.00%
Georgia Power Co.	\$400,000	4.95%	17/5/2033	390,221	0.00%
Georgia Power Co.	\$350,000	5.25%	15/3/2034	349,018	0.00%
Georgia Power Co.	\$125,000	4.75%	1/9/2040	112,638	0.00%
Georgia Power Co.	\$440,000	4.30%	15/3/2042	373,719	0.00%
Georgia Power Co.	\$910,000	4.30%	15/3/2043	756,709	0.01%
Georgia Power Co.	\$200,000	3.70%	30/1/2050	147,458	0.00%
Georgia Power Co.	\$300,000	3.25%	15/3/2051	203,608	0.00%
Georgia Power Co.	\$220,000	5.13%	15/5/2052	204,886	0.00%
Georgia-Pacific LLC	\$500,000	1.75%	30/9/2025	478,261	0.00%
Georgia-Pacific LLC	\$70,000	0.95%	15/5/2026	64,825	0.00%
Georgia-Pacific LLC	\$925,000	2.30%	30/4/2030	797,999	0.01%
Georgia-Pacific LLC	\$200,000	8.88%	15/5/2031	243,810	0.00%
Gilead Sciences, Inc.	\$1,350,000	3.65%	1/3/2026	1,312,952	0.01%
Gilead Sciences, Inc.	\$750,000	1.20%	1/10/2027	664,937	0.01%
Gilead Sciences, Inc.	\$750,000	1.65%	1/10/2030	617,635	0.00%
Gilead Sciences, Inc.	\$300,000	5.25%	15/10/2033	301,996	0.00%
Gilead Sciences, Inc.	\$350,000	4.60%	1/9/2035	330,326	0.00%
Gilead Sciences, Inc.	\$725,000	4.00%	1/9/2036	639,129	0.00%
Gilead Sciences, Inc.	\$400,000	2.60%	1/10/2040	275,110	0.00%
Gilead Sciences, Inc.	\$35,000	5.65%	1/12/2041	35,178	0.00%
Gilead Sciences, Inc.	\$945,000	4.80%	1/4/2044	851,339	0.01%
Gilead Sciences, Inc.	\$200,000	4.50%	1/2/2045	172,750	0.00%
Gilead Sciences, Inc.	\$1,650,000	4.75%	1/3/2046	1,468,334	0.01%
Gilead Sciences, Inc.	\$600,000	4.15%	1/3/2047	487,677	0.00%
Gilead Sciences, Inc.	\$500,000	2.80%	1/10/2050	313,199	0.00%
Gilead Sciences, Inc.	\$300,000	5.55%	15/10/2053	299,459	0.00%
Global Atlantic Finance Co.	\$520,000	7.95%	15/6/2033	569,671	0.00%
Global Atlantic Finance Co.	\$315,000	6.75%	15/3/2054	311,381	0.00%
Global Payments, Inc.	\$250,000	1.20%	1/3/2026	232,736	0.00%
Global Payments, Inc.	\$175,000	4.80%	1/4/2026	172,817	0.00%
Global Payments, Inc.	\$2,750,000	2.15%	15/1/2027	2,547,710	0.01%
Global Payments, Inc.	\$200,000	4.95%	15/8/2027	197,968	0.00%
Global Payments, Inc.	\$100,000	4.45%	1/6/2028	96,613	0.00%
Global Payments, Inc.	\$1,230,000	3.20%	15/8/2029	1,105,854	0.01%
Global Payments, Inc.	\$375,000	2.90%	15/5/2030	326,616	0.00%
Global Payments, Inc.	€2,595,000	4.88%	17/3/2031	2,870,609	0.02%
Global Payments, Inc.	\$200,000	5.40%	15/8/2032	196,071	0.00%
Global Payments, Inc.	\$450,000	4.15%	15/8/2049	338,555	0.00%
Global Payments, Inc.	\$200,000	5.95%	15/8/2052	192,741	0.00%
Globe Life, Inc.	\$120,000	4.55%	15/9/2028	113,917	0.00%
Globe Life, Inc.	\$500,000	2.15%	15/8/2030	400,692	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$380,000	5.38%	15/4/2026	376,961	0.00%

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GLP Capital LP/GLP Financing II, Inc.	\$950,000	5.75%	1/6/2028	952,302	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$350,000	5.30%	15/1/2029	344,700	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$115,000	4.00%	15/1/2030	105,150	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$300,000	4.00%	15/1/2031	269,040	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	2.75%	1/6/2034	166,902	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	3.49%	1/6/2036	162,144	0.00%
Golden State Tobacco Securitization Corp.	\$150,000	3.12%	1/6/2038	120,770	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	3.71%	1/6/2041	152,644	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	3.29%	1/6/2042	156,026	0.00%
Golden State Tobacco Securitization Corp.	\$140,000	3.00%	1/6/2046	128,556	0.00%
Golden State Tobacco Securitization Corp.	\$200,000	4.21%	1/6/2050	148,572	0.00%
Golden State Tobacco Securitization Corp.	\$145,000	3.85%	1/6/2050	136,469	0.00%
Goldman Sachs Bank USA^	\$1,000,000	5.28%	18/3/2027	996,407	0.01%
Goldman Sachs Bank USA^	\$1,000,000	5.41%	21/5/2027	998,821	0.01%
Goldman Sachs Capital I	\$275,000	6.35%	15/2/2034	284,043	0.00%
Goldman Sachs Group, Inc.	\$1,215,000	4.25%	21/10/2025	1,193,786	0.01%
Goldman Sachs Group, Inc.	\$1,083,000	3.75%	25/2/2026	1,055,412	0.01%
Goldman Sachs Group, Inc.^	\$10,000	5.80%	10/8/2026	10,006	0.00%
Goldman Sachs Group, Inc.	\$400,000	3.50%	16/11/2026	383,934	0.00%
Goldman Sachs Group, Inc.^	\$225,000	1.09%	9/12/2026	210,350	0.00%
Goldman Sachs Group, Inc.	\$100,000	5.95%	15/1/2027	101,674	0.00%
Goldman Sachs Group, Inc.	\$325,000	3.85%	26/1/2027	314,092	0.00%
Goldman Sachs Group, Inc.^	\$875,000	1.54%	10/9/2027	803,472	0.01%
Goldman Sachs Group, Inc.^	\$475,000	1.95%	21/10/2027	438,621	0.00%
Goldman Sachs Group, Inc.^	\$2,170,000	2.64%	24/2/2028	2,023,832	0.01%
Goldman Sachs Group, Inc.^	\$1,800,000	3.62%	15/3/2028	1,720,754	0.01%
Goldman Sachs Group, Inc.	£50,000	7.25%	10/4/2028	67,515	0.00%
Goldman Sachs Group, Inc.^	\$1,175,000	3.69%	5/6/2028	1,123,858	0.01%
Goldman Sachs Group, Inc.^	\$925,000	4.48%	23/8/2028	903,565	0.01%
Goldman Sachs Group, Inc.	€1,000,000	1.25%	7/2/2029	964,455	0.01%
Goldman Sachs Group, Inc.^	CAD425,000	2.01%	28/2/2029	283,779	0.00%
Goldman Sachs Group, Inc.^	\$1,075,000	3.81%	23/4/2029	1,019,762	0.01%
Goldman Sachs Group, Inc.^	\$1,525,000	4.22%	1/5/2029	1,467,967	0.01%
Goldman Sachs Group, Inc.	£500,000	3.13%	25/7/2029	580,476	0.00%
Goldman Sachs Group, Inc.^	\$1,065,000	6.48%	24/10/2029	1,112,171	0.01%
Goldman Sachs Group, Inc.	\$900,000	3.80%	15/3/2030	841,374	0.01%
Goldman Sachs Group, Inc.^	\$500,000	5.73%	25/4/2030	508,834	0.00%
Goldman Sachs Group, Inc.^	\$1,000,000	1.99%	27/1/2032	812,397	0.01%
Goldman Sachs Group, Inc.	€901,000	0.75%	23/3/2032	775,011	0.01%
Goldman Sachs Group, Inc.^	\$2,000,000	2.62%	22/4/2032	1,681,182	0.01%
Goldman Sachs Group, Inc.^	\$900,000	2.38%	21/7/2032	739,625	0.01%
Goldman Sachs Group, Inc.^	\$1,000,000	2.65%	21/10/2032	831,630	0.01%
Goldman Sachs Group, Inc.^	\$1,475,000	3.10%	24/2/2033	1,261,628	0.01%
Goldman Sachs Group, Inc.^	\$485,000	6.56%	24/10/2034	521,628	0.00%
Goldman Sachs Group, Inc.^	\$500,000	5.85%	25/4/2035	512,262	0.00%
Goldman Sachs Group, Inc.	\$400,000	6.45%	1/5/2036	426,129	0.00%
Goldman Sachs Group, Inc.	\$2,350,000	6.75%	1/10/2037	2,537,461	0.01%
Goldman Sachs Group, Inc.^	\$1,080,000	4.02%	31/10/2038	918,645	0.01%
Goldman Sachs Group, Inc.^	\$1,000,000	4.41%	23/4/2039	883,483	0.01%
Goldman Sachs Group, Inc.	\$900,000	6.25%	1/2/2041	955,961	0.01%
Goldman Sachs Group, Inc.^	\$750,000	3.21%	22/4/2042	555,609	0.00%
Goldman Sachs Group, Inc.^	\$1,300,000	2.91%	21/7/2042	912,917	0.01%
Goldman Sachs Group, Inc.^	\$1,175,000	3.44%	24/2/2043	886,365	0.01%
Goldman Sachs Group, Inc.	\$965,000	4.80%	8/7/2044	870,748	0.01%
Goldman Sachs Group, Inc.	\$505,000	5.15%	22/5/2045	472,264	0.00%
Goldman Sachs Group, Inc.	\$700,000	4.75%	21/10/2045	628,065	0.00%
Golub Capital BDC, Inc.	\$300,000	2.50%	24/8/2026	276,366	0.00%
Golub Capital BDC, Inc.	\$300,000	2.05%	15/2/2027	269,179	0.00%
Golub Capital BDC, Inc.	\$500,000	7.05%	5/12/2028	510,035	0.00%
Golub Capital BDC, Inc.	\$500,000	6.00%	15/7/2029	490,837	0.00%
Government National Mortgage Association	\$106	4.50%	15/10/2024	106	0.00%
Government National Mortgage Association	\$1,032	4.00%	15/1/2025	1,025	0.00%
Government National Mortgage Association	\$1,365	4.00%	15/9/2025	1,350	0.00%
Government National Mortgage Association	\$1,249	4.00%	20/9/2025	1,235	0.00%
Government National Mortgage Association	\$4,712	3.50%	20/12/2025	4,637	0.00%
Government National Mortgage Association	\$2,099	3.00%	15/1/2026	2,060	0.00%
Government National Mortgage Association	\$3,077	3.50%	15/2/2026	3,028	0.00%
Government National Mortgage Association	\$2,643	3.00%	15/2/2026	2,593	0.00%
Government National Mortgage Association	\$750	4.00%	20/2/2026	740	0.00%
Government National Mortgage Association	\$4,261	3.50%	15/5/2026	4,190	0.00%
Government National Mortgage Association	\$10,608	3.50%	20/7/2026	10,403	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$8,948	3.50%	20/10/2026	8,762	0.00%
Government National Mortgage Association	\$36,755	3.00%	20/2/2027	35,754	0.00%
Government National Mortgage Association	\$22,085	3.00%	20/5/2027	21,426	0.00%
Government National Mortgage Association	\$20,486	3.00%	20/6/2027	19,862	0.00%
Government National Mortgage Association	\$13,866	2.50%	20/6/2027	13,365	0.00%
Government National Mortgage Association	\$43,386	2.50%	20/2/2028	41,593	0.00%
Government National Mortgage Association	\$23,075	2.50%	20/6/2028	22,072	0.00%
Government National Mortgage Association	\$22,203	3.00%	20/7/2029	21,269	0.00%
Government National Mortgage Association	\$11,389	3.00%	20/10/2029	10,896	0.00%
Government National Mortgage Association	\$43,345	3.00%	20/12/2029	41,423	0.00%
Government National Mortgage Association	\$53,848	3.00%	20/7/2030	51,322	0.00%
Government National Mortgage Association	\$48,108	2.50%	20/9/2031	45,021	0.00%
Government National Mortgage Association	\$322	6.50%	15/1/2032	330	0.00%
Government National Mortgage Association	\$6,167	6.50%	15/2/2032	6,367	0.00%
Government National Mortgage Association	\$945,892	3.00%	20/5/2032	895,036	0.01%
Government National Mortgage Association	\$101,745	3.50%	20/5/2032	97,544	0.00%
Government National Mortgage Association	\$5,812	6.50%	15/9/2032	5,993	0.00%
Government National Mortgage Association	\$576	6.50%	15/11/2032	603	0.00%
Government National Mortgage Association	\$1,406	6.50%	15/1/2033	1,454	0.00%
Government National Mortgage Association	\$11,601	4.50%	15/8/2033	11,382	0.00%
Government National Mortgage Association	\$10,048	5.00%	15/3/2034	10,014	0.00%
Government National Mortgage Association	\$1,892	6.50%	15/5/2034	1,960	0.00%
Government National Mortgage Association	\$130,925	3.00%	20/5/2034	123,642	0.00%
Government National Mortgage Association	\$25,673	4.50%	15/9/2034	25,187	0.00%
Government National Mortgage Association	\$53,770	5.00%	15/11/2034	53,592	0.00%
Government National Mortgage Association	\$25,703	5.00%	15/3/2035	25,625	0.00%
Government National Mortgage Association	\$60,122	3.00%	20/6/2035	56,176	0.00%
Government National Mortgage Association	\$6,174	6.50%	15/7/2035	6,406	0.00%
Government National Mortgage Association	\$18,077	5.00%	15/9/2035	18,044	0.00%
Government National Mortgage Association	\$90,159	2.50%	20/10/2035	82,114	0.00%
Government National Mortgage Association	\$2,798	6.50%	20/12/2035	2,955	0.00%
Government National Mortgage Association	\$2,832	6.50%	20/1/2036	2,992	0.00%
Government National Mortgage Association	\$12,984	5.00%	15/3/2036	12,958	0.00%
Government National Mortgage Association	\$1,495,236	2.50%	20/5/2036	1,361,682	0.01%
Government National Mortgage Association	\$3,744	6.50%	20/9/2036	3,960	0.00%
Government National Mortgage Association	\$1,521	6.50%	20/8/2037	1,609	0.00%
Government National Mortgage Association	\$9,466	6.50%	20/12/2037	10,013	0.00%
Government National Mortgage Association TBA	\$13,435,000	5.50%	1/7/2038	13,329,979	0.06%
Government National Mortgage Association	\$25,210	5.00%	15/8/2038	25,199	0.00%
Government National Mortgage Association	\$1,080	7.00%	20/8/2038	1,168	0.00%
Government National Mortgage Association	\$645	6.50%	15/10/2038	678	0.00%
Government National Mortgage Association	\$44,117	6.50%	20/10/2038	46,665	0.00%
Government National Mortgage Association	\$9,669	6.50%	20/11/2038	10,228	0.00%
Government National Mortgage Association	\$3,686	7.00%	20/11/2038	3,986	0.00%
Government National Mortgage Association	\$663	6.50%	15/12/2038	705	0.00%
Government National Mortgage Association	\$27,381	5.00%	15/2/2039	27,375	0.00%
Government National Mortgage Association	\$24,893	4.50%	15/2/2039	24,351	0.00%
Government National Mortgage Association	\$108,958	4.50%	20/2/2039	106,671	0.00%
Government National Mortgage Association	\$103,609	5.00%	15/3/2039	103,641	0.00%
Government National Mortgage Association	\$86,739	5.00%	15/4/2039	86,769	0.00%
Government National Mortgage Association	\$25,037	4.50%	15/4/2039	24,492	0.00%
Government National Mortgage Association	\$5,740	4.00%	15/4/2039	5,441	0.00%
Government National Mortgage Association	\$55,435	5.00%	20/5/2039	55,491	0.00%
Government National Mortgage Association	\$4,926	5.00%	15/6/2039	4,928	0.00%
Government National Mortgage Association	\$13,298	4.50%	20/6/2039	13,019	0.00%
Government National Mortgage Association	\$40,502	4.50%	15/7/2039	39,620	0.00%
Government National Mortgage Association	\$99,602	5.00%	20/7/2039	99,701	0.00%
Government National Mortgage Association	\$31,583	4.50%	20/7/2039	30,920	0.00%
Government National Mortgage Association	\$119,943	4.50%	15/8/2039	117,332	0.00%
Government National Mortgage Association	\$24,999	4.00%	15/8/2039	23,697	0.00%
Government National Mortgage Association	\$41,878	5.00%	15/9/2039	41,893	0.00%
Government National Mortgage Association	\$187,708	5.00%	20/9/2039	187,895	0.00%
Government National Mortgage Association	\$8,663	4.50%	15/10/2039	8,475	0.00%
Government National Mortgage Association	\$102,331	5.00%	20/10/2039	102,433	0.00%
Government National Mortgage Association	\$9,201	4.00%	15/11/2039	8,722	0.00%
Government National Mortgage Association	\$128,974	4.50%	20/11/2039	126,267	0.00%
Government National Mortgage Association	\$52,945	5.00%	20/11/2039	52,998	0.00%
Government National Mortgage Association	\$10,526	4.50%	15/1/2040	10,297	0.00%
Government National Mortgage Association	\$168,852	5.00%	20/1/2040	169,020	0.00%
Government National Mortgage Association	\$117,898	4.50%	20/1/2040	115,424	0.00%
Government National Mortgage Association	\$61,523	5.00%	20/2/2040	61,584	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$103,668	4.50%	15/3/2040	101,413	0.00%
Government National Mortgage Association	\$4,176	5.00%	15/3/2040	4,178	0.00%
Government National Mortgage Association	\$132,285	4.50%	15/4/2040	129,407	0.00%
Government National Mortgage Association	\$22,432	5.00%	15/4/2040	22,440	0.00%
Government National Mortgage Association	\$28,674	4.50%	20/4/2040	28,069	0.00%
Government National Mortgage Association	\$73,148	4.50%	15/5/2040	71,557	0.00%
Government National Mortgage Association	\$15,102	5.00%	15/5/2040	15,108	0.00%
Government National Mortgage Association	\$282,032	4.50%	20/5/2040	276,081	0.00%
Government National Mortgage Association	\$45,188	5.00%	20/5/2040	45,201	0.00%
Government National Mortgage Association	\$7,519	4.50%	15/6/2040	7,356	0.00%
Government National Mortgage Association	\$81,363	5.00%	20/6/2040	81,386	0.00%
Government National Mortgage Association	\$75,854	4.50%	20/6/2040	74,253	0.00%
Government National Mortgage Association	\$106,929	4.50%	15/7/2040	104,603	0.00%
Government National Mortgage Association	\$43,473	5.00%	15/7/2040	43,461	0.00%
Government National Mortgage Association	\$338,047	5.00%	20/7/2040	338,145	0.00%
Government National Mortgage Association	\$50,659	4.50%	20/7/2040	49,591	0.00%
Government National Mortgage Association	\$373,465	4.50%	20/8/2040	365,585	0.00%
Government National Mortgage Association	\$280,768	5.00%	20/8/2040	280,849	0.00%
Government National Mortgage Association	\$61,703	4.00%	20/8/2040	58,565	0.00%
Government National Mortgage Association	\$10,798	5.00%	15/9/2040	10,801	0.00%
Government National Mortgage Association	\$135,960	4.50%	20/9/2040	133,092	0.00%
Government National Mortgage Association	\$48,553	4.00%	20/9/2040	46,085	0.00%
Government National Mortgage Association	\$22,913	5.00%	20/9/2040	22,920	0.00%
Government National Mortgage Association	\$84,630	4.00%	15/10/2040	80,218	0.00%
Government National Mortgage Association	\$109,954	4.00%	20/10/2040	104,364	0.00%
Government National Mortgage Association	\$102,449	4.50%	20/10/2040	100,287	0.00%
Government National Mortgage Association	\$1,585	4.50%	15/11/2040	1,550	0.00%
Government National Mortgage Association	\$349,808	4.00%	20/11/2040	332,023	0.00%
Government National Mortgage Association	\$16,984	4.50%	20/11/2040	16,626	0.00%
Government National Mortgage Association	\$28,263	4.00%	15/12/2040	26,790	0.00%
Government National Mortgage Association	\$450,547	4.00%	20/12/2040	427,640	0.00%
Government National Mortgage Association	\$124,250	4.00%	15/1/2041	117,772	0.00%
Government National Mortgage Association	\$221,961	4.00%	20/1/2041	210,676	0.00%
Government National Mortgage Association	\$456,083	4.00%	20/2/2041	432,895	0.00%
Government National Mortgage Association	\$323,334	4.50%	20/2/2041	316,378	0.00%
Government National Mortgage Association	\$104,565	4.50%	15/3/2041	102,291	0.00%
Government National Mortgage Association	\$322,212	4.50%	20/3/2041	315,280	0.00%
Government National Mortgage Association	\$106,485	4.00%	20/3/2041	100,878	0.00%
Government National Mortgage Association	\$34,823	5.00%	15/4/2041	34,810	0.00%
Government National Mortgage Association	\$229,968	4.50%	20/4/2041	225,020	0.00%
Government National Mortgage Association	\$20,869	4.50%	15/5/2041	20,405	0.00%
Government National Mortgage Association	\$113,164	4.50%	20/5/2041	110,729	0.00%
Government National Mortgage Association	\$55,787	4.00%	20/6/2041	52,849	0.00%
Government National Mortgage Association	\$34,733	4.50%	20/6/2041	33,986	0.00%
Government National Mortgage Association	\$179,574	4.00%	15/7/2041	170,155	0.00%
Government National Mortgage Association	\$222,502	4.50%	20/7/2041	217,715	0.00%
Government National Mortgage Association	\$51,175	4.00%	20/7/2041	48,480	0.00%
Government National Mortgage Association	\$304,461	4.50%	20/8/2041	297,911	0.00%
Government National Mortgage Association	\$132,241	3.50%	15/9/2041	121,332	0.00%
Government National Mortgage Association	\$182,040	4.50%	20/9/2041	178,123	0.00%
Government National Mortgage Association	\$114,107	5.00%	20/9/2041	114,068	0.00%
Government National Mortgage Association	\$101,735	4.00%	20/9/2041	96,378	0.00%
Government National Mortgage Association	\$140,659	4.00%	15/10/2041	133,281	0.00%
Government National Mortgage Association	\$228,527	3.50%	20/10/2041	210,448	0.00%
Government National Mortgage Association	\$145,871	4.50%	20/10/2041	142,733	0.00%
Government National Mortgage Association	\$105,753	4.00%	20/10/2041	100,184	0.00%
Government National Mortgage Association	\$47,885	3.50%	15/11/2041	43,935	0.00%
Government National Mortgage Association	\$181,773	3.50%	20/11/2041	167,393	0.00%
Government National Mortgage Association	\$158,261	4.00%	20/11/2041	149,927	0.00%
Government National Mortgage Association	\$103,851	5.00%	20/11/2041	103,881	0.00%
Government National Mortgage Association	\$619,764	3.50%	20/12/2041	570,734	0.00%
Government National Mortgage Association	\$64,268	4.00%	20/12/2041	60,884	0.00%
Government National Mortgage Association	\$230,252	3.50%	15/1/2042	211,258	0.00%
Government National Mortgage Association	\$107,760	3.50%	20/1/2042	99,235	0.00%
Government National Mortgage Association	\$121,340	3.50%	15/2/2042	111,248	0.00%
Government National Mortgage Association	\$18,540	4.00%	15/2/2042	17,539	0.00%
Government National Mortgage Association	\$74,394	3.50%	15/3/2042	68,207	0.00%
Government National Mortgage Association	\$117,378	3.50%	20/3/2042	107,871	0.00%
Government National Mortgage Association	\$68,461	4.00%	20/3/2042	64,817	0.00%
Government National Mortgage Association	\$112,792	4.00%	20/4/2042	106,788	0.00%
Government National Mortgage Association	\$14,822	5.00%	20/4/2042	14,826	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$593,982	3.50%	20/5/2042	545,870	0.00%
Government National Mortgage Association	\$146,351	4.00%	20/5/2042	138,561	0.00%
Government National Mortgage Association	\$40,737	5.00%	20/5/2042	40,777	0.00%
Government National Mortgage Association	\$402,896	3.50%	20/6/2042	370,262	0.00%
Government National Mortgage Association	\$374,594	3.00%	20/6/2042	334,845	0.00%
Government National Mortgage Association	\$104,314	4.00%	20/6/2042	98,761	0.00%
Government National Mortgage Association	\$26,353	4.50%	20/6/2042	25,786	0.00%
Government National Mortgage Association	\$17,984	3.50%	15/7/2042	16,488	0.00%
Government National Mortgage Association	\$565,756	3.50%	20/7/2042	519,930	0.00%
Government National Mortgage Association	\$371,153	3.50%	20/8/2042	341,090	0.00%
Government National Mortgage Association	\$370,551	3.00%	20/8/2042	331,230	0.00%
Government National Mortgage Association	\$28,759	4.00%	20/8/2042	27,228	0.00%
Government National Mortgage Association	\$38,130	3.00%	15/9/2042	33,877	0.00%
Government National Mortgage Association	\$450,045	3.00%	20/9/2042	402,289	0.00%
Government National Mortgage Association	\$313,563	3.50%	20/9/2042	288,164	0.00%
Government National Mortgage Association	\$25,620	3.00%	15/10/2042	22,762	0.00%
Government National Mortgage Association	\$652,309	3.50%	20/10/2042	599,472	0.00%
Government National Mortgage Association	\$322,171	3.00%	15/11/2042	286,235	0.00%
Government National Mortgage Association	\$213,944	3.00%	20/11/2042	191,242	0.00%
Government National Mortgage Association	\$32,006	3.00%	15/12/2042	28,337	0.00%
Government National Mortgage Association	\$2,785	3.50%	15/12/2042	2,553	0.00%
Government National Mortgage Association	\$707,659	3.00%	20/12/2042	632,567	0.00%
Government National Mortgage Association	\$290,698	3.50%	20/12/2042	267,152	0.00%
Government National Mortgage Association	\$842,543	3.00%	20/1/2043	753,138	0.01%
Government National Mortgage Association	\$384,365	3.50%	20/1/2043	353,232	0.00%
Government National Mortgage Association	\$225,750	2.50%	20/2/2043	193,020	0.00%
Government National Mortgage Association	\$158,575	3.50%	20/2/2043	145,731	0.00%
Government National Mortgage Association	\$151,024	3.00%	20/2/2043	134,998	0.00%
Government National Mortgage Association	\$57,747	5.00%	20/2/2043	57,805	0.00%
Government National Mortgage Association	\$287,641	3.50%	20/3/2043	263,538	0.00%
Government National Mortgage Association	\$111,251	4.00%	15/4/2043	105,451	0.00%
Government National Mortgage Association	\$1,078,589	3.00%	20/4/2043	959,547	0.01%
Government National Mortgage Association	\$640,665	3.50%	20/4/2043	586,980	0.00%
Government National Mortgage Association	\$34,036	3.00%	15/5/2043	30,177	0.00%
Government National Mortgage Association	\$514,338	3.50%	20/5/2043	471,239	0.00%
Government National Mortgage Association	\$270,255	3.00%	20/5/2043	240,427	0.00%
Government National Mortgage Association	\$137,252	3.00%	20/6/2043	122,103	0.00%
Government National Mortgage Association	\$75,796	3.00%	15/7/2043	67,202	0.00%
Government National Mortgage Association	\$453,989	3.00%	20/7/2043	403,883	0.00%
Government National Mortgage Association	\$380,307	3.50%	20/7/2043	348,439	0.00%
Government National Mortgage Association	\$52,424	4.00%	20/7/2043	49,633	0.00%
Government National Mortgage Association	\$813,283	3.50%	15/8/2043	745,643	0.01%
Government National Mortgage Association	\$333,737	3.00%	20/8/2043	296,903	0.00%
Government National Mortgage Association	\$166,263	3.50%	20/8/2043	152,331	0.00%
Government National Mortgage Association	\$217,840	3.50%	20/9/2043	199,586	0.00%
Government National Mortgage Association	\$147,293	3.00%	20/9/2043	131,037	0.00%
Government National Mortgage Association	\$158,299	3.50%	15/10/2043	145,134	0.00%
Government National Mortgage Association	\$632,999	4.00%	20/10/2043	598,186	0.00%
Government National Mortgage Association	\$195,713	4.50%	20/10/2043	190,323	0.00%
Government National Mortgage Association	\$41,142	3.50%	20/10/2043	37,694	0.00%
Government National Mortgage Association	\$101,667	4.00%	20/11/2043	96,076	0.00%
Government National Mortgage Association	\$207,885	4.00%	20/1/2044	196,451	0.00%
Government National Mortgage Association	\$79,494	4.50%	20/2/2044	77,305	0.00%
Government National Mortgage Association	\$45,571	3.50%	20/2/2044	41,752	0.00%
Government National Mortgage Association	\$33,100	5.00%	20/2/2044	33,088	0.00%
Government National Mortgage Association	\$185,511	4.50%	20/3/2044	180,402	0.00%
Government National Mortgage Association	\$81,674	3.50%	20/4/2044	74,747	0.00%
Government National Mortgage Association	\$70,214	4.50%	20/4/2044	68,280	0.00%
Government National Mortgage Association	\$68,583	4.00%	20/6/2044	64,657	0.00%
Government National Mortgage Association	\$190,387	4.00%	20/7/2044	179,489	0.00%
Government National Mortgage Association	\$113,263	3.50%	20/7/2044	103,657	0.00%
Government National Mortgage Association	\$22,600	5.00%	20/7/2044	22,607	0.00%
Government National Mortgage Association	\$7,476	4.00%	15/8/2044	7,042	0.00%
Government National Mortgage Association	\$231,286	4.00%	20/8/2044	218,047	0.00%
Government National Mortgage Association	\$232,624	3.50%	20/8/2044	212,895	0.00%
Government National Mortgage Association	\$117,882	3.00%	20/8/2044	104,872	0.00%
Government National Mortgage Association	\$26,579	4.00%	15/9/2044	25,036	0.00%
Government National Mortgage Association	\$121,994	4.00%	20/9/2044	115,010	0.00%
Government National Mortgage Association	\$32,627	3.00%	20/9/2044	28,951	0.00%
Government National Mortgage Association	\$449,234	3.50%	20/10/2044	411,134	0.00%
Government National Mortgage Association	\$342,912	3.00%	20/10/2044	305,065	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$209,631	4.00%	20/10/2044	197,631	0.00%
Government National Mortgage Association	\$299,077	4.50%	20/11/2044	290,555	0.00%
Government National Mortgage Association	\$215,006	3.50%	20/11/2044	196,771	0.00%
Government National Mortgage Association	\$90,546	4.00%	20/11/2044	85,363	0.00%
Government National Mortgage Association	\$371,055	3.00%	20/12/2044	329,251	0.00%
Government National Mortgage Association	\$259,976	3.50%	20/12/2044	237,927	0.00%
Government National Mortgage Association	\$202,346	4.00%	20/12/2044	190,763	0.00%
Government National Mortgage Association	\$277,753	4.00%	20/1/2045	261,853	0.00%
Government National Mortgage Association	\$171,153	3.50%	20/1/2045	156,638	0.00%
Government National Mortgage Association	\$51,906	4.50%	20/1/2045	50,427	0.00%
Government National Mortgage Association	\$248,819	3.50%	20/2/2045	227,716	0.00%
Government National Mortgage Association	\$126,348	4.00%	20/2/2045	119,115	0.00%
Government National Mortgage Association	\$54,619	3.00%	20/2/2045	48,466	0.00%
Government National Mortgage Association	\$125,138	3.00%	15/3/2045	110,691	0.00%
Government National Mortgage Association	\$46,289	3.50%	15/3/2045	42,053	0.00%
Government National Mortgage Association	\$594,796	3.50%	20/3/2045	542,404	0.00%
Government National Mortgage Association	\$263,582	4.00%	20/3/2045	248,493	0.00%
Government National Mortgage Association	\$149,443	4.50%	20/3/2045	145,327	0.00%
Government National Mortgage Association	\$61,641	3.00%	20/3/2045	54,669	0.00%
Government National Mortgage Association	\$515,615	3.50%	20/4/2045	470,198	0.00%
Government National Mortgage Association	\$433,741	3.50%	20/5/2045	395,536	0.00%
Government National Mortgage Association	\$112,222	4.50%	20/5/2045	109,024	0.00%
Government National Mortgage Association	\$87,653	4.00%	20/5/2045	82,579	0.00%
Government National Mortgage Association	\$266,649	3.50%	20/6/2045	243,162	0.00%
Government National Mortgage Association	\$245,385	4.00%	20/6/2045	231,179	0.00%
Government National Mortgage Association	\$135,338	3.00%	20/6/2045	120,030	0.00%
Government National Mortgage Association	\$99,939	4.50%	20/6/2045	97,187	0.00%
Government National Mortgage Association	\$98,841	4.00%	15/7/2045	92,691	0.00%
Government National Mortgage Association	\$725,188	3.50%	20/7/2045	661,311	0.00%
Government National Mortgage Association	\$412,679	3.00%	20/7/2045	366,000	0.00%
Government National Mortgage Association	\$114,831	4.00%	20/7/2045	108,183	0.00%
Government National Mortgage Association	\$192,949	3.00%	15/8/2045	170,673	0.00%
Government National Mortgage Association	\$456,616	3.00%	20/8/2045	404,966	0.00%
Government National Mortgage Association	\$340,085	3.50%	20/8/2045	310,129	0.00%
Government National Mortgage Association	\$294,594	4.00%	20/8/2045	277,539	0.00%
Government National Mortgage Association	\$512	4.50%	15/9/2045	496	0.00%
Government National Mortgage Association	\$775,850	3.50%	20/9/2045	707,510	0.01%
Government National Mortgage Association	\$422,169	4.00%	20/9/2045	397,729	0.00%
Government National Mortgage Association	\$45,736	3.00%	20/9/2045	40,563	0.00%
Government National Mortgage Association	\$612,909	3.00%	20/10/2045	543,581	0.00%
Government National Mortgage Association	\$524,863	3.50%	20/10/2045	478,631	0.00%
Government National Mortgage Association	\$442,665	4.00%	20/10/2045	417,038	0.00%
Government National Mortgage Association	\$266,123	3.50%	20/11/2045	242,682	0.00%
Government National Mortgage Association	\$131,609	3.00%	20/11/2045	116,722	0.00%
Government National Mortgage Association	\$95,023	4.00%	20/11/2045	89,522	0.00%
Government National Mortgage Association	\$449,146	3.00%	15/12/2045	397,292	0.00%
Government National Mortgage Association	\$587,762	4.00%	20/12/2045	553,735	0.00%
Government National Mortgage Association	\$354,375	3.50%	20/12/2045	323,160	0.00%
Government National Mortgage Association	\$34,387	4.50%	15/1/2046	33,344	0.00%
Government National Mortgage Association	\$700,569	3.50%	20/1/2046	638,855	0.00%
Government National Mortgage Association	\$220,698	3.00%	20/1/2046	195,734	0.00%
Government National Mortgage Association	\$81,156	4.00%	20/1/2046	76,458	0.00%
Government National Mortgage Association	\$249,634	3.50%	20/2/2046	227,646	0.00%
Government National Mortgage Association	\$744,597	3.00%	20/3/2046	657,869	0.00%
Government National Mortgage Association	\$635,510	3.50%	20/3/2046	579,532	0.00%
Government National Mortgage Association	\$305,993	4.00%	20/3/2046	288,278	0.00%
Government National Mortgage Association	\$619,597	4.00%	20/4/2046	583,727	0.00%
Government National Mortgage Association	\$208,696	3.50%	20/4/2046	189,734	0.00%
Government National Mortgage Association	\$128,851	3.00%	20/4/2046	113,843	0.00%
Government National Mortgage Association	\$41,205	4.00%	15/5/2046	38,644	0.00%
Government National Mortgage Association	\$814,469	3.50%	20/5/2046	740,470	0.01%
Government National Mortgage Association	\$603,572	3.00%	20/5/2046	533,269	0.00%
Government National Mortgage Association	\$87,505	4.00%	20/5/2046	82,439	0.00%
Government National Mortgage Association	\$60,456	4.00%	15/6/2046	56,694	0.00%
Government National Mortgage Association	\$921,884	3.00%	20/6/2046	814,505	0.01%
Government National Mortgage Association	\$593,945	3.50%	20/6/2046	539,982	0.00%
Government National Mortgage Association	\$32,524	4.00%	20/6/2046	30,512	0.00%
Government National Mortgage Association	\$1,942,440	3.50%	20/7/2046	1,765,958	0.01%
Government National Mortgage Association	\$131,399	3.00%	20/7/2046	116,094	0.00%
Government National Mortgage Association	\$39,438	4.00%	20/7/2046	36,998	0.00%
Government National Mortgage Association	\$2,942,220	3.00%	20/8/2046	2,603,210	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$1,770,514	3.00%	20/9/2046	1,564,290	0.01%
Government National Mortgage Association	\$164,652	3.50%	20/9/2046	150,061	0.00%
Government National Mortgage Association	\$55,593	4.00%	20/9/2046	52,154	0.00%
Government National Mortgage Association	\$52,735	2.50%	20/9/2046	45,009	0.00%
Government National Mortgage Association	\$647,335	3.00%	20/10/2046	572,783	0.00%
Government National Mortgage Association	\$263,684	2.50%	20/11/2046	225,054	0.00%
Government National Mortgage Association	\$228,610	3.00%	20/11/2046	201,982	0.00%
Government National Mortgage Association	\$140,117	3.50%	20/11/2046	127,387	0.00%
Government National Mortgage Association	\$2,071,969	3.00%	20/12/2046	1,830,632	0.01%
Government National Mortgage Association	\$277,114	2.50%	20/12/2046	236,517	0.00%
Government National Mortgage Association	\$834,740	3.00%	20/1/2047	737,511	0.01%
Government National Mortgage Association	\$228,321	3.50%	20/1/2047	207,577	0.00%
Government National Mortgage Association	\$204,905	4.00%	20/1/2047	192,227	0.00%
Government National Mortgage Association	\$143,613	3.00%	20/2/2047	126,885	0.00%
Government National Mortgage Association	\$82,865	4.00%	20/2/2047	77,738	0.00%
Government National Mortgage Association	\$1,260,136	3.50%	20/3/2047	1,143,220	0.01%
Government National Mortgage Association	\$284,026	4.00%	20/3/2047	266,452	0.00%
Government National Mortgage Association	\$52,862	4.50%	20/3/2047	51,277	0.00%
Government National Mortgage Association	\$232,416	4.00%	20/4/2047	217,898	0.00%
Government National Mortgage Association	\$148,973	3.50%	20/4/2047	135,383	0.00%
Government National Mortgage Association	\$469,624	3.50%	20/5/2047	427,038	0.00%
Government National Mortgage Association	\$387,716	4.00%	20/5/2047	363,496	0.00%
Government National Mortgage Association	\$62,129	4.50%	20/5/2047	60,033	0.00%
Government National Mortgage Association	\$414,250	3.50%	20/6/2047	376,558	0.00%
Government National Mortgage Association	\$192,271	4.00%	20/6/2047	180,260	0.00%
Government National Mortgage Association	\$958,870	3.50%	20/7/2047	871,623	0.01%
Government National Mortgage Association	\$470,551	3.00%	20/7/2047	415,197	0.00%
Government National Mortgage Association	\$301,951	4.00%	20/7/2047	283,088	0.00%
Government National Mortgage Association	\$43,586	4.50%	20/7/2047	42,116	0.00%
Government National Mortgage Association	\$1,337,749	3.50%	20/8/2047	1,213,632	0.01%
Government National Mortgage Association	\$257,591	4.00%	20/8/2047	241,499	0.00%
Government National Mortgage Association	\$82,411	4.50%	15/9/2047	79,254	0.00%
Government National Mortgage Association	\$2,180,090	3.50%	20/9/2047	1,977,821	0.01%
Government National Mortgage Association	\$374,401	4.00%	20/9/2047	351,013	0.00%
Government National Mortgage Association	\$62,477	4.50%	20/9/2047	60,129	0.00%
Government National Mortgage Association	\$5,820	3.50%	15/10/2047	5,279	0.00%
Government National Mortgage Association	\$761,825	3.50%	20/10/2047	691,143	0.01%
Government National Mortgage Association	\$397,546	3.00%	20/10/2047	350,780	0.00%
Government National Mortgage Association	\$66,936	4.50%	20/10/2047	64,678	0.00%
Government National Mortgage Association	\$1,599,328	3.00%	20/11/2047	1,411,187	0.01%
Government National Mortgage Association	\$618,183	3.50%	20/11/2047	560,828	0.00%
Government National Mortgage Association	\$520,939	4.00%	20/11/2047	488,397	0.00%
Government National Mortgage Association	\$48,499	4.50%	20/11/2047	46,676	0.00%
Government National Mortgage Association	\$905,355	3.50%	20/12/2047	821,356	0.01%
Government National Mortgage Association	\$861,284	3.00%	20/12/2047	759,965	0.01%
Government National Mortgage Association	\$780,734	4.00%	20/12/2047	733,125	0.01%
Government National Mortgage Association	\$107,019	4.50%	20/12/2047	102,998	0.00%
Government National Mortgage Association	\$499,103	3.50%	20/1/2048	452,796	0.00%
Government National Mortgage Association	\$170,097	4.00%	20/1/2048	159,471	0.00%
Government National Mortgage Association	\$1,567,438	3.00%	20/2/2048	1,383,049	0.01%
Government National Mortgage Association	\$480,378	3.50%	20/2/2048	435,808	0.00%
Government National Mortgage Association	\$598,557	3.50%	20/3/2048	543,023	0.00%
Government National Mortgage Association	\$246,939	3.00%	20/3/2048	217,889	0.00%
Government National Mortgage Association	\$117,909	3.50%	15/4/2048	106,955	0.00%
Government National Mortgage Association	\$1,125,068	4.00%	20/4/2048	1,052,421	0.01%
Government National Mortgage Association	\$413,845	4.50%	20/4/2048	398,293	0.00%
Government National Mortgage Association	\$402,687	4.00%	20/5/2048	376,685	0.00%
Government National Mortgage Association	\$198,169	3.50%	20/5/2048	179,783	0.00%
Government National Mortgage Association	\$139,312	4.50%	20/5/2048	134,077	0.00%
Government National Mortgage Association	\$82,406	5.00%	20/5/2048	81,422	0.00%
Government National Mortgage Association	\$111,207	4.00%	15/6/2048	104,000	0.00%
Government National Mortgage Association	\$2,651,762	4.00%	20/6/2048	2,480,534	0.01%
Government National Mortgage Association	\$55,302	5.00%	20/6/2048	54,642	0.00%
Government National Mortgage Association	\$463,371	4.50%	20/7/2048	445,924	0.00%
Government National Mortgage Association	\$264,053	5.00%	20/7/2048	260,900	0.00%
Government National Mortgage Association	\$235,964	4.00%	15/8/2048	220,546	0.00%
Government National Mortgage Association	\$1,119,695	4.50%	20/8/2048	1,077,537	0.01%
Government National Mortgage Association	\$1,101,537	4.00%	20/8/2048	1,030,409	0.01%
Government National Mortgage Association	\$327,458	3.50%	20/8/2048	296,977	0.00%
Government National Mortgage Association	\$948,281	4.00%	20/9/2048	887,049	0.01%
Government National Mortgage Association	\$705,511	4.50%	20/9/2048	678,947	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$84,131	5.00%	20/9/2048	83,080	0.00%
Government National Mortgage Association	\$165,005	3.50%	20/10/2048	149,646	0.00%
Government National Mortgage Association	\$171,878	4.50%	20/12/2048	165,407	0.00%
Government National Mortgage Association	\$88,912	3.50%	20/12/2048	80,635	0.00%
Government National Mortgage Association	\$115,325	4.50%	20/1/2049	110,983	0.00%
Government National Mortgage Association	\$48,872	5.50%	20/1/2049	49,181	0.00%
Government National Mortgage Association	\$29,237	3.50%	20/1/2049	26,524	0.00%
Government National Mortgage Association	\$774,072	4.50%	20/2/2049	744,926	0.01%
Government National Mortgage Association	\$764,354	3.50%	20/2/2049	693,205	0.01%
Government National Mortgage Association	\$232,816	5.00%	20/3/2049	229,908	0.00%
Government National Mortgage Association	\$2,081,003	4.50%	20/4/2049	2,002,650	0.01%
Government National Mortgage Association	\$1,100,390	3.50%	20/4/2049	997,961	0.01%
Government National Mortgage Association	\$393,288	5.00%	20/4/2049	388,375	0.00%
Government National Mortgage Association	\$2,222,254	4.00%	20/5/2049	2,076,658	0.01%
Government National Mortgage Association	\$1,084,850	3.50%	20/5/2049	981,561	0.01%
Government National Mortgage Association	\$361,467	5.00%	20/5/2049	356,951	0.00%
Government National Mortgage Association	\$310,674	4.50%	20/5/2049	298,976	0.00%
Government National Mortgage Association	\$94,510	3.50%	15/6/2049	85,609	0.00%
Government National Mortgage Association	\$458,858	4.00%	20/6/2049	428,795	0.00%
Government National Mortgage Association	\$346,206	3.50%	20/6/2049	313,244	0.00%
Government National Mortgage Association	\$792,269	3.50%	20/7/2049	716,837	0.01%
Government National Mortgage Association	\$464,996	3.00%	20/7/2049	408,846	0.00%
Government National Mortgage Association	\$317,992	4.00%	20/7/2049	297,158	0.00%
Government National Mortgage Association	\$1,002,928	3.00%	20/8/2049	880,985	0.01%
Government National Mortgage Association	\$544,724	3.50%	20/8/2049	492,861	0.00%
Government National Mortgage Association	\$2,289,542	3.50%	15/9/2049	2,073,900	0.01%
Government National Mortgage Association	\$2,546,016	3.00%	20/9/2049	2,235,747	0.01%
Government National Mortgage Association	\$650,757	3.50%	20/9/2049	588,798	0.00%
Government National Mortgage Association	\$1,826,484	3.50%	20/10/2049	1,652,584	0.01%
Government National Mortgage Association	\$297,864	2.50%	20/10/2049	252,296	0.00%
Government National Mortgage Association	\$161,891	3.00%	20/10/2049	142,117	0.00%
Government National Mortgage Association	\$2,074,817	3.00%	20/11/2049	1,820,242	0.01%
Government National Mortgage Association	\$298,498	4.00%	20/11/2049	278,941	0.00%
Government National Mortgage Association	\$1,850,067	3.00%	20/12/2049	1,625,969	0.01%
Government National Mortgage Association	\$713,767	3.00%	20/1/2050	625,991	0.00%
Government National Mortgage Association	\$476,848	4.50%	20/1/2050	458,894	0.00%
Government National Mortgage Association	\$74,653	3.50%	20/1/2050	67,545	0.00%
Government National Mortgage Association	\$1,330,570	3.00%	20/2/2050	1,166,573	0.01%
Government National Mortgage Association	\$653,068	3.50%	20/2/2050	590,890	0.00%
Government National Mortgage Association	\$632,922	3.00%	20/3/2050	555,396	0.00%
Government National Mortgage Association	\$391,413	3.50%	20/3/2050	354,146	0.00%
Government National Mortgage Association	\$2,020,213	2.50%	20/4/2050	1,708,676	0.01%
Government National Mortgage Association	\$1,840,112	3.00%	20/4/2050	1,612,605	0.01%
Government National Mortgage Association	\$841,612	3.00%	20/5/2050	737,350	0.01%
Government National Mortgage Association	\$148,133	4.00%	20/5/2050	138,428	0.00%
Government National Mortgage Association	\$2,677,658	3.00%	20/6/2050	2,347,603	0.01%
Government National Mortgage Association	\$892,523	3.00%	20/7/2050	781,513	0.01%
Government National Mortgage Association	\$164,980	3.50%	20/7/2050	149,272	0.00%
Government National Mortgage Association	\$6,301,619	2.50%	20/8/2050	5,322,068	0.03%
Government National Mortgage Association	\$3,708,797	3.00%	20/8/2050	3,252,785	0.02%
Government National Mortgage Association	\$1,273,058	2.00%	20/8/2050	1,034,126	0.01%
Government National Mortgage Association	\$298,393	3.50%	20/8/2050	269,432	0.00%
Government National Mortgage Association	\$2,159,886	2.50%	20/9/2050	1,823,477	0.01%
Government National Mortgage Association	\$918,356	2.00%	20/9/2050	745,797	0.01%
Government National Mortgage Association	\$3,617,008	2.00%	20/10/2050	2,930,199	0.02%
Government National Mortgage Association	\$1,320,142	2.50%	20/10/2050	1,114,118	0.01%
Government National Mortgage Association	\$23,668	3.50%	20/10/2050	21,414	0.00%
Government National Mortgage Association	\$4,033,169	2.00%	20/11/2050	3,269,877	0.02%
Government National Mortgage Association	\$2,124,979	3.00%	20/11/2050	1,859,629	0.01%
Government National Mortgage Association	\$6,685,368	2.00%	20/12/2050	5,418,720	0.03%
Government National Mortgage Association	\$5,601,403	2.50%	20/12/2050	4,723,781	0.02%
Government National Mortgage Association	\$527,557	3.50%	20/12/2050	476,127	0.00%
Government National Mortgage Association	\$6,404,641	2.00%	20/1/2051	5,195,674	0.03%
Government National Mortgage Association	\$1,937,258	2.50%	20/1/2051	1,633,132	0.01%
Government National Mortgage Association	\$4,421,799	2.00%	20/2/2051	3,582,080	0.02%
Government National Mortgage Association	\$2,028,743	2.50%	20/2/2051	1,708,663	0.01%
Government National Mortgage Association	\$7,860,350	2.00%	20/3/2051	6,366,025	0.03%
Government National Mortgage Association	\$4,521,042	2.50%	20/3/2051	3,807,048	0.02%
Government National Mortgage Association	\$1,459,112	1.50%	20/3/2051	1,143,231	0.01%
Government National Mortgage Association	\$620,551	3.00%	20/3/2051	542,449	0.00%
Government National Mortgage Association	\$7,597,703	2.50%	20/4/2051	6,396,648	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$6,168,985	2.00%	20/4/2051	5,002,858	0.03%
Government National Mortgage Association	\$1,366,845	3.00%	20/4/2051	1,192,722	0.01%
Government National Mortgage Association	\$2,867,968	2.50%	20/5/2051	2,414,153	0.01%
Government National Mortgage Association	\$1,435,910	3.00%	20/5/2051	1,252,766	0.01%
Government National Mortgage Association	\$6,942,590	2.50%	20/6/2051	5,842,952	0.03%
Government National Mortgage Association	\$4,061,941	2.00%	20/6/2051	3,292,855	0.02%
Government National Mortgage Association	\$1,434,233	3.00%	20/6/2051	1,251,083	0.01%
Government National Mortgage Association	\$5,621,284	2.00%	20/7/2051	4,556,085	0.02%
Government National Mortgage Association	\$4,737,105	2.50%	20/7/2051	3,986,064	0.02%
Government National Mortgage Association	\$2,258,517	3.00%	20/7/2051	1,969,757	0.01%
Government National Mortgage Association	\$1,025,251	4.00%	20/7/2051	958,079	0.01%
Government National Mortgage Association	\$505,292	3.50%	20/7/2051	455,378	0.00%
Government National Mortgage Association	\$4,997,397	2.00%	20/8/2051	4,045,528	0.02%
Government National Mortgage Association	\$3,248,341	3.00%	20/8/2051	2,832,527	0.02%
Government National Mortgage Association	\$3,140,020	2.50%	20/8/2051	2,641,702	0.01%
Government National Mortgage Association	\$4,049,384	2.50%	20/9/2051	3,406,126	0.02%
Government National Mortgage Association	\$1,489,692	3.00%	20/9/2051	1,298,769	0.01%
Government National Mortgage Association	\$1,640,468	3.00%	20/10/2051	1,429,968	0.01%
Government National Mortgage Association	\$3,502,980	2.50%	20/11/2051	2,945,439	0.02%
Government National Mortgage Association	\$2,524,165	3.50%	20/11/2051	2,270,773	0.01%
Government National Mortgage Association	\$2,540,011	3.00%	20/11/2051	2,213,693	0.01%
Government National Mortgage Association	\$1,994,718	2.00%	20/11/2051	1,615,498	0.01%
Government National Mortgage Association	\$4,881,431	2.00%	20/12/2051	3,952,659	0.02%
Government National Mortgage Association	\$3,815,691	2.50%	20/12/2051	3,208,379	0.02%
Government National Mortgage Association	\$1,256,102	3.00%	20/12/2051	1,094,536	0.01%
Government National Mortgage Association	\$429,950	1.50%	20/12/2051	334,872	0.00%
Government National Mortgage Association	\$6,489,558	2.00%	20/1/2052	5,253,812	0.03%
Government National Mortgage Association	\$4,105,055	2.50%	20/1/2052	3,451,053	0.02%
Government National Mortgage Association	\$1,986,196	3.00%	20/1/2052	1,730,414	0.01%
Government National Mortgage Association	\$2,339,372	2.00%	20/2/2052	1,892,805	0.01%
Government National Mortgage Association	\$3,804,150	3.50%	20/3/2052	3,417,207	0.02%
Government National Mortgage Association	\$3,675,961	2.50%	20/3/2052	3,091,144	0.02%
Government National Mortgage Association	\$2,906,392	2.00%	20/4/2052	2,351,585	0.01%
Government National Mortgage Association	\$1,796,711	4.00%	20/4/2052	1,660,219	0.01%
Government National Mortgage Association	\$1,408,240	3.50%	20/4/2052	1,264,891	0.01%
Government National Mortgage Association	\$1,236,568	3.00%	20/4/2052	1,076,897	0.01%
Government National Mortgage Association	\$144,517	2.50%	20/4/2052	121,507	0.00%
Government National Mortgage Association	\$2,100,000	2.50%	20/5/2052	1,765,647	0.01%
Government National Mortgage Association	\$3,289,661	4.50%	20/6/2052	3,131,230	0.02%
Government National Mortgage Association	\$3,043,951	3.00%	20/6/2052	2,650,903	0.01%
Government National Mortgage Association	\$1,764,600	3.50%	20/6/2052	1,584,840	0.01%
Government National Mortgage Association	\$72,312	4.00%	20/6/2052	66,819	0.00%
Government National Mortgage Association	\$2,140,166	2.50%	20/7/2052	1,799,418	0.01%
Government National Mortgage Association	\$1,343,842	4.50%	20/7/2052	1,279,122	0.01%
Government National Mortgage Association	\$1,813,804	3.00%	20/8/2052	1,579,597	0.01%
Government National Mortgage Association	\$803,586	5.00%	20/8/2052	782,845	0.01%
Government National Mortgage Association	\$571,974	4.00%	20/8/2052	528,523	0.00%
Government National Mortgage Association	\$5,686,028	4.50%	20/9/2052	5,412,659	0.03%
Government National Mortgage Association	\$2,407,500	5.00%	20/9/2052	2,343,791	0.01%
Government National Mortgage Association	\$712,847	3.00%	20/9/2052	620,801	0.00%
Government National Mortgage Association	\$400,120	3.50%	20/9/2052	359,267	0.00%
Government National Mortgage Association	\$10,035,476	4.00%	20/10/2052	9,273,103	0.05%
Government National Mortgage Association	\$6,406,637	5.00%	20/10/2052	6,239,121	0.03%
Government National Mortgage Association	\$6,084,238	4.50%	20/10/2052	5,791,221	0.03%
Government National Mortgage Association	\$3,794,943	5.50%	20/10/2052	3,764,835	0.02%
Government National Mortgage Association	\$6,116,127	5.50%	20/11/2052	6,067,603	0.03%
Government National Mortgage Association	\$3,628,141	4.50%	20/11/2052	3,453,409	0.02%
Government National Mortgage Association	\$2,941,452	5.00%	20/11/2052	2,865,534	0.02%
Government National Mortgage Association	\$2,244,204	4.00%	20/11/2052	2,073,717	0.01%
Government National Mortgage Association	\$1,935,015	3.50%	20/11/2052	1,737,447	0.01%
Government National Mortgage Association	\$628,776	7.00%	20/11/2052	640,469	0.00%
Government National Mortgage Association	\$3,354,325	6.00%	20/12/2052	3,367,953	0.02%
Government National Mortgage Association	\$1,921,474	4.00%	20/12/2052	1,775,504	0.01%
Government National Mortgage Association	\$1,774,092	4.50%	20/12/2052	1,688,651	0.01%
Government National Mortgage Association	\$1,340,944	5.00%	20/12/2052	1,306,335	0.01%
Government National Mortgage Association	\$1,247,911	6.50%	20/12/2052	1,264,983	0.01%
Government National Mortgage Association	\$312,181	3.50%	20/12/2052	280,331	0.00%
Government National Mortgage Association	\$1,367,165	5.50%	20/1/2053	1,356,318	0.01%
Government National Mortgage Association	\$1,032,585	6.00%	20/1/2053	1,036,781	0.01%
Government National Mortgage Association	\$1,055,168	5.00%	20/1/2053	1,027,934	0.01%
Government National Mortgage Association	\$428,267	6.50%	20/1/2053	434,126	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$4,401,508	5.00%	20/2/2053	4,284,085	0.02%
Government National Mortgage Association	\$657,419	6.50%	20/2/2053	666,413	0.01%
Government National Mortgage Association	\$1,800,927	6.00%	20/3/2053	1,808,268	0.01%
Government National Mortgage Association	\$1,806,847	5.00%	20/3/2053	1,749,516	0.01%
Government National Mortgage Association	\$540,269	5.50%	20/3/2053	536,246	0.00%
Government National Mortgage Association	\$5,300,644	5.50%	20/4/2053	5,272,548	0.03%
Government National Mortgage Association	\$3,323,585	6.00%	20/4/2053	3,348,824	0.02%
Government National Mortgage Association	\$3,015,666	4.50%	20/4/2053	2,864,914	0.02%
Government National Mortgage Association	\$2,625,382	5.00%	20/4/2053	2,548,359	0.01%
Government National Mortgage Association	\$4,210,190	5.50%	20/5/2053	4,182,266	0.02%
Government National Mortgage Association	\$2,494,751	5.00%	20/5/2053	2,428,020	0.01%
Government National Mortgage Association	\$1,311,756	6.00%	20/5/2053	1,317,103	0.01%
Government National Mortgage Association	\$3,924,332	5.50%	20/6/2053	3,892,814	0.02%
Government National Mortgage Association	\$1,384,707	4.50%	20/6/2053	1,315,485	0.01%
Government National Mortgage Association	\$1,201,017	6.00%	20/6/2053	1,217,394	0.01%
Government National Mortgage Association	\$566,979	5.00%	20/6/2053	551,813	0.00%
Government National Mortgage Association	\$161,762	3.50%	20/6/2053	145,923	0.00%
Government National Mortgage Association	\$3,061,256	6.00%	20/7/2053	3,073,734	0.02%
Government National Mortgage Association	\$2,976,256	5.00%	20/7/2053	2,896,644	0.02%
Government National Mortgage Association	\$425,098	6.50%	20/7/2053	430,919	0.00%
Government National Mortgage Association	\$4,097,251	5.00%	20/8/2053	3,987,654	0.02%
Government National Mortgage Association	\$2,127,362	5.50%	20/8/2053	2,110,277	0.01%
Government National Mortgage Association	\$576,862	6.00%	20/8/2053	579,213	0.00%
Government National Mortgage Association	\$2,938,411	5.50%	20/9/2053	2,914,811	0.02%
Government National Mortgage Association	\$2,653,393	6.00%	20/9/2053	2,676,272	0.01%
Government National Mortgage Association	\$2,080,001	6.50%	20/9/2053	2,108,481	0.01%
Government National Mortgage Association	\$564,413	5.00%	20/9/2053	549,315	0.00%
Government National Mortgage Association	\$99,963	7.00%	20/9/2053	101,809	0.00%
Government National Mortgage Association	\$2,221,047	5.00%	20/10/2053	2,161,636	0.01%
Government National Mortgage Association	\$1,100,087	7.00%	20/10/2053	1,120,404	0.01%
Government National Mortgage Association	\$4,624,291	6.50%	20/11/2053	4,774,418	0.02%
Government National Mortgage Association	\$2,459,105	6.00%	20/11/2053	2,469,129	0.01%
Government National Mortgage Association	\$1,987,272	5.50%	20/11/2053	1,971,311	0.01%
Government National Mortgage Association	\$1,559,824	7.00%	20/11/2053	1,588,631	0.01%
Government National Mortgage Association	\$3,072,838	6.50%	20/12/2053	3,114,913	0.02%
Government National Mortgage Association	\$1,509,694	6.00%	20/12/2053	1,515,848	0.01%
Government National Mortgage Association	\$1,390,165	7.00%	20/12/2053	1,415,840	0.01%
Government National Mortgage Association	\$6,663,577	6.50%	20/1/2054	6,754,817	0.03%
Government National Mortgage Association	\$804,147	7.00%	20/1/2054	818,998	0.01%
Government National Mortgage Association	\$2,163,456	4.50%	20/2/2054	2,055,305	0.01%
Government National Mortgage Association	\$2,088,187	5.00%	20/2/2054	2,032,331	0.01%
Government National Mortgage Association	\$610,002	6.00%	20/2/2054	612,489	0.00%
Government National Mortgage Association	\$1,440,000	6.00%	20/4/2054	1,445,754	0.01%
Government National Mortgage Association	\$1,000,614	7.00%	20/4/2054	1,021,403	0.01%
Government National Mortgage Association	\$3,916,391	5.00%	20/5/2054	3,811,268	0.02%
Government National Mortgage Association	\$2,990,000	6.00%	20/6/2054	3,001,948	0.02%
Government National Mortgage Association TBA	\$7,657,000	6.00%	1/7/2054	7,688,394	0.04%
Government National Mortgage Association TBA	\$2,450,000	3.00%	1/7/2054	2,134,227	0.01%
Grand Parkway Transportation Corp.	\$170,000	5.18%	1/10/2042	168,667	0.00%
Grand Parkway Transportation Corp.	\$175,000	3.24%	1/10/2052	128,089	0.00%
Great River Energy	\$344,937	6.25%	1/7/2038	343,484	0.00%
GS Mortgage Securities Trust 2014	\$908,108	3.93%	10/9/2047	901,107	0.01%
GS Mortgage Securities Trust 2014	\$50,000	3.63%	10/11/2047	49,552	0.00%
GS Mortgage Securities Trust 2015	\$1,180,000	3.76%	10/7/2048	1,154,446	0.01%
GS Mortgage Securities Trust 2015	\$150,000	3.38%	10/5/2050	146,889	0.00%
GS Mortgage Securities Trust 2016	\$150,000	2.85%	10/10/2049	140,955	0.00%
GS Mortgage Securities Trust 2016^	\$565,000	3.44%	10/11/2049	536,450	0.00%
GS Mortgage Securities Trust 2017	\$125,000	3.67%	10/3/2050	117,633	0.00%
GS Mortgage Securities Trust 2017^	\$50,000	3.83%	10/3/2050	46,023	0.00%
GS Mortgage Securities Trust 2017	\$1,025,000	3.43%	10/5/2050	959,264	0.01%
GS Mortgage Securities Trust 2017	\$100,000	3.64%	10/5/2050	91,836	0.00%
GS Mortgage Securities Trust 2017	\$1,213,000	3.43%	10/8/2050	1,132,175	0.01%
GS Mortgage Securities Trust 2017	\$324,000	3.66%	10/8/2050	298,609	0.00%
GS Mortgage Securities Trust 2017	\$100,000	3.21%	10/11/2050	93,361	0.00%
Guardian Life Global Funding	\$300,000	1.25%	13/5/2026	278,347	0.00%
Guardian Life Global Funding	\$500,000	3.25%	29/3/2027	476,670	0.00%
Guardian Life Global Funding	\$200,000	5.55%	28/10/2027	202,626	0.00%
Guardian Life Global Funding	\$775,000	1.25%	19/11/2027	683,258	0.01%
Guardian Life Insurance Co. of America	\$175,000	4.88%	19/6/2064	153,992	0.00%
Guardian Life Insurance Co. of America	\$100,000	3.70%	22/1/2070	66,706	0.00%
Guardian Life Insurance Co. of America	\$100,000	4.85%	24/1/2077	83,797	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
GXO Logistics, Inc.	\$250,000	1.65%	15/7/2026	230,513	0.00%
GXO Logistics, Inc.	\$595,000	6.25%	6/5/2029	605,800	0.00%
GXO Logistics, Inc.	\$200,000	2.65%	15/7/2031	162,493	0.00%
Hackensack Meridian Health, Inc.	\$300,000	2.68%	1/9/2041	210,259	0.00%
Hackensack Meridian Health, Inc.	\$125,000	4.21%	1/7/2048	105,727	0.00%
Hackensack Meridian Health, Inc.	\$300,000	2.88%	1/9/2050	196,297	0.00%
Hackensack Meridian Health, Inc.	\$50,000	4.50%	1/7/2057	43,058	0.00%
Haleon Netherlands Capital BV	€400,000	2.13%	29/3/2034	370,261	0.00%
Haleon US Capital LLC	\$510,000	3.38%	24/3/2027	486,713	0.00%
Haleon US Capital LLC	\$2,075,000	3.63%	24/3/2032	1,857,691	0.01%
Halliburton Co.	\$16,000	3.80%	15/11/2025	15,663	0.00%
Halliburton Co.	\$350,000	2.92%	1/3/2030	313,010	0.00%
Halliburton Co.	\$990,000	4.85%	15/11/2035	941,853	0.01%
Halliburton Co.	\$515,000	6.70%	15/9/2038	566,104	0.00%
Halliburton Co.	\$200,000	4.50%	15/11/2041	172,680	0.00%
Halliburton Co.	\$100,000	4.75%	1/8/2043	88,014	0.00%
Halliburton Co.	\$910,000	5.00%	15/11/2045	823,781	0.01%
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	\$500,000	6.38%	1/7/2034	491,771	0.00%
Hanover Insurance Group, Inc.	\$80,000	4.50%	15/4/2026	78,529	0.00%
Harley-Davidson Financial Services, Inc.	€1,100,000	5.13%	5/4/2026	1,202,516	0.01%
Harley-Davidson Financial Services, Inc.	\$500,000	3.05%	14/2/2027	469,053	0.00%
Harley-Davidson Financial Services, Inc.	\$450,000	6.50%	10/3/2028	459,754	0.00%
Harley-Davidson Financial Services, Inc.	\$950,000	5.95%	11/6/2029	946,602	0.01%
Hartford Financial Services Group, Inc.	\$150,000	2.80%	19/8/2029	133,337	0.00%
Hartford Financial Services Group, Inc.	\$475,000	5.95%	15/10/2036	494,389	0.00%
Hartford Financial Services Group, Inc.	\$100,000	6.10%	1/10/2041	103,477	0.00%
Hartford Financial Services Group, Inc.	\$30,000	4.40%	15/3/2048	24,955	0.00%
Hartford Financial Services Group, Inc.	\$200,000	3.60%	19/8/2049	146,000	0.00%
Hartford Financial Services Group, Inc.	\$200,000	2.90%	15/9/2051	125,528	0.00%
Hartford HealthCare Corp.	\$125,000	3.45%	1/7/2054	89,659	0.00%
Hasbro, Inc.	\$310,000	3.90%	19/11/2029	285,983	0.00%
Hasbro, Inc.	\$250,000	6.35%	15/3/2040	255,501	0.00%
Hasbro, Inc.	\$100,000	5.10%	15/5/2044	85,849	0.00%
HCA, Inc.	\$50,000	5.25%	15/6/2026	49,804	0.00%
HCA, Inc.	\$325,000	5.38%	1/9/2026	324,186	0.00%
HCA, Inc.	\$500,000	3.13%	15/3/2027	472,402	0.00%
HCA, Inc.	\$505,000	5.63%	1/9/2028	509,425	0.00%
HCA, Inc.	\$200,000	3.38%	15/3/2029	183,770	0.00%
HCA, Inc.	\$1,225,000	4.13%	15/6/2029	1,160,162	0.01%
HCA, Inc.	\$1,000,000	3.50%	1/9/2030	902,065	0.01%
HCA, Inc.	\$400,000	5.45%	1/4/2031	399,652	0.00%
HCA, Inc.	\$300,000	2.38%	15/7/2031	246,255	0.00%
HCA, Inc.	\$2,050,000	3.63%	15/3/2032	1,805,363	0.01%
HCA, Inc.	\$475,000	5.50%	1/6/2033	471,015	0.00%
HCA, Inc.	\$100,000	5.60%	1/4/2034	99,353	0.00%
HCA, Inc.	\$150,000	5.13%	15/6/2039	138,831	0.00%
HCA, Inc.	\$925,000	4.38%	15/3/2042	758,692	0.01%
HCA, Inc.	\$955,000	5.50%	15/6/2047	881,487	0.01%
HCA, Inc.	\$500,000	5.25%	15/6/2049	445,400	0.00%
HCA, Inc.	\$575,000	3.50%	15/7/2051	384,422	0.00%
HCA, Inc.	\$550,000	4.63%	15/3/2052	444,141	0.00%
HCA, Inc.	\$1,075,000	6.00%	1/4/2054	1,060,524	0.01%
HCA, Inc.	\$475,000	6.10%	1/4/2064	464,426	0.00%
Health & Educational Facilities Authority of the State of Missouri	\$195,000	3.65%	15/8/2057	148,024	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$250,000	5.20%	15/6/2029	249,144	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$250,000	2.20%	1/6/2030	210,982	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$250,000	5.45%	15/6/2034	246,972	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$250,000	3.20%	1/6/2050	161,058	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$325,000	5.88%	15/6/2054	319,256	0.00%
Healthcare Realty Holdings LP	\$90,000	3.50%	1/8/2026	86,084	0.00%
Healthcare Realty Holdings LP	\$200,000	3.75%	1/7/2027	189,408	0.00%
Healthcare Realty Holdings LP	\$105,000	3.10%	15/2/2030	91,633	0.00%
Healthcare Realty Holdings LP	\$700,000	2.00%	15/3/2031	552,040	0.00%
Healthpeak OP LLC	\$75,000	3.25%	15/7/2026	71,862	0.00%
Healthpeak OP LLC	\$1,500,000	2.13%	1/12/2028	1,322,145	0.01%
Healthpeak OP LLC	\$25,000	3.50%	15/7/2029	23,078	0.00%
Healthpeak OP LLC	\$250,000	2.88%	15/1/2031	215,683	0.00%
Healthpeak OP LLC	\$700,000	5.25%	15/12/2032	687,441	0.01%
HEICO Corp.	\$500,000	5.25%	1/8/2028	501,045	0.00%
Helmerich & Payne, Inc.	\$215,000	2.90%	29/9/2031	179,094	0.00%
Hershey Co.	\$95,000	3.20%	21/8/2025	92,949	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hershey Co.	\$100,000	2.30%	15/8/2026	94,406	0.00%
Hershey Co.	\$450,000	4.25%	4/5/2028	442,642	0.00%
Hershey Co.	\$703,000	2.45%	15/11/2029	624,276	0.00%
Hershey Co.	\$100,000	1.70%	1/6/2030	83,644	0.00%
Hershey Co.	\$750,000	4.50%	4/5/2033	728,833	0.01%
Hershey Co.	\$225,000	3.38%	15/8/2046	165,757	0.00%
Hershey Co.	\$100,000	3.13%	15/11/2049	68,450	0.00%
Hershey Co.	\$115,000	2.65%	1/6/2050	71,703	0.00%
Hess Corp.	\$325,000	4.30%	1/4/2027	316,828	0.00%
Hess Corp.	\$1,450,000	5.60%	15/2/2041	1,446,747	0.01%
Hewlett Packard Enterprise Co.	\$500,000	5.25%	1/7/2028	503,096	0.00%
HF Sinclair Corp.	\$325,000	5.88%	1/4/2026	325,628	0.00%
HF Sinclair Corp.	\$150,000	4.50%	1/10/2030	140,705	0.00%
High Street Funding Trust I	\$1,525,000	4.11%	15/2/2028	1,435,156	0.01%
Highland Holdings Sarl	€1,063,000	0.32%	15/12/2026	1,052,908	0.01%
Highland Holdings Sarl	€680,000	0.93%	15/12/2031	600,135	0.00%
Highmark, Inc.	\$200,000	1.45%	10/5/2026	184,206	0.00%
Highmark, Inc.	\$200,000	2.55%	10/5/2031	161,736	0.00%
Highwoods Realty LP	\$200,000	3.88%	1/3/2027	189,424	0.00%
Highwoods Realty LP	\$100,000	4.13%	15/3/2028	93,525	0.00%
Highwoods Realty LP	\$100,000	4.20%	15/4/2029	91,538	0.00%
Hill City Funding Trust	\$300,000	4.05%	15/8/2041	219,220	0.00%
Home Depot, Inc.	\$500,000	4.00%	15/9/2025	492,699	0.00%
Home Depot, Inc.	\$50,000	3.35%	15/9/2025	48,877	0.00%
Home Depot, Inc.	\$1,400,000	5.10%	24/12/2025	1,398,862	0.01%
Home Depot, Inc.	\$850,000	3.00%	1/4/2026	819,395	0.01%
Home Depot, Inc.	\$1,000,000	5.15%	25/6/2026	1,000,949	0.01%
Home Depot, Inc.	\$448,000	2.13%	15/9/2026	420,908	0.00%
Home Depot, Inc.	\$500,000	4.95%	30/9/2026	499,195	0.00%
Home Depot, Inc.	\$883,000	2.50%	15/4/2027	826,963	0.01%
Home Depot, Inc.	\$300,000	2.88%	15/4/2027	284,026	0.00%
Home Depot, Inc.	\$600,000	4.88%	25/6/2027	598,927	0.00%
Home Depot, Inc.	\$925,000	2.80%	14/9/2027	866,480	0.01%
Home Depot, Inc.	\$410,000	3.90%	6/12/2028	396,081	0.00%
Home Depot, Inc.	\$500,000	4.90%	15/4/2029	500,914	0.00%
Home Depot, Inc.	\$1,150,000	2.95%	15/6/2029	1,054,024	0.01%
Home Depot, Inc.	\$500,000	4.75%	25/6/2029	497,145	0.00%
Home Depot, Inc.	\$100,000	2.70%	15/4/2030	89,081	0.00%
Home Depot, Inc.	\$450,000	4.85%	25/6/2031	446,384	0.00%
Home Depot, Inc.	\$1,050,000	1.88%	15/9/2031	855,209	0.01%
Home Depot, Inc.	\$525,000	3.25%	15/4/2032	465,674	0.00%
Home Depot, Inc.	\$475,000	4.50%	15/9/2032	460,600	0.00%
Home Depot, Inc.	\$375,000	4.95%	25/6/2034	371,185	0.00%
Home Depot, Inc.	\$1,175,000	5.88%	16/12/2036	1,245,253	0.01%
Home Depot, Inc.	\$800,000	3.30%	15/4/2040	622,743	0.00%
Home Depot, Inc.	\$450,000	5.95%	1/4/2041	475,749	0.00%
Home Depot, Inc.	\$300,000	4.20%	1/4/2043	254,341	0.00%
Home Depot, Inc.	\$550,000	4.88%	15/2/2044	509,380	0.00%
Home Depot, Inc.	\$320,000	4.40%	15/3/2045	276,811	0.00%
Home Depot, Inc.	\$440,000	4.25%	1/4/2046	370,222	0.00%
Home Depot, Inc.	\$595,000	3.90%	15/6/2047	470,183	0.00%
Home Depot, Inc.	\$400,000	4.50%	6/12/2048	346,720	0.00%
Home Depot, Inc.	\$450,000	3.13%	15/12/2049	306,613	0.00%
Home Depot, Inc.	\$975,000	3.35%	15/4/2050	693,241	0.01%
Home Depot, Inc.	\$500,000	2.38%	15/3/2051	287,027	0.00%
Home Depot, Inc.	\$675,000	2.75%	15/9/2051	420,340	0.00%
Home Depot, Inc.	\$1,050,000	3.63%	15/4/2052	776,851	0.01%
Home Depot, Inc.	\$400,000	5.30%	25/6/2054	390,539	0.00%
Home Depot, Inc.	\$250,000	5.40%	25/6/2064	243,637	0.00%
Honeywell International, Inc.	\$200,000	2.50%	1/11/2026	189,040	0.00%
Honeywell International, Inc.	\$400,000	4.95%	15/2/2028	402,976	0.00%
Honeywell International, Inc.	\$400,000	4.25%	15/1/2029	391,311	0.00%
Honeywell International, Inc.	\$225,000	2.70%	15/8/2029	203,613	0.00%
Honeywell International, Inc.	\$500,000	4.88%	1/9/2029	500,627	0.00%
Honeywell International, Inc.	€4,900,000	3.38%	1/3/2030	5,195,346	0.03%
Honeywell International, Inc.	\$532,000	1.95%	1/6/2030	453,477	0.00%
Honeywell International, Inc.	\$1,300,000	4.95%	1/9/2031	1,301,039	0.01%
Honeywell International, Inc.	€100,000	0.75%	10/3/2032	87,046	0.00%
Honeywell International, Inc.	\$900,000	5.00%	15/2/2033	899,774	0.01%
Honeywell International, Inc.	\$400,000	4.50%	15/1/2034	383,976	0.00%
Honeywell International, Inc.	\$900,000	5.00%	1/3/2035	892,180	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Honeywell International, Inc.	\$200,000	5.70%	15/3/2036	210,111	0.00%
Honeywell International, Inc.	\$250,000	5.38%	1/3/2041	248,519	0.00%
Honeywell International, Inc.	\$225,000	3.81%	21/11/2047	176,415	0.00%
Honeywell International, Inc.	\$200,000	5.35%	1/3/2064	193,986	0.00%
Hormel Foods Corp.	\$500,000	4.80%	30/3/2027	498,130	0.00%
Hormel Foods Corp.	\$200,000	1.70%	3/6/2028	177,631	0.00%
Hormel Foods Corp.	\$355,000	1.80%	11/6/2030	298,173	0.00%
Hormel Foods Corp.	\$285,000	3.05%	3/6/2051	188,024	0.00%
Host Hotels & Resorts LP	\$170,000	3.38%	15/12/2029	151,785	0.00%
Host Hotels & Resorts LP	\$500,000	3.50%	15/9/2030	441,525	0.00%
Host Hotels & Resorts LP	\$305,000	2.90%	15/12/2031	254,141	0.00%
Host Hotels & Resorts LP	\$250,000	5.70%	1/7/2034	245,741	0.00%
Howard University	\$125,000	5.21%	1/10/2052	112,140	0.00%
Howmet Aerospace, Inc.	\$300,000	3.00%	15/1/2029	272,617	0.00%
HP, Inc.	\$300,000	1.45%	17/6/2026	278,253	0.00%
HP, Inc.	\$200,000	3.00%	17/6/2027	188,143	0.00%
HP, Inc.	\$225,000	4.75%	15/1/2028	222,643	0.00%
HP, Inc.	\$765,000	5.50%	15/1/2033	770,185	0.01%
HP, Inc.	\$700,000	6.00%	15/9/2041	715,027	0.01%
HPS Corporate Lending Fund	\$400,000	6.25%	30/9/2029	395,264	0.00%
HSBC Bank USA NA	\$425,000	7.00%	15/1/2039	476,473	0.00%
Hubbell, Inc.	\$50,000	3.35%	1/3/2026	48,403	0.00%
Hubbell, Inc.	\$225,000	3.15%	15/8/2027	212,093	0.00%
Hubbell, Inc.	\$100,000	3.50%	15/2/2028	94,417	0.00%
Hubbell, Inc.	\$350,000	2.30%	15/3/2031	291,503	0.00%
Humana, Inc.	\$500,000	1.35%	3/2/2027	453,133	0.00%
Humana, Inc.	\$150,000	3.95%	15/3/2027	145,086	0.00%
Humana, Inc.	\$1,500,000	5.75%	1/3/2028	1,526,051	0.01%
Humana, Inc.	\$380,000	3.70%	23/3/2029	356,211	0.00%
Humana, Inc.	\$250,000	4.88%	1/4/2030	245,320	0.00%
Humana, Inc.	\$400,000	5.38%	15/4/2031	397,802	0.00%
Humana, Inc.	\$300,000	5.88%	1/3/2033	305,359	0.00%
Humana, Inc.	\$500,000	5.95%	15/3/2034	511,251	0.00%
Humana, Inc.	\$120,000	4.63%	1/12/2042	100,924	0.00%
Humana, Inc.	\$250,000	4.95%	1/10/2044	217,457	0.00%
Humana, Inc.	\$700,000	5.50%	15/3/2053	650,670	0.00%
Huntington Bancshares, Inc. ^	\$415,000	4.44%	4/8/2028	402,047	0.00%
Huntington Bancshares, Inc. ^	\$525,000	6.21%	21/8/2029	535,872	0.00%
Huntington Bancshares, Inc. ^	\$500,000	5.02%	17/5/2033	472,819	0.00%
Huntington Bancshares, Inc. ^	\$500,000	5.71%	2/2/2035	492,337	0.00%
Huntington Ingalls Industries, Inc.	\$425,000	3.48%	1/12/2027	400,082	0.00%
Huntington Ingalls Industries, Inc.	\$500,000	2.04%	16/8/2028	440,123	0.00%
Huntington National Bank ^	\$1,500,000	4.55%	17/5/2028	1,460,075	0.01%
Huntington National Bank	\$150,000	5.65%	10/1/2030	149,934	0.00%
Huntsman International LLC	\$80,000	4.50%	1/5/2029	75,788	0.00%
Huntsman International LLC	\$200,000	2.95%	15/6/2031	163,690	0.00%
Hyatt Hotels Corp.	\$200,000	4.85%	15/3/2026	197,723	0.00%
Hyatt Hotels Corp.	\$300,000	5.75%	30/1/2027	302,683	0.00%
Hyatt Hotels Corp.	\$135,000	4.38%	15/9/2028	130,393	0.00%
Hyatt Hotels Corp.	\$250,000	5.25%	30/6/2029	247,980	0.00%
Hyatt Hotels Corp.	\$250,000	5.50%	30/6/2034	243,231	0.00%
IBM International Capital Pte Ltd.	\$700,000	4.90%	5/2/2034	679,330	0.01%
IBM International Capital Pte Ltd.	\$700,000	5.30%	5/2/2054	655,629	0.00%
Idaho Power Co.	\$180,000	4.20%	1/3/2048	141,078	0.00%
Idaho Power Co.	\$160,000	5.50%	15/3/2053	152,497	0.00%
IDEX Corp.	\$175,000	3.00%	1/5/2030	154,478	0.00%
Illinois State Toll Highway Authority	\$125,000	6.18%	1/1/2034	130,843	0.00%
Illinois Tool Works, Inc.	\$410,000	2.65%	15/11/2026	390,036	0.00%
Illinois Tool Works, Inc.	€400,000	0.63%	5/12/2027	392,024	0.00%
Illinois Tool Works, Inc.	€600,000	1.00%	5/6/2031	548,766	0.00%
Illinois Tool Works, Inc.	\$650,000	3.90%	1/9/2042	541,902	0.00%
Illumina, Inc.	\$400,000	5.80%	12/12/2025	400,403	0.00%
Illumina, Inc.	\$450,000	5.75%	13/12/2027	454,113	0.00%
Illumina, Inc.	\$190,000	2.55%	23/3/2031	156,938	0.00%
Indiana Finance Authority	\$200,000	3.05%	1/1/2051	144,902	0.00%
Indiana Michigan Power Co.	\$875,000	3.85%	15/5/2028	832,515	0.01%
Indiana Michigan Power Co.	\$200,000	4.55%	15/3/2046	167,901	0.00%
Indiana Michigan Power Co.	\$50,000	3.75%	1/7/2047	36,844	0.00%
Indiana Michigan Power Co.	\$125,000	4.25%	15/8/2048	99,560	0.00%
Indiana Michigan Power Co.	\$300,000	3.25%	1/5/2051	197,333	0.00%
Indiana Michigan Power Co.	\$175,000	5.63%	1/4/2053	170,150	0.00%

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Indiana University Health, Inc. Obligated Group	\$100,000	3.97%	1/11/2048	81,623	0.00%
Indiana University Health, Inc. Obligated Group	\$200,000	2.85%	1/11/2051	131,353	0.00%
Indianapolis Power & Light Co.	\$230,000	5.65%	1/12/2032	231,167	0.00%
Indianapolis Power & Light Co.	\$75,000	4.05%	1/5/2046	58,615	0.00%
Indianapolis Power & Light Co.	\$300,000	5.70%	1/4/2054	294,402	0.00%
Ingersoll Rand, Inc.	\$500,000	5.20%	15/6/2027	501,267	0.00%
Ingersoll Rand, Inc.	\$500,000	5.40%	14/8/2028	504,453	0.00%
Ingersoll Rand, Inc.	\$500,000	5.18%	15/6/2029	499,955	0.00%
Ingersoll Rand, Inc.	\$500,000	5.31%	15/6/2031	502,528	0.00%
Ingersoll Rand, Inc.	\$500,000	5.70%	14/8/2033	511,609	0.00%
Ingersoll Rand, Inc.	\$500,000	5.45%	15/6/2034	504,062	0.00%
Ingersoll Rand, Inc.	\$500,000	5.70%	15/6/2054	503,477	0.00%
Ingredion, Inc.	\$250,000	3.20%	1/10/2026	238,580	0.00%
Ingredion, Inc.	\$125,000	2.90%	1/6/2030	110,203	0.00%
Ingredion, Inc.	\$150,000	3.90%	1/6/2050	110,975	0.00%
Inova Health System Foundation	\$250,000	4.07%	15/5/2052	207,384	0.00%
Integris Baptist Medical Center, Inc.	\$275,000	3.88%	15/8/2050	203,890	0.00%
Intel Corp.	\$10,000	3.70%	29/7/2025	9,829	0.00%
Intel Corp.	\$195,000	2.60%	19/5/2026	185,839	0.00%
Intel Corp.	\$500,000	3.75%	5/8/2027	482,250	0.00%
Intel Corp.	\$1,000,000	4.88%	10/2/2028	996,218	0.01%
Intel Corp.	\$2,500,000	1.60%	12/8/2028	2,188,342	0.01%
Intel Corp.	\$300,000	4.00%	5/8/2029	286,405	0.00%
Intel Corp.	\$3,360,000	2.45%	15/11/2029	2,953,905	0.02%
Intel Corp.	\$500,000	3.90%	25/3/2030	469,828	0.00%
Intel Corp.	\$500,000	2.00%	12/8/2031	407,046	0.00%
Intel Corp.	\$275,000	4.15%	5/8/2032	257,419	0.00%
Intel Corp.	\$125,000	4.00%	15/12/2032	114,977	0.00%
Intel Corp.	\$1,000,000	5.20%	10/2/2033	998,312	0.01%
Intel Corp.	\$1,200,000	5.15%	21/2/2034	1,184,897	0.01%
Intel Corp.	\$1,000,000	4.60%	25/3/2040	902,072	0.01%
Intel Corp.	\$500,000	2.80%	12/8/2041	346,069	0.00%
Intel Corp.	\$500,000	5.63%	10/2/2043	495,316	0.00%
Intel Corp.	\$600,000	4.10%	11/5/2047	475,482	0.00%
Intel Corp.	\$1,389,000	3.73%	8/12/2047	1,021,661	0.01%
Intel Corp.	\$435,000	3.25%	15/11/2049	291,690	0.00%
Intel Corp.	\$1,000,000	4.75%	25/3/2050	861,380	0.01%
Intel Corp.	\$500,000	3.05%	12/8/2051	317,138	0.00%
Intel Corp.	\$800,000	5.70%	10/2/2053	787,003	0.01%
Intel Corp.	\$355,000	3.10%	15/2/2060	215,037	0.00%
Intel Corp.	\$710,000	3.20%	12/8/2061	436,992	0.00%
Intel Corp.	\$275,000	5.05%	5/8/2062	242,892	0.00%
Intel Corp.	\$750,000	5.90%	10/2/2063	749,647	0.01%
Intercontinental Exchange, Inc.	\$1,025,000	4.00%	15/9/2027	991,531	0.01%
Intercontinental Exchange, Inc.	\$250,000	3.10%	15/9/2027	234,816	0.00%
Intercontinental Exchange, Inc.	\$75,000	3.75%	21/9/2028	71,442	0.00%
Intercontinental Exchange, Inc.	\$660,000	4.35%	15/6/2029	638,971	0.00%
Intercontinental Exchange, Inc.	\$500,000	2.10%	15/6/2030	424,372	0.00%
Intercontinental Exchange, Inc.	\$1,675,000	1.85%	15/9/2032	1,298,886	0.01%
Intercontinental Exchange, Inc.	\$500,000	4.60%	15/3/2033	477,385	0.00%
Intercontinental Exchange, Inc.	\$175,000	4.25%	21/9/2048	143,304	0.00%
Intercontinental Exchange, Inc.	\$510,000	3.00%	15/6/2050	331,093	0.00%
Intercontinental Exchange, Inc.	\$350,000	4.95%	15/6/2052	318,775	0.00%
Intercontinental Exchange, Inc.	\$750,000	3.00%	15/9/2060	448,558	0.00%
Intercontinental Exchange, Inc.	\$330,000	5.20%	15/6/2062	307,340	0.00%
International Business Machines Corp.	\$275,000	4.50%	6/2/2026	272,315	0.00%
International Business Machines Corp.	\$475,000	3.45%	19/2/2026	461,642	0.00%
International Business Machines Corp.	\$900,000	3.30%	15/5/2026	869,659	0.01%
International Business Machines Corp.	\$250,000	3.30%	27/1/2027	239,778	0.00%
International Business Machines Corp.	\$430,000	1.70%	15/5/2027	392,091	0.00%
International Business Machines Corp.	\$275,000	4.50%	6/2/2028	271,056	0.00%
International Business Machines Corp.	€700,000	0.30%	11/2/2028	673,134	0.01%
International Business Machines Corp.	\$245,000	3.50%	15/5/2029	229,031	0.00%
International Business Machines Corp.	\$1,500,000	1.95%	15/5/2030	1,268,192	0.01%
International Business Machines Corp.	€500,000	3.63%	6/2/2031	539,326	0.00%
International Business Machines Corp.	\$150,000	5.88%	29/11/2032	157,945	0.00%
International Business Machines Corp.	\$1,775,000	4.75%	6/2/2033	1,726,787	0.01%
International Business Machines Corp.	£500,000	4.88%	6/2/2038	595,909	0.00%
International Business Machines Corp.	\$1,045,000	4.15%	15/5/2039	898,791	0.01%
International Business Machines Corp.	\$175,000	5.60%	30/11/2039	177,692	0.00%
International Business Machines Corp.	€600,000	1.20%	11/2/2040	444,838	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
International Business Machines Corp.	\$1,000,000	2.85%	15/5/2040	714,408	0.01%
International Business Machines Corp.	\$565,000	4.00%	20/6/2042	461,734	0.00%
International Business Machines Corp.	€639,000	4.00%	6/2/2043	676,210	0.01%
International Business Machines Corp.	\$1,025,000	4.25%	15/5/2049	833,169	0.01%
International Business Machines Corp.	\$100,000	5.10%	6/2/2053	93,327	0.00%
International Flavors & Fragrances, Inc.	\$25,000	1.23%	1/10/2025	23,652	0.00%
International Flavors & Fragrances, Inc.	€500,000	1.80%	25/9/2026	513,107	0.00%
International Flavors & Fragrances, Inc.	\$100,000	4.45%	26/9/2028	96,469	0.00%
International Flavors & Fragrances, Inc.	\$800,000	3.27%	15/11/2040	565,656	0.00%
International Flavors & Fragrances, Inc.	\$148,000	4.38%	1/6/2047	113,959	0.00%
International Paper Co.	\$230,000	5.00%	15/9/2035	216,915	0.00%
International Paper Co.	\$325,000	4.80%	15/6/2044	282,314	0.00%
International Paper Co.	\$1,115,000	4.35%	15/8/2048	903,023	0.01%
Interpublic Group of Cos, Inc.	\$480,000	3.38%	1/3/2041	351,312	0.00%
Interstate Power & Light Co.	\$250,000	4.10%	26/9/2028	239,750	0.00%
Interstate Power & Light Co.	\$100,000	3.60%	1/4/2029	93,606	0.00%
Interstate Power & Light Co.	\$75,000	6.25%	15/7/2039	77,849	0.00%
Interstate Power & Light Co.	\$150,000	3.70%	15/9/2046	110,111	0.00%
Interstate Power & Light Co.	\$295,000	3.10%	30/11/2051	187,165	0.00%
Intuit, Inc.	\$500,000	5.50%	15/9/2053	502,020	0.00%
Invesco Finance plc	\$160,000	5.38%	30/11/2043	151,905	0.00%
Invitation Homes Operating Partnership LP	\$500,000	2.30%	15/11/2028	442,669	0.00%
Invitation Homes Operating Partnership LP	\$270,000	2.00%	15/8/2031	214,128	0.00%
Invitation Homes Operating Partnership LP	\$500,000	2.70%	15/1/2034	394,204	0.00%
Iowa Health System	\$100,000	3.67%	15/2/2050	75,981	0.00%
IPALCO Enterprises, Inc.	\$185,000	4.25%	1/5/2030	171,807	0.00%
IPALCO Enterprises, Inc.	\$500,000	5.75%	1/4/2034	495,577	0.00%
IQVIA, Inc.	\$475,000	6.25%	1/2/2029	488,228	0.00%
Israel Government AID Bond	\$175,000	5.50%	18/9/2033	185,655	0.00%
ITC Holdings Corp.	\$500,000	4.95%	22/9/2027	495,293	0.00%
ITC Holdings Corp.	\$65,000	3.35%	15/11/2027	61,282	0.00%
ITC Holdings Corp.	\$300,000	2.95%	14/5/2030	264,211	0.00%
ITC Holdings Corp.	\$500,000	5.65%	9/5/2034	499,830	0.00%
ITC Holdings Corp.	\$115,000	5.30%	1/7/2043	105,372	0.00%
Jabil, Inc.	\$125,000	3.95%	12/1/2028	118,722	0.00%
Jabil, Inc.	\$200,000	3.60%	15/1/2030	180,434	0.00%
Jackson Financial, Inc.	\$625,000	3.13%	23/11/2031	523,912	0.00%
Jackson Financial, Inc.	\$450,000	4.00%	23/11/2051	313,402	0.00%
Jackson National Life Global Funding	\$350,000	5.55%	2/7/2027	348,988	0.00%
Jackson National Life Global Funding	\$800,000	5.25%	12/4/2028	785,308	0.01%
Jacobs Engineering Group, Inc.	\$500,000	5.90%	1/3/2033	500,659	0.00%
Janus Henderson US Holdings, Inc.	\$50,000	4.88%	1/8/2025	49,516	0.00%
JB Hunt Transport Services, Inc.	\$375,000	3.88%	1/3/2026	366,393	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$620,000	2.50%	15/1/2027	576,406	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$500,000	5.13%	1/2/2028	494,078	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$975,000	3.00%	15/5/2032	798,755	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$1,253,000	5.75%	1/4/2033	1,246,121	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$905,000	4.38%	2/2/2052	670,532	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$500,000	6.50%	1/12/2052	497,060	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$375,000	7.25%	15/11/2053	406,458	0.00%
Jefferies Financial Group, Inc.	€300,000	3.88%	16/4/2026	321,494	0.00%
Jefferies Financial Group, Inc.	\$1,100,000	4.85%	15/1/2027	1,085,534	0.01%
Jefferies Financial Group, Inc.	\$500,000	5.88%	21/7/2028	504,927	0.00%
Jefferies Financial Group, Inc.	€1,000,000	4.00%	16/4/2029	1,065,543	0.01%
Jefferies Financial Group, Inc.	\$560,000	4.15%	23/1/2030	520,510	0.00%
Jefferies Financial Group, Inc.	\$500,000	2.63%	15/10/2031	404,118	0.00%
Jefferies Financial Group, Inc.	\$300,000	2.75%	15/10/2032	239,760	0.00%
Jefferies Financial Group, Inc.	\$500,000	6.20%	14/4/2034	506,709	0.00%
Jefferies Financial Group, Inc.	\$115,000	6.25%	15/1/2036	116,246	0.00%
Jefferies Financial Group, Inc.	\$50,000	6.50%	20/1/2043	52,187	0.00%
Jersey Central Power & Light Co.	\$275,000	4.30%	15/1/2026	270,116	0.00%
Jersey Central Power & Light Co.	\$400,000	2.75%	1/3/2032	330,494	0.00%
JetBlue 2019-1 Class AA Pass Through Trust	\$158,544	2.75%	15/5/2032	136,714	0.00%
JetBlue 2020-1 Class A Pass Through Trust	\$385,485	4.00%	15/11/2032	358,936	0.00%
JM Smucker Co.	\$245,000	3.38%	15/12/2027	232,161	0.00%
JM Smucker Co.	\$300,000	5.90%	15/11/2028	308,995	0.00%
JM Smucker Co.	\$415,000	6.20%	15/11/2033	435,759	0.00%
JM Smucker Co.	\$300,000	6.50%	15/11/2043	315,957	0.00%
JM Smucker Co.	\$875,000	6.50%	15/11/2053	939,311	0.01%
JobsOhio Beverage System	\$30,000	3.99%	1/1/2029	29,272	0.00%
JobsOhio Beverage System	\$100,000	4.53%	1/1/2035	97,792	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JobsOhio Beverage System	\$250,000	2.83%	1/1/2038	200,310	0.00%
John Deere Bank SA	€2,600,000	3.30%	15/10/2029	2,775,605	0.01%
John Deere Capital Corp.	\$600,000	5.30%	8/9/2025	600,474	0.00%
John Deere Capital Corp.	\$400,000	4.05%	8/9/2025	394,533	0.00%
John Deere Capital Corp.	\$150,000	3.40%	11/9/2025	146,782	0.00%
John Deere Capital Corp.	\$250,000	4.80%	9/1/2026	248,435	0.00%
John Deere Capital Corp.	\$370,000	0.70%	15/1/2026	345,877	0.00%
John Deere Capital Corp.	\$450,000	5.05%	3/3/2026	450,195	0.00%
John Deere Capital Corp.	\$600,000	4.95%	6/3/2026	598,975	0.00%
John Deere Capital Corp.	\$500,000	4.75%	8/6/2026	496,906	0.00%
John Deere Capital Corp.	\$200,000	1.05%	17/6/2026	185,176	0.00%
John Deere Capital Corp.	\$500,000	5.15%	8/9/2026	500,614	0.00%
John Deere Capital Corp.	\$525,000	1.70%	11/1/2027	484,104	0.00%
John Deere Capital Corp.	\$600,000	4.85%	5/3/2027	597,854	0.00%
John Deere Capital Corp.	\$426,000	4.90%	11/6/2027	425,013	0.00%
John Deere Capital Corp.	\$450,000	2.80%	8/9/2027	420,987	0.00%
John Deere Capital Corp.	\$500,000	4.15%	15/9/2027	488,887	0.00%
John Deere Capital Corp.	\$250,000	4.75%	20/1/2028	248,937	0.00%
John Deere Capital Corp.	\$275,000	4.90%	3/3/2028	274,981	0.00%
John Deere Capital Corp.	\$750,000	4.95%	14/7/2028	750,788	0.01%
John Deere Capital Corp.	\$225,000	3.45%	7/3/2029	211,881	0.00%
John Deere Capital Corp.	\$298,000	4.85%	11/6/2029	297,037	0.00%
John Deere Capital Corp.	\$80,000	2.80%	18/7/2029	72,501	0.00%
John Deere Capital Corp.	\$500,000	4.70%	10/6/2030	495,180	0.00%
John Deere Capital Corp.	\$1,825,000	1.45%	15/1/2031	1,481,580	0.01%
John Deere Capital Corp.	\$600,000	4.90%	7/3/2031	596,834	0.00%
John Deere Capital Corp.	\$625,000	4.35%	15/9/2032	597,323	0.00%
John Deere Capital Corp.	\$500,000	5.05%	12/6/2034	496,467	0.00%
John Deere Cash Management Sarl	€200,000	2.20%	2/4/2032	197,505	0.00%
John Deere Financial, Inc.	CAD1,305,000	1.34%	8/9/2027	871,297	0.01%
John Sevier Combined Cycle Generation LLC	\$40,095	4.63%	15/1/2042	37,403	0.00%
Johns Hopkins Health System Corp.	\$100,000	3.84%	15/5/2046	81,090	0.00%
Johns Hopkins University	\$200,000	4.71%	1/7/2032	196,437	0.00%
Johns Hopkins University	\$150,000	4.08%	1/7/2053	126,829	0.00%
Johnson & Johnson	\$435,000	0.55%	1/9/2025	412,957	0.00%
Johnson & Johnson	\$800,000	2.45%	1/3/2026	768,290	0.01%
Johnson & Johnson	\$750,000	2.95%	3/3/2027	717,840	0.01%
Johnson & Johnson	\$150,000	4.38%	5/12/2033	147,281	0.00%
Johnson & Johnson	\$1,025,000	3.55%	1/3/2036	897,202	0.01%
Johnson & Johnson	\$2,175,000	3.63%	3/3/2037	1,896,029	0.01%
Johnson & Johnson	\$100,000	5.95%	15/8/2037	108,876	0.00%
Johnson & Johnson	\$200,000	3.40%	15/1/2038	167,912	0.00%
Johnson & Johnson	\$125,000	5.85%	15/7/2038	135,012	0.00%
Johnson & Johnson	\$125,000	4.50%	1/9/2040	117,490	0.00%
Johnson & Johnson	\$650,000	4.50%	5/12/2043	607,126	0.00%
Johnson & Johnson	\$1,210,000	3.70%	1/3/2046	971,406	0.01%
Johnson & Johnson	\$350,000	3.75%	3/3/2047	281,180	0.00%
Johnson Controls International plc	\$183,000	3.90%	14/2/2026	178,522	0.00%
Johnson Controls International plc	\$5,000	4.63%	2/7/2044	4,308	0.00%
Johnson Controls International plc	\$41,000	5.13%	14/9/2045	37,287	0.00%
Johnson Controls International plc	\$150,000	4.50%	15/2/2047	125,093	0.00%
Johnson Controls International plc	\$116,000	4.95%	2/7/2064	100,194	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€660,000	0.38%	15/9/2027	640,787	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€240,000	3.00%	15/9/2028	251,035	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	\$500,000	1.75%	15/9/2030	412,537	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	\$200,000	2.00%	16/9/2031	161,638	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€330,000	1.00%	15/9/2032	287,636	0.00%
Jones Lang LaSalle, Inc.	\$500,000	6.88%	1/12/2028	526,552	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2016	\$200,000	2.87%	15/8/2049	187,297	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	\$50,000	3.67%	15/11/2047	49,371	0.00%
JPMBB Commercial Mortgage Securities Trust 2015	\$100,000	3.82%	15/7/2048	96,682	0.00%
JPMBB Commercial Mortgage Securities Trust 2015	\$965,389	3.80%	15/8/2048	944,279	0.01%
JPMCC Commercial Mortgage Securities Trust 2017	\$200,000	3.72%	15/3/2050	190,567	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	\$625,000	3.49%	15/7/2050	579,629	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	\$100,000	3.74%	15/7/2050	90,819	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	\$2,275,000	3.45%	15/9/2050	2,135,475	0.01%
JPMDB Commercial Mortgage Securities Trust 2016	\$75,000	3.14%	15/6/2049	70,583	0.00%
JPMDB Commercial Mortgage Securities Trust 2016	\$100,000	3.14%	15/12/2049	92,045	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	\$250,000	3.69%	15/3/2050	237,709	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	\$75,000	3.41%	15/10/2050	70,178	0.00%
JPMDB Commercial Mortgage Securities Trust 2017*	\$50,000	3.71%	15/10/2050	46,295	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMDB Commercial Mortgage Securities Trust 2018	\$1,275,000	4.21%	15/6/2051	1,202,584	0.01%
JPMDB Commercial Mortgage Securities Trust 2018	\$425,000	4.42%	15/6/2051	395,131	0.00%
JPMorgan Chase & Co.	\$1,655,000	3.30%	1/4/2026	1,602,249	0.01%
JPMorgan Chase & Co.	\$900,000	2.95%	1/10/2026	857,392	0.01%
JPMorgan Chase & Co.	\$290,000	7.63%	15/10/2026	305,532	0.00%
JPMorgan Chase & Co.	\$735,000	4.13%	15/12/2026	715,919	0.01%
JPMorgan Chase & Co.^	\$5,669,000	3.96%	29/1/2027	5,538,129	0.03%
JPMorgan Chase & Co.^	\$690,000	1.04%	4/2/2027	642,920	0.00%
JPMorgan Chase & Co.^	€1,650,000	1.09%	11/3/2027	1,693,409	0.01%
JPMorgan Chase & Co.^	\$1,400,000	1.58%	22/4/2027	1,307,186	0.01%
JPMorgan Chase & Co.^	\$2,000,000	1.47%	22/9/2027	1,836,501	0.01%
JPMorgan Chase & Co.	\$250,000	4.25%	1/10/2027	243,714	0.00%
JPMorgan Chase & Co.	\$900,000	3.63%	1/12/2027	861,031	0.01%
JPMorgan Chase & Co.^	\$1,000,000	5.04%	23/1/2028	994,874	0.01%
JPMorgan Chase & Co.^	€2,150,000	0.39%	24/2/2028	2,119,156	0.01%
JPMorgan Chase & Co.^	CAD820,000	1.90%	5/3/2028	560,142	0.00%
JPMorgan Chase & Co.^	\$1,000,000	5.57%	22/4/2028	1,008,142	0.01%
JPMorgan Chase & Co.^	\$2,000,000	4.32%	26/4/2028	1,950,323	0.01%
JPMorgan Chase & Co.^	\$300,000	3.54%	1/5/2028	286,288	0.00%
JPMorgan Chase & Co.^	€1,600,000	1.64%	18/5/2028	1,624,513	0.01%
JPMorgan Chase & Co.^	\$305,000	4.85%	25/7/2028	301,726	0.00%
JPMorgan Chase & Co.^	\$1,750,000	3.51%	23/1/2029	1,654,877	0.01%
JPMorgan Chase & Co.^	\$600,000	4.01%	23/4/2029	574,199	0.00%
JPMorgan Chase & Co.^	\$2,000,000	2.07%	1/6/2029	1,778,877	0.01%
JPMorgan Chase & Co.^	\$725,000	4.20%	23/7/2029	697,759	0.01%
JPMorgan Chase & Co.^	\$1,000,000	5.30%	24/7/2029	1,003,492	0.01%
JPMorgan Chase & Co.^	\$1,000,000	5.01%	23/1/2030	991,847	0.01%
JPMorgan Chase & Co.^	€1,700,000	1.96%	23/3/2030	1,686,200	0.01%
JPMorgan Chase & Co.^	\$1,000,000	5.58%	22/4/2030	1,015,838	0.01%
JPMorgan Chase & Co.^	\$250,000	3.70%	6/5/2030	233,616	0.00%
JPMorgan Chase & Co.^	\$2,000,000	4.57%	14/6/2030	1,941,477	0.01%
JPMorgan Chase & Co.	\$100,000	8.75%	1/9/2030	116,862	0.00%
JPMorgan Chase & Co.^	\$1,500,000	2.74%	15/10/2030	1,327,030	0.01%
JPMorgan Chase & Co.^	\$1,295,000	4.49%	24/3/2031	1,248,610	0.01%
JPMorgan Chase & Co.^	\$2,000,000	2.52%	22/4/2031	1,728,594	0.01%
JPMorgan Chase & Co.^	\$1,950,000	2.96%	13/5/2031	1,708,967	0.01%
JPMorgan Chase & Co.^	\$900,000	1.76%	19/11/2031	730,830	0.01%
JPMorgan Chase & Co.^	\$1,200,000	1.95%	4/2/2032	976,851	0.01%
JPMorgan Chase & Co.^	\$2,350,000	2.58%	22/4/2032	1,984,160	0.01%
JPMorgan Chase & Co.^	\$800,000	2.96%	25/1/2033	681,969	0.01%
JPMorgan Chase & Co.^	\$1,400,000	4.59%	26/4/2033	1,332,028	0.01%
JPMorgan Chase & Co.^	\$2,300,000	4.91%	25/7/2033	2,234,295	0.01%
JPMorgan Chase & Co.^	\$900,000	5.72%	14/9/2033	917,776	0.01%
JPMorgan Chase & Co.^	€1,474,000	3.76%	21/3/2034	1,569,622	0.01%
JPMorgan Chase & Co.^	\$1,900,000	5.35%	1/6/2034	1,891,696	0.01%
JPMorgan Chase & Co.^	\$1,165,000	6.25%	23/10/2034	1,235,559	0.01%
JPMorgan Chase & Co.^	\$1,000,000	5.34%	23/1/2035	994,799	0.01%
JPMorgan Chase & Co.^	\$1,000,000	5.77%	22/4/2035	1,026,543	0.01%
JPMorgan Chase & Co.^	\$1,025,000	3.88%	24/7/2038	879,546	0.01%
JPMorgan Chase & Co.^	\$1,750,000	3.11%	22/4/2041	1,309,326	0.01%
JPMorgan Chase & Co.	\$200,000	5.60%	15/7/2041	203,535	0.00%
JPMorgan Chase & Co.	\$100,000	5.40%	6/1/2042	99,399	0.00%
JPMorgan Chase & Co.^	\$825,000	3.16%	22/4/2042	612,376	0.00%
JPMorgan Chase & Co.	\$500,000	5.63%	16/8/2043	508,072	0.00%
JPMorgan Chase & Co.	\$340,000	4.85%	1/2/2044	317,252	0.00%
JPMorgan Chase & Co.	\$1,000,000	4.95%	1/6/2045	933,713	0.01%
JPMorgan Chase & Co.^	\$455,000	4.26%	22/2/2048	381,307	0.00%
JPMorgan Chase & Co.^	\$700,000	4.03%	24/7/2048	563,291	0.00%
JPMorgan Chase & Co.^	\$2,300,000	3.96%	15/11/2048	1,828,103	0.01%
JPMorgan Chase & Co.^	\$1,130,000	3.90%	23/1/2049	890,553	0.01%
JPMorgan Chase & Co.^	\$1,310,000	3.11%	22/4/2051	892,658	0.01%
JPMorgan Chase & Co.^	\$1,375,000	3.33%	22/4/2052	969,429	0.01%
Juniper Networks, Inc.	\$150,000	1.20%	10/12/2025	140,869	0.00%
Juniper Networks, Inc.	\$150,000	2.00%	10/12/2030	121,678	0.00%
Kaiser Foundation Hospitals	\$265,000	3.15%	1/5/2027	253,607	0.00%
Kaiser Foundation Hospitals	\$600,000	2.81%	1/6/2041	433,065	0.00%
Kaiser Foundation Hospitals	\$115,000	4.88%	1/4/2042	108,472	0.00%
Kaiser Foundation Hospitals	\$200,000	4.15%	1/5/2047	167,224	0.00%
Kaiser Foundation Hospitals	\$550,000	3.27%	1/11/2049	391,988	0.00%
Kaiser Foundation Hospitals	\$600,000	3.00%	1/6/2051	400,853	0.00%
Kansas Development Finance Authority	\$400,000	4.93%	15/4/2045	380,921	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kellanova	\$100,000	4.30%	15/5/2028	97,353	0.00%
Kellanova	\$700,000	2.10%	1/6/2030	592,192	0.00%
Kellanova	€1,273,000	3.75%	16/5/2034	1,347,544	0.01%
Kellanova	\$108,000	4.50%	1/4/2046	90,100	0.00%
Kellanova	\$300,000	5.75%	16/5/2054	299,808	0.00%
Kemper Corp.	\$200,000	3.80%	23/2/2032	171,278	0.00%
Kennametal, Inc.	\$250,000	4.63%	15/6/2028	243,958	0.00%
Kentucky Utilities Co.	\$315,000	5.13%	1/11/2040	296,106	0.00%
Kentucky Utilities Co.	\$205,000	4.38%	1/10/2045	170,632	0.00%
Kentucky Utilities Co.	\$295,000	3.30%	1/6/2050	199,648	0.00%
Kenvue, Inc.	\$275,000	5.35%	22/3/2026	275,697	0.00%
Kenvue, Inc.	\$950,000	5.05%	22/3/2028	954,988	0.01%
Kenvue, Inc.	\$500,000	5.00%	22/3/2030	501,752	0.00%
Kenvue, Inc.	\$1,700,000	4.90%	22/3/2033	1,680,883	0.01%
Kenvue, Inc.	\$300,000	5.10%	22/3/2043	289,442	0.00%
Kenvue, Inc.	\$825,000	5.05%	22/3/2053	777,761	0.01%
Kenvue, Inc.	\$250,000	5.20%	22/3/2063	236,134	0.00%
Keurig Dr Pepper, Inc.	\$100,000	3.40%	15/11/2025	97,316	0.00%
Keurig Dr Pepper, Inc.	\$500,000	5.10%	15/3/2027	500,138	0.00%
Keurig Dr Pepper, Inc.	\$125,000	3.43%	15/6/2027	119,171	0.00%
Keurig Dr Pepper, Inc.	\$500,000	5.05%	15/3/2029	499,305	0.00%
Keurig Dr Pepper, Inc.	\$500,000	5.20%	15/3/2031	498,920	0.00%
Keurig Dr Pepper, Inc.	\$450,000	2.25%	15/3/2031	374,403	0.00%
Keurig Dr Pepper, Inc.	\$1,000,000	4.05%	15/4/2032	928,368	0.01%
Keurig Dr Pepper, Inc.	\$500,000	5.30%	15/3/2034	497,485	0.00%
Keurig Dr Pepper, Inc.	\$875,000	4.50%	15/11/2045	745,440	0.01%
Keurig Dr Pepper, Inc.	\$100,000	4.42%	15/12/2046	83,932	0.00%
Keurig Dr Pepper, Inc.	\$400,000	4.50%	15/4/2052	333,345	0.00%
KeyBank NA	\$250,000	4.15%	8/8/2025	245,177	0.00%
KeyBank NA	\$225,000	4.70%	26/1/2026	220,575	0.00%
KeyBank NA	\$500,000	5.85%	15/11/2027	498,266	0.00%
KeyBank NA	\$525,000	3.90%	13/4/2029	471,785	0.00%
KeyBank NA	\$215,000	4.90%	8/8/2032	191,556	0.00%
KeyBank NA	\$250,000	5.00%	26/1/2033	230,451	0.00%
KeyCorp	\$905,000	4.15%	29/10/2025	884,696	0.01%
KeyCorp	\$425,000	2.25%	6/4/2027	386,145	0.00%
KeyCorp	\$200,000	4.10%	30/4/2028	189,211	0.00%
KeyCorp^	\$608,000	4.79%	1/6/2033	554,096	0.00%
KeyCorp^	\$500,000	6.40%	6/3/2035	507,112	0.00%
Keysight Technologies, Inc.	\$125,000	4.60%	6/4/2027	122,676	0.00%
Keysight Technologies, Inc.	\$200,000	3.00%	30/10/2029	178,182	0.00%
KeySpan Gas East Corp.	\$150,000	2.74%	15/8/2026	141,394	0.00%
KeySpan Gas East Corp.	\$345,000	5.99%	6/3/2033	347,245	0.00%
KeySpan Gas East Corp.	\$300,000	3.59%	18/1/2052	197,624	0.00%
Kilroy Realty LP	\$150,000	3.45%	15/12/2024	148,097	0.00%
Kilroy Realty LP	\$150,000	4.38%	1/10/2025	146,880	0.00%
Kilroy Realty LP	\$200,000	4.75%	15/12/2028	189,106	0.00%
Kilroy Realty LP	\$50,000	4.25%	15/8/2029	45,307	0.00%
Kilroy Realty LP	\$160,000	3.05%	15/2/2030	134,887	0.00%
Kilroy Realty LP	\$250,000	2.50%	15/11/2032	187,057	0.00%
Kilroy Realty LP	\$500,000	2.65%	15/11/2033	367,253	0.00%
Kilroy Realty LP	\$150,000	6.25%	15/1/2036	142,344	0.00%
Kimberly-Clark Corp.	\$325,000	3.05%	15/8/2025	317,440	0.00%
Kimberly-Clark Corp.	\$250,000	2.75%	15/2/2026	240,831	0.00%
Kimberly-Clark Corp.	\$750,000	2.00%	2/11/2031	622,582	0.00%
Kimberly-Clark Corp.	\$500,000	3.20%	30/7/2046	355,094	0.00%
Kimco Realty OP LLC	\$180,000	2.80%	1/10/2026	170,292	0.00%
Kimco Realty OP LLC	\$225,000	3.80%	1/4/2027	216,408	0.00%
Kimco Realty OP LLC	\$200,000	2.25%	1/12/2031	160,323	0.00%
Kimco Realty OP LLC	\$500,000	4.60%	1/2/2033	468,967	0.00%
Kimco Realty OP LLC	\$80,000	4.25%	1/4/2045	63,935	0.00%
Kimco Realty OP LLC	\$200,000	4.45%	1/9/2047	160,181	0.00%
Kinder Morgan Energy Partners LP	\$20,000	7.40%	15/3/2031	22,098	0.00%
Kinder Morgan Energy Partners LP	\$195,000	5.80%	15/3/2035	196,033	0.00%
Kinder Morgan Energy Partners LP	\$160,000	6.50%	1/2/2037	167,394	0.00%
Kinder Morgan Energy Partners LP	\$350,000	6.95%	15/1/2038	379,995	0.00%
Kinder Morgan Energy Partners LP	\$175,000	6.50%	1/9/2039	181,331	0.00%
Kinder Morgan Energy Partners LP	\$100,000	7.50%	15/11/2040	112,347	0.00%
Kinder Morgan Energy Partners LP	\$35,000	4.70%	1/11/2042	29,372	0.00%
Kinder Morgan Energy Partners LP	\$300,000	5.50%	1/3/2044	277,740	0.00%
Kinder Morgan Energy Partners LP	\$150,000	5.40%	1/9/2044	137,313	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kinder Morgan, Inc.	\$500,000	1.75%	15/11/2026	460,910	0.00%
Kinder Morgan, Inc.	\$300,000	4.30%	1/3/2028	291,358	0.00%
Kinder Morgan, Inc.	\$300,000	2.00%	15/2/2031	245,799	0.00%
Kinder Morgan, Inc.	\$295,000	4.80%	1/2/2033	279,568	0.00%
Kinder Morgan, Inc.	\$260,000	5.30%	1/12/2034	252,076	0.00%
Kinder Morgan, Inc.	\$400,000	5.55%	1/6/2045	373,328	0.00%
Kinder Morgan, Inc.	\$340,000	5.05%	15/2/2046	297,778	0.00%
Kinder Morgan, Inc.	\$415,000	3.60%	15/2/2051	283,099	0.00%
Kinder Morgan, Inc.	\$300,000	5.45%	1/8/2052	276,192	0.00%
Kirby Corp.	\$300,000	4.20%	1/3/2028	289,598	0.00%
Kite Realty Group LP	\$205,000	4.00%	1/10/2026	198,365	0.00%
Kite Realty Group LP	\$150,000	5.50%	1/3/2034	146,679	0.00%
KKR Group Finance Co. III LLC	\$770,000	5.13%	1/6/2044	696,738	0.01%
KKR Group Finance Co. V LLC	€400,000	1.63%	22/5/2029	386,390	0.00%
KKR Group Finance Co. VI LLC	\$150,000	3.75%	1/7/2029	140,628	0.00%
KKR Group Finance Co. X LLC	\$525,000	3.25%	15/12/2051	344,591	0.00%
KKR Group Finance Co. XI LLC	¥100,000,000	1.56%	30/5/2029	620,773	0.00%
KLA Corp.	\$260,000	4.10%	15/3/2029	252,467	0.00%
KLA Corp.	\$400,000	4.65%	15/7/2032	390,139	0.00%
KLA Corp.	\$125,000	5.00%	15/3/2049	116,811	0.00%
KLA Corp.	\$175,000	3.30%	1/3/2050	123,075	0.00%
KLA Corp.	\$225,000	4.95%	15/7/2052	209,400	0.00%
KLA Corp.	\$925,000	5.25%	15/7/2062	883,417	0.01%
Kraft Heinz Foods Co.	\$775,000	3.88%	15/5/2027	749,716	0.01%
Kraft Heinz Foods Co.	€2,000,000	2.25%	25/5/2028	2,052,026	0.01%
Kraft Heinz Foods Co.	\$300,000	4.25%	1/3/2031	284,465	0.00%
Kraft Heinz Foods Co.	\$300,000	5.00%	15/7/2035	291,026	0.00%
Kraft Heinz Foods Co.	\$375,000	6.88%	26/1/2039	416,115	0.00%
Kraft Heinz Foods Co.	\$175,000	4.63%	1/10/2039	155,081	0.00%
Kraft Heinz Foods Co.	\$350,000	6.50%	9/2/2040	373,577	0.00%
Kraft Heinz Foods Co.	\$575,000	5.00%	4/6/2042	519,891	0.00%
Kraft Heinz Foods Co.	\$1,475,000	5.20%	15/7/2045	1,351,303	0.01%
Kraft Heinz Foods Co.	\$1,575,000	4.38%	1/6/2046	1,282,479	0.01%
Kraft Heinz Foods Co.	\$450,000	4.88%	1/10/2049	392,564	0.00%
Kraft Heinz Foods Co.	\$675,000	5.50%	1/6/2050	645,072	0.00%
Kroger Co.	\$300,000	2.65%	15/10/2026	283,316	0.00%
Kroger Co.	\$100,000	3.70%	1/8/2027	96,105	0.00%
Kroger Co.	\$100,000	2.20%	1/5/2030	85,018	0.00%
Kroger Co.	\$500,000	1.70%	15/1/2031	402,519	0.00%
Kroger Co.	\$325,000	7.50%	1/4/2031	364,535	0.00%
Kroger Co.	\$300,000	5.40%	15/7/2040	291,851	0.00%
Kroger Co.	\$100,000	5.00%	15/4/2042	91,247	0.00%
Kroger Co.	\$550,000	5.15%	1/8/2043	504,148	0.00%
Kroger Co.	\$125,000	3.88%	15/10/2046	94,064	0.00%
Kroger Co.	\$100,000	4.65%	15/1/2048	84,762	0.00%
Kroger Co.	\$200,000	5.40%	15/1/2049	189,909	0.00%
Kroger Co.	\$675,000	3.95%	15/1/2050	520,119	0.00%
L3Harris Technologies, Inc.	\$100,000	3.85%	15/12/2026	96,665	0.00%
L3Harris Technologies, Inc.	\$600,000	5.40%	15/1/2027	602,333	0.00%
L3Harris Technologies, Inc.	\$225,000	1.80%	15/1/2031	182,010	0.00%
L3Harris Technologies, Inc.	\$750,000	5.40%	31/7/2033	747,469	0.01%
L3Harris Technologies, Inc.	\$250,000	4.85%	27/4/2035	237,288	0.00%
L3Harris Technologies, Inc.	\$300,000	6.15%	15/12/2040	313,152	0.00%
L3Harris Technologies, Inc.	\$200,000	5.05%	27/4/2045	184,750	0.00%
Laboratory Corp. of America Holdings	\$100,000	1.55%	1/6/2026	92,893	0.00%
Laboratory Corp. of America Holdings	\$250,000	3.60%	1/9/2027	238,635	0.00%
Laboratory Corp. of America Holdings	\$375,000	2.95%	1/12/2029	334,934	0.00%
Laboratory Corp. of America Holdings	\$200,000	2.70%	1/6/2031	171,135	0.00%
Lam Research Corp.	\$1,500,000	1.90%	15/6/2030	1,265,608	0.01%
Lam Research Corp.	\$1,000,000	2.88%	15/6/2050	651,164	0.00%
Lam Research Corp.	\$1,050,000	3.13%	15/6/2060	666,312	0.01%
Las Vegas Sands Corp.	\$500,000	5.90%	1/6/2027	502,541	0.00%
Las Vegas Sands Corp.	\$300,000	6.00%	15/8/2029	302,261	0.00%
Las Vegas Sands Corp.	\$300,000	6.20%	15/8/2034	301,920	0.00%
Lazard Group LLC	\$665,000	3.63%	1/3/2027	636,403	0.00%
Lazard Group LLC	\$175,000	4.50%	19/9/2028	168,979	0.00%
Lazard Group LLC	\$225,000	4.38%	11/3/2029	215,085	0.00%
Lazard Group LLC	\$500,000	6.00%	15/3/2031	505,323	0.00%
LBJ Infrastructure Group LLC	\$225,000	3.80%	31/12/2057	150,797	0.00%
LC21 Commercial Mortgage Trust 2015	\$515,000	3.71%	10/7/2048	504,523	0.00%
LC23 Commercial Mortgage Trust 2015	\$100,000	3.77%	10/10/2048	97,405	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lear Corp.	\$175,000	4.25%	15/5/2029	166,719	0.00%
Lear Corp.	\$150,000	3.50%	30/5/2030	135,271	0.00%
Lear Corp.	\$200,000	2.60%	15/1/2032	163,661	0.00%
Lear Corp.	\$305,000	5.25%	15/5/2049	270,612	0.00%
Lear Corp.	\$200,000	3.55%	15/1/2052	136,646	0.00%
Legg Mason, Inc.	\$100,000	4.75%	15/3/2026	99,328	0.00%
Legg Mason, Inc.	\$400,000	5.63%	15/1/2044	388,820	0.00%
Leggett & Platt, Inc.	\$970,000	3.50%	15/11/2027	889,188	0.01%
Leidos, Inc.	\$225,000	4.38%	15/5/2030	212,629	0.00%
Leidos, Inc.	\$750,000	5.75%	15/3/2033	756,214	0.01%
Leland Stanford Junior University	\$825,000	3.65%	1/5/2048	664,287	0.01%
Lennar Corp.	\$330,000	4.75%	29/11/2027	325,385	0.00%
Lennox International, Inc.	\$100,000	1.35%	1/8/2025	95,435	0.00%
Lennox International, Inc.	\$500,000	5.50%	15/9/2028	505,448	0.00%
Liberty Mutual Group, Inc.	\$95,000	4.57%	1/2/2029	92,663	0.00%
Liberty Mutual Group, Inc.	\$220,000	3.95%	15/10/2050	159,571	0.00%
Liberty Mutual Group, Inc.	\$600,000	5.50%	15/6/2052	557,788	0.00%
Liberty Mutual Group, Inc.	\$750,000	3.95%	15/5/2060	515,662	0.00%
Lincoln National Corp.	\$500,000	3.80%	1/3/2028	477,379	0.00%
Lincoln National Corp.	\$240,000	3.05%	15/1/2030	213,211	0.00%
Lincoln National Corp.	\$150,000	6.30%	9/10/2037	153,347	0.00%
Lincoln National Corp.	\$100,000	7.00%	15/6/2040	108,243	0.00%
Lincoln National Corp.	\$100,000	4.35%	1/3/2048	76,005	0.00%
Linde plc	€1,900,000	3.20%	14/2/2031	2,012,900	0.01%
Linde, Inc.	€1,300,000	1.63%	1/12/2025	1,356,976	0.01%
Linde, Inc.	\$400,000	4.70%	5/12/2025	397,578	0.00%
Linde, Inc.	\$200,000	3.55%	7/11/2042	159,292	0.00%
Lockheed Martin Corp.	\$400,000	4.95%	15/10/2025	398,776	0.00%
Lockheed Martin Corp.	\$395,000	3.55%	15/1/2026	385,379	0.00%
Lockheed Martin Corp.	\$400,000	5.10%	15/11/2027	402,759	0.00%
Lockheed Martin Corp.	\$500,000	4.50%	15/2/2029	492,239	0.00%
Lockheed Martin Corp.	\$100,000	1.85%	15/6/2030	84,244	0.00%
Lockheed Martin Corp.	\$500,000	3.90%	15/6/2032	466,301	0.00%
Lockheed Martin Corp.	\$400,000	5.25%	15/1/2033	406,723	0.00%
Lockheed Martin Corp.	\$315,000	3.60%	1/3/2035	276,016	0.00%
Lockheed Martin Corp.	\$550,000	4.50%	15/5/2036	516,157	0.00%
Lockheed Martin Corp.	\$375,000	6.15%	1/9/2036	407,022	0.00%
Lockheed Martin Corp.	\$300,000	4.07%	15/12/2042	252,304	0.00%
Lockheed Martin Corp.	\$294,000	3.80%	1/3/2045	233,869	0.00%
Lockheed Martin Corp.	\$710,000	4.70%	15/5/2046	639,032	0.00%
Lockheed Martin Corp.	\$500,000	2.80%	15/6/2050	317,929	0.00%
Lockheed Martin Corp.	\$500,000	4.09%	15/9/2052	401,066	0.00%
Lockheed Martin Corp.	\$450,000	4.15%	15/6/2053	363,797	0.00%
Lockheed Martin Corp.	\$1,225,000	5.70%	15/11/2054	1,259,487	0.01%
Lockheed Martin Corp.	\$400,000	5.90%	15/11/2063	420,443	0.00%
Lockheed Martin Corp.	\$500,000	5.20%	15/2/2064	472,730	0.00%
Loews Corp.	\$65,000	6.00%	1/2/2035	68,444	0.00%
Loews Corp.	\$260,000	4.13%	15/5/2043	216,868	0.00%
Los Angeles Community College District	\$250,000	6.75%	1/8/2049	287,510	0.00%
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue	\$115,000	5.74%	1/6/2039	118,342	0.00%
Los Angeles County Public Works Financing Authority	\$50,000	7.62%	1/8/2040	59,017	0.00%
Los Angeles Department of Water & Power	\$100,000	6.60%	1/7/2050	112,520	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$171,839	5.08%	1/6/2031	170,880	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$300,000	4.15%	1/2/2033	288,920	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$150,000	5.05%	1/12/2034	149,184	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$275,000	4.28%	1/2/2036	258,137	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$675,000	5.20%	1/12/2039	678,221	0.01%
Louisville Gas & Electric Co.	\$586,000	3.30%	1/10/2025	570,672	0.00%
Louisville Gas & Electric Co.	\$310,000	5.45%	15/4/2033	311,726	0.00%
Louisville Gas & Electric Co.	\$25,000	4.25%	1/4/2049	19,821	0.00%
Lowe's Cos, Inc.	\$500,000	4.40%	8/9/2025	493,555	0.00%
Lowe's Cos, Inc.	\$100,000	3.38%	15/9/2025	97,568	0.00%
Lowe's Cos, Inc.	\$1,675,000	2.50%	15/4/2026	1,595,590	0.01%
Lowe's Cos, Inc.	\$200,000	3.35%	1/4/2027	190,922	0.00%
Lowe's Cos, Inc.	\$300,000	3.10%	3/5/2027	284,034	0.00%
Lowe's Cos, Inc.	\$1,800,000	1.30%	15/4/2028	1,570,487	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lowe's Cos, Inc.	\$290,000	1.70%	15/9/2028	253,421	0.00%
Lowe's Cos, Inc.	\$700,000	4.50%	15/4/2030	679,475	0.01%
Lowe's Cos, Inc.	\$810,000	1.70%	15/10/2030	661,233	0.00%
Lowe's Cos, Inc.	\$200,000	2.63%	1/4/2031	170,747	0.00%
Lowe's Cos, Inc.	\$755,000	3.75%	1/4/2032	685,369	0.01%
Lowe's Cos, Inc.	\$500,000	5.00%	15/4/2033	492,299	0.00%
Lowe's Cos, Inc.	\$450,000	5.15%	1/7/2033	447,763	0.00%
Lowe's Cos, Inc.	\$500,000	5.00%	15/4/2040	466,573	0.00%
Lowe's Cos, Inc.	\$290,000	2.80%	15/9/2041	198,875	0.00%
Lowe's Cos, Inc.	\$375,000	4.65%	15/4/2042	327,485	0.00%
Lowe's Cos, Inc.	\$125,000	4.25%	15/9/2044	99,789	0.00%
Lowe's Cos, Inc.	\$800,000	3.70%	15/4/2046	587,452	0.00%
Lowe's Cos, Inc.	\$675,000	4.05%	3/5/2047	521,258	0.00%
Lowe's Cos, Inc.	\$220,000	4.55%	5/4/2049	182,199	0.00%
Lowe's Cos, Inc.	\$300,000	3.00%	15/10/2050	187,808	0.00%
Lowe's Cos, Inc.	\$150,000	3.50%	1/4/2051	102,647	0.00%
Lowe's Cos, Inc.	\$405,000	5.63%	15/4/2053	392,169	0.00%
Lowe's Cos, Inc.	\$625,000	4.45%	1/4/2062	486,458	0.00%
Lowe's Cos, Inc.	\$495,000	5.80%	15/9/2062	480,884	0.00%
Lowe's Cos, Inc.	\$450,000	5.85%	1/4/2063	439,107	0.00%
LPL Holdings, Inc.	\$500,000	5.70%	20/5/2027	501,997	0.00%
LPL Holdings, Inc.	\$500,000	6.75%	17/11/2028	525,042	0.00%
LPL Holdings, Inc.	\$500,000	6.00%	20/5/2034	498,846	0.00%
LXP Industrial Trust	\$500,000	2.38%	1/10/2031	399,118	0.00%
LYB International Finance BV	\$60,000	5.25%	15/7/2043	54,435	0.00%
LYB International Finance II BV	€300,000	1.63%	17/9/2031	277,933	0.00%
LYB International Finance III LLC	\$687,000	1.25%	1/10/2025	650,323	0.00%
LYB International Finance III LLC	\$250,000	2.25%	1/10/2030	211,222	0.00%
LYB International Finance III LLC	\$500,000	5.50%	1/3/2034	494,692	0.00%
LYB International Finance III LLC	\$1,400,000	3.38%	1/10/2040	1,023,477	0.01%
LYB International Finance III LLC	\$295,000	4.20%	15/10/2049	226,304	0.00%
LYB International Finance III LLC	\$525,000	4.20%	1/5/2050	399,104	0.00%
LYB International Finance III LLC	\$500,000	3.63%	1/4/2051	343,619	0.00%
LyondellBasell Industries NV	\$445,000	4.63%	26/2/2055	360,973	0.00%
M&T Bank Corp.^	\$175,000	4.55%	16/8/2028	167,496	0.00%
M&T Bank Corp.^	\$500,000	7.41%	30/10/2029	526,023	0.00%
M&T Bank Corp.^	\$250,000	6.08%	13/3/2032	249,175	0.00%
M&T Bank Corp.^	\$1,000,000	5.05%	27/1/2034	925,216	0.01%
Main Street Capital Corp.	\$150,000	6.95%	1/3/2029	151,599	0.00%
ManpowerGroup, Inc.	€150,000	1.75%	22/6/2026	155,490	0.00%
ManpowerGroup, Inc.	€1,000,000	3.50%	30/6/2027	1,069,394	0.01%
Manufacturers & Traders Trust Co.	\$250,000	5.40%	21/11/2025	248,725	0.00%
Marathon Oil Corp.	\$555,000	4.40%	15/7/2027	543,183	0.00%
Marathon Oil Corp.	\$300,000	5.30%	1/4/2029	301,294	0.00%
Marathon Oil Corp.	\$45,000	6.80%	15/3/2032	48,960	0.00%
Marathon Oil Corp.	\$325,000	5.70%	1/4/2034	330,884	0.00%
Marathon Oil Corp.	\$250,000	6.60%	1/10/2037	270,798	0.00%
Marathon Oil Corp.	\$325,000	5.20%	1/6/2045	298,919	0.00%
Marathon Petroleum Corp.	\$1,190,000	5.13%	15/12/2026	1,185,853	0.01%
Marathon Petroleum Corp.	\$50,000	3.80%	1/4/2028	47,643	0.00%
Marathon Petroleum Corp.	\$360,000	6.50%	1/3/2041	374,526	0.00%
Marathon Petroleum Corp.	\$175,000	4.50%	1/4/2048	140,815	0.00%
Marathon Petroleum Corp.	\$420,000	5.00%	15/9/2054	355,272	0.00%
Markel Group, Inc.	\$475,000	3.50%	1/11/2027	450,115	0.00%
Markel Group, Inc.	\$300,000	3.35%	17/9/2029	275,126	0.00%
Markel Group, Inc.	\$100,000	5.00%	5/4/2046	88,349	0.00%
Markel Group, Inc.	\$200,000	4.30%	1/11/2047	159,800	0.00%
Markel Group, Inc.	\$120,000	5.00%	20/5/2049	106,088	0.00%
Markel Group, Inc.	\$150,000	4.15%	17/9/2050	115,178	0.00%
Markel Group, Inc.	\$205,000	3.45%	7/5/2052	137,700	0.00%
Markel Group, Inc.	\$325,000	6.00%	16/5/2054	321,740	0.00%
Marriott International, Inc.	\$600,000	3.13%	15/6/2026	575,797	0.00%
Marriott International, Inc.	\$125,000	4.00%	15/4/2028	120,002	0.00%
Marriott International, Inc.	\$115,000	4.65%	1/12/2028	112,612	0.00%
Marriott International, Inc.	\$275,000	4.88%	15/5/2029	271,515	0.00%
Marriott International, Inc.	\$525,000	4.63%	15/6/2030	509,446	0.00%
Marriott International, Inc.	\$365,000	2.85%	15/4/2031	312,482	0.00%
Marriott International, Inc.	\$1,250,000	3.50%	15/10/2032	1,085,042	0.01%
Marriott International, Inc.	\$300,000	5.30%	15/5/2034	294,423	0.00%
Mars, Inc.	\$1,000,000	0.88%	16/7/2026	918,891	0.01%
Mars, Inc.	\$215,000	3.20%	1/4/2030	196,462	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mars, Inc.	\$450,000	4.65%	20/4/2031	438,914	0.00%
Mars, Inc.	\$1,000,000	1.63%	16/7/2032	779,136	0.01%
Mars, Inc.	\$240,000	3.60%	1/4/2034	212,317	0.00%
Mars, Inc.	\$215,000	3.88%	1/4/2039	182,510	0.00%
Mars, Inc.	\$100,000	3.95%	1/4/2044	81,344	0.00%
Mars, Inc.	\$525,000	3.95%	1/4/2049	417,289	0.00%
Mars, Inc.	\$300,000	2.45%	16/7/2050	175,588	0.00%
Mars, Inc.	\$225,000	4.13%	1/4/2054	182,073	0.00%
Mars, Inc.	\$200,000	4.20%	1/4/2059	159,506	0.00%
Marsh & McLennan Cos, Inc.	\$100,000	3.75%	14/3/2026	97,610	0.00%
Marsh & McLennan Cos, Inc.	\$500,000	2.25%	15/11/2030	426,081	0.00%
Marsh & McLennan Cos, Inc.	\$200,000	2.38%	15/12/2031	166,123	0.00%
Marsh & McLennan Cos, Inc.	\$1,045,000	4.75%	15/3/2039	971,910	0.01%
Marsh & McLennan Cos, Inc.	\$35,000	4.35%	30/1/2047	29,565	0.00%
Marsh & McLennan Cos, Inc.	\$495,000	4.20%	1/3/2048	402,221	0.00%
Marsh & McLennan Cos, Inc.	\$550,000	2.90%	15/12/2051	342,927	0.00%
Marsh & McLennan Cos, Inc.	\$400,000	6.25%	1/11/2052	432,985	0.00%
Martin Marietta Materials, Inc.	\$150,000	3.45%	1/6/2027	143,360	0.00%
Martin Marietta Materials, Inc.	\$100,000	3.50%	15/12/2027	95,022	0.00%
Martin Marietta Materials, Inc.	\$425,000	2.50%	15/3/2030	369,014	0.00%
Martin Marietta Materials, Inc.	\$100,000	4.25%	15/12/2047	81,255	0.00%
Martin Marietta Materials, Inc.	\$625,000	3.20%	15/7/2051	416,053	0.00%
Marvell Technology, Inc.	\$100,000	4.88%	22/6/2028	98,521	0.00%
Marvell Technology, Inc.	\$750,000	2.95%	15/4/2031	646,580	0.00%
Maryland Economic Development Corp.	\$350,000	5.94%	31/5/2057	352,048	0.00%
Maryland Health & Higher Educational Facilities Authority	\$100,000	3.05%	1/7/2040	74,964	0.00%
Maryland Health & Higher Educational Facilities Authority	\$100,000	3.20%	1/7/2050	70,218	0.00%
Masco Corp.	\$125,000	3.50%	15/11/2027	118,116	0.00%
Masco Corp.	\$500,000	2.00%	1/10/2030	411,544	0.00%
Masco Corp.	\$100,000	4.50%	15/5/2047	82,749	0.00%
Masco Corp.	\$475,000	3.13%	15/2/2051	307,829	0.00%
Mass General Brigham, Inc.	\$125,000	3.77%	1/7/2048	97,791	0.00%
Mass General Brigham, Inc.	\$150,000	3.19%	1/7/2049	104,953	0.00%
Mass General Brigham, Inc.	\$25,000	4.12%	1/7/2055	20,233	0.00%
Mass General Brigham, Inc.	\$300,000	3.34%	1/7/2060	201,276	0.00%
Massachusetts Electric Co.	\$820,000	1.73%	24/11/2030	654,539	0.00%
Massachusetts Electric Co.	\$245,000	4.00%	15/8/2046	185,949	0.00%
Massachusetts Electric Co.	\$550,000	5.87%	26/2/2054	544,893	0.00%
Massachusetts Institute of Technology	\$100,000	3.96%	1/7/2038	91,168	0.00%
Massachusetts Institute of Technology	\$125,000	2.99%	1/7/2050	87,760	0.00%
Massachusetts Institute of Technology	\$200,000	2.29%	1/7/2051	120,005	0.00%
Massachusetts Institute of Technology	\$300,000	5.60%	1/7/2111	317,124	0.00%
Massachusetts Institute of Technology	\$325,000	4.68%	1/7/2114	287,969	0.00%
Massachusetts Institute of Technology	\$275,000	3.89%	1/7/2116	202,465	0.00%
Massachusetts Mutual Life Insurance Co.^	\$310,000	5.08%	15/2/2069	271,402	0.00%
Massachusetts Mutual Life Insurance Co.	\$913,000	3.73%	15/10/2070	613,879	0.00%
Massachusetts Mutual Life Insurance Co.	\$375,000	4.90%	1/4/2077	312,240	0.00%
Massachusetts School Building Authority	\$125,000	5.72%	15/8/2039	128,649	0.00%
Massachusetts School Building Authority	\$335,000	3.40%	15/10/2040	272,397	0.00%
Massachusetts School Building Authority	\$150,000	2.95%	15/5/2043	112,303	0.00%
MassMutual Global Funding II	\$200,000	4.15%	26/8/2025	197,438	0.00%
MassMutual Global Funding II	\$500,000	4.50%	10/4/2026	494,419	0.00%
MassMutual Global Funding II	\$200,000	1.20%	16/7/2026	184,408	0.00%
MassMutual Global Funding II	\$200,000	2.35%	14/1/2027	187,272	0.00%
MassMutual Global Funding II	\$370,000	5.10%	9/4/2027	369,978	0.00%
MassMutual Global Funding II	\$900,000	5.05%	14/6/2028	900,011	0.01%
MassMutual Global Funding II	\$250,000	4.85%	17/1/2029	248,272	0.00%
MassMutual Global Funding II	\$200,000	5.15%	30/5/2029	200,416	0.00%
MassMutual Global Funding II	\$500,000	2.15%	9/3/2031	420,574	0.00%
MasTec, Inc.	\$550,000	4.50%	15/8/2028	524,475	0.00%
MasTec, Inc.	\$350,000	5.90%	15/6/2029	351,662	0.00%
Mastercard, Inc.	\$850,000	2.95%	21/11/2026	811,212	0.01%
Mastercard, Inc.	\$200,000	4.88%	9/3/2028	201,057	0.00%
Mastercard, Inc.	€1,200,000	1.00%	22/2/2029	1,168,743	0.01%
Mastercard, Inc.	\$2,005,000	2.95%	1/6/2029	1,842,940	0.01%
Mastercard, Inc.	\$1,500,000	1.90%	15/3/2031	1,251,277	0.01%
Mastercard, Inc.	\$500,000	2.00%	18/11/2031	410,841	0.00%
Mastercard, Inc.	\$500,000	4.88%	9/5/2034	494,280	0.00%
Mastercard, Inc.	\$100,000	3.80%	21/11/2046	79,417	0.00%
Mastercard, Inc.	\$650,000	3.95%	26/2/2048	526,566	0.00%
Mastercard, Inc.	\$1,150,000	3.65%	1/6/2049	878,262	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mastercard, Inc.	\$1,200,000	2.95%	15/3/2051	793,971	0.01%
Mattel, Inc.	\$250,000	3.38%	1/4/2026	240,112	0.00%
Mattel, Inc.	\$250,000	3.75%	1/4/2029	230,553	0.00%
Mattel, Inc.	\$165,000	5.45%	1/11/2041	147,783	0.00%
Mayo Clinic	\$475,000	3.20%	15/11/2061	316,850	0.00%
McCormick & Co., Inc.	\$200,000	0.90%	15/2/2026	186,250	0.00%
McCormick & Co., Inc.	\$450,000	4.95%	15/4/2033	438,988	0.00%
McDonald's Corp.	\$1,491,000	3.30%	1/7/2025	1,460,454	0.01%
McDonald's Corp.	\$25,000	1.45%	1/9/2025	23,922	0.00%
McDonald's Corp.	\$910,000	3.70%	30/1/2026	889,299	0.01%
McDonald's Corp.	€200,000	0.90%	15/6/2026	204,069	0.00%
McDonald's Corp.	\$425,000	3.50%	1/3/2027	407,957	0.00%
McDonald's Corp.	\$1,025,000	3.80%	1/4/2028	984,167	0.01%
McDonald's Corp.	\$550,000	5.00%	17/5/2029	549,552	0.00%
McDonald's Corp.	€1,500,000	2.38%	31/5/2029	1,529,139	0.01%
McDonald's Corp.	\$275,000	2.63%	1/9/2029	246,421	0.00%
McDonald's Corp.	\$1,475,000	2.13%	1/3/2030	1,266,610	0.01%
McDonald's Corp.	€500,000	3.88%	20/2/2031	543,314	0.00%
McDonald's Corp.	\$500,000	5.20%	17/5/2034	501,544	0.00%
McDonald's Corp.	\$700,000	3.00%	31/5/2034	707,374	0.01%
McDonald's Corp.	€800,000	4.13%	28/11/2035	871,209	0.01%
McDonald's Corp.	\$300,000	4.70%	9/12/2035	284,908	0.00%
McDonald's Corp.	\$100,000	6.30%	15/10/2037	107,146	0.00%
McDonald's Corp.	\$200,000	6.30%	1/3/2038	214,478	0.00%
McDonald's Corp.	\$100,000	5.70%	1/2/2039	102,218	0.00%
McDonald's Corp.	\$265,000	3.70%	15/2/2042	207,651	0.00%
McDonald's Corp.	\$350,000	3.63%	1/5/2043	267,268	0.00%
McDonald's Corp.	\$200,000	4.60%	26/5/2045	173,034	0.00%
McDonald's Corp.	\$900,000	4.88%	9/12/2045	808,797	0.01%
McDonald's Corp.	\$325,000	4.45%	1/3/2047	272,811	0.00%
McDonald's Corp.	\$450,000	4.45%	1/9/2048	378,057	0.00%
McDonald's Corp.	\$850,000	4.20%	1/4/2050	678,053	0.01%
McDonald's Corp.	\$300,000	5.15%	9/9/2052	276,933	0.00%
McKesson Corp.	\$500,000	0.90%	3/12/2025	469,775	0.00%
McKesson Corp.	\$450,000	5.25%	15/2/2026	449,615	0.00%
McKesson Corp.	€900,000	1.63%	30/10/2026	922,939	0.01%
MDC Holdings, Inc.	\$450,000	2.50%	15/1/2031	400,419	0.00%
MDC Holdings, Inc.	\$150,000	3.97%	6/8/2061	127,045	0.00%
MedStar Health, Inc.	\$230,000	3.63%	15/8/2049	174,008	0.00%
Medtronic Global Holdings SCA	€1,500,000	0.00%	15/10/2025	1,535,633	0.01%
Medtronic Global Holdings SCA	€363,000	2.63%	15/10/2025	383,303	0.00%
Medtronic Global Holdings SCA	€410,000	1.13%	7/3/2027	414,213	0.00%
Medtronic Global Holdings SCA	\$500,000	4.25%	30/3/2028	488,455	0.00%
Medtronic Global Holdings SCA	€600,000	0.38%	15/10/2028	566,744	0.00%
Medtronic Global Holdings SCA	€340,000	3.13%	15/10/2031	356,602	0.00%
Medtronic Global Holdings SCA	\$500,000	4.50%	30/3/2033	480,713	0.00%
Medtronic Global Holdings SCA	€298,000	3.38%	15/10/2034	313,035	0.00%
Medtronic Global Holdings SCA	€500,000	1.38%	15/10/2040	374,252	0.00%
Medtronic Global Holdings SCA	€900,000	1.75%	2/7/2049	631,191	0.00%
Medtronic Global Holdings SCA	€300,000	1.63%	15/10/2050	202,639	0.00%
Medtronic, Inc.	\$999,000	4.38%	15/3/2035	940,707	0.01%
Medtronic, Inc.	\$149,000	4.63%	15/3/2045	134,676	0.00%
Medtronic, Inc.	€642,000	4.15%	15/10/2053	696,524	0.01%
Memorial Health Services	\$125,000	3.45%	1/11/2049	92,991	0.00%
Memorial Sloan-Kettering Cancer Center	\$250,000	2.96%	1/1/2050	169,058	0.00%
Memorial Sloan-Kettering Cancer Center	\$100,000	4.20%	1/7/2055	82,884	0.00%
Merck & Co., Inc.	\$480,000	0.75%	24/2/2026	448,271	0.00%
Merck & Co., Inc.	\$575,000	1.70%	10/6/2027	527,803	0.00%
Merck & Co., Inc.	\$500,000	4.05%	17/5/2028	489,760	0.00%
Merck & Co., Inc.	\$1,500,000	1.90%	10/12/2028	1,333,645	0.01%
Merck & Co., Inc.	\$600,000	3.40%	7/3/2029	566,375	0.00%
Merck & Co., Inc.	\$900,000	4.30%	17/5/2030	876,973	0.01%
Merck & Co., Inc.	\$500,000	2.15%	10/12/2031	415,650	0.00%
Merck & Co., Inc.	\$500,000	4.50%	17/5/2033	483,099	0.00%
Merck & Co., Inc.	\$175,000	6.50%	1/12/2033	194,457	0.00%
Merck & Co., Inc.	€300,000	1.38%	2/11/2036	251,526	0.00%
Merck & Co., Inc.	\$200,000	3.90%	7/3/2039	172,673	0.00%
Merck & Co., Inc.	\$445,000	2.35%	24/6/2040	303,738	0.00%
Merck & Co., Inc.	\$430,000	3.60%	15/9/2042	340,350	0.00%
Merck & Co., Inc.	\$525,000	4.90%	17/5/2044	492,471	0.00%
Merck & Co., Inc.	\$450,000	3.70%	10/2/2045	353,067	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Merck & Co., Inc.	\$925,000	2.45%	24/6/2050	550,072	0.00%
Merck & Co., Inc.	\$1,000,000	2.75%	10/12/2051	625,285	0.00%
Merck & Co., Inc.	\$600,000	5.00%	17/5/2053	564,661	0.00%
Merck & Co., Inc.	\$1,050,000	2.90%	10/12/2061	628,433	0.00%
Merck & Co., Inc.	\$380,000	5.15%	17/5/2063	360,542	0.00%
Met Tower Global Funding	\$200,000	4.85%	16/1/2027	198,990	0.00%
Met Tower Global Funding	\$400,000	5.25%	12/4/2029	402,068	0.00%
Meta Platforms, Inc.	\$695,000	3.50%	15/8/2027	667,503	0.01%
Meta Platforms, Inc.	\$500,000	4.60%	15/5/2028	498,046	0.00%
Meta Platforms, Inc.	\$700,000	3.85%	15/8/2032	651,301	0.00%
Meta Platforms, Inc.	\$1,325,000	4.45%	15/8/2052	1,142,469	0.01%
Meta Platforms, Inc.	\$1,000,000	5.60%	15/5/2053	1,020,749	0.01%
Meta Platforms, Inc.	\$1,000,000	4.65%	15/8/2062	863,947	0.01%
Meta Platforms, Inc.	\$500,000	5.75%	15/5/2063	514,128	0.00%
Methodist Hospital	\$275,000	2.71%	1/12/2050	173,580	0.00%
MetLife Capital Trust IV	\$300,000	7.88%	15/12/2037	321,945	0.00%
MetLife, Inc.	\$1,017,000	3.60%	13/11/2025	994,452	0.01%
MetLife, Inc.	\$685,000	4.55%	23/3/2030	672,690	0.01%
MetLife, Inc.	\$500,000	5.38%	15/7/2033	504,403	0.00%
MetLife, Inc.	\$120,000	6.38%	15/6/2034	129,270	0.00%
MetLife, Inc.	\$200,000	5.30%	15/12/2034	199,473	0.00%
MetLife, Inc.	\$565,000	5.70%	15/6/2035	580,193	0.00%
MetLife, Inc.	\$450,000	6.40%	15/12/2036	455,647	0.00%
MetLife, Inc.	\$900,000	9.25%	8/4/2038	1,045,467	0.01%
MetLife, Inc.	\$325,000	4.13%	13/8/2042	269,467	0.00%
MetLife, Inc.	\$330,000	4.88%	13/11/2043	300,368	0.00%
MetLife, Inc.	\$612,000	4.72%	15/12/2044	540,059	0.00%
MetLife, Inc.	\$90,000	4.60%	13/5/2046	78,360	0.00%
MetLife, Inc.	\$1,450,000	5.00%	15/7/2052	1,321,335	0.01%
MetLife, Inc.	\$200,000	5.25%	15/1/2054	189,807	0.00%
Metropolitan Life Global Funding I	\$500,000	4.05%	25/8/2025	493,033	0.00%
Metropolitan Life Global Funding I	\$450,000	5.00%	6/1/2026	448,512	0.00%
Metropolitan Life Global Funding I	\$675,000	3.45%	18/12/2026	648,923	0.00%
Metropolitan Life Global Funding I	\$500,000	5.05%	11/6/2027	499,455	0.00%
Metropolitan Life Global Funding I	£1,004,000	4.50%	9/7/2027	1,252,611	0.01%
Metropolitan Life Global Funding I	\$300,000	3.00%	19/9/2027	281,003	0.00%
Metropolitan Life Global Funding I	£1,500,000	0.63%	8/12/2027	1,639,638	0.01%
Metropolitan Life Global Funding I	\$350,000	5.05%	6/1/2028	349,383	0.00%
Metropolitan Life Global Funding I	CAD360,000	1.95%	20/3/2028	241,121	0.00%
Metropolitan Life Global Funding I	\$1,000,000	4.30%	25/8/2029	961,600	0.01%
Metropolitan Life Global Funding I	£700,000	5.00%	10/1/2030	887,834	0.01%
Metropolitan Life Global Funding I	CAD1,490,000	3.39%	9/4/2030	1,031,157	0.01%
Metropolitan Life Global Funding I	\$150,000	2.95%	9/4/2030	133,440	0.00%
Metropolitan Life Global Funding I	€300,000	3.75%	5/12/2030	326,774	0.00%
Metropolitan Life Global Funding I	\$600,000	1.55%	7/1/2031	478,196	0.00%
Metropolitan Life Global Funding I	\$600,000	5.15%	28/3/2033	592,362	0.00%
Metropolitan Life Global Funding I	€745,000	3.63%	26/3/2034	795,267	0.01%
Metropolitan Transportation Authority	\$300,000	6.67%	15/11/2039	323,609	0.00%
Metropolitan Transportation Authority	\$250,000	5.87%	15/11/2039	257,575	0.00%
Metropolitan Transportation Authority	\$200,000	7.34%	15/11/2039	232,122	0.00%
Metropolitan Washington Airports Authority Dulles Toll Road Revenue	\$100,000	7.46%	1/10/2046	120,070	0.00%
Metropolitan Water Reclamation District of Greater Chicago	\$225,000	5.72%	1/12/2038	231,608	0.00%
Michigan Finance Authority	\$150,000	3.08%	1/12/2034	129,512	0.00%
Michigan Finance Authority	\$200,000	3.38%	1/12/2040	161,667	0.00%
Michigan State Building Authority	\$800,000	2.71%	15/10/2040	609,496	0.00%
Michigan State University	\$50,000	4.50%	15/8/2048	45,759	0.00%
Michigan State University	\$200,000	4.17%	15/8/2122	154,076	0.00%
Michigan Strategic Fund	\$125,000	3.23%	1/9/2047	95,059	0.00%
Microchip Technology, Inc.	\$400,000	5.05%	15/3/2029	396,679	0.00%
Micron Technology, Inc.	\$500,000	4.19%	15/2/2027	486,005	0.00%
Micron Technology, Inc.	\$1,500,000	2.70%	15/4/2032	1,241,663	0.01%
Micron Technology, Inc.	\$300,000	3.48%	1/11/2051	206,293	0.00%
Microsoft Corp.	\$165,000	2.40%	8/8/2026	156,951	0.00%
Microsoft Corp.	\$640,000	3.40%	15/9/2026	619,592	0.00%
Microsoft Corp.	\$1,000,000	1.35%	15/9/2030	824,493	0.01%
Microsoft Corp.	\$1,075,000	3.50%	12/2/2035	973,416	0.01%
Microsoft Corp.	\$2,285,000	3.45%	8/8/2036	1,992,199	0.01%
Microsoft Corp.	\$525,000	4.10%	6/2/2037	492,198	0.00%
Microsoft Corp.	\$1,976,000	3.70%	8/8/2046	1,619,817	0.01%
Microsoft Corp.	\$200,000	4.50%	15/6/2047	185,113	0.00%
Microsoft Corp.	\$2,225,000	2.53%	1/6/2050	1,404,739	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Microsoft Corp.	\$600,000	2.50%	15/9/2050	377,692	0.00%
Microsoft Corp.	\$1,577,000	2.92%	17/3/2052	1,071,185	0.01%
Microsoft Corp.	\$1,991,000	2.68%	1/6/2060	1,210,473	0.01%
Microsoft Corp.	\$1,562,000	3.04%	17/3/2062	1,033,460	0.01%
Mid-America Apartments LP	\$15,000	4.00%	15/11/2025	14,696	0.00%
Mid-America Apartments LP	\$300,000	1.10%	15/9/2026	274,113	0.00%
Mid-America Apartments LP	\$200,000	3.60%	1/6/2027	191,836	0.00%
Mid-America Apartments LP	\$560,000	3.95%	15/3/2029	535,612	0.00%
Mid-America Apartments LP	\$95,000	2.75%	15/3/2030	84,099	0.00%
Mid-America Apartments LP	\$150,000	1.70%	15/2/2031	120,329	0.00%
Mid-America Apartments LP	\$200,000	5.30%	15/2/2032	199,208	0.00%
MidAmerican Energy Co.	\$100,000	3.10%	1/5/2027	95,328	0.00%
MidAmerican Energy Co.	\$150,000	3.65%	15/4/2029	141,806	0.00%
MidAmerican Energy Co.	\$1,175,000	5.80%	15/10/2036	1,217,429	0.01%
MidAmerican Energy Co.	\$440,000	4.80%	15/9/2043	397,011	0.00%
MidAmerican Energy Co.	\$300,000	4.40%	15/10/2044	254,544	0.00%
MidAmerican Energy Co.	\$45,000	4.25%	15/7/2049	36,985	0.00%
MidAmerican Energy Co.	\$200,000	3.15%	15/4/2050	133,925	0.00%
MidAmerican Energy Co.	\$400,000	5.85%	15/9/2054	409,949	0.00%
MidAmerican Energy Co.	\$500,000	5.30%	1/2/2055	476,201	0.00%
Mid-Atlantic Interstate Transmission LLC	\$125,000	4.10%	15/5/2028	119,999	0.00%
Midwest Connector Capital Co. LLC	\$330,000	4.63%	1/4/2029	320,372	0.00%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$2,100,000	6.50%	20/6/2027	2,104,637	0.01%
Mississippi Power Co.	\$425,000	3.95%	30/3/2028	407,677	0.00%
Mississippi Power Co.	\$25,000	4.25%	15/3/2042	20,535	0.00%
Mississippi Power Co.	\$200,000	3.10%	30/7/2051	126,095	0.00%
Mohawk Industries, Inc.	\$500,000	5.85%	18/9/2028	510,130	0.00%
Mohawk Industries, Inc.	\$265,000	3.63%	15/5/2030	242,831	0.00%
Molson Coors Beverage Co.	\$950,000	3.00%	15/7/2026	909,546	0.01%
Molson Coors Beverage Co.	\$250,000	5.00%	1/5/2042	228,723	0.00%
Molson Coors Beverage Co.	\$875,000	4.20%	15/7/2046	698,672	0.01%
Molson Coors International LP	CAD150,000	3.44%	15/7/2026	106,845	0.00%
Mondelez International Holdings Netherlands BV	\$500,000	4.25%	15/9/2025	492,827	0.00%
Mondelez International Holdings Netherlands BV	€575,000	0.00%	22/9/2026	571,719	0.00%
Mondelez International Holdings Netherlands BV	\$1,150,000	1.25%	24/9/2026	1,052,098	0.01%
Mondelez International Holdings Netherlands BV	€1,500,000	0.25%	9/9/2029	1,372,793	0.01%
Mondelez International Holdings Netherlands BV	€500,000	0.88%	1/10/2031	444,697	0.00%
Mondelez International Holdings Netherlands BV	€600,000	1.25%	9/9/2041	434,950	0.00%
Mondelez International, Inc.	\$685,000	2.63%	17/3/2027	642,156	0.00%
Mondelez International, Inc.	\$98,000	2.75%	13/4/2030	86,857	0.00%
Mondelez International, Inc.	\$325,000	3.00%	17/3/2032	280,128	0.00%
Mondelez International, Inc.	\$505,000	1.88%	15/10/2032	396,786	0.00%
Mondelez International, Inc.	\$150,000	2.63%	4/9/2050	89,695	0.00%
Monongahela Power Co.	\$280,000	5.40%	15/12/2043	260,971	0.00%
Moody's Corp.	€400,000	0.95%	25/2/2030	373,011	0.00%
Moody's Corp.	\$200,000	4.25%	8/8/2032	187,950	0.00%
Moody's Corp.	\$300,000	4.88%	17/12/2048	268,640	0.00%
Moody's Corp.	\$600,000	3.25%	20/5/2050	410,237	0.00%
Morgan Stanley	\$1,085,000	4.00%	23/7/2025	1,068,735	0.01%
Morgan Stanley	\$549,000	5.00%	24/11/2025	544,984	0.00%
Morgan Stanley	\$320,000	3.88%	27/1/2026	312,811	0.00%
Morgan Stanley^	\$415,000	4.68%	17/7/2026	410,946	0.00%
Morgan Stanley	\$300,000	3.13%	27/7/2026	286,850	0.00%
Morgan Stanley	\$1,325,000	4.35%	8/9/2026	1,295,811	0.01%
Morgan Stanley^	\$500,000	6.14%	16/10/2026	503,350	0.00%
Morgan Stanley^	€1,800,000	1.34%	23/10/2026	1,871,706	0.01%
Morgan Stanley^	\$2,900,000	0.99%	10/12/2026	2,712,902	0.01%
Morgan Stanley	\$1,170,000	3.63%	20/1/2027	1,127,965	0.01%
Morgan Stanley^	\$800,000	5.05%	28/1/2027	795,597	0.01%
Morgan Stanley	£300,000	2.63%	9/3/2027	354,213	0.00%
Morgan Stanley	\$125,000	3.95%	23/4/2027	120,726	0.00%
Morgan Stanley^	\$1,300,000	1.59%	4/5/2027	1,211,741	0.01%
Morgan Stanley^	\$3,000,000	1.51%	20/7/2027	2,774,252	0.01%
Morgan Stanley^	CAD325,000	1.78%	4/8/2027	223,661	0.00%
Morgan Stanley^	€2,600,000	0.41%	29/10/2027	2,587,220	0.01%
Morgan Stanley^	\$1,425,000	2.48%	21/1/2028	1,328,410	0.01%
Morgan Stanley^	\$5,500,000	5.65%	13/4/2028	5,553,049	0.03%
Morgan Stanley^	\$800,000	4.21%	20/4/2028	777,807	0.01%
Morgan Stanley^	\$735,000	3.59%	22/7/2028	698,856	0.01%
Morgan Stanley^	\$900,000	6.30%	18/10/2028	927,973	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley^	\$500,000	5.12%	1/2/2029	498,034	0.00%
Morgan Stanley^	€1,000,000	4.66%	2/3/2029	1,104,972	0.01%
Morgan Stanley^	\$675,000	5.16%	20/4/2029	672,655	0.01%
Morgan Stanley^	\$1,000,000	5.45%	20/7/2029	1,005,937	0.01%
Morgan Stanley^	\$1,000,000	6.41%	1/11/2029	1,043,216	0.01%
Morgan Stanley^	\$1,000,000	5.17%	16/1/2030	996,989	0.01%
Morgan Stanley^	\$500,000	5.66%	18/4/2030	508,347	0.00%
Morgan Stanley^	\$4,275,000	2.70%	22/1/2031	3,747,507	0.02%
Morgan Stanley^	€2,484,000	0.50%	7/2/2031	2,218,312	0.01%
Morgan Stanley^	\$125,000	3.62%	1/4/2031	114,634	0.00%
Morgan Stanley^	\$600,000	1.79%	13/2/2032	482,244	0.00%
Morgan Stanley^	\$700,000	1.93%	28/4/2032	562,549	0.00%
Morgan Stanley^	€1,400,000	2.95%	7/5/2032	1,418,124	0.01%
Morgan Stanley^	\$1,400,000	2.24%	21/7/2032	1,145,279	0.01%
Morgan Stanley^	\$1,000,000	2.51%	20/10/2032	827,282	0.01%
Morgan Stanley^	\$800,000	4.89%	20/7/2033	771,299	0.01%
Morgan Stanley^	\$1,200,000	6.34%	18/10/2033	1,274,013	0.01%
Morgan Stanley^	£700,000	5.79%	18/11/2033	907,859	0.01%
Morgan Stanley^	€1,500,000	5.15%	25/1/2034	1,743,194	0.01%
Morgan Stanley^	\$1,300,000	5.25%	21/4/2034	1,280,214	0.01%
Morgan Stanley^	\$1,000,000	5.42%	21/7/2034	994,676	0.01%
Morgan Stanley^	\$1,000,000	6.63%	1/11/2034	1,080,064	0.01%
Morgan Stanley^	\$4,000,000	5.47%	18/1/2035	3,990,779	0.02%
Morgan Stanley^	€812,000	3.96%	21/3/2035	864,983	0.01%
Morgan Stanley^	\$500,000	5.83%	19/4/2035	513,123	0.00%
Morgan Stanley^	\$2,000,000	2.48%	16/9/2036	1,582,828	0.01%
Morgan Stanley^	\$750,000	5.95%	19/1/2038	745,734	0.01%
Morgan Stanley^	\$1,475,000	3.97%	22/7/2038	1,248,609	0.01%
Morgan Stanley^	\$1,700,000	3.22%	22/4/2042	1,274,244	0.01%
Morgan Stanley	\$15,000	6.38%	24/7/2042	16,490	0.00%
Morgan Stanley	\$1,441,000	4.30%	27/1/2045	1,225,870	0.01%
Morgan Stanley	\$900,000	4.38%	22/1/2047	770,517	0.01%
Morgan Stanley^	\$725,000	5.60%	24/3/2051	733,408	0.01%
Morgan Stanley^	\$1,500,000	2.80%	25/1/2052	943,486	0.01%
Morgan Stanley Bank NA	\$1,000,000	5.48%	16/7/2025	1,001,579	0.01%
Morgan Stanley Bank NA	\$450,000	4.75%	21/4/2026	446,046	0.00%
Morgan Stanley Bank NA	\$500,000	5.88%	30/10/2026	505,973	0.00%
Morgan Stanley Bank NA^	\$500,000	4.95%	14/1/2028	496,255	0.00%
Morgan Stanley Bank NA^	\$1,000,000	5.50%	26/5/2028	1,006,905	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2014	\$294,475	3.92%	15/10/2047	293,049	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$2,000,000	3.73%	15/5/2048	1,953,550	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$100,000	3.64%	15/10/2048	97,309	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$75,000	3.53%	15/10/2048	72,799	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$169,364	3.27%	15/1/2049	163,816	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$200,000	3.10%	15/11/2049	186,543	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$4,700,000	3.72%	15/12/2049	4,473,852	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	\$1,000,000	3.60%	15/5/2050	948,071	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	\$200,000	3.85%	15/5/2050	188,295	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	\$100,000	3.54%	15/11/2052	93,657	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	\$75,000	3.28%	15/11/2052	70,176	0.00%
Morgan Stanley Capital I Trust 2016	\$824,000	3.33%	15/3/2049	794,742	0.01%
Morgan Stanley Capital I Trust 2016	\$65,000	3.28%	15/11/2049	59,191	0.00%
Morgan Stanley Capital I Trust 2017	\$1,000,000	3.53%	15/6/2050	943,047	0.01%
Morgan Stanley Capital I Trust 2017	\$2,725,000	3.59%	15/12/2050	2,550,251	0.01%
Mosaic Co.	\$180,000	4.05%	15/11/2027	172,730	0.00%
Mosaic Co.	\$300,000	5.63%	15/11/2043	283,689	0.00%
Motorola Solutions, Inc.	\$165,000	4.60%	23/2/2028	162,068	0.00%
Motorola Solutions, Inc.	\$160,000	5.00%	15/4/2029	158,785	0.00%
Motorola Solutions, Inc.	\$1,250,000	2.75%	24/5/2031	1,059,543	0.01%
Motorola Solutions, Inc.	\$350,000	5.40%	15/4/2034	346,824	0.00%
Motorola Solutions, Inc.	\$100,000	5.50%	1/9/2044	96,922	0.00%
Mount Nittany Medical Center Obligated Group	\$125,000	3.80%	15/11/2052	96,658	0.00%
Mount Sinai Hospital	\$75,000	3.98%	1/7/2048	58,520	0.00%
Mount Sinai Hospital	\$180,000	3.74%	1/7/2049	130,823	0.00%
Mount Sinai Hospital	\$350,000	3.39%	1/7/2050	230,322	0.00%
MPLX LP	\$1,473,000	1.75%	1/3/2026	1,384,851	0.01%
MPLX LP	\$1,380,000	4.25%	1/12/2027	1,335,863	0.01%
MPLX LP	\$450,000	4.00%	15/3/2028	430,578	0.00%
MPLX LP	\$350,000	2.65%	15/8/2030	301,691	0.00%
MPLX LP	\$300,000	5.00%	1/3/2033	286,790	0.00%
MPLX LP	\$500,000	5.50%	1/6/2034	492,366	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MPLX LP	\$475,000	4.50%	15/4/2038	414,598	0.00%
MPLX LP	\$225,000	5.20%	1/3/2047	201,453	0.00%
MPLX LP	\$930,000	5.20%	1/12/2047	818,737	0.01%
MPLX LP	\$245,000	4.70%	15/4/2048	202,504	0.00%
MPLX LP	\$1,140,000	5.50%	15/2/2049	1,053,129	0.01%
MPLX LP	\$600,000	4.95%	14/3/2052	509,453	0.00%
MSCI, Inc.	\$500,000	3.63%	1/9/2030	449,412	0.00%
MSCI, Inc.	\$500,000	3.63%	1/11/2031	438,192	0.00%
MultiCare Health System	\$100,000	2.80%	15/8/2050	60,060	0.00%
Municipal Electric Authority of Georgia	\$304,000	6.64%	1/4/2057	330,542	0.00%
Municipal Electric Authority of Georgia	\$304,000	6.66%	1/4/2057	329,155	0.00%
Mutual of Omaha Cos Global Funding	\$760,000	5.80%	27/7/2026	763,395	0.01%
Mutual of Omaha Cos Global Funding	\$500,000	5.35%	9/4/2027	500,031	0.00%
Mutual of Omaha Insurance Co. ^	\$40,000	4.30%	15/7/2054	39,977	0.00%
Mylan, Inc.	\$875,000	4.55%	15/4/2028	843,057	0.01%
Mylan, Inc.	\$175,000	5.20%	15/4/2048	142,048	0.00%
Narragansett Electric Co.	\$50,000	3.40%	9/4/2030	45,743	0.00%
Narragansett Electric Co.	\$200,000	5.35%	1/5/2034	198,027	0.00%
Nasdaq, Inc.	\$145,000	3.85%	30/6/2026	141,164	0.00%
Nasdaq, Inc.	€400,000	1.75%	28/3/2029	396,261	0.00%
Nasdaq, Inc.	€700,000	0.88%	13/2/2030	649,872	0.00%
Nasdaq, Inc.	€854,000	4.50%	15/2/2032	957,234	0.01%
Nasdaq, Inc.	€500,000	0.90%	30/7/2033	419,126	0.00%
Nasdaq, Inc.	\$170,000	2.50%	21/12/2040	111,106	0.00%
Nasdaq, Inc.	\$675,000	3.25%	28/4/2050	449,672	0.00%
Nasdaq, Inc.	\$400,000	3.95%	7/3/2052	296,914	0.00%
Nasdaq, Inc.	\$300,000	5.95%	15/8/2053	303,248	0.00%
Nasdaq, Inc.	\$500,000	6.10%	28/6/2063	507,238	0.00%
National Fuel Gas Co.	\$100,000	3.95%	15/9/2027	95,512	0.00%
National Fuel Gas Co.	\$200,000	4.75%	1/9/2028	194,162	0.00%
National Fuel Gas Co.	\$200,000	2.95%	1/3/2031	167,564	0.00%
National Grid North America, Inc.	€1,100,000	0.41%	20/1/2026	1,120,789	0.01%
National Grid North America, Inc.	€650,000	1.05%	20/1/2031	582,600	0.00%
National Grid USA	\$75,000	5.80%	1/4/2035	74,734	0.00%
National Health Investors, Inc.	\$240,000	3.00%	1/2/2031	196,163	0.00%
National Rural Utilities Cooperative Finance Corp.	\$602,000	3.25%	1/11/2025	585,161	0.00%
National Rural Utilities Cooperative Finance Corp.	\$210,000	4.45%	13/3/2026	207,101	0.00%
National Rural Utilities Cooperative Finance Corp.	\$500,000	4.80%	5/2/2027	496,825	0.00%
National Rural Utilities Cooperative Finance Corp.	\$500,000	5.10%	6/5/2027	500,423	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	3.40%	7/2/2028	94,789	0.00%
National Rural Utilities Cooperative Finance Corp.	\$200,000	4.80%	15/3/2028	198,370	0.00%
National Rural Utilities Cooperative Finance Corp.	\$75,000	3.90%	1/11/2028	71,444	0.00%
National Rural Utilities Cooperative Finance Corp.	\$500,000	4.85%	7/2/2029	497,215	0.00%
National Rural Utilities Cooperative Finance Corp.	\$225,000	3.70%	15/3/2029	212,096	0.00%
National Rural Utilities Cooperative Finance Corp.	\$500,000	5.15%	15/6/2029	501,454	0.00%
National Rural Utilities Cooperative Finance Corp.	\$260,000	2.40%	15/3/2030	224,749	0.00%
National Rural Utilities Cooperative Finance Corp.	\$500,000	5.00%	7/2/2031	494,753	0.00%
National Rural Utilities Cooperative Finance Corp.	\$450,000	2.75%	15/4/2032	379,153	0.00%
National Rural Utilities Cooperative Finance Corp.	\$600,000	4.40%	1/11/2048	500,724	0.00%
National Rural Utilities Cooperative Finance Corp.	\$195,000	4.30%	15/3/2049	159,552	0.00%
National Securities Clearing Corp.	\$100,000	0.75%	7/12/2025	93,920	0.00%
National Securities Clearing Corp.	\$500,000	5.15%	26/6/2026	500,079	0.00%
National Securities Clearing Corp.	\$500,000	4.90%	26/6/2029	498,259	0.00%
Nationwide Children's Hospital, Inc.	\$200,000	4.56%	1/11/2052	180,248	0.00%
Nationwide Financial Services, Inc.	\$300,000	6.75%	15/5/2037	302,961	0.00%
Nationwide Financial Services, Inc.	\$100,000	5.30%	18/11/2044	91,246	0.00%
Nationwide Financial Services, Inc.	\$515,000	3.90%	30/11/2049	385,330	0.00%
Nationwide Mutual Insurance Co.	\$225,000	9.38%	15/8/2039	285,838	0.00%
Nationwide Mutual Insurance Co.	\$100,000	4.95%	22/4/2044	86,162	0.00%
Nationwide Mutual Insurance Co.	\$630,000	4.35%	30/4/2050	485,784	0.00%
Nature Conservancy	\$150,000	3.96%	1/3/2052	122,523	0.00%
NBCUniversal Media LLC	\$975,000	4.45%	15/1/2043	841,884	0.01%
Nestle Capital Corp.	\$500,000	4.65%	12/3/2029	495,026	0.00%
Nestle Capital Corp.	AUD500,000	4.60%	4/4/2029	328,545	0.00%
Nestle Capital Corp.	\$675,000	4.75%	12/3/2031	666,253	0.01%
Nestle Capital Corp.	\$500,000	4.88%	12/3/2034	492,968	0.00%
Nestle Capital Corp.	AUD500,000	5.25%	4/4/2034	331,608	0.00%
Nestle Capital Corp.	\$500,000	5.10%	12/3/2054	477,669	0.00%
Nestle Finance International Ltd.	€800,000	3.50%	13/12/2027	866,357	0.01%
Nestle Finance International Ltd.	€1,000,000	3.00%	15/3/2028	1,074,132	0.01%
Nestle Finance International Ltd.	€1,000,000	3.25%	15/1/2031	1,076,680	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nestle Finance International Ltd.	€800,000	3.75%	13/3/2033	891,560	0.01%
Nestle Finance International Ltd.	€400,000	3.38%	15/11/2034	429,394	0.00%
Nestle Holdings, Inc.	€700,000	0.88%	18/7/2025	730,018	0.01%
Nestle Holdings, Inc.	\$500,000	4.00%	12/9/2025	493,564	0.00%
Nestle Holdings, Inc.	\$450,000	5.25%	13/3/2026	451,362	0.00%
Nestle Holdings, Inc.	\$200,000	1.00%	15/9/2027	176,821	0.00%
Nestle Holdings, Inc.	\$500,000	4.13%	1/10/2027	488,732	0.00%
Nestle Holdings, Inc.	\$450,000	5.00%	14/3/2028	451,638	0.00%
Nestle Holdings, Inc.	\$675,000	3.63%	24/9/2028	642,369	0.00%
Nestle Holdings, Inc.	CAD845,000	2.19%	26/1/2029	565,085	0.00%
Nestle Holdings, Inc.	\$500,000	4.25%	1/10/2029	485,630	0.00%
Nestle Holdings, Inc.	\$450,000	4.95%	14/3/2030	451,614	0.00%
Nestle Holdings, Inc.	\$500,000	1.25%	15/9/2030	404,162	0.00%
Nestle Holdings, Inc.	\$500,000	1.88%	14/9/2031	410,551	0.00%
Nestle Holdings, Inc.	\$300,000	4.85%	14/3/2033	299,047	0.00%
Nestle Holdings, Inc.	\$1,500,000	3.90%	24/9/2038	1,298,352	0.01%
Nestle Holdings, Inc.	\$1,000,000	2.63%	14/9/2051	616,238	0.00%
Netflix, Inc.	\$1,000,000	4.88%	15/4/2028	994,053	0.01%
Netflix, Inc.	\$3,000,000	5.38%	15/11/2029	3,027,164	0.02%
Netflix, Inc.	€1,000,000	3.88%	15/11/2029	1,085,198	0.01%
Netflix, Inc.	\$2,000,000	4.88%	15/6/2030	1,967,380	0.01%
Netflix, Inc.	€1,000,000	3.63%	15/6/2030	1,069,042	0.01%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	\$125,000	4.88%	15/4/2045	100,208	0.00%
Nevada Power Co.	\$880,000	3.70%	1/5/2029	829,454	0.01%
Nevada Power Co.	\$150,000	2.40%	1/5/2030	129,087	0.00%
Nevada Power Co.	\$135,000	3.13%	1/8/2050	86,194	0.00%
Nevada Power Co.	\$245,000	5.90%	1/5/2053	244,639	0.00%
Nevada Power Co.	\$190,000	6.00%	15/3/2054	192,935	0.00%
New Hampshire Business Finance Authority	\$150,000	3.30%	1/4/2032	119,183	0.00%
New Jersey Economic Development Authority	\$475,000	7.43%	15/2/2029	505,316	0.00%
New Jersey Transportation Trust Fund Authority	\$210,000	5.75%	15/12/2028	211,353	0.00%
New Jersey Transportation Trust Fund Authority	\$205,000	6.56%	15/12/2040	223,765	0.00%
New Jersey Transportation Trust Fund Authority	\$115,000	4.13%	15/6/2042	96,930	0.00%
New Jersey Turnpike Authority	\$275,000	7.41%	1/1/2040	322,036	0.00%
New Jersey Turnpike Authority	\$525,000	7.10%	1/1/2041	598,511	0.00%
New York & Presbyterian Hospital	\$200,000	4.02%	1/8/2045	168,440	0.00%
New York & Presbyterian Hospital	\$50,000	4.06%	1/8/2056	40,701	0.00%
New York & Presbyterian Hospital	\$500,000	2.61%	1/8/2060	283,619	0.00%
New York & Presbyterian Hospital	\$265,000	3.95%	1/8/2119	190,527	0.00%
New York City Municipal Water Finance Authority	\$155,000	5.75%	15/6/2041	156,846	0.00%
New York City Municipal Water Finance Authority	\$150,000	5.95%	15/6/2042	154,955	0.00%
New York City Municipal Water Finance Authority	\$200,000	5.44%	15/6/2043	194,983	0.00%
New York City Municipal Water Finance Authority	\$25,000	5.88%	15/6/2044	25,574	0.00%
New York City Transitional Finance Authority Future Tax Secured Revenue	\$300,000	5.51%	1/8/2037	300,370	0.00%
New York Life Global Funding	\$1,000,000	0.85%	15/1/2026	936,367	0.01%
New York Life Global Funding	\$900,000	4.70%	2/4/2026	892,114	0.01%
New York Life Global Funding	\$300,000	1.15%	9/6/2026	277,638	0.00%
New York Life Global Funding	€500,000	0.25%	23/1/2027	494,662	0.00%
New York Life Global Funding	\$500,000	3.25%	7/4/2027	476,598	0.00%
New York Life Global Funding	£1,260,000	1.50%	15/7/2027	1,446,036	0.01%
New York Life Global Funding	\$3,400,000	4.85%	9/1/2028	3,377,369	0.02%
New York Life Global Funding	\$200,000	3.00%	10/1/2028	186,813	0.00%
New York Life Global Funding	CAD1,000,000	2.00%	17/4/2028	670,006	0.01%
New York Life Global Funding	AUD2,400,000	5.35%	19/9/2028	1,608,674	0.01%
New York Life Global Funding	\$200,000	4.70%	29/1/2029	198,416	0.00%
New York Life Global Funding	\$250,000	5.00%	6/6/2029	249,246	0.00%
New York Life Global Funding	\$750,000	1.20%	7/8/2030	599,938	0.00%
New York Life Global Funding	€1,200,000	3.45%	30/1/2031	1,286,390	0.01%
New York Life Global Funding	£295,000	4.88%	30/4/2031	373,323	0.00%
New York Life Global Funding	\$400,000	5.00%	9/1/2034	392,784	0.00%
New York Life Global Funding	€200,000	3.63%	7/6/2034	214,847	0.00%
New York Life Insurance Co.	\$145,000	5.88%	15/5/2033	150,218	0.00%
New York Life Insurance Co.	\$30,000	6.75%	15/11/2039	33,396	0.00%
New York Life Insurance Co.	\$300,000	4.45%	15/5/2069	242,863	0.00%
New York State Electric & Gas Corp.	\$115,000	3.25%	1/12/2026	108,355	0.00%
New York State Electric & Gas Corp.	\$105,000	3.30%	15/9/2049	69,561	0.00%
New York State Thruway Authority	\$150,000	2.90%	1/1/2035	127,130	0.00%
New York State Urban Development Corp.	\$110,000	3.90%	15/3/2033	102,256	0.00%
New York State Urban Development Corp.	\$70,000	5.77%	15/3/2039	70,990	0.00%
Newmont Corp.	\$100,000	2.80%	1/10/2029	89,696	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Newmont Corp.	\$900,000	2.25%	1/10/2030	767,517	0.01%
Newmont Corp.	\$500,000	2.60%	15/7/2032	416,892	0.00%
Newmont Corp.	\$500,000	5.88%	1/4/2035	517,076	0.00%
Newmont Corp.	\$145,000	6.25%	1/10/2039	153,001	0.00%
Newmont Corp.	\$400,000	4.88%	15/3/2042	368,941	0.00%
Newmont Corp.	\$350,000	5.45%	9/6/2044	338,063	0.00%
Newmont Corp./Newcrest Finance Pty Ltd.	\$300,000	5.75%	15/11/2041	301,131	0.00%
NextEra Energy Capital Holdings, Inc.	\$1,000,000	5.75%	1/9/2025	1,002,237	0.01%
NextEra Energy Capital Holdings, Inc.	\$395,000	1.88%	15/1/2027	364,040	0.00%
NextEra Energy Capital Holdings, Inc.	\$520,000	3.55%	1/5/2027	496,632	0.00%
NextEra Energy Capital Holdings, Inc.	\$500,000	4.63%	15/7/2027	492,015	0.00%
NextEra Energy Capital Holdings, Inc.	\$1,015,000	4.90%	28/2/2028	1,005,450	0.01%
NextEra Energy Capital Holdings, Inc.	\$600,000	1.90%	15/6/2028	530,487	0.00%
NextEra Energy Capital Holdings, Inc.	\$125,000	3.50%	1/4/2029	116,095	0.00%
NextEra Energy Capital Holdings, Inc.	\$315,000	2.75%	1/11/2029	280,218	0.00%
NextEra Energy Capital Holdings, Inc.	\$550,000	5.00%	28/2/2030	545,540	0.00%
NextEra Energy Capital Holdings, Inc.	\$790,000	2.25%	1/6/2030	673,365	0.01%
NextEra Energy Capital Holdings, Inc.	\$410,000	2.44%	15/1/2032	336,257	0.00%
NextEra Energy Capital Holdings, Inc.	\$410,000	5.00%	15/7/2032	399,710	0.00%
NextEra Energy Capital Holdings, Inc.	\$410,000	5.05%	28/2/2033	398,860	0.00%
NextEra Energy Capital Holdings, Inc.	\$425,000	5.25%	15/3/2034	417,577	0.00%
NextEra Energy Capital Holdings, Inc.	\$105,000	3.00%	15/1/2052	66,403	0.00%
NextEra Energy Capital Holdings, Inc.	\$455,000	5.25%	28/2/2053	421,147	0.00%
NextEra Energy Capital Holdings, Inc.	\$310,000	5.55%	15/3/2054	297,455	0.00%
NextEra Energy Capital Holdings, Inc.^	\$300,000	6.75%	15/6/2054	302,913	0.00%
NextEra Energy Capital Holdings, Inc.^	\$500,000	6.70%	1/9/2054	501,226	0.00%
NextEra Energy Capital Holdings, Inc.^	\$220,000	4.80%	1/12/2077	202,929	0.00%
NextEra Energy Capital Holdings, Inc.^	\$200,000	5.65%	1/5/2079	190,817	0.00%
Niagara Mohawk Power Corp.	\$475,000	4.28%	15/12/2028	453,598	0.00%
Niagara Mohawk Power Corp.	\$500,000	1.96%	27/6/2030	416,072	0.00%
Niagara Mohawk Power Corp.	\$300,000	5.78%	16/9/2052	293,289	0.00%
Niagara Mohawk Power Corp.	\$270,000	5.66%	17/1/2054	259,270	0.00%
NIKE, Inc.	\$850,000	2.38%	1/11/2026	801,233	0.01%
NIKE, Inc.	\$1,475,000	3.25%	27/3/2040	1,150,364	0.01%
NIKE, Inc.	\$200,000	3.88%	1/11/2045	160,487	0.00%
NIKE, Inc.	\$375,000	3.38%	1/11/2046	276,266	0.00%
NiSource, Inc.	\$1,200,000	3.49%	15/5/2027	1,144,510	0.01%
NiSource, Inc.	\$350,000	5.20%	1/7/2029	348,749	0.00%
NiSource, Inc.	\$155,000	2.95%	1/9/2029	139,240	0.00%
NiSource, Inc.	\$655,000	3.60%	1/5/2030	601,136	0.00%
NiSource, Inc.	\$500,000	1.70%	15/2/2031	398,170	0.00%
NiSource, Inc.	\$400,000	5.35%	1/4/2034	392,372	0.00%
NiSource, Inc.	\$96,000	5.95%	15/6/2041	96,188	0.00%
NiSource, Inc.	\$200,000	5.25%	15/2/2043	183,589	0.00%
NiSource, Inc.	\$425,000	4.80%	15/2/2044	368,789	0.00%
NiSource, Inc.	\$195,000	5.65%	1/2/2045	188,406	0.00%
NiSource, Inc.	\$285,000	4.38%	15/5/2047	228,957	0.00%
NiSource, Inc.	\$200,000	3.95%	30/3/2048	149,759	0.00%
NiSource, Inc.	\$145,000	5.00%	15/6/2052	128,196	0.00%
NiSource, Inc.^	\$200,000	6.95%	30/11/2054	200,975	0.00%
Nissan Motor Acceptance Co. LLC	\$450,000	2.75%	9/3/2028	401,087	0.00%
NMI Holdings, Inc.	\$165,000	6.00%	15/8/2029	163,605	0.00%
NNN, Inc.	\$200,000	4.00%	15/11/2025	195,878	0.00%
NNN, Inc.	\$250,000	3.50%	15/10/2027	236,859	0.00%
NNN, Inc.	\$150,000	4.30%	15/10/2028	144,535	0.00%
NNN, Inc.	\$150,000	2.50%	15/4/2030	128,717	0.00%
NNN, Inc.	\$500,000	5.60%	15/10/2033	497,776	0.00%
NNN, Inc.	\$100,000	4.80%	15/10/2048	84,956	0.00%
NNN, Inc.	\$300,000	3.50%	15/4/2051	208,565	0.00%
NNN, Inc.	\$480,000	3.00%	15/4/2052	298,513	0.00%
Nordson Corp.	\$250,000	5.80%	15/9/2033	256,592	0.00%
Norfolk Southern Corp.	\$50,000	3.65%	1/8/2025	49,064	0.00%
Norfolk Southern Corp.	\$150,000	3.15%	1/6/2027	142,321	0.00%
Norfolk Southern Corp.	\$450,000	3.80%	1/8/2028	430,784	0.00%
Norfolk Southern Corp.	\$300,000	2.55%	1/11/2029	264,264	0.00%
Norfolk Southern Corp.	\$950,000	3.00%	15/3/2032	818,893	0.01%
Norfolk Southern Corp.	\$350,000	5.55%	15/3/2034	356,827	0.00%
Norfolk Southern Corp.	\$500,000	4.84%	1/10/2041	456,227	0.00%
Norfolk Southern Corp.	\$355,000	4.45%	15/6/2045	301,588	0.00%
Norfolk Southern Corp.	\$150,000	4.65%	15/1/2046	130,917	0.00%
Norfolk Southern Corp.	\$25,000	4.15%	28/2/2048	19,885	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Norfolk Southern Corp.	\$125,000	4.10%	15/5/2049	98,421	0.00%
Norfolk Southern Corp.	\$120,000	3.40%	1/11/2049	83,957	0.00%
Norfolk Southern Corp.	\$500,000	3.05%	15/5/2050	325,531	0.00%
Norfolk Southern Corp.	\$5,000	4.05%	15/8/2052	3,853	0.00%
Norfolk Southern Corp.	\$300,000	4.55%	1/6/2053	251,378	0.00%
Norfolk Southern Corp.	\$706,000	3.16%	15/5/2055	447,565	0.00%
Norfolk Southern Corp.	\$350,000	5.95%	15/3/2064	356,983	0.00%
Norfolk Southern Corp.	\$200,000	4.10%	15/5/2121	141,181	0.00%
North Texas Tollway Authority	\$125,000	3.01%	1/1/2043	92,753	0.00%
North Texas Tollway Authority	\$240,000	6.72%	1/1/2049	271,691	0.00%
Northern Natural Gas Co.	\$460,000	4.30%	15/1/2049	367,623	0.00%
Northern States Power Co.	\$2,135,000	2.25%	1/4/2031	1,795,457	0.01%
Northern States Power Co.	\$125,000	6.20%	1/7/2037	133,742	0.00%
Northern States Power Co.	\$175,000	3.40%	15/8/2042	132,237	0.00%
Northern States Power Co.	\$50,000	4.00%	15/8/2045	39,558	0.00%
Northern States Power Co.	\$75,000	3.60%	15/5/2046	55,508	0.00%
Northern States Power Co.	\$240,000	2.90%	1/3/2050	152,704	0.00%
Northern States Power Co.	\$280,000	2.60%	1/6/2051	166,969	0.00%
Northern States Power Co.	\$170,000	3.20%	1/4/2052	113,134	0.00%
Northern States Power Co.	\$200,000	4.50%	1/6/2052	168,990	0.00%
Northern States Power Co.	\$500,000	5.10%	15/5/2053	461,464	0.00%
Northern States Power Co.	\$250,000	5.40%	15/3/2054	241,558	0.00%
Northern States Power Co.	\$950,000	5.65%	15/6/2054	948,374	0.01%
Northern Trust Corp.	\$200,000	4.00%	10/5/2027	195,254	0.00%
Northern Trust Corp.	\$125,000	3.65%	3/8/2028	119,489	0.00%
Northern Trust Corp.	\$475,000	3.15%	3/5/2029	438,754	0.00%
Northern Trust Corp. ^	\$75,000	3.38%	8/5/2032	70,848	0.00%
Northern Trust Corp.	\$815,000	6.13%	2/11/2032	854,764	0.01%
Northrop Grumman Corp.	\$100,000	3.20%	1/2/2027	95,412	0.00%
Northrop Grumman Corp.	\$1,000,000	3.25%	15/1/2028	941,685	0.01%
Northrop Grumman Corp.	\$1,700,000	4.40%	1/5/2030	1,641,798	0.01%
Northrop Grumman Corp.	\$40,000	7.75%	15/2/2031	45,319	0.00%
Northrop Grumman Corp.	\$450,000	4.70%	15/3/2033	434,367	0.00%
Northrop Grumman Corp.	\$500,000	5.15%	1/5/2040	478,193	0.00%
Northrop Grumman Corp.	\$100,000	4.75%	1/6/2043	89,625	0.00%
Northrop Grumman Corp.	\$250,000	4.03%	15/10/2047	197,740	0.00%
Northrop Grumman Corp.	\$725,000	5.25%	1/5/2050	687,574	0.01%
Northrop Grumman Corp.	\$450,000	4.95%	15/3/2053	405,595	0.00%
Northwell Healthcare, Inc.	\$75,000	3.98%	1/11/2046	58,049	0.00%
Northwell Healthcare, Inc.	\$225,000	4.26%	1/11/2047	181,721	0.00%
Northwell Healthcare, Inc.	\$375,000	3.81%	1/11/2049	278,818	0.00%
NorthWestern Corp.	\$180,000	4.18%	15/11/2044	146,679	0.00%
Northwestern Mutual Global Funding	\$600,000	4.00%	1/7/2025	592,687	0.00%
Northwestern Mutual Global Funding	\$500,000	5.07%	25/3/2027	500,470	0.00%
Northwestern Mutual Global Funding	\$600,000	4.35%	15/9/2027	586,493	0.00%
Northwestern Mutual Global Funding	\$300,000	1.70%	1/6/2028	264,478	0.00%
Northwestern Mutual Global Funding	\$510,000	4.90%	12/6/2028	505,656	0.00%
Northwestern Mutual Global Funding	\$440,000	4.71%	10/1/2029	435,365	0.00%
Northwestern Mutual Global Funding	€400,000	4.11%	15/3/2030	438,770	0.00%
Northwestern Mutual Global Funding	\$500,000	5.16%	28/5/2031	500,845	0.00%
Northwestern Mutual Life Insurance Co.	\$600,000	6.06%	30/3/2040	626,939	0.00%
Northwestern Mutual Life Insurance Co.	\$200,000	3.85%	30/9/2047	151,562	0.00%
Northwestern Mutual Life Insurance Co.	\$300,000	3.45%	30/3/2051	209,620	0.00%
Northwestern Mutual Life Insurance Co.	\$440,000	3.63%	30/9/2059	300,645	0.00%
Northwestern University	\$100,000	4.64%	1/12/2044	94,700	0.00%
Northwestern University	\$200,000	2.64%	1/12/2050	131,279	0.00%
Northwestern University	\$75,000	3.66%	1/12/2057	56,898	0.00%
NOV, Inc.	\$230,000	3.60%	1/12/2029	211,521	0.00%
NOV, Inc.	\$410,000	3.95%	1/12/2042	310,279	0.00%
Novant Health, Inc.	\$225,000	2.64%	1/11/2036	170,103	0.00%
Novant Health, Inc.	\$325,000	3.32%	1/11/2061	214,537	0.00%
NRG Energy, Inc.	\$200,000	2.00%	2/12/2025	189,175	0.00%
NRG Energy, Inc.	\$355,000	2.45%	2/12/2027	320,509	0.00%
NRG Energy, Inc.	\$200,000	4.45%	15/6/2029	188,715	0.00%
NRG Energy, Inc.	\$295,000	7.00%	15/3/2033	311,099	0.00%
NSTAR Electric Co.	\$100,000	3.20%	15/5/2027	95,217	0.00%
NSTAR Electric Co.	\$120,000	3.25%	15/5/2029	111,284	0.00%
NSTAR Electric Co.	\$500,000	5.40%	1/6/2034	500,469	0.00%
NSTAR Electric Co.	\$500,000	4.55%	1/6/2052	420,287	0.00%
NSTAR Electric Co.	\$255,000	4.95%	15/9/2052	228,992	0.00%
Nucor Corp.	\$200,000	4.30%	23/5/2027	195,718	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nucor Corp.	\$125,000	3.95%	1/5/2028	119,745	0.00%
Nucor Corp.	\$250,000	2.70%	1/6/2030	220,774	0.00%
Nucor Corp.	\$400,000	6.40%	1/12/2037	432,000	0.00%
Nucor Corp.	\$470,000	2.98%	15/12/2055	288,738	0.00%
Nuveen LLC	\$500,000	5.55%	15/1/2030	502,804	0.00%
Nuveen LLC	\$500,000	5.85%	15/4/2034	502,350	0.00%
NVIDIA Corp.	\$235,000	3.20%	16/9/2026	227,122	0.00%
NVIDIA Corp.	\$860,000	3.50%	1/4/2040	711,631	0.01%
NVIDIA Corp.	\$725,000	3.50%	1/4/2050	555,753	0.00%
NVIDIA Corp.	\$650,000	3.70%	1/4/2060	490,180	0.00%
NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	\$200,000	2.67%	1/10/2050	127,284	0.00%
NYU Langone Hospitals	\$100,000	4.78%	1/7/2044	92,601	0.00%
NYU Langone Hospitals	\$110,000	4.37%	1/7/2047	95,872	0.00%
NYU Langone Hospitals	\$500,000	3.38%	1/7/2055	347,056	0.00%
Oaktree Specialty Lending Corp.	\$250,000	2.70%	15/1/2027	226,822	0.00%
Oaktree Specialty Lending Corp.	\$120,000	7.10%	15/2/2029	121,414	0.00%
Occidental Petroleum Corp.	\$245,000	5.88%	1/9/2025	245,267	0.00%
Occidental Petroleum Corp.	\$185,000	5.50%	1/12/2025	184,502	0.00%
Occidental Petroleum Corp.	\$345,000	5.55%	15/3/2026	344,414	0.00%
Occidental Petroleum Corp.	\$195,000	8.50%	15/7/2027	208,825	0.00%
Occidental Petroleum Corp.	\$1,100,000	6.63%	1/9/2030	1,153,181	0.01%
Occidental Petroleum Corp.	\$1,300,000	6.45%	15/9/2036	1,356,315	0.01%
Occidental Petroleum Corp.	\$995,000	6.60%	15/3/2046	1,036,968	0.01%
Oglethorpe Power Corp.	\$125,000	5.95%	1/11/2039	124,053	0.00%
Oglethorpe Power Corp.	\$525,000	5.38%	1/11/2040	492,892	0.00%
Oglethorpe Power Corp.	\$200,000	4.50%	1/4/2047	162,539	0.00%
Oglethorpe Power Corp.	\$235,000	5.05%	1/10/2048	206,114	0.00%
Oglethorpe Power Corp.	\$500,000	5.80%	1/6/2054	489,756	0.00%
Ohio Power Co.	\$500,000	5.00%	1/6/2033	481,526	0.00%
Ohio Power Co.	\$150,000	4.15%	1/4/2048	115,504	0.00%
Ohio Power Co.	\$140,000	4.00%	1/6/2049	105,735	0.00%
Ohio Power Co.	\$425,000	2.90%	1/10/2051	259,457	0.00%
Ohio State University	\$450,000	4.80%	1/6/2111	400,622	0.00%
Ohio Turnpike & Infrastructure Commission	\$125,000	3.22%	15/2/2048	93,501	0.00%
OhioHealth Corp.	\$500,000	2.30%	15/11/2031	417,118	0.00%
OhioHealth Corp.	\$500,000	2.83%	15/11/2041	362,284	0.00%
OhioHealth Corp.	\$125,000	3.04%	15/11/2050	87,350	0.00%
Oklahoma Development Finance Authority	\$167,495	3.88%	1/5/2037	159,508	0.00%
Oklahoma Development Finance Authority	\$200,000	4.38%	1/11/2045	185,575	0.00%
Oklahoma Development Finance Authority	\$150,000	5.09%	1/2/2052	146,683	0.00%
Oklahoma Development Finance Authority	\$200,000	4.71%	1/5/2052	184,663	0.00%
Oklahoma Gas & Electric Co.	\$100,000	3.80%	15/8/2028	95,439	0.00%
Oklahoma Gas & Electric Co.	\$150,000	3.25%	1/4/2030	135,451	0.00%
Oklahoma Gas & Electric Co.	\$200,000	5.40%	15/1/2033	200,510	0.00%
Oklahoma Gas & Electric Co.	\$50,000	4.15%	1/4/2047	39,962	0.00%
Oklahoma Gas & Electric Co.	\$230,000	3.85%	15/8/2047	173,823	0.00%
Oklahoma Gas & Electric Co.	\$130,000	5.60%	1/4/2053	127,161	0.00%
Old Republic International Corp.	\$215,000	3.88%	26/8/2026	207,785	0.00%
Old Republic International Corp.	\$150,000	5.75%	28/3/2034	149,062	0.00%
Old Republic International Corp.	\$195,000	3.85%	11/6/2051	137,856	0.00%
Omega Healthcare Investors, Inc.	\$300,000	5.25%	15/1/2026	297,161	0.00%
Omega Healthcare Investors, Inc.	\$425,000	4.50%	1/4/2027	411,452	0.00%
Omega Healthcare Investors, Inc.	\$230,000	4.75%	15/1/2028	222,656	0.00%
Omega Healthcare Investors, Inc.	\$306,000	3.63%	1/10/2029	273,206	0.00%
Omega Healthcare Investors, Inc.	\$595,000	3.38%	1/2/2031	507,622	0.00%
Omnicom Capital Holdings plc	£300,000	2.25%	22/11/2033	291,708	0.00%
Omnicom Finance Holdings plc	€800,000	0.80%	8/7/2027	794,335	0.01%
Omnicom Finance Holdings plc	€200,000	1.40%	8/7/2031	187,905	0.00%
Omnicom Finance Holdings plc	€2,400,000	3.70%	6/3/2032	2,540,459	0.01%
Omnicom Group, Inc.	\$380,000	2.45%	30/4/2030	327,396	0.00%
Omnicom Group, Inc.	\$280,000	2.60%	1/8/2031	235,959	0.00%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$905,000	3.60%	15/4/2026	875,781	0.01%
Oncor Electric Delivery Co. LLC	\$500,000	0.55%	1/10/2025	471,029	0.00%
Oncor Electric Delivery Co. LLC	\$500,000	4.30%	15/5/2028	487,488	0.00%
Oncor Electric Delivery Co. LLC	\$50,000	3.70%	15/11/2028	47,518	0.00%
Oncor Electric Delivery Co. LLC	\$200,000	5.75%	15/3/2029	205,960	0.00%
Oncor Electric Delivery Co. LLC	\$480,000	2.75%	15/5/2030	423,793	0.00%
Oncor Electric Delivery Co. LLC	€300,000	3.50%	15/5/2031	319,517	0.00%
Oncor Electric Delivery Co. LLC	\$365,000	7.00%	1/5/2032	406,323	0.00%
Oncor Electric Delivery Co. LLC	\$100,000	4.55%	15/9/2032	95,794	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oncor Electric Delivery Co. LLC	\$245,000	7.25%	15/1/2033	277,553	0.00%
Oncor Electric Delivery Co. LLC	\$500,000	5.65%	15/11/2033	512,912	0.00%
Oncor Electric Delivery Co. LLC	\$245,000	5.25%	30/9/2040	235,915	0.00%
Oncor Electric Delivery Co. LLC	\$52,000	5.30%	1/6/2042	50,195	0.00%
Oncor Electric Delivery Co. LLC	\$125,000	3.75%	1/4/2045	96,905	0.00%
Oncor Electric Delivery Co. LLC	\$75,000	3.80%	30/9/2047	57,190	0.00%
Oncor Electric Delivery Co. LLC	\$15,000	4.10%	15/11/2048	12,016	0.00%
Oncor Electric Delivery Co. LLC	\$550,000	3.80%	1/6/2049	417,346	0.00%
Oncor Electric Delivery Co. LLC	\$190,000	3.10%	15/9/2049	126,274	0.00%
Oncor Electric Delivery Co. LLC	\$145,000	3.70%	15/5/2050	107,005	0.00%
Oncor Electric Delivery Co. LLC	\$340,000	4.95%	15/9/2052	307,561	0.00%
Oncor Electric Delivery Co. LLC	\$88,000	5.35%	1/10/2052	84,129	0.00%
Oncor Electric Delivery Co. LLC	\$500,000	5.55%	15/6/2054	490,710	0.00%
ONE Gas, Inc.	\$100,000	2.00%	15/5/2030	84,656	0.00%
ONE Gas, Inc.	\$225,000	4.66%	1/2/2044	198,309	0.00%
ONE Gas, Inc.	\$255,000	4.50%	1/11/2048	213,739	0.00%
ONEOK Partners LP	\$250,000	6.65%	1/10/2036	264,307	0.00%
ONEOK Partners LP	\$325,000	6.85%	15/10/2037	348,943	0.00%
ONEOK Partners LP	\$115,000	6.13%	1/2/2041	114,886	0.00%
ONEOK Partners LP	\$220,000	6.20%	15/9/2043	220,655	0.00%
ONEOK, Inc.	\$1,242,000	5.85%	15/1/2026	1,247,871	0.01%
ONEOK, Inc.	\$250,000	5.00%	1/3/2026	247,883	0.00%
ONEOK, Inc.	\$300,000	4.00%	13/7/2027	289,700	0.00%
ONEOK, Inc.	\$580,000	4.55%	15/7/2028	565,582	0.00%
ONEOK, Inc.	\$295,000	3.40%	1/9/2029	270,340	0.00%
ONEOK, Inc.	\$250,000	3.25%	1/6/2030	224,834	0.00%
ONEOK, Inc.	\$610,000	6.05%	1/9/2033	628,183	0.00%
ONEOK, Inc.	\$220,000	5.15%	15/10/2043	198,814	0.00%
ONEOK, Inc.	\$150,000	4.25%	15/9/2046	117,279	0.00%
ONEOK, Inc.	\$660,000	4.95%	13/7/2047	564,222	0.00%
ONEOK, Inc.	\$200,000	4.20%	3/10/2047	153,307	0.00%
ONEOK, Inc.	\$150,000	5.20%	15/7/2048	132,977	0.00%
ONEOK, Inc.	\$200,000	4.85%	1/2/2049	168,340	0.00%
ONEOK, Inc.	\$335,000	4.45%	1/9/2049	263,274	0.00%
ONEOK, Inc.	\$380,000	3.95%	1/3/2050	277,039	0.00%
ONEOK, Inc.	\$445,000	4.50%	15/3/2050	352,001	0.00%
ONEOK, Inc.	\$200,000	7.15%	15/1/2051	221,107	0.00%
ONEOK, Inc.	\$715,000	6.63%	1/9/2053	763,496	0.01%
Oracle Corp.	\$300,000	5.80%	10/11/2025	301,481	0.00%
Oracle Corp.	\$1,855,000	1.65%	25/3/2026	1,738,889	0.01%
Oracle Corp.	\$1,227,000	2.65%	15/7/2026	1,162,772	0.01%
Oracle Corp.	\$2,245,000	2.80%	1/4/2027	2,108,073	0.01%
Oracle Corp.	\$100,000	3.25%	15/11/2027	94,308	0.00%
Oracle Corp.	\$750,000	2.30%	25/3/2028	678,086	0.01%
Oracle Corp.	\$300,000	6.15%	9/11/2029	313,701	0.00%
Oracle Corp.	\$1,875,000	2.95%	1/4/2030	1,666,726	0.01%
Oracle Corp.	\$980,000	2.88%	25/3/2031	846,556	0.01%
Oracle Corp.	\$2,000,000	4.90%	6/2/2033	1,941,018	0.01%
Oracle Corp.	\$825,000	3.90%	15/5/2035	715,278	0.01%
Oracle Corp.	\$625,000	3.85%	15/7/2036	527,009	0.00%
Oracle Corp.	\$1,200,000	3.80%	15/11/2037	988,443	0.01%
Oracle Corp.	\$844,000	6.13%	8/7/2039	874,467	0.01%
Oracle Corp.	\$955,000	3.60%	1/4/2040	734,031	0.01%
Oracle Corp.	\$585,000	5.38%	15/7/2040	555,708	0.00%
Oracle Corp.	\$1,460,000	3.65%	25/3/2041	1,116,582	0.01%
Oracle Corp.	\$940,000	4.13%	15/5/2045	735,761	0.01%
Oracle Corp.	\$1,070,000	4.00%	15/7/2046	815,883	0.01%
Oracle Corp.	\$700,000	4.00%	15/11/2047	530,074	0.00%
Oracle Corp.	\$2,460,000	3.60%	1/4/2050	1,717,791	0.01%
Oracle Corp.	\$1,100,000	3.95%	25/3/2051	813,127	0.01%
Oracle Corp.	\$1,000,000	5.55%	6/2/2053	945,715	0.01%
Oracle Corp.	\$825,000	4.38%	15/5/2055	643,889	0.00%
Oracle Corp.	\$1,360,000	3.85%	1/4/2060	935,203	0.01%
Oracle Corp.	\$400,000	4.10%	25/3/2061	287,199	0.00%
Oregon State University	\$250,000	3.42%	1/3/2060	179,898	0.00%
O'Reilly Automotive, Inc.	\$100,000	3.55%	15/3/2026	96,910	0.00%
O'Reilly Automotive, Inc.	\$500,000	5.75%	20/11/2026	504,801	0.00%
O'Reilly Automotive, Inc.	\$9,000	4.20%	1/4/2030	8,575	0.00%
O'Reilly Automotive, Inc.	\$1,205,000	1.75%	15/3/2031	971,977	0.01%
O'Reilly Automotive, Inc.	\$200,000	4.70%	15/6/2032	193,098	0.00%
Orlando Health Obligated Group	\$75,000	4.09%	1/10/2048	61,976	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oshkosh Corp.	\$150,000	4.60%	15/5/2028	146,083	0.00%
Oshkosh Corp.	\$105,000	3.10%	1/3/2030	92,646	0.00%
Otis Worldwide Corp.	\$200,000	2.29%	5/4/2027	185,411	0.00%
Otis Worldwide Corp.	\$250,000	2.57%	15/2/2030	219,359	0.00%
Otis Worldwide Corp.	\$1,285,000	3.11%	15/2/2040	955,322	0.01%
Otis Worldwide Corp.	\$270,000	3.36%	15/2/2050	189,920	0.00%
Ovintiv, Inc.	\$200,000	5.38%	1/1/2026	199,039	0.00%
Ovintiv, Inc.	\$155,000	6.25%	15/7/2033	159,767	0.00%
Ovintiv, Inc.	\$440,000	6.50%	15/8/2034	460,153	0.00%
Ovintiv, Inc.	\$185,000	6.63%	15/8/2037	192,212	0.00%
Ovintiv, Inc.	\$400,000	6.50%	1/2/2038	410,645	0.00%
Ovintiv, Inc.	\$160,000	7.10%	15/7/2053	175,532	0.00%
Owens Corning	\$150,000	3.40%	15/8/2026	143,767	0.00%
Owens Corning	\$500,000	5.50%	15/6/2027	504,498	0.00%
Owens Corning	\$350,000	3.95%	15/8/2029	330,656	0.00%
Owens Corning	\$100,000	3.88%	1/6/2030	93,114	0.00%
Owens Corning	\$500,000	5.70%	15/6/2034	504,773	0.00%
Owens Corning	\$29,000	7.00%	1/12/2036	32,190	0.00%
Owens Corning	\$325,000	4.40%	30/1/2048	262,121	0.00%
Owens Corning	\$500,000	5.95%	15/6/2054	503,396	0.00%
PACCAR Financial Corp.	\$450,000	4.45%	30/3/2026	445,710	0.00%
PACCAR Financial Corp.	\$500,000	5.05%	10/8/2026	499,655	0.00%
PACCAR Financial Corp.	\$500,000	5.00%	13/5/2027	501,383	0.00%
PACCAR Financial Corp.	\$500,000	4.95%	10/8/2028	500,674	0.00%
PACCAR Financial Corp.	\$500,000	4.60%	31/1/2029	494,311	0.00%
PACCAR Financial Corp.	\$400,000	5.00%	22/3/2034	398,345	0.00%
PACCAR Financial Europe BV	€500,000	0.00%	1/3/2026	505,647	0.00%
Pacific Gas & Electric Co.	\$1,755,000	3.15%	1/1/2026	1,691,021	0.01%
Pacific Gas & Electric Co.	\$400,000	2.10%	1/8/2027	361,254	0.00%
Pacific Gas & Electric Co.	\$500,000	3.30%	1/12/2027	466,186	0.00%
Pacific Gas & Electric Co.	\$325,000	3.00%	15/6/2028	297,164	0.00%
Pacific Gas & Electric Co.	\$450,000	5.55%	15/5/2029	450,985	0.00%
Pacific Gas & Electric Co.	\$1,000,000	4.55%	1/7/2030	948,296	0.01%
Pacific Gas & Electric Co.	\$1,600,000	2.50%	1/2/2031	1,319,292	0.01%
Pacific Gas & Electric Co.	\$200,000	6.15%	15/1/2033	203,167	0.00%
Pacific Gas & Electric Co.	\$445,000	6.40%	15/6/2033	460,259	0.00%
Pacific Gas & Electric Co.	\$400,000	5.80%	15/5/2034	397,822	0.00%
Pacific Gas & Electric Co.	\$1,350,000	4.50%	1/7/2040	1,112,754	0.01%
Pacific Gas & Electric Co.	\$825,000	3.30%	1/8/2040	586,646	0.00%
Pacific Gas & Electric Co.	\$500,000	4.20%	1/6/2041	390,609	0.00%
Pacific Gas & Electric Co.	\$200,000	4.45%	15/4/2042	158,685	0.00%
Pacific Gas & Electric Co.	\$275,000	4.75%	15/2/2044	224,769	0.00%
Pacific Gas & Electric Co.	\$75,000	4.30%	15/3/2045	57,389	0.00%
Pacific Gas & Electric Co.	\$200,000	4.25%	15/3/2046	150,412	0.00%
Pacific Gas & Electric Co.	\$245,000	4.00%	1/12/2046	176,127	0.00%
Pacific Gas & Electric Co.	\$345,000	3.95%	1/12/2047	246,671	0.00%
Pacific Gas & Electric Co.	\$1,265,000	4.95%	1/7/2050	1,044,735	0.01%
Pacific Gas & Electric Co.	\$1,380,000	3.50%	1/8/2050	902,924	0.01%
Pacific Gas & Electric Co.	\$225,000	5.25%	1/3/2052	192,808	0.00%
Pacific Gas & Electric Co.	\$550,000	6.75%	15/1/2053	571,471	0.00%
Pacific Gas & Electric Co.	\$150,000	6.70%	1/4/2053	155,883	0.00%
Pacific Life Global Funding II	\$800,000	1.38%	14/4/2026	747,372	0.01%
Pacific Life Global Funding II	\$1,000,000	1.45%	20/1/2028	883,611	0.01%
Pacific Life Insurance Co. ^	\$200,000	4.30%	24/10/2067	156,295	0.00%
Pacific LifeCorp	\$375,000	5.13%	30/1/2043	345,099	0.00%
Pacific LifeCorp	\$750,000	5.40%	15/9/2052	715,527	0.01%
PacifiCorp	\$500,000	5.10%	15/2/2029	499,314	0.00%
PacifiCorp	\$225,000	3.50%	15/6/2029	209,056	0.00%
PacifiCorp	\$350,000	2.70%	15/9/2030	303,605	0.00%
PacifiCorp	\$125,000	6.10%	1/8/2036	129,293	0.00%
PacifiCorp	\$700,000	5.75%	1/4/2037	694,337	0.01%
PacifiCorp	\$75,000	6.35%	15/7/2038	78,148	0.00%
PacifiCorp	\$250,000	6.00%	15/1/2039	253,577	0.00%
PacifiCorp	\$200,000	4.10%	1/2/2042	157,344	0.00%
PacifiCorp	\$250,000	3.30%	15/3/2051	161,942	0.00%
PacifiCorp	\$300,000	2.90%	15/6/2052	177,129	0.00%
PacifiCorp	\$440,000	5.35%	1/12/2053	399,482	0.00%
PacifiCorp	\$485,000	5.50%	15/5/2054	451,363	0.00%
PacifiCorp	\$580,000	5.80%	15/1/2055	561,947	0.00%
Packaging Corp. of America	\$200,000	3.40%	15/12/2027	189,099	0.00%
Packaging Corp. of America	\$45,000	3.00%	15/12/2029	40,207	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Packaging Corp. of America	\$200,000	5.70%	1/12/2033	203,251	0.00%
Packaging Corp. of America	\$145,000	4.05%	15/12/2049	114,489	0.00%
Packaging Corp. of America	\$400,000	3.05%	1/10/2051	261,230	0.00%
Paramount Global	\$820,000	2.90%	15/1/2027	756,855	0.01%
Paramount Global	\$90,000	3.38%	15/2/2028	80,495	0.00%
Paramount Global	\$144,000	3.70%	1/6/2028	129,946	0.00%
Paramount Global	\$500,000	4.20%	1/6/2029	446,168	0.00%
Paramount Global	\$300,000	7.88%	30/7/2030	307,715	0.00%
Paramount Global	\$260,000	4.95%	15/1/2031	228,652	0.00%
Paramount Global	\$1,250,000	4.20%	19/5/2032	1,021,741	0.01%
Paramount Global	\$125,000	5.50%	15/5/2033	107,545	0.00%
Paramount Global	\$125,000	6.88%	30/4/2036	116,956	0.00%
Paramount Global	\$25,000	5.90%	15/10/2040	20,290	0.00%
Paramount Global	\$125,000	4.85%	1/7/2042	90,796	0.00%
Paramount Global	\$258,000	4.38%	15/3/2043	171,115	0.00%
Paramount Global	\$265,000	5.85%	1/9/2043	208,153	0.00%
Paramount Global	\$700,000	5.25%	1/4/2044	508,085	0.00%
Paramount Global	\$450,000	4.95%	19/5/2050	314,546	0.00%
Parker-Hannifin Corp.	\$1,260,000	3.25%	1/3/2027	1,202,200	0.01%
Parker-Hannifin Corp.	\$1,500,000	4.25%	15/9/2027	1,462,032	0.01%
Parker-Hannifin Corp.	\$1,225,000	3.25%	14/6/2029	1,124,658	0.01%
Parker-Hannifin Corp.	\$500,000	4.50%	15/9/2029	487,196	0.00%
Parker-Hannifin Corp.	\$300,000	4.20%	21/11/2034	273,951	0.00%
Parker-Hannifin Corp.	\$75,000	4.45%	21/11/2044	63,872	0.00%
Parker-Hannifin Corp.	\$275,000	4.10%	1/3/2047	219,456	0.00%
PartnerRe Finance B LLC	\$150,000	3.70%	2/7/2029	140,040	0.00%
PartnerRe Finance B LLC^	\$500,000	4.50%	1/10/2050	453,924	0.00%
PartnerRe Ireland Finance DAC	€542,000	1.25%	15/9/2026	550,530	0.00%
Patterson-UTI Energy, Inc.	\$325,000	7.15%	1/10/2033	344,374	0.00%
PayPal Holdings, Inc.	\$315,000	2.65%	1/10/2026	298,124	0.00%
PayPal Holdings, Inc.	\$400,000	3.90%	1/6/2027	388,191	0.00%
PayPal Holdings, Inc.	\$565,000	2.85%	1/10/2029	509,655	0.00%
PayPal Holdings, Inc.	\$224,000	2.30%	1/6/2030	193,028	0.00%
PayPal Holdings, Inc.	\$500,000	5.15%	1/6/2034	493,769	0.00%
PayPal Holdings, Inc.	\$800,000	5.05%	1/6/2052	730,793	0.01%
PayPal Holdings, Inc.	\$500,000	5.50%	1/6/2054	484,543	0.00%
PeaceHealth Obligated Group	\$325,000	4.79%	15/11/2048	285,399	0.00%
PECO Energy Co.	\$501,000	3.15%	15/10/2025	488,082	0.00%
PECO Energy Co.	\$220,000	4.90%	15/6/2033	215,438	0.00%
PECO Energy Co.	\$100,000	4.15%	1/10/2044	81,897	0.00%
PECO Energy Co.	\$350,000	3.70%	15/9/2047	264,844	0.00%
PECO Energy Co.	\$250,000	3.00%	15/9/2049	164,198	0.00%
PECO Energy Co.	\$625,000	2.80%	15/6/2050	387,882	0.00%
PECO Energy Co.	\$200,000	4.60%	15/5/2052	171,086	0.00%
Pennsylvania State University	\$300,000	2.79%	1/9/2043	223,250	0.00%
Pennsylvania State University	\$200,000	2.84%	1/9/2050	136,566	0.00%
Pennsylvania Turnpike Commission	\$165,000	5.51%	1/12/2045	162,250	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$1,500,000	1.20%	15/11/2025	1,413,172	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$75,000	4.45%	29/1/2026	73,692	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$500,000	5.75%	24/5/2026	501,498	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$300,000	1.70%	15/6/2026	278,496	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$275,000	3.40%	15/11/2026	262,565	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$125,000	4.20%	1/4/2027	121,408	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$215,000	4.40%	1/7/2027	209,238	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$400,000	5.88%	15/11/2027	405,539	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$2,080,000	5.70%	1/2/2028	2,099,394	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$500,000	6.05%	1/8/2028	512,236	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$485,000	5.35%	30/3/2029	484,975	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$100,000	3.35%	1/11/2029	90,707	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$500,000	6.20%	15/6/2030	520,245	0.00%
Pentair Finance Sarl	\$340,000	5.90%	15/7/2032	346,981	0.00%
PepsiCo, Inc.	\$100,000	3.50%	17/7/2025	98,220	0.00%
PepsiCo, Inc.	\$500,000	5.25%	10/11/2025	501,571	0.00%
PepsiCo, Inc.	\$425,000	2.85%	24/2/2026	410,627	0.00%
PepsiCo, Inc.	\$100,000	2.38%	6/10/2026	94,508	0.00%
PepsiCo, Inc.	\$500,000	5.13%	10/11/2026	502,238	0.00%
PepsiCo, Inc.	€300,000	0.50%	6/5/2028	290,172	0.00%
PepsiCo, Inc.	\$250,000	4.45%	15/5/2028	248,257	0.00%
PepsiCo, Inc.	€416,000	3.20%	22/7/2029	496,238	0.00%
PepsiCo, Inc.	\$450,000	2.63%	29/7/2029	407,044	0.00%
PepsiCo, Inc.	\$1,440,000	2.75%	19/3/2030	1,289,588	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PepsiCo, Inc.	\$800,000	1.63%	1/5/2030	669,687	0.01%
PepsiCo, Inc.	\$500,000	1.40%	25/2/2031	401,702	0.00%
PepsiCo, Inc.	\$750,000	1.95%	21/10/2031	617,615	0.00%
PepsiCo, Inc.	\$200,000	3.90%	18/7/2032	186,717	0.00%
PepsiCo, Inc.	€300,000	0.40%	9/10/2032	254,165	0.00%
PepsiCo, Inc.	\$450,000	4.45%	15/2/2033	446,826	0.00%
PepsiCo, Inc.	€917,000	0.75%	14/10/2033	780,827	0.01%
PepsiCo, Inc.	£252,000	3.55%	22/7/2034	289,442	0.00%
PepsiCo, Inc.	€400,000	0.88%	16/10/2039	297,095	0.00%
PepsiCo, Inc.	\$650,000	3.50%	19/3/2040	527,461	0.00%
PepsiCo, Inc.	\$300,000	4.00%	5/3/2042	256,007	0.00%
PepsiCo, Inc.	\$175,000	4.45%	14/4/2046	154,543	0.00%
PepsiCo, Inc.	\$1,525,000	3.45%	6/10/2046	1,147,792	0.01%
PepsiCo, Inc.	\$220,000	3.38%	29/7/2049	159,167	0.00%
PepsiCo, Inc.	€300,000	1.05%	9/10/2050	193,379	0.00%
PepsiCo, Inc.	\$825,000	2.75%	21/10/2051	523,215	0.00%
PepsiCo, Inc.	\$450,000	4.65%	15/2/2053	406,558	0.00%
Permanent University Fund - Texas A&M University System	\$200,000	3.66%	1/7/2047	164,609	0.00%
Permanent University Fund - Texas A&M University System	\$100,000	3.10%	1/7/2049	73,756	0.00%
Permanent University Fund - University of Texas System	\$75,000	3.38%	1/7/2047	56,950	0.00%
Pernod Ricard International Finance LLC	\$200,000	1.25%	1/4/2028	173,758	0.00%
Pfizer Investment Enterprises Pte Ltd.	\$750,000	4.45%	19/5/2026	740,542	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$1,500,000	4.45%	19/5/2028	1,473,828	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$975,000	4.65%	19/5/2030	962,345	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$1,750,000	4.75%	19/5/2033	1,705,008	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$750,000	5.11%	19/5/2043	713,082	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$3,000,000	5.30%	19/5/2053	2,895,484	0.02%
Pfizer Investment Enterprises Pte Ltd.	\$925,000	5.34%	19/5/2063	872,991	0.01%
Pfizer, Inc.	\$500,000	2.75%	3/6/2026	478,055	0.00%
Pfizer, Inc.	\$2,385,000	3.00%	15/12/2026	2,276,250	0.01%
Pfizer, Inc.	\$1,050,000	3.45%	15/3/2029	993,855	0.01%
Pfizer, Inc.	\$500,000	2.63%	1/4/2030	443,363	0.00%
Pfizer, Inc.	\$400,000	1.70%	28/5/2030	336,662	0.00%
Pfizer, Inc.	\$750,000	1.75%	18/8/2031	608,943	0.00%
Pfizer, Inc.	\$225,000	4.00%	15/12/2036	201,693	0.00%
Pfizer, Inc.	£300,000	6.50%	3/6/2038	431,729	0.00%
Pfizer, Inc.	\$175,000	4.10%	15/9/2038	154,282	0.00%
Pfizer, Inc.	\$690,000	7.20%	15/3/2039	814,700	0.01%
Pfizer, Inc.	\$875,000	3.90%	15/3/2039	747,610	0.01%
Pfizer, Inc.	\$285,000	2.55%	28/5/2040	198,194	0.00%
Pfizer, Inc.	£165,000	2.74%	15/6/2043	145,042	0.00%
Pfizer, Inc.	\$150,000	4.30%	15/6/2043	129,425	0.00%
Pfizer, Inc.	\$435,000	4.13%	15/12/2046	359,928	0.00%
Pfizer, Inc.	\$1,250,000	4.20%	15/9/2048	1,040,401	0.01%
Pfizer, Inc.	\$850,000	4.00%	15/3/2049	685,914	0.01%
Pfizer, Inc.	\$1,645,000	2.70%	28/5/2050	1,056,363	0.01%
PG&E Energy Recovery Funding LLC	\$200,000	2.82%	15/7/2046	141,693	0.00%
PG&E Wildfire Recovery Funding LLC	\$382,057	3.59%	1/6/2030	364,978	0.00%
PG&E Wildfire Recovery Funding LLC	\$800,000	4.26%	1/6/2036	747,557	0.01%
PG&E Wildfire Recovery Funding LLC	\$600,000	4.45%	1/12/2047	524,872	0.00%
PG&E Wildfire Recovery Funding LLC	\$250,000	4.67%	1/12/2051	223,958	0.00%
Pharmacia LLC	\$250,000	6.60%	1/12/2028	265,104	0.00%
Philip Morris International, Inc.	\$1,838,000	3.38%	11/8/2025	1,796,409	0.01%
Philip Morris International, Inc.	\$400,000	5.00%	17/11/2025	398,001	0.00%
Philip Morris International, Inc.	\$500,000	4.88%	13/2/2026	496,270	0.00%
Philip Morris International, Inc.	\$300,000	2.75%	25/2/2026	287,509	0.00%
Philip Morris International, Inc.	\$400,000	4.75%	12/2/2027	396,825	0.00%
Philip Morris International, Inc.	\$300,000	3.13%	17/8/2027	283,477	0.00%
Philip Morris International, Inc.	\$600,000	5.13%	17/11/2027	599,880	0.00%
Philip Morris International, Inc.	\$950,000	4.88%	15/2/2028	942,125	0.01%
Philip Morris International, Inc.	\$100,000	3.13%	2/3/2028	93,285	0.00%
Philip Morris International, Inc.	\$400,000	4.88%	13/2/2029	395,490	0.00%
Philip Morris International, Inc.	\$225,000	3.38%	15/8/2029	207,977	0.00%
Philip Morris International, Inc.	\$500,000	5.63%	17/11/2029	510,605	0.00%
Philip Morris International, Inc.	\$500,000	5.13%	15/2/2030	498,210	0.00%
Philip Morris International, Inc.	\$100,000	2.10%	1/5/2030	84,777	0.00%
Philip Morris International, Inc.	\$500,000	5.13%	13/2/2031	493,600	0.00%
Philip Morris International, Inc.	€600,000	0.80%	1/8/2031	524,068	0.00%
Philip Morris International, Inc.	\$600,000	5.75%	17/11/2032	612,807	0.00%
Philip Morris International, Inc.	\$1,250,000	5.38%	15/2/2033	1,241,574	0.01%
Philip Morris International, Inc.	€100,000	3.13%	3/6/2033	100,629	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Philip Morris International, Inc.	\$700,000	5.25%	13/2/2034	686,798	0.01%
Philip Morris International, Inc.	€1,300,000	1.45%	1/8/2039	925,889	0.01%
Philip Morris International, Inc.	\$250,000	4.38%	15/11/2041	210,549	0.00%
Philip Morris International, Inc.	\$1,425,000	4.50%	20/3/2042	1,218,214	0.01%
Philip Morris International, Inc.	\$225,000	3.88%	21/8/2042	175,528	0.00%
Philip Morris International, Inc.	\$100,000	4.13%	4/3/2043	80,360	0.00%
Philip Morris International, Inc.	\$1,150,000	4.25%	10/11/2044	930,466	0.01%
Phillips 66	\$150,000	3.90%	15/3/2028	143,739	0.00%
Phillips 66	\$875,000	2.15%	15/12/2030	731,522	0.01%
Phillips 66	\$350,000	4.65%	15/11/2034	325,250	0.00%
Phillips 66	\$1,235,000	4.88%	15/11/2044	1,093,138	0.01%
Phillips 66	\$500,000	3.30%	15/3/2052	327,270	0.00%
Phillips 66 Co.	\$490,000	3.55%	1/10/2026	472,903	0.00%
Phillips 66 Co.	\$75,000	3.75%	1/3/2028	71,533	0.00%
Phillips 66 Co.	\$220,000	3.15%	15/12/2029	199,257	0.00%
Phillips 66 Co.	\$700,000	5.25%	15/6/2031	697,332	0.01%
Phillips 66 Co.	\$400,000	5.30%	30/6/2033	395,869	0.00%
Phillips 66 Co.	\$255,000	4.68%	15/2/2045	216,913	0.00%
Phillips 66 Co.	\$200,000	4.90%	1/10/2046	176,064	0.00%
Phillips 66 Co.	\$300,000	5.65%	15/6/2054	288,269	0.00%
Phillips Edison Grocery Center Operating Partnership I LP	\$395,000	2.63%	15/11/2031	322,168	0.00%
Piedmont Healthcare, Inc.	\$500,000	2.04%	1/1/2032	404,440	0.00%
Piedmont Healthcare, Inc.	\$450,000	2.72%	1/1/2042	313,480	0.00%
Piedmont Natural Gas Co., Inc.	\$180,000	3.50%	1/6/2029	166,241	0.00%
Piedmont Natural Gas Co., Inc.	\$200,000	2.50%	15/3/2031	167,907	0.00%
Piedmont Natural Gas Co., Inc.	\$150,000	3.64%	1/11/2046	107,889	0.00%
Piedmont Natural Gas Co., Inc.	\$475,000	3.35%	1/6/2050	311,363	0.00%
Piedmont Natural Gas Co., Inc.	\$55,000	5.05%	15/5/2052	48,068	0.00%
Piedmont Operating Partnership LP	\$500,000	9.25%	20/7/2028	533,201	0.00%
Pilgrim's Pride Corp.	\$725,000	3.50%	1/3/2032	613,429	0.00%
Pilgrim's Pride Corp.	\$675,000	6.25%	1/7/2033	685,506	0.01%
Pine Street Trust III	\$500,000	6.22%	15/5/2054	499,127	0.00%
Pioneer Natural Resources Co.	\$100,000	1.13%	15/1/2026	93,839	0.00%
Pioneer Natural Resources Co.	\$545,000	1.90%	15/8/2030	456,522	0.00%
Pioneer Natural Resources Co.	\$2,300,000	2.15%	15/1/2031	1,931,765	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$735,000	4.65%	15/10/2025	724,899	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$395,000	4.50%	15/12/2026	386,444	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$840,000	3.55%	15/12/2029	767,252	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$250,000	3.80%	15/9/2030	228,467	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$200,000	6.65%	15/1/2037	210,026	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$150,000	5.15%	1/6/2042	132,926	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$100,000	4.30%	31/1/2043	78,846	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$160,000	4.70%	15/6/2044	131,825	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$275,000	4.90%	15/2/2045	233,172	0.00%
PNC Bank NA	\$500,000	4.05%	26/7/2028	475,062	0.00%
PNC Financial Services Group, Inc.^	\$500,000	5.81%	12/6/2026	500,520	0.00%
PNC Financial Services Group, Inc.	\$896,000	2.60%	23/7/2026	848,463	0.01%
PNC Financial Services Group, Inc.^	\$500,000	4.76%	26/1/2027	494,007	0.00%
PNC Financial Services Group, Inc.	\$1,501,000	3.15%	19/5/2027	1,425,013	0.01%
PNC Financial Services Group, Inc.^	\$500,000	6.62%	20/10/2027	512,050	0.00%
PNC Financial Services Group, Inc.^	\$500,000	5.30%	21/1/2028	499,249	0.00%
PNC Financial Services Group, Inc.^	\$200,000	5.35%	2/12/2028	200,172	0.00%
PNC Financial Services Group, Inc.	\$3,000,000	3.45%	23/4/2029	2,781,811	0.02%
PNC Financial Services Group, Inc.^	\$500,000	5.58%	12/6/2029	505,417	0.00%
PNC Financial Services Group, Inc.	\$705,000	2.55%	22/1/2030	618,060	0.00%
PNC Financial Services Group, Inc.^	\$500,000	5.49%	14/5/2030	502,899	0.00%
PNC Financial Services Group, Inc.^	\$500,000	2.31%	23/4/2032	413,714	0.00%
PNC Financial Services Group, Inc.^	\$490,000	4.63%	6/6/2033	454,088	0.00%
PNC Financial Services Group, Inc.^	\$600,000	6.04%	28/10/2033	618,464	0.00%
PNC Financial Services Group, Inc.^	\$500,000	5.07%	24/1/2034	483,035	0.00%
PNC Financial Services Group, Inc.^	\$305,000	5.94%	18/8/2034	312,502	0.00%
PNC Financial Services Group, Inc.^	\$870,000	6.88%	20/10/2034	947,908	0.01%
PNC Financial Services Group, Inc.^	\$900,000	5.68%	22/1/2035	904,619	0.01%
Port Authority of New York & New Jersey	\$1,325,000	5.65%	1/11/2040	1,378,045	0.01%
Port Authority of New York & New Jersey	\$250,000	5.31%	1/8/2046	242,914	0.00%
Port Authority of New York & New Jersey	\$100,000	4.96%	1/8/2046	96,052	0.00%
Port Authority of New York & New Jersey	\$50,000	4.03%	1/9/2048	41,371	0.00%
Port Authority of New York & New Jersey	\$500,000	3.14%	15/2/2051	364,287	0.00%
Port Authority of New York & New Jersey	\$400,000	4.93%	1/10/2051	380,839	0.00%
Port Authority of New York & New Jersey	\$150,000	3.18%	15/7/2060	99,377	0.00%
Port Authority of New York & New Jersey	\$510,000	4.46%	1/10/2062	442,180	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Port Authority of New York & New Jersey	\$150,000	4.81%	15/10/2065	138,133	0.00%
Port Authority of New York & New Jersey	\$140,000	3.29%	1/8/2069	91,586	0.00%
Potomac Electric Power Co.	\$525,000	4.15%	15/3/2043	433,010	0.00%
PPG Industries, Inc.	\$200,000	1.20%	15/3/2026	186,290	0.00%
PPG Industries, Inc.	€447,000	2.75%	1/6/2029	460,448	0.00%
PPG Industries, Inc.	\$700,000	2.55%	15/6/2030	610,264	0.00%
PPL Electric Utilities Corp.	\$500,000	4.85%	15/2/2034	486,296	0.00%
PPL Electric Utilities Corp.	\$240,000	4.75%	15/7/2043	217,357	0.00%
PPL Electric Utilities Corp.	\$125,000	4.13%	15/6/2044	103,307	0.00%
PPL Electric Utilities Corp.	\$105,000	4.15%	1/10/2045	86,482	0.00%
PPL Electric Utilities Corp.	\$100,000	3.95%	1/6/2047	79,251	0.00%
PPL Electric Utilities Corp.	\$690,000	5.25%	15/5/2053	657,767	0.00%
Precision Castparts Corp.	\$130,000	3.90%	15/1/2043	107,686	0.00%
Precision Castparts Corp.	\$160,000	4.38%	15/6/2045	140,965	0.00%
Presbyterian Healthcare Services	\$200,000	4.88%	1/8/2052	190,028	0.00%
President & Fellows of Harvard College	\$500,000	4.61%	15/2/2035	489,379	0.00%
President & Fellows of Harvard College	\$800,000	4.88%	15/10/2040	779,160	0.01%
President & Fellows of Harvard College	\$100,000	3.15%	15/7/2046	73,685	0.00%
President & Fellows of Harvard College	\$200,000	2.52%	15/10/2050	126,228	0.00%
Pricoa Global Funding I	\$250,000	2.40%	23/9/2024	248,097	0.00%
Pricoa Global Funding I	\$250,000	1.15%	6/12/2024	245,095	0.00%
Pricoa Global Funding I	\$500,000	0.80%	1/9/2025	473,762	0.00%
Pricoa Global Funding I	\$1,200,000	5.10%	30/5/2028	1,200,818	0.01%
Primerica, Inc.	\$380,000	2.80%	19/11/2031	317,863	0.00%
Principal Financial Group, Inc.	\$1,000,000	3.10%	15/11/2026	951,531	0.01%
Principal Financial Group, Inc.	\$200,000	3.70%	15/5/2029	186,581	0.00%
Principal Financial Group, Inc.	\$190,000	2.13%	15/6/2030	158,817	0.00%
Principal Financial Group, Inc.	\$200,000	5.38%	15/3/2033	199,726	0.00%
Principal Financial Group, Inc.	\$50,000	4.63%	15/9/2042	44,336	0.00%
Principal Financial Group, Inc.	\$200,000	5.50%	15/3/2053	191,835	0.00%
Principal Life Global Funding II	\$85,000	3.00%	18/4/2026	81,551	0.00%
Principal Life Global Funding II	\$200,000	5.00%	16/1/2027	199,189	0.00%
Principal Life Global Funding II	\$100,000	2.50%	16/9/2029	87,719	0.00%
Private Export Funding Corp.	\$650,000	3.90%	15/10/2027	632,868	0.00%
Private Export Funding Corp.	\$325,000	1.40%	15/7/2028	286,114	0.00%
Private Export Funding Corp.	\$750,000	4.30%	15/12/2028	741,658	0.01%
Private Export Funding Corp.	\$700,000	4.60%	15/2/2034	684,713	0.01%
Procter & Gamble Co.	\$400,000	0.55%	29/10/2025	377,307	0.00%
Procter & Gamble Co.	\$350,000	2.70%	2/2/2026	337,897	0.00%
Procter & Gamble Co.	€1,115,000	3.25%	2/8/2026	1,194,342	0.01%
Procter & Gamble Co.	\$1,000,000	2.80%	25/3/2027	950,505	0.01%
Procter & Gamble Co.	€400,000	1.20%	30/10/2028	395,717	0.00%
Procter & Gamble Co.	\$500,000	4.35%	29/1/2029	495,606	0.00%
Procter & Gamble Co.	\$330,000	3.00%	25/3/2030	303,734	0.00%
Procter & Gamble Co.	\$1,045,000	1.20%	29/10/2030	850,888	0.01%
Procter & Gamble Co.	€500,000	3.25%	2/8/2031	536,939	0.00%
Procter & Gamble Co.	\$500,000	4.55%	29/1/2034	490,607	0.00%
Procter & Gamble Co.	\$400,000	5.55%	5/3/2037	423,080	0.00%
Procter & Gamble Co.	€300,000	1.88%	30/10/2038	267,705	0.00%
Procter & Gamble Co.	\$486,000	3.55%	25/3/2040	406,019	0.00%
Procter & Gamble Co.	\$169,000	3.50%	25/10/2047	132,713	0.00%
Procter & Gamble Co.	\$431,000	3.60%	25/3/2050	340,598	0.00%
Progress Energy, Inc.	\$480,000	6.00%	1/12/2039	482,237	0.00%
Progressive Corp.	\$500,000	2.50%	15/3/2027	468,192	0.00%
Progressive Corp.	\$300,000	6.63%	1/3/2029	320,903	0.00%
Progressive Corp.	\$500,000	3.20%	26/3/2030	455,665	0.00%
Progressive Corp.	\$500,000	4.95%	15/6/2033	494,953	0.00%
Progressive Corp.	\$500,000	4.13%	15/4/2047	409,571	0.00%
Progressive Corp.	\$955,000	3.95%	26/3/2050	750,682	0.01%
Prologis Euro Finance LLC	€600,000	0.25%	10/9/2027	577,645	0.00%
Prologis Euro Finance LLC	€500,000	0.38%	6/2/2028	476,892	0.00%
Prologis Euro Finance LLC	€500,000	1.00%	8/2/2029	473,567	0.00%
Prologis Euro Finance LLC	€1,000,000	0.50%	16/2/2032	832,694	0.01%
Prologis Euro Finance LLC	€400,000	4.63%	23/5/2033	445,421	0.00%
Prologis Euro Finance LLC	€200,000	4.00%	5/5/2034	213,488	0.00%
Prologis Euro Finance LLC	€200,000	1.00%	6/2/2035	160,544	0.00%
Prologis Euro Finance LLC	€400,000	1.00%	16/2/2041	265,931	0.00%
Prologis Euro Finance LLC	€300,000	4.25%	31/1/2043	314,972	0.00%
Prologis Euro Finance LLC	€300,000	1.50%	10/9/2049	182,648	0.00%
Prologis LP	\$1,050,000	3.25%	30/6/2026	1,012,169	0.01%
Prologis LP	\$213,000	2.13%	15/4/2027	196,707	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Prologis LP	\$125,000	3.38%	15/12/2027	118,535	0.00%
Prologis LP	\$500,000	4.88%	15/6/2028	497,840	0.00%
Prologis LP	\$225,000	4.00%	15/9/2028	216,561	0.00%
Prologis LP	\$100,000	3.88%	15/9/2028	95,733	0.00%
Prologis LP	\$100,000	4.38%	1/2/2029	97,411	0.00%
Prologis LP	\$110,000	2.88%	15/11/2029	98,800	0.00%
Prologis LP	\$5,000	2.25%	15/4/2030	4,303	0.00%
Prologis LP	\$1,000,000	1.25%	15/10/2030	798,031	0.01%
Prologis LP	CAD450,000	5.25%	15/1/2031	336,915	0.00%
Prologis LP	\$500,000	1.75%	1/2/2031	405,828	0.00%
Prologis LP	\$245,000	1.63%	15/3/2031	195,820	0.00%
Prologis LP	\$1,000,000	5.00%	15/3/2034	978,667	0.01%
Prologis LP	£1,000,000	5.63%	4/5/2040	1,255,787	0.01%
Prologis LP	\$150,000	4.38%	15/9/2048	125,789	0.00%
Prologis LP	\$155,000	3.00%	15/4/2050	100,434	0.00%
Prologis LP	\$1,000,000	2.13%	15/10/2050	531,105	0.00%
Prologis LP	\$500,000	5.25%	15/3/2054	473,070	0.00%
Prospect Capital Corp.	\$250,000	3.36%	15/11/2026	229,769	0.00%
Protective Life Corp.	\$250,000	4.30%	30/9/2028	240,864	0.00%
Protective Life Global Funding	\$1,600,000	5.37%	6/1/2026	1,599,491	0.01%
Protective Life Global Funding	\$200,000	4.99%	12/1/2027	199,350	0.00%
Protective Life Global Funding	\$500,000	5.22%	12/6/2029	499,284	0.00%
Providence St Joseph Health Obligated Group	\$50,000	2.75%	1/10/2026	47,065	0.00%
Providence St Joseph Health Obligated Group	\$275,000	2.53%	1/10/2029	241,140	0.00%
Providence St Joseph Health Obligated Group	\$500,000	5.40%	1/10/2033	497,625	0.00%
Providence St Joseph Health Obligated Group	\$200,000	3.93%	1/10/2048	155,149	0.00%
Prudential Financial, Inc.	\$260,000	3.88%	27/3/2028	249,490	0.00%
Prudential Financial, Inc.	\$100,000	5.70%	14/12/2036	102,327	0.00%
Prudential Financial, Inc.	\$175,000	6.63%	21/6/2040	192,409	0.00%
Prudential Financial, Inc.	\$850,000	4.60%	15/5/2044	741,602	0.01%
Prudential Financial, Inc.^	\$53,000	5.38%	15/5/2045	52,458	0.00%
Prudential Financial, Inc.^	\$400,000	4.50%	15/9/2047	377,834	0.00%
Prudential Financial, Inc.	\$50,000	3.91%	7/12/2047	38,446	0.00%
Prudential Financial, Inc.	\$605,000	3.94%	7/12/2049	458,915	0.00%
Prudential Financial, Inc.	\$650,000	4.35%	25/2/2050	529,360	0.00%
Prudential Financial, Inc.	\$700,000	3.70%	13/3/2051	507,029	0.00%
Prudential Financial, Inc.^	\$175,000	5.13%	1/3/2052	162,418	0.00%
Prudential Financial, Inc.^	\$1,500,000	6.00%	1/9/2052	1,479,211	0.01%
Prudential Financial, Inc.^	\$500,000	6.50%	15/3/2054	505,600	0.00%
Public Service Co. of Colorado	\$75,000	3.70%	15/6/2028	71,175	0.00%
Public Service Co. of Colorado	\$175,000	1.90%	15/1/2031	142,163	0.00%
Public Service Co. of Colorado	\$600,000	1.88%	15/6/2031	480,230	0.00%
Public Service Co. of Colorado	\$200,000	4.10%	1/6/2032	183,925	0.00%
Public Service Co. of Colorado	\$500,000	5.35%	15/5/2034	495,518	0.00%
Public Service Co. of Colorado	\$140,000	6.25%	1/9/2037	146,348	0.00%
Public Service Co. of Colorado	\$200,000	3.60%	15/9/2042	149,796	0.00%
Public Service Co. of Colorado	\$475,000	3.80%	15/6/2047	346,306	0.00%
Public Service Co. of Colorado	\$75,000	4.10%	15/6/2048	57,321	0.00%
Public Service Co. of Colorado	\$140,000	4.05%	15/9/2049	106,404	0.00%
Public Service Co. of Colorado	\$300,000	3.20%	1/3/2050	197,106	0.00%
Public Service Co. of Colorado	\$145,000	2.70%	15/1/2051	85,419	0.00%
Public Service Co. of Colorado	\$200,000	4.50%	1/6/2052	162,217	0.00%
Public Service Co. of Colorado	\$335,000	5.25%	1/4/2053	306,564	0.00%
Public Service Co. of Colorado	\$250,000	5.75%	15/5/2054	247,124	0.00%
Public Service Co. of New Hampshire	\$200,000	2.20%	15/6/2031	165,871	0.00%
Public Service Co. of New Hampshire	\$90,000	3.60%	1/7/2049	66,088	0.00%
Public Service Co. of New Hampshire	\$120,000	5.15%	15/1/2053	112,005	0.00%
Public Service Co. of Oklahoma	\$460,000	2.20%	15/8/2031	371,693	0.00%
Public Service Co. of Oklahoma	\$200,000	5.25%	15/1/2033	195,659	0.00%
Public Service Electric & Gas Co.	\$100,000	3.00%	15/5/2027	94,788	0.00%
Public Service Electric & Gas Co.	\$90,000	3.20%	15/5/2029	83,209	0.00%
Public Service Electric & Gas Co.	\$210,000	2.45%	15/1/2030	183,322	0.00%
Public Service Electric & Gas Co.	\$400,000	4.65%	15/3/2033	385,341	0.00%
Public Service Electric & Gas Co.	\$195,000	5.20%	1/8/2033	195,145	0.00%
Public Service Electric & Gas Co.	\$400,000	5.20%	1/3/2034	400,299	0.00%
Public Service Electric & Gas Co.	\$500,000	5.80%	1/5/2037	522,143	0.00%
Public Service Electric & Gas Co.	\$145,000	5.50%	1/3/2040	144,898	0.00%
Public Service Electric & Gas Co.	\$100,000	3.95%	1/5/2042	81,552	0.00%
Public Service Electric & Gas Co.	\$125,000	3.65%	1/9/2042	97,824	0.00%
Public Service Electric & Gas Co.	\$500,000	3.80%	1/3/2046	390,398	0.00%
Public Service Electric & Gas Co.	\$75,000	3.60%	1/12/2047	55,742	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Public Service Electric & Gas Co.	\$135,000	3.85%	1/5/2049	104,501	0.00%
Public Service Electric & Gas Co.	\$70,000	3.15%	1/1/2050	47,740	0.00%
Public Service Electric & Gas Co.	\$200,000	2.05%	1/8/2050	107,816	0.00%
Public Service Electric & Gas Co.	\$200,000	3.00%	1/3/2051	130,486	0.00%
Public Service Electric & Gas Co.	\$500,000	5.45%	1/3/2054	493,492	0.00%
Public Service Enterprise Group, Inc.	\$200,000	5.85%	15/11/2027	203,376	0.00%
Public Service Enterprise Group, Inc.	\$500,000	5.20%	1/4/2029	498,745	0.00%
Public Service Enterprise Group, Inc.	\$350,000	1.60%	15/8/2030	283,441	0.00%
Public Service Enterprise Group, Inc.	\$225,000	2.45%	15/11/2031	185,221	0.00%
Public Service Enterprise Group, Inc.	\$255,000	6.13%	15/10/2033	264,794	0.00%
Public Service Enterprise Group, Inc.	\$250,000	5.45%	1/4/2034	247,949	0.00%
Public Storage Operating Co.	\$200,000	1.50%	9/11/2026	184,066	0.00%
Public Storage Operating Co.	\$250,000	1.85%	1/5/2028	222,366	0.00%
Public Storage Operating Co.	\$195,000	1.95%	9/11/2028	171,777	0.00%
Public Storage Operating Co.	\$500,000	5.13%	15/1/2029	504,520	0.00%
Public Storage Operating Co.	\$60,000	3.39%	1/5/2029	56,017	0.00%
Public Storage Operating Co.	€200,000	0.50%	9/9/2030	177,375	0.00%
Public Storage Operating Co.	\$250,000	2.30%	1/5/2031	210,258	0.00%
Public Storage Operating Co.	\$185,000	2.25%	9/11/2031	152,903	0.00%
Public Storage Operating Co.	€300,000	0.88%	24/1/2032	263,721	0.00%
Public Storage Operating Co.	\$500,000	5.10%	1/8/2033	495,982	0.00%
Public Storage Operating Co.	\$500,000	5.35%	1/8/2053	482,156	0.00%
Puget Energy, Inc.	\$200,000	2.38%	15/6/2028	178,419	0.00%
Puget Energy, Inc.	\$50,000	4.10%	15/6/2030	45,911	0.00%
Puget Energy, Inc.	\$190,000	4.22%	15/3/2032	170,307	0.00%
Puget Sound Energy, Inc.	\$500,000	5.33%	15/6/2034	498,250	0.00%
Puget Sound Energy, Inc.	\$115,000	6.27%	15/3/2037	122,412	0.00%
Puget Sound Energy, Inc.	\$185,000	5.76%	1/10/2039	186,103	0.00%
Puget Sound Energy, Inc.	\$50,000	5.64%	15/4/2041	49,034	0.00%
Puget Sound Energy, Inc.	\$590,000	4.30%	20/5/2045	482,299	0.00%
Puget Sound Energy, Inc.	\$310,000	4.22%	15/6/2048	245,629	0.00%
Puget Sound Energy, Inc.	\$350,000	5.69%	15/6/2054	346,622	0.00%
PulteGroup, Inc.	\$500,000	6.38%	15/5/2033	525,403	0.00%
Qorvo, Inc.	\$1,500,000	1.75%	15/12/2024	1,470,567	0.01%
QUALCOMM, Inc.	\$410,000	3.25%	20/5/2027	391,602	0.00%
QUALCOMM, Inc.	\$1,885,000	1.30%	20/5/2028	1,651,793	0.01%
QUALCOMM, Inc.	\$582,000	1.65%	20/5/2032	458,566	0.00%
QUALCOMM, Inc.	\$555,000	4.65%	20/5/2035	539,779	0.00%
QUALCOMM, Inc.	\$700,000	4.80%	20/5/2045	646,967	0.00%
QUALCOMM, Inc.	\$675,000	4.30%	20/5/2047	575,560	0.00%
Quanta Services, Inc.	\$925,000	2.90%	1/10/2030	814,521	0.01%
Quest Diagnostics, Inc.	\$290,000	3.45%	1/6/2026	280,240	0.00%
Quest Diagnostics, Inc.	\$300,000	4.20%	30/6/2029	288,816	0.00%
Quest Diagnostics, Inc.	\$250,000	2.95%	30/6/2030	221,656	0.00%
Quest Diagnostics, Inc.	\$500,000	6.40%	30/11/2033	535,222	0.00%
Quest Diagnostics, Inc.	\$26,000	5.75%	30/1/2040	25,077	0.00%
Radian Group, Inc.	\$300,000	6.20%	15/5/2029	303,010	0.00%
Rady Children's Hospital-San Diego	\$200,000	3.15%	15/8/2051	139,712	0.00%
Ralph Lauren Corp.	\$275,000	2.95%	15/6/2030	245,490	0.00%
Raymond James Financial, Inc.	\$970,000	4.65%	1/4/2030	947,280	0.01%
Raymond James Financial, Inc.	\$225,000	4.95%	15/7/2046	202,359	0.00%
Raymond James Financial, Inc.	\$240,000	3.75%	1/4/2051	176,638	0.00%
Rayonier LP	\$190,000	2.75%	17/5/2031	158,667	0.00%
Realty Income Corp.	\$165,000	4.63%	1/11/2025	163,060	0.00%
Realty Income Corp.	\$100,000	4.88%	1/6/2026	99,069	0.00%
Realty Income Corp.	\$100,000	4.13%	15/10/2026	97,496	0.00%
Realty Income Corp.	\$500,000	3.00%	15/1/2027	473,610	0.00%
Realty Income Corp.	\$75,000	3.20%	15/1/2027	70,984	0.00%
Realty Income Corp.	£500,000	1.13%	13/7/2027	558,746	0.00%
Realty Income Corp.	\$400,000	3.95%	15/8/2027	385,567	0.00%
Realty Income Corp.	\$100,000	3.65%	15/1/2028	95,122	0.00%
Realty Income Corp.	\$325,000	2.20%	15/6/2028	290,587	0.00%
Realty Income Corp.	\$500,000	4.75%	15/2/2029	491,168	0.00%
Realty Income Corp.	\$150,000	3.25%	15/6/2029	137,830	0.00%
Realty Income Corp.	\$90,000	4.00%	15/7/2029	85,158	0.00%
Realty Income Corp.	\$265,000	3.10%	15/12/2029	238,212	0.00%
Realty Income Corp.	\$135,000	3.40%	15/1/2030	122,957	0.00%
Realty Income Corp.	\$500,000	4.85%	15/3/2030	490,107	0.00%
Realty Income Corp.	€338,000	4.88%	6/7/2030	377,178	0.00%
Realty Income Corp.	\$400,000	3.25%	15/1/2031	353,529	0.00%
Realty Income Corp.	\$200,000	3.20%	15/2/2031	175,352	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Realty Income Corp.	\$550,000	2.70%	15/2/2032	457,292	0.00%
Realty Income Corp.	\$250,000	2.85%	15/12/2032	206,145	0.00%
Realty Income Corp.	\$500,000	5.13%	15/2/2034	485,215	0.00%
Realty Income Corp.	£651,000	6.00%	5/12/2039	853,397	0.01%
Realty Income Corp.	\$350,000	4.65%	15/3/2047	301,571	0.00%
Regal Rexnord Corp.	\$450,000	6.05%	15/2/2026	451,982	0.00%
Regal Rexnord Corp.	\$500,000	6.05%	15/4/2028	505,965	0.00%
Regal Rexnord Corp.	\$500,000	6.30%	15/2/2030	510,472	0.00%
Regal Rexnord Corp.	\$575,000	6.40%	15/4/2033	590,220	0.00%
Regency Centers LP	\$80,000	3.60%	1/2/2027	76,752	0.00%
Regency Centers LP	\$200,000	4.13%	15/3/2028	192,526	0.00%
Regency Centers LP	\$165,000	2.95%	15/9/2029	148,082	0.00%
Regency Centers LP	\$150,000	5.25%	15/1/2034	146,097	0.00%
Regency Centers LP	\$290,000	4.40%	1/2/2047	234,187	0.00%
Regency Centers LP	\$100,000	4.65%	15/3/2049	82,755	0.00%
Regeneron Pharmaceuticals, Inc.	\$525,000	1.75%	15/9/2030	432,094	0.00%
Regeneron Pharmaceuticals, Inc.	\$480,000	2.80%	15/9/2050	294,227	0.00%
Regents of the University of California Medical Center Pooled Revenue	\$200,000	4.13%	15/5/2032	189,198	0.00%
Regents of the University of California Medical Center Pooled Revenue	\$290,000	6.55%	15/5/2048	317,922	0.00%
Regents of the University of California Medical Center Pooled Revenue	\$275,000	4.56%	15/5/2053	243,788	0.00%
Regents of the University of California Medical Center Pooled Revenue	\$350,000	3.26%	15/5/2060	234,985	0.00%
Regional Transportation District Sales Tax Revenue	\$100,000	5.84%	1/11/2050	104,549	0.00%
Regions Bank/Birmingham AL	\$200,000	6.45%	26/6/2037	203,832	0.00%
Regions Financial Corp.	\$685,000	1.80%	12/8/2028	591,602	0.00%
Regions Financial Corp.^	\$500,000	5.72%	6/6/2030	499,575	0.00%
Regions Financial Corp.	\$85,000	7.38%	10/12/2037	91,762	0.00%
Reinsurance Group of America, Inc.	\$150,000	3.90%	15/5/2029	140,736	0.00%
Reinsurance Group of America, Inc.	\$500,000	6.00%	15/9/2033	509,132	0.00%
Reinsurance Group of America, Inc.	\$400,000	5.75%	15/9/2034	398,603	0.00%
Reliance Standard Life Global Funding II	\$650,000	1.51%	28/9/2026	588,264	0.00%
Reliance, Inc.	\$500,000	1.30%	15/8/2025	475,854	0.00%
Reliance, Inc.	\$490,000	2.15%	15/8/2030	409,850	0.00%
RenaissanceRe Holdings Ltd.	\$90,000	3.60%	15/4/2029	83,090	0.00%
RenaissanceRe Holdings Ltd.	\$400,000	5.75%	5/6/2033	400,387	0.00%
Republic Services, Inc.	\$500,000	0.88%	15/11/2025	470,099	0.00%
Republic Services, Inc.	\$500,000	5.00%	15/11/2029	498,081	0.00%
Republic Services, Inc.	\$200,000	2.30%	1/3/2030	172,789	0.00%
Republic Services, Inc.	\$500,000	1.45%	15/2/2031	396,239	0.00%
Republic Services, Inc.	\$475,000	1.75%	15/2/2032	373,175	0.00%
Republic Services, Inc.	\$450,000	2.38%	15/3/2033	359,659	0.00%
Republic Services, Inc.	\$100,000	6.20%	1/3/2040	106,099	0.00%
Republic Services, Inc.	\$615,000	3.05%	1/3/2050	408,898	0.00%
Revvity, Inc.	\$500,000	1.90%	15/9/2028	437,437	0.00%
Revvity, Inc.	\$525,000	3.30%	15/9/2029	477,743	0.00%
Revvity, Inc.	\$465,000	2.25%	15/9/2031	379,917	0.00%
Rexford Industrial Realty LP	\$250,000	2.15%	1/9/2031	199,217	0.00%
RGA Global Funding	\$400,000	5.45%	24/5/2029	400,914	0.00%
RGA Global Funding	\$250,000	5.50%	11/1/2031	249,599	0.00%
Roche Finance Europe BV	€600,000	3.59%	4/12/2036	648,305	0.00%
Roche Finance Europe BV	€1,000,000	3.56%	3/5/2044	1,046,067	0.01%
Roche Holdings, Inc.	\$750,000	5.27%	13/11/2026	753,350	0.01%
Roche Holdings, Inc.	\$1,100,000	5.34%	13/11/2028	1,117,582	0.01%
Roche Holdings, Inc.	\$500,000	4.79%	8/3/2029	498,443	0.00%
Roche Holdings, Inc.	\$1,625,000	5.49%	13/11/2030	1,670,198	0.01%
Roche Holdings, Inc.	\$500,000	4.91%	8/3/2031	497,846	0.00%
Roche Holdings, Inc.	\$1,000,000	5.59%	13/11/2033	1,035,886	0.01%
Roche Holdings, Inc.	\$500,000	4.99%	8/3/2034	495,405	0.00%
Roche Holdings, Inc.	\$500,000	5.22%	8/3/2054	490,178	0.00%
Rochester Gas & Electric Corp.	\$880,000	3.10%	1/6/2027	830,561	0.01%
Rockefeller Foundation	\$500,000	2.49%	1/10/2050	309,996	0.00%
Rockwell Automation, Inc.	\$150,000	3.50%	1/3/2029	141,641	0.00%
Rockwell Automation, Inc.	\$160,000	1.75%	15/8/2031	129,218	0.00%
Rockwell Automation, Inc.	\$150,000	4.20%	1/3/2049	125,444	0.00%
Rockwell Automation, Inc.	\$200,000	2.80%	15/8/2061	114,864	0.00%
Roper Technologies, Inc.	\$250,000	1.00%	15/9/2025	236,753	0.00%
Roper Technologies, Inc.	\$100,000	3.85%	15/12/2025	97,716	0.00%
Roper Technologies, Inc.	\$500,000	1.40%	15/9/2027	445,127	0.00%
Roper Technologies, Inc.	\$95,000	4.20%	15/9/2028	91,773	0.00%
Roper Technologies, Inc.	\$1,000,000	1.75%	15/2/2031	805,520	0.01%
Royal Bank of Canada	\$500,000	4.88%	19/1/2027	496,785	0.00%
Royalty Pharma plc	\$500,000	1.20%	2/9/2025	474,850	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royalty Pharma plc	\$1,100,000	2.20%	2/9/2030	917,220	0.01%
Royalty Pharma plc	\$500,000	3.55%	2/9/2050	335,877	0.00%
RPM International, Inc.	\$100,000	3.75%	15/3/2027	95,925	0.00%
RPM International, Inc.	\$100,000	4.55%	1/3/2029	96,656	0.00%
RPM International, Inc.	\$100,000	5.25%	1/6/2045	91,970	0.00%
RPM International, Inc.	\$375,000	4.25%	15/1/2048	309,940	0.00%
RTX Corp.	\$1,091,000	3.95%	16/8/2025	1,072,489	0.01%
RTX Corp.	\$450,000	5.00%	27/2/2026	447,782	0.00%
RTX Corp.	\$486,000	5.75%	8/11/2026	491,211	0.00%
RTX Corp.	\$1,939,000	3.50%	15/3/2027	1,858,791	0.01%
RTX Corp.	\$5,000	2.25%	1/7/2030	4,266	0.00%
RTX Corp.	\$500,000	1.90%	1/9/2031	401,065	0.00%
RTX Corp.	\$750,000	2.38%	15/3/2032	614,572	0.00%
RTX Corp.	\$450,000	5.15%	27/2/2033	445,261	0.00%
RTX Corp.	\$600,000	6.10%	15/3/2034	631,802	0.00%
RTX Corp.	\$50,000	5.40%	1/5/2035	50,137	0.00%
RTX Corp.	\$300,000	6.05%	1/6/2036	313,548	0.00%
RTX Corp.	\$133,000	6.13%	15/7/2038	139,516	0.00%
RTX Corp.	\$895,000	4.45%	16/11/2038	792,040	0.01%
RTX Corp.	\$200,000	4.70%	15/12/2041	177,049	0.00%
RTX Corp.	\$700,000	4.50%	1/6/2042	607,333	0.00%
RTX Corp.	\$425,000	4.15%	15/5/2045	343,145	0.00%
RTX Corp.	\$750,000	3.75%	1/11/2046	561,532	0.00%
RTX Corp.	\$425,000	4.35%	15/4/2047	349,970	0.00%
RTX Corp.	\$500,000	4.05%	4/5/2047	393,091	0.00%
RTX Corp.	\$450,000	4.63%	16/11/2048	386,257	0.00%
RTX Corp.	\$475,000	3.13%	1/7/2050	311,991	0.00%
RTX Corp.	\$500,000	2.82%	1/9/2051	304,198	0.00%
RTX Corp.	\$800,000	3.03%	15/3/2052	510,161	0.00%
RTX Corp.	\$450,000	5.38%	27/2/2053	427,312	0.00%
RTX Corp.	\$700,000	6.40%	15/3/2054	763,825	0.01%
Rutgers The State University of New Jersey	\$100,000	5.67%	1/5/2040	100,638	0.00%
Rutgers The State University of New Jersey	\$65,000	3.27%	1/5/2043	51,768	0.00%
Rutgers The State University of New Jersey	\$100,000	3.92%	1/5/2119	70,707	0.00%
RWE Finance US LLC	\$500,000	5.88%	16/4/2034	500,590	0.00%
RWE Finance US LLC	\$500,000	6.25%	16/4/2054	494,887	0.00%
Ryder System, Inc.	\$750,000	1.75%	1/9/2026	693,990	0.01%
Ryder System, Inc.	\$100,000	2.90%	1/12/2026	94,489	0.00%
Ryder System, Inc.	\$200,000	2.85%	1/3/2027	188,416	0.00%
Ryder System, Inc.	\$500,000	5.25%	1/6/2028	501,037	0.00%
Ryder System, Inc.	\$500,000	6.30%	1/12/2028	520,683	0.00%
Ryder System, Inc.	\$300,000	5.38%	15/3/2029	301,212	0.00%
Ryder System, Inc.	\$500,000	6.60%	1/12/2033	533,719	0.00%
S&P Global, Inc.	\$686,000	2.95%	22/1/2027	650,584	0.00%
S&P Global, Inc.	\$500,000	2.45%	1/3/2027	467,473	0.00%
S&P Global, Inc.	\$200,000	4.75%	1/8/2028	198,546	0.00%
S&P Global, Inc.	\$400,000	2.70%	1/3/2029	362,355	0.00%
S&P Global, Inc.	\$125,000	4.25%	1/5/2029	121,323	0.00%
S&P Global, Inc.	\$115,000	2.50%	1/12/2029	101,674	0.00%
S&P Global, Inc.	\$1,000,000	1.25%	15/8/2030	807,877	0.01%
S&P Global, Inc.	\$500,000	2.90%	1/3/2032	432,167	0.00%
S&P Global, Inc.	\$210,000	3.25%	1/12/2049	147,389	0.00%
S&P Global, Inc.	\$300,000	3.70%	1/3/2052	226,375	0.00%
S&P Global, Inc.	\$465,000	2.30%	15/8/2060	236,650	0.00%
S&P Global, Inc.	\$250,000	3.90%	1/3/2062	185,557	0.00%
Sabal Trail Transmission LLC	\$125,000	4.25%	1/5/2028	120,379	0.00%
Sabal Trail Transmission LLC	\$155,000	4.68%	1/5/2038	140,761	0.00%
Sabal Trail Transmission LLC	\$150,000	4.83%	1/5/2048	128,640	0.00%
Sabine Pass Liquefaction LLC	\$1,725,000	5.88%	30/6/2026	1,732,373	0.01%
Sabine Pass Liquefaction LLC	\$400,000	5.00%	15/3/2027	396,752	0.00%
Sabine Pass Liquefaction LLC	\$535,000	4.20%	15/3/2028	516,223	0.00%
Sabine Pass Liquefaction LLC	\$2,975,000	4.50%	15/5/2030	2,853,847	0.02%
Sabine Pass Liquefaction LLC	\$975,000	5.90%	15/9/2037	998,945	0.01%
Sabra Health Care LP	\$500,000	3.90%	15/10/2029	451,976	0.00%
Sabra Health Care LP	\$380,000	3.20%	1/12/2031	316,104	0.00%
Safehold GL Holdings LLC	\$250,000	2.85%	15/1/2032	205,399	0.00%
Sales Tax Securitization Corp.	\$180,000	3.24%	1/1/2042	143,081	0.00%
Sales Tax Securitization Corp.	\$100,000	3.59%	1/1/2043	83,291	0.00%
Sales Tax Securitization Corp.	\$150,000	4.79%	1/1/2048	141,155	0.00%
Sales Tax Securitization Corp.	\$85,000	3.82%	1/1/2048	69,086	0.00%
Salesforce, Inc.	\$350,000	3.70%	11/4/2028	337,504	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Salesforce, Inc.	\$480,000	1.50%	15/7/2028	421,841	0.00%
Salesforce, Inc.	\$500,000	1.95%	15/7/2031	410,220	0.00%
Salesforce, Inc.	\$1,500,000	2.70%	15/7/2041	1,048,267	0.01%
Salesforce, Inc.	\$930,000	2.90%	15/7/2051	599,214	0.00%
Salesforce, Inc.	\$550,000	3.05%	15/7/2061	339,544	0.00%
Salt River Project Agricultural Improvement & Power District	\$100,000	4.84%	1/1/2041	93,925	0.00%
Sammons Financial Group, Inc.	\$900,000	4.45%	12/5/2027	870,115	0.01%
Sammons Financial Group, Inc.	\$500,000	4.75%	8/4/2032	445,666	0.00%
San Diego County Regional Transportation Commission	\$100,000	5.91%	1/4/2048	104,097	0.00%
San Diego County Water Authority	\$200,000	6.14%	1/5/2049	212,622	0.00%
San Diego Gas & Electric Co.	\$500,000	4.95%	15/8/2028	497,794	0.00%
San Diego Gas & Electric Co.	\$550,000	4.50%	15/8/2040	490,414	0.00%
San Diego Gas & Electric Co.	\$290,000	3.75%	1/6/2047	216,129	0.00%
San Diego Gas & Electric Co.	\$135,000	4.15%	15/5/2048	108,930	0.00%
San Diego Gas & Electric Co.	\$200,000	3.32%	15/4/2050	136,390	0.00%
San Diego Gas & Electric Co.	\$300,000	2.95%	15/8/2051	194,927	0.00%
San Diego Gas & Electric Co.	\$300,000	5.35%	1/4/2053	283,579	0.00%
San Diego Gas & Electric Co.	\$500,000	5.55%	15/4/2054	489,171	0.00%
San Jose Redevelopment Agency Successor Agency	\$100,000	3.38%	1/8/2034	90,053	0.00%
Santander Holdings USA, Inc.	\$387,000	3.24%	5/10/2026	366,749	0.00%
Santander Holdings USA, Inc.	\$375,000	4.40%	13/7/2027	362,425	0.00%
Santander Holdings USA, Inc.^	\$275,000	2.49%	6/1/2028	253,408	0.00%
Santander Holdings USA, Inc.^	\$400,000	6.17%	9/1/2030	403,425	0.00%
Santander Holdings USA, Inc.^	\$500,000	7.66%	9/11/2031	541,583	0.00%
SC Johnson & Son, Inc.	\$50,000	4.80%	1/9/2040	44,993	0.00%
SC Johnson & Son, Inc.	\$250,000	4.00%	15/5/2043	196,804	0.00%
SC Johnson & Son, Inc.	\$250,000	4.75%	15/10/2046	215,353	0.00%
SCE Recovery Funding LLC	\$100,000	2.94%	15/11/2042	80,813	0.00%
Schlumberger Finance BV	€1,000,000	2.00%	6/5/2032	958,390	0.01%
Schlumberger Finance France SAS	€400,000	1.00%	18/2/2026	411,506	0.00%
Schlumberger Holdings Corp.	\$375,000	5.00%	29/5/2027	373,853	0.00%
Schlumberger Holdings Corp.	\$750,000	4.30%	1/5/2029	724,082	0.01%
Schlumberger Holdings Corp.	\$565,000	5.00%	15/11/2029	560,862	0.00%
Schlumberger Investment SA	\$495,000	2.65%	26/6/2030	436,022	0.00%
Schlumberger Investment SA	\$500,000	5.00%	1/6/2034	492,000	0.00%
Sealed Air Corp.	\$125,000	1.57%	15/10/2026	113,733	0.00%
Seattle Children's Hospital	\$450,000	2.72%	1/10/2050	286,707	0.00%
Securian Financial Group, Inc.	\$1,090,000	4.80%	15/4/2048	911,478	0.01%
Sempra	\$150,000	3.25%	15/6/2027	141,596	0.00%
Sempra	\$525,000	3.40%	1/2/2028	493,861	0.00%
Sempra	\$205,000	3.70%	1/4/2029	191,909	0.00%
Sempra	\$285,000	5.50%	1/8/2033	284,828	0.00%
Sempra	\$375,000	3.80%	1/2/2038	306,360	0.00%
Sempra	\$300,000	6.00%	15/10/2039	303,418	0.00%
Sempra	\$375,000	4.00%	1/2/2048	285,290	0.00%
Sempra^	\$400,000	4.13%	1/4/2052	368,854	0.00%
Sempra^	\$500,000	6.88%	1/10/2054	497,345	0.00%
Sempra Infrastructure Partners LP	\$200,000	3.25%	15/1/2032	164,868	0.00%
Sharp HealthCare	\$375,000	2.68%	1/8/2050	237,992	0.00%
Sherwin-Williams Co.	\$200,000	3.45%	1/8/2025	195,499	0.00%
Sherwin-Williams Co.	\$200,000	4.25%	8/8/2025	197,326	0.00%
Sherwin-Williams Co.	\$618,000	3.95%	15/1/2026	604,978	0.00%
Sherwin-Williams Co.	\$275,000	3.45%	1/6/2027	262,060	0.00%
Sherwin-Williams Co.	\$475,000	4.50%	1/6/2047	400,999	0.00%
Sherwin-Williams Co.	\$200,000	3.80%	15/8/2049	150,892	0.00%
Sherwin-Williams Co.	\$995,000	3.30%	15/5/2050	677,310	0.01%
Shire Acquisitions Investments Ireland DAC	\$3,641,000	3.20%	23/9/2026	3,491,302	0.02%
Sierra Pacific Power Co.	\$750,000	2.60%	1/5/2026	715,287	0.01%
Simon International Finance SCA	€691,000	1.13%	19/3/2033	590,829	0.00%
Simon Property Group LP	\$200,000	3.50%	1/9/2025	195,735	0.00%
Simon Property Group LP	\$175,000	3.30%	15/1/2026	169,585	0.00%
Simon Property Group LP	\$450,000	3.25%	30/11/2026	429,998	0.00%
Simon Property Group LP	\$365,000	1.38%	15/1/2027	332,606	0.00%
Simon Property Group LP	\$410,000	3.38%	15/6/2027	391,211	0.00%
Simon Property Group LP	\$450,000	3.38%	1/12/2027	425,684	0.00%
Simon Property Group LP	\$170,000	1.75%	1/2/2028	151,458	0.00%
Simon Property Group LP	\$440,000	2.45%	13/9/2029	386,616	0.00%
Simon Property Group LP	\$300,000	2.20%	1/2/2031	247,892	0.00%
Simon Property Group LP	\$500,000	2.25%	15/1/2032	405,848	0.00%
Simon Property Group LP	\$1,000,000	2.65%	1/2/2032	834,495	0.01%
Simon Property Group LP	\$300,000	5.50%	8/3/2033	301,661	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Simon Property Group LP	\$105,000	6.75%	1/2/2040	113,881	0.00%
Simon Property Group LP	\$200,000	4.25%	1/10/2044	162,399	0.00%
Simon Property Group LP	\$200,000	4.25%	30/11/2046	160,792	0.00%
Simon Property Group LP	\$900,000	3.25%	13/9/2049	603,491	0.00%
Simon Property Group LP	\$300,000	3.80%	15/7/2050	220,229	0.00%
Simon Property Group LP	\$275,000	5.85%	8/3/2053	273,271	0.00%
SiriusPoint Ltd.	\$300,000	7.00%	5/4/2029	303,332	0.00%
SITE Centers Corp.	\$40,000	4.25%	1/2/2026	39,550	0.00%
SITE Centers Corp.	\$200,000	4.70%	1/6/2027	198,663	0.00%
Sixth Street Lending Partners	\$500,000	6.50%	11/3/2029	494,872	0.00%
Sixth Street Specialty Lending, Inc.	\$400,000	2.50%	1/8/2026	371,795	0.00%
Skyworks Solutions, Inc.	\$200,000	1.80%	1/6/2026	185,949	0.00%
Skyworks Solutions, Inc.	\$2,580,000	3.00%	1/6/2031	2,190,241	0.01%
Smithfield Foods, Inc.	\$225,000	4.25%	1/2/2027	216,594	0.00%
Smithfield Foods, Inc.	\$135,000	5.20%	1/4/2029	131,090	0.00%
Smithfield Foods, Inc.	\$350,000	2.63%	13/9/2031	279,779	0.00%
Snap-on, Inc.	\$200,000	3.25%	1/3/2027	191,972	0.00%
Snap-on, Inc.	\$100,000	4.10%	1/3/2048	81,797	0.00%
Snap-on, Inc.	\$160,000	3.10%	1/5/2050	109,001	0.00%
Solventum Corp.	\$450,000	5.45%	25/2/2027	449,665	0.00%
Solventum Corp.	\$300,000	5.40%	1/3/2029	299,074	0.00%
Solventum Corp.	\$325,000	5.45%	13/3/2031	320,979	0.00%
Solventum Corp.	\$400,000	5.60%	23/3/2034	392,591	0.00%
Sonoco Products Co.	\$415,000	3.13%	1/5/2030	368,287	0.00%
Sonoco Products Co.	\$415,000	2.85%	1/2/2032	344,741	0.00%
South Carolina Public Service Authority	\$100,000	6.45%	1/1/2050	107,251	0.00%
Southern California Edison Co.	\$500,000	5.35%	1/3/2026	499,195	0.00%
Southern California Edison Co.	\$500,000	4.88%	1/2/2027	496,162	0.00%
Southern California Edison Co.	\$200,000	5.85%	1/11/2027	203,886	0.00%
Southern California Edison Co.	\$50,000	3.65%	1/3/2028	47,350	0.00%
Southern California Edison Co.	\$500,000	5.65%	1/10/2028	508,607	0.00%
Southern California Edison Co.	\$150,000	4.20%	1/3/2029	143,391	0.00%
Southern California Edison Co.	\$100,000	6.65%	1/4/2029	104,556	0.00%
Southern California Edison Co.	\$500,000	5.15%	1/6/2029	499,773	0.00%
Southern California Edison Co.	\$670,000	2.85%	1/8/2029	601,281	0.00%
Southern California Edison Co.	\$500,000	5.45%	1/6/2031	503,684	0.00%
Southern California Edison Co.	\$200,000	2.50%	1/6/2031	167,793	0.00%
Southern California Edison Co.	\$400,000	2.75%	1/2/2032	337,420	0.00%
Southern California Edison Co.	\$200,000	5.95%	1/11/2032	206,702	0.00%
Southern California Edison Co.	\$800,000	6.00%	15/1/2034	827,756	0.01%
Southern California Edison Co.	\$500,000	5.20%	1/6/2034	488,041	0.00%
Southern California Edison Co.	\$130,000	5.35%	15/7/2035	128,268	0.00%
Southern California Edison Co.	\$125,000	5.63%	1/2/2036	124,575	0.00%
Southern California Edison Co.	\$75,000	5.55%	15/1/2037	74,866	0.00%
Southern California Edison Co.	\$15,000	5.95%	1/2/2038	15,192	0.00%
Southern California Edison Co.	\$500,000	6.05%	15/3/2039	510,580	0.00%
Southern California Edison Co.	\$125,000	5.50%	15/3/2040	120,415	0.00%
Southern California Edison Co.	\$245,000	4.05%	15/3/2042	196,099	0.00%
Southern California Edison Co.	\$250,000	4.65%	1/10/2043	214,856	0.00%
Southern California Edison Co.	\$875,000	4.00%	1/4/2047	669,630	0.01%
Southern California Edison Co.	\$250,000	4.13%	1/3/2048	194,126	0.00%
Southern California Edison Co.	\$250,000	4.88%	1/3/2049	216,939	0.00%
Southern California Edison Co.	\$620,000	3.65%	1/2/2050	440,783	0.00%
Southern California Edison Co.	\$100,000	2.95%	1/2/2051	61,871	0.00%
Southern California Edison Co.	\$200,000	3.65%	1/6/2051	140,552	0.00%
Southern California Edison Co.	\$100,000	3.45%	1/2/2052	67,815	0.00%
Southern California Edison Co.	\$285,000	5.70%	1/3/2053	276,490	0.00%
Southern California Edison Co.	\$280,000	5.88%	1/12/2053	279,424	0.00%
Southern California Edison Co.	\$500,000	5.75%	15/4/2054	489,010	0.00%
Southern California Gas Co.	\$300,000	2.95%	15/4/2027	282,424	0.00%
Southern California Gas Co.	\$310,000	2.55%	1/2/2030	269,893	0.00%
Southern California Gas Co.	\$200,000	5.20%	1/6/2033	197,568	0.00%
Southern California Gas Co.	\$120,000	5.13%	15/11/2040	113,571	0.00%
Southern California Gas Co.	\$300,000	3.75%	15/9/2042	233,285	0.00%
Southern California Gas Co.	\$160,000	4.13%	1/6/2048	123,068	0.00%
Southern California Gas Co.	\$220,000	4.30%	15/1/2049	176,209	0.00%
Southern California Gas Co.	\$100,000	3.95%	15/2/2050	75,706	0.00%
Southern California Gas Co.	\$200,000	6.35%	15/11/2052	215,575	0.00%
Southern California Gas Co.	\$200,000	5.75%	1/6/2053	198,457	0.00%
Southern California Gas Co.	\$225,000	5.60%	1/4/2054	220,975	0.00%
Southern Co.	\$200,000	5.15%	6/10/2025	199,126	0.00%

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Southern Co.	\$410,000	3.25%	1/7/2026	394,221	0.00%
Southern Co.	\$400,000	5.11%	1/8/2027	398,874	0.00%
Southern Co.	\$200,000	1.75%	15/3/2028	177,120	0.00%
Southern Co.	\$250,000	4.85%	15/6/2028	247,413	0.00%
Southern Co.	\$500,000	5.50%	15/3/2029	506,646	0.00%
Southern Co.	\$200,000	3.70%	30/4/2030	184,544	0.00%
Southern Co.	\$500,000	5.20%	15/6/2033	491,533	0.00%
Southern Co.	\$400,000	5.70%	15/3/2034	406,974	0.00%
Southern Co.	\$1,125,000	4.25%	1/7/2036	995,106	0.01%
Southern Co. ^	\$100,000	4.00%	15/1/2051	96,902	0.00%
Southern Co. ^	\$340,000	3.75%	15/9/2051	319,300	0.00%
Southern Co. Gas Capital Corp.	\$235,000	3.25%	15/6/2026	225,662	0.00%
Southern Co. Gas Capital Corp.	\$150,000	1.75%	15/1/2031	121,338	0.00%
Southern Co. Gas Capital Corp.	\$100,000	5.15%	15/9/2032	99,343	0.00%
Southern Co. Gas Capital Corp.	\$500,000	5.75%	15/9/2033	511,807	0.00%
Southern Co. Gas Capital Corp.	\$300,000	4.40%	1/6/2043	246,133	0.00%
Southern Co. Gas Capital Corp.	\$300,000	3.95%	1/10/2046	224,868	0.00%
Southern Co. Gas Capital Corp.	\$325,000	4.40%	30/5/2047	263,486	0.00%
Southern Co. Gas Capital Corp.	\$50,000	3.15%	30/9/2051	31,358	0.00%
Southern Natural Gas Co. LLC	\$200,000	4.80%	15/3/2047	165,101	0.00%
Southern Power Co.	\$130,000	4.15%	1/12/2025	127,805	0.00%
Southern Power Co.	€556,000	1.85%	20/6/2026	574,411	0.00%
Southern Power Co.	\$250,000	5.15%	15/9/2041	231,229	0.00%
Southern Power Co.	\$260,000	4.95%	15/12/2046	226,075	0.00%
Southwest Airlines Co.	\$150,000	3.00%	15/11/2026	141,816	0.00%
Southwest Airlines Co.	\$1,675,000	5.13%	15/6/2027	1,666,942	0.01%
Southwest Airlines Co.	\$280,000	2.63%	10/2/2030	242,524	0.00%
Southwest Gas Corp.	\$75,000	3.70%	1/4/2028	71,223	0.00%
Southwest Gas Corp.	\$300,000	4.05%	15/3/2032	271,526	0.00%
Southwest Gas Corp.	\$100,000	3.80%	29/9/2046	73,406	0.00%
Southwest Gas Corp.	\$100,000	4.15%	1/6/2049	75,660	0.00%
Southwest Gas Corp.	\$300,000	3.18%	15/8/2051	188,531	0.00%
Southwestern Electric Power Co.	\$300,000	1.65%	15/3/2026	282,236	0.00%
Southwestern Electric Power Co.	\$50,000	2.75%	1/10/2026	47,166	0.00%
Southwestern Electric Power Co.	\$300,000	4.10%	15/9/2028	286,065	0.00%
Southwestern Electric Power Co.	\$775,000	3.90%	1/4/2045	575,444	0.00%
Southwestern Public Service Co.	\$75,000	4.50%	15/8/2041	62,760	0.00%
Southwestern Public Service Co.	\$115,000	3.40%	15/8/2046	77,673	0.00%
Southwestern Public Service Co.	\$175,000	3.70%	15/8/2047	123,382	0.00%
Southwestern Public Service Co.	\$45,000	4.40%	15/11/2048	35,467	0.00%
Southwestern Public Service Co.	\$90,000	3.75%	15/6/2049	64,533	0.00%
Southwestern Public Service Co.	\$150,000	3.15%	1/5/2050	95,132	0.00%
Southwestern Public Service Co.	\$250,000	6.00%	1/6/2054	249,396	0.00%
Spectra Energy Partners LP	\$675,000	3.38%	15/10/2026	645,966	0.00%
Spectra Energy Partners LP	\$130,000	5.95%	25/9/2043	129,202	0.00%
Spectra Energy Partners LP	\$160,000	4.50%	15/3/2045	130,140	0.00%
Spire Missouri, Inc.	\$200,000	4.80%	15/2/2033	194,267	0.00%
Spire Missouri, Inc.	\$105,000	3.30%	1/6/2051	70,126	0.00%
Sprint Capital Corp.	\$1,000,000	6.88%	15/11/2028	1,060,065	0.01%
Sprint Capital Corp.	\$1,250,000	8.75%	15/3/2032	1,503,145	0.01%
Sprint LLC	\$750,000	7.63%	1/3/2026	770,617	0.01%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	\$412,500	5.15%	20/3/2028	410,547	0.00%
SSM Health Care Corp.	\$150,000	3.82%	1/6/2027	144,826	0.00%
SSM Health Care Corp.	\$450,000	4.89%	1/6/2028	447,553	0.00%
Stanford Health Care	\$125,000	3.80%	15/11/2048	99,735	0.00%
Stanley Black & Decker, Inc.	\$150,000	3.40%	1/3/2026	145,326	0.00%
Stanley Black & Decker, Inc.	\$200,000	4.25%	15/11/2028	192,888	0.00%
Stanley Black & Decker, Inc.	\$250,000	2.30%	15/3/2030	212,872	0.00%
Stanley Black & Decker, Inc.	\$120,000	5.20%	1/9/2040	111,950	0.00%
Stanley Black & Decker, Inc.	\$150,000	4.85%	15/11/2048	126,694	0.00%
Starbucks Corp.	\$450,000	4.75%	15/2/2026	446,871	0.00%
Starbucks Corp.	\$450,000	2.45%	15/6/2026	427,524	0.00%
Starbucks Corp.	\$400,000	4.85%	8/2/2027	397,935	0.00%
Starbucks Corp.	\$500,000	2.00%	12/3/2027	461,353	0.00%
Starbucks Corp.	\$200,000	3.50%	1/3/2028	189,693	0.00%
Starbucks Corp.	\$675,000	4.00%	15/11/2028	650,288	0.00%
Starbucks Corp.	\$25,000	2.25%	12/3/2030	21,532	0.00%
Starbucks Corp.	\$500,000	4.90%	15/2/2031	494,754	0.00%
Starbucks Corp.	\$450,000	4.80%	15/2/2033	438,636	0.00%
Starbucks Corp.	\$500,000	5.00%	15/2/2034	488,538	0.00%

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Starbucks Corp.	\$100,000	4.30%	15/6/2045	82,250	0.00%
Starbucks Corp.	\$100,000	3.75%	1/12/2047	74,219	0.00%
Starbucks Corp.	\$455,000	4.50%	15/11/2048	379,722	0.00%
Starbucks Corp.	\$400,000	4.45%	15/8/2049	329,280	0.00%
Starbucks Corp.	\$1,100,000	3.50%	15/11/2050	774,126	0.01%
State Board of Administration Finance Corp.	\$800,000	1.26%	1/7/2025	767,768	0.01%
State Board of Administration Finance Corp.	\$525,000	1.71%	1/7/2027	475,722	0.00%
State Board of Administration Finance Corp.	\$575,000	2.15%	1/7/2030	486,276	0.00%
State Board of Administration Finance Corp.	\$500,000	5.53%	1/7/2034	503,682	0.00%
State of California	\$150,000	1.70%	1/2/2028	134,514	0.00%
State of California	\$115,000	3.50%	1/4/2028	109,679	0.00%
State of California	\$125,000	3.05%	1/4/2029	115,565	0.00%
State of California	\$200,000	5.13%	1/9/2029	202,725	0.00%
State of California	\$100,000	1.75%	1/11/2030	83,130	0.00%
State of California	\$100,000	5.75%	1/10/2031	105,048	0.00%
State of California	\$150,000	6.00%	1/3/2033	160,688	0.00%
State of California	\$250,000	4.50%	1/4/2033	241,440	0.00%
State of California	\$2,680,000	7.50%	1/4/2034	3,089,856	0.02%
State of California	\$200,000	5.13%	1/3/2038	196,986	0.00%
State of California	\$300,000	4.60%	1/4/2038	281,297	0.00%
State of California	\$575,000	7.55%	1/4/2039	681,327	0.01%
State of California	\$625,000	7.30%	1/10/2039	714,301	0.01%
State of California	\$2,400,000	7.35%	1/11/2039	2,765,288	0.01%
State of California	\$275,000	7.60%	1/11/2040	330,924	0.00%
State of California	\$200,000	5.20%	1/3/2043	197,519	0.00%
State of Connecticut	\$440,000	5.85%	15/3/2032	460,908	0.00%
State of Illinois	\$3,228,235	5.10%	1/6/2033	3,169,016	0.02%
State of Illinois	\$169,231	6.63%	1/2/2035	175,075	0.00%
State of Louisiana Gasoline & Fuels Tax Revenue	\$100,000	2.95%	1/5/2041	75,905	0.00%
State of Mississippi	\$290,000	5.25%	1/11/2034	288,224	0.00%
State of Oregon	\$236,386	5.89%	1/6/2027	239,634	0.00%
State of Oregon Department of Transportation	\$150,000	5.83%	15/11/2034	155,961	0.00%
State of Texas	\$840,000	5.52%	1/4/2039	866,053	0.01%
State of Wisconsin	\$75,000	3.15%	1/5/2027	71,942	0.00%
State of Wisconsin	\$450,000	3.95%	1/5/2036	411,832	0.00%
State Public School Building Authority	\$125,000	5.00%	15/9/2027	124,672	0.00%
State Street Corp. ^	\$500,000	5.10%	18/5/2026	497,937	0.00%
State Street Corp.	\$500,000	5.27%	3/8/2026	500,973	0.00%
State Street Corp. ^	\$1,000,000	5.75%	4/11/2026	1,003,420	0.01%
State Street Corp.	\$500,000	4.99%	18/3/2027	499,499	0.00%
State Street Corp. ^	\$1,000,000	5.82%	4/11/2028	1,019,101	0.01%
State Street Corp. ^	\$500,000	5.68%	21/11/2029	511,397	0.00%
State Street Corp. ^	\$250,000	4.14%	3/12/2029	240,510	0.00%
State Street Corp.	\$335,000	2.20%	3/3/2031	280,759	0.00%
State Street Corp. ^	\$275,000	4.42%	13/5/2033	260,102	0.00%
State Street Corp. ^	\$500,000	4.82%	26/1/2034	482,409	0.00%
State Street Corp. ^	\$500,000	5.16%	18/5/2034	494,424	0.00%
State Street Corp. ^	\$225,000	3.03%	1/11/2034	199,513	0.00%
State Street Corp. ^	\$500,000	6.12%	21/11/2034	519,084	0.00%
Steel Dynamics, Inc.	\$400,000	5.00%	15/12/2026	397,134	0.00%
Steel Dynamics, Inc.	\$700,000	3.25%	15/1/2031	619,954	0.00%
Steel Dynamics, Inc.	\$295,000	5.38%	15/8/2034	289,682	0.00%
Stellantis Finance US, Inc.	\$480,000	1.71%	29/1/2027	437,310	0.00%
Stellantis Finance US, Inc.	\$500,000	5.63%	12/1/2028	505,740	0.00%
Stellantis Finance US, Inc.	\$505,000	2.69%	15/9/2031	416,868	0.00%
Stellantis NV	€500,000	0.63%	30/3/2027	495,856	0.00%
Stellantis NV	€1,000,000	4.50%	7/7/2028	1,105,895	0.01%
Stellantis NV	€1,000,000	0.75%	18/1/2029	943,002	0.01%
Stellantis NV	€782,000	2.75%	1/4/2032	770,071	0.01%
Stellantis NV	€600,000	1.25%	20/6/2033	513,442	0.00%
STERIS Irish FinCo UnLtd Co.	\$350,000	2.70%	15/3/2031	298,175	0.00%
STERIS Irish FinCo UnLtd Co.	\$260,000	3.75%	15/3/2051	189,003	0.00%
Stewart Information Services Corp.	\$500,000	3.60%	15/11/2031	413,543	0.00%
Stryker Corp.	\$350,000	3.38%	1/11/2025	340,670	0.00%
Stryker Corp.	\$415,000	3.50%	15/3/2026	402,922	0.00%
Stryker Corp.	\$150,000	3.65%	7/3/2028	142,857	0.00%
Stryker Corp.	€3,700,000	0.75%	1/3/2029	3,500,390	0.02%
Stryker Corp.	\$450,000	1.95%	15/6/2030	378,937	0.00%
Stryker Corp.	€200,000	1.00%	3/12/2031	178,421	0.00%
Sun Communities Operating LP	\$600,000	4.20%	15/4/2032	538,100	0.00%
Sun Communities Operating LP	\$200,000	5.70%	15/1/2033	196,908	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sutter Health	\$500,000	1.32%	15/8/2025	477,406	0.00%
Sutter Health	\$75,000	3.70%	15/8/2028	71,250	0.00%
Sutter Health	\$150,000	5.16%	15/8/2033	150,533	0.00%
Sutter Health	\$125,000	4.09%	15/8/2048	102,990	0.00%
Sutter Health	\$500,000	3.36%	15/8/2050	357,909	0.00%
Sutter Health	\$250,000	5.55%	15/8/2053	256,081	0.00%
Synchrony Bank	\$500,000	5.63%	23/8/2027	494,888	0.00%
Synchrony Financial	\$250,000	4.50%	23/7/2025	245,798	0.00%
Synchrony Financial	\$400,000	3.95%	1/12/2027	374,068	0.00%
Synovus Financial Corp.	\$850,000	5.20%	11/8/2025	838,053	0.01%
Sysco Corp.	\$85,000	3.75%	1/10/2025	83,204	0.00%
Sysco Corp.	\$100,000	3.30%	15/7/2026	96,146	0.00%
Sysco Corp.	\$235,000	3.25%	15/7/2027	222,570	0.00%
Sysco Corp.	\$450,000	5.75%	17/1/2029	460,817	0.00%
Sysco Corp.	\$170,000	2.40%	15/2/2030	147,276	0.00%
Sysco Corp.	\$604,000	5.95%	1/4/2030	628,364	0.00%
Sysco Corp.	\$750,000	2.45%	14/12/2031	619,473	0.00%
Sysco Corp.	\$500,000	6.00%	17/1/2034	524,570	0.00%
Sysco Corp.	\$200,000	6.60%	1/4/2040	216,400	0.00%
Sysco Corp.	\$100,000	4.85%	1/10/2045	88,563	0.00%
Sysco Corp.	\$275,000	4.50%	1/4/2046	231,379	0.00%
Sysco Corp.	\$520,000	3.30%	15/2/2050	355,866	0.00%
Take-Two Interactive Software, Inc.	\$185,000	3.70%	14/4/2027	177,891	0.00%
Take-Two Interactive Software, Inc.	\$395,000	4.00%	14/4/2032	359,523	0.00%
Tampa Electric Co.	\$500,000	4.90%	1/3/2029	496,619	0.00%
Tampa Electric Co.	\$200,000	2.40%	15/3/2031	168,313	0.00%
Tampa Electric Co.	\$50,000	4.10%	15/6/2042	41,101	0.00%
Tampa Electric Co.	\$250,000	4.35%	15/5/2044	205,968	0.00%
Tampa Electric Co.	\$65,000	4.30%	15/6/2048	52,688	0.00%
Tampa Electric Co.	\$250,000	4.45%	15/6/2049	208,916	0.00%
Tampa Electric Co.	\$100,000	3.63%	15/6/2050	71,591	0.00%
Tampa Electric Co.	\$200,000	3.45%	15/3/2051	137,394	0.00%
Tanger Properties LP	\$400,000	3.13%	1/9/2026	377,414	0.00%
Tanger Properties LP	\$100,000	3.88%	15/7/2027	94,836	0.00%
Tanger Properties LP	\$490,000	2.75%	1/9/2031	399,077	0.00%
Tapestry, Inc.	\$250,000	7.05%	27/11/2025	254,211	0.00%
Tapestry, Inc.	\$250,000	7.00%	27/11/2026	256,940	0.00%
Tapestry, Inc.	€200,000	5.88%	27/11/2031	221,532	0.00%
Tapestry, Inc.	\$490,000	3.05%	15/3/2032	394,932	0.00%
Targa Resources Corp.	\$1,075,000	5.20%	1/7/2027	1,072,900	0.01%
Targa Resources Corp.	\$1,925,000	6.15%	1/3/2029	1,987,040	0.01%
Targa Resources Corp.	\$300,000	4.20%	1/2/2033	270,002	0.00%
Targa Resources Corp.	\$200,000	6.13%	15/3/2033	205,741	0.00%
Targa Resources Corp.	\$1,600,000	4.95%	15/4/2052	1,361,139	0.01%
Targa Resources Corp.	\$405,000	6.50%	15/2/2053	425,567	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$475,000	5.00%	15/1/2028	464,933	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$475,000	4.88%	1/2/2031	452,940	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$475,000	4.00%	15/1/2032	426,646	0.00%
Target Corp.	\$750,000	1.95%	15/1/2027	698,169	0.01%
Target Corp.	\$400,000	2.35%	15/2/2030	350,759	0.00%
Target Corp.	\$100,000	6.50%	15/10/2037	110,655	0.00%
Target Corp.	\$100,000	7.00%	15/1/2038	116,729	0.00%
Target Corp.	\$965,000	4.00%	1/7/2042	812,773	0.01%
Target Corp.	\$650,000	4.80%	15/1/2053	589,806	0.00%
TC PipeLines LP	\$210,000	3.90%	25/5/2027	200,999	0.00%
TD SYNEX Corp.	\$480,000	1.75%	9/8/2026	443,000	0.00%
Teachers Insurance & Annuity Association of America	\$34,000	6.85%	16/12/2039	37,879	0.00%
Teachers Insurance & Annuity Association of America	\$940,000	4.90%	15/9/2044	833,777	0.01%
Teachers Insurance & Annuity Association of America	\$955,000	4.27%	15/5/2047	764,396	0.01%
Teachers Insurance & Annuity Association of America	\$350,000	3.30%	15/5/2050	237,184	0.00%
Teledyne FLIR LLC	\$200,000	2.50%	1/8/2030	170,373	0.00%
Teledyne Technologies, Inc.	\$325,000	2.25%	1/4/2028	292,180	0.00%
Teledyne Technologies, Inc.	\$625,000	2.75%	1/4/2031	534,378	0.00%
Tennessee Gas Pipeline Co. LLC	\$1,000,000	2.90%	1/3/2030	873,430	0.01%
Tennessee Valley Authority	\$14,000	6.75%	1/11/2025	14,300	0.00%
Tennessee Valley Authority	\$1,000,000	2.88%	1/2/2027	957,389	0.01%
Tennessee Valley Authority	\$750,000	3.88%	15/3/2028	734,000	0.01%
Tennessee Valley Authority	\$700,000	7.13%	1/5/2030	793,375	0.01%
Tennessee Valley Authority	\$1,100,000	1.50%	15/9/2031	893,379	0.01%
Tennessee Valley Authority	\$300,000	5.88%	1/4/2036	329,879	0.00%
Tennessee Valley Authority	\$250,000	6.15%	15/1/2038	281,498	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tennessee Valley Authority	\$50,000	5.50%	15/6/2038	53,192	0.00%
Tennessee Valley Authority	\$2,078,000	5.25%	15/9/2039	2,146,386	0.01%
Tennessee Valley Authority	\$100,000	3.50%	15/12/2042	82,132	0.00%
Tennessee Valley Authority	\$100,000	4.88%	15/1/2048	97,646	0.00%
Tennessee Valley Authority	\$200,000	4.25%	15/9/2052	174,797	0.00%
Tennessee Valley Authority	\$1,025,000	5.38%	1/4/2056	1,072,230	0.01%
Tennessee Valley Authority	\$50,000	4.63%	15/9/2060	45,858	0.00%
Tennessee Valley Authority	\$150,000	4.25%	15/9/2065	127,854	0.00%
Texas Department of Transportation State Highway Fund	\$365,000	5.18%	1/4/2030	364,913	0.00%
Texas Eastern Transmission LP	\$100,000	3.50%	15/1/2028	94,369	0.00%
Texas Eastern Transmission LP	\$330,000	4.15%	15/1/2048	252,514	0.00%
Texas Health Resources	\$875,000	2.33%	15/11/2050	512,933	0.00%
Texas Health Resources	\$25,000	4.33%	15/11/2055	21,341	0.00%
Texas Instruments, Inc.	\$200,000	1.13%	15/9/2026	183,966	0.00%
Texas Instruments, Inc.	\$500,000	2.90%	3/11/2027	469,717	0.00%
Texas Instruments, Inc.	\$200,000	4.60%	15/2/2028	198,360	0.00%
Texas Instruments, Inc.	\$50,000	2.25%	4/9/2029	44,197	0.00%
Texas Instruments, Inc.	\$245,000	1.75%	4/5/2030	206,904	0.00%
Texas Instruments, Inc.	\$100,000	1.90%	15/9/2031	82,588	0.00%
Texas Instruments, Inc.	\$980,000	3.88%	15/3/2039	855,297	0.01%
Texas Instruments, Inc.	\$2,505,000	4.15%	15/5/2048	2,076,491	0.01%
Texas Natural Gas Securitization Finance Corp.	\$703,279	5.10%	1/4/2035	704,971	0.01%
Texas Natural Gas Securitization Finance Corp.	\$675,000	5.17%	1/4/2041	675,590	0.01%
Texas Private Activity Bond Surface Transportation Corp.	\$325,000	3.92%	31/12/2049	265,639	0.00%
Texas Transportation Commission	\$200,000	2.47%	1/10/2044	135,320	0.00%
Textron, Inc.	\$550,000	4.00%	15/3/2026	537,316	0.00%
Textron, Inc.	\$500,000	3.65%	15/3/2027	479,363	0.00%
Textron, Inc.	\$200,000	3.38%	1/3/2028	187,729	0.00%
Textron, Inc.	\$100,000	3.90%	17/9/2029	93,813	0.00%
Textron, Inc.	\$250,000	6.10%	15/11/2033	258,989	0.00%
Thermo Fisher Scientific Finance I BV	€1,071,000	0.00%	18/11/2025	1,092,332	0.01%
Thermo Fisher Scientific Finance I BV	€1,245,000	0.80%	18/10/2030	1,141,300	0.01%
Thermo Fisher Scientific Finance I BV	€863,000	1.13%	18/10/2033	751,424	0.01%
Thermo Fisher Scientific Finance I BV	€2,000,000	1.63%	18/10/2041	1,528,882	0.01%
Thermo Fisher Scientific, Inc.	€200,000	3.20%	21/1/2026	212,980	0.00%
Thermo Fisher Scientific, Inc.	\$500,000	5.00%	5/12/2026	499,430	0.00%
Thermo Fisher Scientific, Inc.	\$400,000	4.80%	21/11/2027	398,335	0.00%
Thermo Fisher Scientific, Inc.	€300,000	0.50%	1/3/2028	290,333	0.00%
Thermo Fisher Scientific, Inc.	\$750,000	1.75%	15/10/2028	661,636	0.01%
Thermo Fisher Scientific, Inc.	\$500,000	5.00%	31/1/2029	500,972	0.00%
Thermo Fisher Scientific, Inc.	\$683,000	2.60%	1/10/2029	610,768	0.00%
Thermo Fisher Scientific, Inc.	\$2,500,000	2.00%	15/10/2031	2,046,708	0.01%
Thermo Fisher Scientific, Inc.	\$275,000	5.30%	1/2/2044	268,510	0.00%
Thermo Fisher Scientific, Inc.	\$400,000	4.10%	15/8/2047	328,823	0.00%
Thermo Fisher Scientific, Inc.	€800,000	1.88%	1/10/2049	577,031	0.00%
Thomas Jefferson University	\$300,000	3.85%	1/11/2057	224,311	0.00%
Time Warner Cable Enterprises LLC	\$825,000	8.38%	15/7/2033	911,639	0.01%
Time Warner Cable LLC	\$200,000	6.55%	1/5/2037	189,461	0.00%
Time Warner Cable LLC	\$425,000	7.30%	1/7/2038	429,797	0.00%
Time Warner Cable LLC	\$710,000	6.75%	15/6/2039	687,569	0.01%
Time Warner Cable LLC	\$500,000	5.88%	15/11/2040	434,929	0.00%
Time Warner Cable LLC	£300,000	5.25%	15/7/2042	311,353	0.00%
Time Warner Cable LLC	\$1,250,000	4.50%	15/9/2042	916,950	0.01%
Timken Co.	\$10,000	4.50%	15/12/2028	9,699	0.00%
Timken Co.	€2,700,000	4.13%	23/5/2034	2,818,109	0.02%
TJX Cos, Inc.	\$1,589,000	2.25%	15/9/2026	1,496,879	0.01%
TJX Cos, Inc.	\$180,000	3.88%	15/4/2030	170,612	0.00%
T-Mobile USA, Inc.	\$2,100,000	1.50%	15/2/2026	1,971,630	0.01%
T-Mobile USA, Inc.	\$715,000	2.25%	15/2/2026	679,591	0.01%
T-Mobile USA, Inc.	\$500,000	3.75%	15/4/2027	480,635	0.00%
T-Mobile USA, Inc.	\$500,000	4.80%	15/7/2028	493,339	0.00%
T-Mobile USA, Inc.	\$400,000	2.63%	15/2/2029	358,644	0.00%
T-Mobile USA, Inc.	\$2,600,000	2.40%	15/3/2029	2,300,402	0.01%
T-Mobile USA, Inc.	\$2,500,000	3.88%	15/4/2030	2,337,173	0.01%
T-Mobile USA, Inc.	\$2,000,000	2.55%	15/2/2031	1,697,742	0.01%
T-Mobile USA, Inc.	\$700,000	2.25%	15/11/2031	572,077	0.00%
T-Mobile USA, Inc.	\$150,000	2.70%	15/3/2032	125,427	0.00%
T-Mobile USA, Inc.	€2,800,000	3.85%	8/5/2036	2,979,200	0.02%
T-Mobile USA, Inc.	\$1,600,000	4.38%	15/4/2040	1,386,449	0.01%
T-Mobile USA, Inc.	\$2,300,000	3.00%	15/2/2041	1,643,686	0.01%
T-Mobile USA, Inc.	\$1,615,000	4.50%	15/4/2050	1,348,572	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
T-Mobile USA, Inc.	\$1,150,000	3.30%	15/2/2051	776,723	0.01%
T-Mobile USA, Inc.	\$1,125,000	3.40%	15/10/2052	767,875	0.01%
T-Mobile USA, Inc.	\$2,625,000	3.60%	15/11/2060	1,768,989	0.01%
Toledo Edison Co.	\$75,000	6.15%	15/5/2037	78,722	0.00%
Toll Brothers Finance Corp.	\$325,000	4.88%	15/3/2027	320,175	0.00%
Toll Brothers Finance Corp.	\$310,000	3.80%	1/11/2029	286,646	0.00%
Toyota Motor Credit Corp.	\$625,000	3.95%	30/6/2025	616,139	0.00%
Toyota Motor Credit Corp.	\$500,000	5.60%	11/9/2025	501,864	0.00%
Toyota Motor Credit Corp.	\$350,000	0.80%	16/10/2025	330,836	0.00%
Toyota Motor Credit Corp.	\$500,000	4.80%	5/1/2026	497,441	0.00%
Toyota Motor Credit Corp.	\$750,000	5.20%	15/5/2026	751,079	0.01%
Toyota Motor Credit Corp.	\$200,000	1.13%	18/6/2026	185,220	0.00%
Toyota Motor Credit Corp.	€500,000	0.25%	16/7/2026	502,988	0.00%
Toyota Motor Credit Corp.	\$500,000	5.00%	14/8/2026	498,787	0.00%
Toyota Motor Credit Corp.	£900,000	0.75%	19/11/2026	1,031,836	0.01%
Toyota Motor Credit Corp.	\$750,000	5.40%	20/11/2026	755,187	0.01%
Toyota Motor Credit Corp.	\$125,000	3.20%	11/1/2027	119,617	0.00%
Toyota Motor Credit Corp.	\$500,000	5.00%	19/3/2027	499,843	0.00%
Toyota Motor Credit Corp.	\$1,000,000	1.15%	13/8/2027	891,759	0.01%
Toyota Motor Credit Corp.	\$750,000	5.45%	10/11/2027	760,765	0.01%
Toyota Motor Credit Corp.	\$675,000	3.05%	11/1/2028	633,752	0.00%
Toyota Motor Credit Corp.	\$500,000	4.63%	12/1/2028	495,330	0.00%
Toyota Motor Credit Corp.	\$300,000	1.90%	6/4/2028	269,235	0.00%
Toyota Motor Credit Corp.	\$500,000	5.25%	11/9/2028	505,763	0.00%
Toyota Motor Credit Corp.	\$500,000	4.65%	5/1/2029	493,879	0.00%
Toyota Motor Credit Corp.	\$250,000	3.65%	8/1/2029	237,363	0.00%
Toyota Motor Credit Corp.	\$500,000	5.05%	16/5/2029	501,678	0.00%
Toyota Motor Credit Corp.	€700,000	4.05%	13/9/2029	769,429	0.01%
Toyota Motor Credit Corp.	\$290,000	2.15%	13/2/2030	250,289	0.00%
Toyota Motor Credit Corp.	\$500,000	5.55%	20/11/2030	513,618	0.00%
Toyota Motor Credit Corp.	\$500,000	5.10%	21/3/2031	499,892	0.00%
Toyota Motor Credit Corp.	\$500,000	1.90%	12/9/2031	405,783	0.00%
Toyota Motor Credit Corp.	\$500,000	4.70%	12/1/2033	486,062	0.00%
Toyota Motor Credit Corp.	\$990,000	4.80%	5/1/2034	961,399	0.01%
Tractor Supply Co.	\$300,000	1.75%	1/11/2030	243,042	0.00%
Tractor Supply Co.	\$500,000	5.25%	15/5/2033	496,172	0.00%
Trane Technologies Financing Ltd.	\$275,000	3.50%	21/3/2026	266,368	0.00%
Trane Technologies Financing Ltd.	\$270,000	3.80%	21/3/2029	256,368	0.00%
Trane Technologies Financing Ltd.	\$500,000	5.25%	3/3/2033	503,224	0.00%
Trane Technologies Financing Ltd.	\$500,000	5.10%	13/6/2034	498,088	0.00%
Trane Technologies Financing Ltd.	\$50,000	4.65%	1/11/2044	44,531	0.00%
Trane Technologies Financing Ltd.	\$275,000	4.50%	21/3/2049	235,181	0.00%
Trane Technologies Global Holding Co., Ltd.	\$125,000	4.30%	21/2/2048	103,894	0.00%
Transatlantic Holdings, Inc.	\$100,000	8.00%	30/11/2039	125,665	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$2,203,000	7.85%	1/2/2026	2,267,053	0.01%
Transcontinental Gas Pipe Line Co. LLC	\$200,000	4.00%	15/3/2028	191,751	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$200,000	3.25%	15/5/2030	180,229	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$375,000	4.45%	1/8/2042	326,326	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$150,000	4.60%	15/3/2048	127,712	0.00%
Travelers Cos, Inc.	\$125,000	6.25%	15/6/2037	134,904	0.00%
Travelers Cos, Inc.	\$450,000	4.60%	1/8/2043	404,549	0.00%
Travelers Cos, Inc.	\$100,000	4.30%	25/8/2045	84,933	0.00%
Travelers Cos, Inc.	\$215,000	4.00%	30/5/2047	173,382	0.00%
Travelers Cos, Inc.	\$150,000	4.05%	7/3/2048	122,095	0.00%
Travelers Cos, Inc.	\$500,000	4.10%	4/3/2049	407,553	0.00%
Travelers Cos, Inc.	\$550,000	2.55%	27/4/2050	334,761	0.00%
Travelers Cos, Inc.	\$400,000	3.05%	8/6/2051	267,775	0.00%
Travelers Cos, Inc.	\$500,000	5.45%	25/5/2053	500,863	0.00%
Trillium Windpower LP	CAD49,085	5.80%	15/2/2033	36,291	0.00%
Trimble, Inc.	\$100,000	4.75%	1/12/2024	99,498	0.00%
Trimble, Inc.	\$340,000	4.90%	15/6/2028	335,526	0.00%
Trinity Acquisition plc	\$60,000	4.40%	15/3/2026	58,868	0.00%
Trinity Health Corp.	\$250,000	2.63%	1/12/2040	176,495	0.00%
Trinity Health Corp.	\$130,000	4.13%	1/12/2045	109,528	0.00%
Tri-State Generation & Transmission Association, Inc.	\$200,000	6.00%	15/6/2040	184,760	0.00%
Truist Bank	\$50,000	3.63%	16/9/2025	48,696	0.00%
Truist Bank	\$873,000	4.05%	3/11/2025	857,987	0.01%
Truist Bank	\$1,189,000	3.30%	15/5/2026	1,139,195	0.01%
Truist Bank	\$1,800,000	3.80%	30/10/2026	1,730,701	0.01%
Truist Financial Corp.^	\$600,000	4.26%	28/7/2026	590,186	0.00%
Truist Financial Corp.^	\$500,000	1.27%	2/3/2027	464,708	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Truist Financial Corp.^	\$500,000	6.05%	8/6/2027	503,511	0.00%
Truist Financial Corp.	\$1,500,000	1.13%	3/8/2027	1,323,281	0.01%
Truist Financial Corp.	\$260,000	3.88%	19/3/2029	242,465	0.00%
Truist Financial Corp.^	\$500,000	1.89%	7/6/2029	437,928	0.00%
Truist Financial Corp.^	\$1,500,000	7.16%	30/10/2029	1,592,687	0.01%
Truist Financial Corp.^	\$500,000	5.44%	24/1/2030	498,434	0.00%
Truist Financial Corp.	\$900,000	1.95%	5/6/2030	744,709	0.01%
Truist Financial Corp.^	\$1,000,000	5.12%	26/1/2034	957,222	0.01%
Truist Financial Corp.^	\$700,000	5.87%	8/6/2034	705,923	0.01%
Truist Financial Corp.^	\$500,000	5.71%	24/1/2035	497,914	0.00%
Trustage Financial Group, Inc.	\$550,000	4.63%	15/4/2032	482,563	0.00%
Trustees of Boston College	\$125,000	3.13%	1/7/2052	87,924	0.00%
Trustees of Boston University	\$110,000	4.06%	1/10/2048	93,233	0.00%
Trustees of Princeton University	\$125,000	5.70%	1/3/2039	133,165	0.00%
Trustees of Princeton University	\$150,000	2.52%	1/7/2050	96,917	0.00%
Trustees of Princeton University	\$200,000	4.20%	1/3/2052	175,940	0.00%
Trustees of the University of Pennsylvania	\$350,000	2.40%	1/10/2050	212,517	0.00%
Trustees of the University of Pennsylvania	\$250,000	4.67%	1/9/2112	219,586	0.00%
Trustees of the University of Pennsylvania	\$125,000	3.61%	15/2/2119	85,189	0.00%
TTX Co.	\$350,000	3.90%	1/2/2045	276,840	0.00%
Tucson Electric Power Co.	\$500,000	3.25%	15/5/2032	436,837	0.00%
Tucson Electric Power Co.	\$200,000	4.00%	15/6/2050	150,770	0.00%
Tucson Electric Power Co.	\$200,000	5.50%	15/4/2053	192,346	0.00%
TWDC Enterprises 18 Corp.	\$600,000	3.15%	17/9/2025	584,766	0.00%
TWDC Enterprises 18 Corp.	\$2,590,000	1.85%	30/7/2026	2,421,653	0.01%
TWDC Enterprises 18 Corp.	\$400,000	7.00%	1/3/2032	445,676	0.00%
TWDC Enterprises 18 Corp.	\$165,000	4.13%	1/12/2041	139,538	0.00%
TWDC Enterprises 18 Corp.	\$18,000	3.70%	1/12/2042	14,256	0.00%
TWDC Enterprises 18 Corp.	\$400,000	4.13%	1/6/2044	333,526	0.00%
Tyco Electronics Group SA	\$200,000	4.50%	13/2/2026	198,165	0.00%
Tyco Electronics Group SA	\$1,500,000	2.50%	4/2/2032	1,263,733	0.01%
Tyson Foods, Inc.	\$285,000	3.55%	2/6/2027	272,483	0.00%
Tyson Foods, Inc.	\$50,000	4.35%	1/3/2029	48,024	0.00%
Tyson Foods, Inc.	\$300,000	5.40%	15/3/2029	300,599	0.00%
Tyson Foods, Inc.	\$375,000	5.70%	15/3/2034	373,317	0.00%
Tyson Foods, Inc.	\$560,000	4.88%	15/8/2034	527,129	0.00%
Tyson Foods, Inc.	\$450,000	5.15%	15/8/2044	393,817	0.00%
Tyson Foods, Inc.	\$300,000	4.55%	2/6/2047	241,060	0.00%
UBS Commercial Mortgage Trust 2017	\$1,000,000	3.46%	15/6/2050	941,571	0.01%
UBS Commercial Mortgage Trust 2017	\$200,000	3.72%	15/6/2050	188,158	0.00%
UBS Commercial Mortgage Trust 2017	\$200,000	3.43%	15/8/2050	185,043	0.00%
UBS Commercial Mortgage Trust 2017	\$150,000	3.49%	15/8/2050	141,345	0.00%
UBS Commercial Mortgage Trust 2017^	\$125,000	3.74%	15/8/2050	116,118	0.00%
UBS Commercial Mortgage Trust 2017	\$150,000	3.56%	15/10/2050	138,976	0.00%
UBS Commercial Mortgage Trust 2017	\$113,878	3.30%	15/10/2050	106,662	0.00%
UBS Commercial Mortgage Trust 2017^	\$68,000	3.84%	15/10/2050	62,626	0.00%
UBS Commercial Mortgage Trust 2017	\$100,000	3.47%	15/11/2050	92,313	0.00%
UBS Commercial Mortgage Trust 2017	\$150,000	3.68%	15/12/2050	140,437	0.00%
UBS Commercial Mortgage Trust 2017^	\$100,000	4.06%	15/12/2050	93,474	0.00%
UBS Commercial Mortgage Trust 2018	\$350,000	3.98%	15/2/2051	328,950	0.00%
UBS Commercial Mortgage Trust 2018	\$140,032	3.72%	15/2/2051	132,397	0.00%
UBS Commercial Mortgage Trust 2018^	\$100,000	4.22%	15/2/2051	92,393	0.00%
UBS Commercial Mortgage Trust 2018^	\$325,000	4.12%	15/3/2051	308,061	0.00%
UBS Commercial Mortgage Trust 2018	\$225,000	4.31%	15/5/2051	214,732	0.00%
UBS Commercial Mortgage Trust 2018^	\$450,000	4.24%	15/6/2051	428,766	0.00%
UBS Commercial Mortgage Trust 2018	\$425,000	4.30%	15/8/2051	401,994	0.00%
UBS Commercial Mortgage Trust 2018	\$425,000	4.33%	15/10/2051	405,735	0.00%
UBS Commercial Mortgage Trust 2018^	\$75,000	4.59%	15/10/2051	70,183	0.00%
UBS Commercial Mortgage Trust 2018	\$740,000	4.34%	15/12/2051	705,877	0.01%
UBS Commercial Mortgage Trust 2018	\$300,000	4.45%	15/12/2051	285,102	0.00%
UBS3 Commercial Mortgage Trust 2014	\$370,905	3.82%	10/6/2047	363,195	0.00%
UBS5 Commercial Mortgage Trust 2014	\$429,342	3.84%	10/9/2047	426,641	0.00%
UBS6 Commercial Mortgage Trust 2014	\$50,000	3.64%	10/12/2047	49,484	0.00%
UDR, Inc.	\$75,000	2.95%	1/9/2026	71,039	0.00%
UDR, Inc.	\$225,000	3.50%	1/7/2027	213,137	0.00%
UDR, Inc.	\$50,000	3.20%	15/1/2030	45,116	0.00%
UDR, Inc.	\$100,000	3.00%	15/8/2031	86,283	0.00%
UDR, Inc.	\$535,000	3.10%	1/11/2034	430,936	0.00%
Uniform Mortgage Backed Securities	\$2	5.50%	1/7/2024	2	0.00%
Uniform Mortgage Backed Securities	\$59	5.50%	1/11/2024	59	0.00%
Uniform Mortgage Backed Securities	\$988	4.00%	1/5/2025	979	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$188	5.50%	1/5/2025	187	0.00%
Uniform Mortgage Backed Securities	\$7,008	4.00%	1/7/2025	6,935	0.00%
Uniform Mortgage Backed Securities	\$7,579	4.00%	1/8/2025	7,492	0.00%
Uniform Mortgage Backed Securities	\$5,271	3.50%	1/9/2025	5,193	0.00%
Uniform Mortgage Backed Securities	\$2,224	5.00%	1/9/2025	2,208	0.00%
Uniform Mortgage Backed Securities	\$19,616	3.50%	1/10/2025	19,323	0.00%
Uniform Mortgage Backed Securities	\$36,286	3.50%	1/11/2025	35,700	0.00%
Uniform Mortgage Backed Securities	\$21,165	3.50%	1/12/2025	20,823	0.00%
Uniform Mortgage Backed Securities	\$72,134	3.50%	1/1/2026	70,927	0.00%
Uniform Mortgage Backed Securities	\$3,923	3.00%	1/1/2026	3,846	0.00%
Uniform Mortgage Backed Securities	\$47,507	3.50%	1/2/2026	46,684	0.00%
Uniform Mortgage Backed Securities	\$8,225	4.00%	1/5/2026	8,103	0.00%
Uniform Mortgage Backed Securities	\$475	4.00%	1/6/2026	467	0.00%
Uniform Mortgage Backed Securities	\$80,474	3.50%	1/7/2026	79,152	0.00%
Uniform Mortgage Backed Securities	\$10,708	3.50%	1/8/2026	10,504	0.00%
Uniform Mortgage Backed Securities	\$1,173	4.00%	1/8/2026	1,157	0.00%
Uniform Mortgage Backed Securities	\$39,964	3.50%	1/9/2026	39,150	0.00%
Uniform Mortgage Backed Securities	\$336,169	3.00%	1/10/2026	327,687	0.00%
Uniform Mortgage Backed Securities	\$71,355	3.50%	1/10/2026	69,921	0.00%
Uniform Mortgage Backed Securities	\$3,680	3.00%	1/11/2026	3,588	0.00%
Uniform Mortgage Backed Securities	\$100,767	3.00%	1/12/2026	98,092	0.00%
Uniform Mortgage Backed Securities	\$8,708	3.50%	1/12/2026	8,526	0.00%
Uniform Mortgage Backed Securities	\$228,823	3.00%	1/1/2027	222,753	0.00%
Uniform Mortgage Backed Securities	\$116,244	3.00%	1/2/2027	113,086	0.00%
Uniform Mortgage Backed Securities	\$101,442	2.50%	1/3/2027	98,105	0.00%
Uniform Mortgage Backed Securities	\$76,020	3.00%	1/3/2027	73,901	0.00%
Uniform Mortgage Backed Securities	\$58,684	3.00%	1/4/2027	57,010	0.00%
Uniform Mortgage Backed Securities	\$21,379	3.50%	1/4/2027	20,856	0.00%
Uniform Mortgage Backed Securities	\$51,194	3.00%	1/5/2027	49,701	0.00%
Uniform Mortgage Backed Securities	\$99,010	3.00%	1/6/2027	96,059	0.00%
Uniform Mortgage Backed Securities	\$6,299	3.00%	1/7/2027	6,107	0.00%
Uniform Mortgage Backed Securities	\$254,710	2.50%	1/8/2027	245,311	0.00%
Uniform Mortgage Backed Securities	\$132,088	2.50%	1/9/2027	127,110	0.00%
Uniform Mortgage Backed Securities	\$161,625	2.50%	1/10/2027	155,450	0.00%
Uniform Mortgage Backed Securities	\$101,394	2.50%	1/11/2027	97,471	0.00%
Uniform Mortgage Backed Securities	\$52,205	2.00%	1/11/2027	49,838	0.00%
Uniform Mortgage Backed Securities	\$47,895	3.00%	1/11/2027	46,458	0.00%
Uniform Mortgage Backed Securities	\$345,337	2.50%	1/12/2027	331,586	0.00%
Uniform Mortgage Backed Securities	\$79,321	2.50%	1/1/2028	76,158	0.00%
Uniform Mortgage Backed Securities	\$303,643	2.50%	1/4/2028	291,076	0.00%
Uniform Mortgage Backed Securities	\$431,677	2.50%	1/7/2028	413,049	0.00%
Uniform Mortgage Backed Securities	\$109,316	3.50%	1/7/2028	106,502	0.00%
Uniform Mortgage Backed Securities	\$9,839	2.50%	1/9/2028	9,438	0.00%
Uniform Mortgage Backed Securities	\$18,754	3.50%	1/10/2028	18,206	0.00%
Uniform Mortgage Backed Securities	\$138,970	2.50%	1/11/2028	133,211	0.00%
Uniform Mortgage Backed Securities	\$35,613	3.00%	1/12/2028	34,281	0.00%
Uniform Mortgage Backed Securities	\$25,692	3.50%	1/12/2028	24,921	0.00%
Uniform Mortgage Backed Securities	\$277,734	2.50%	1/1/2029	266,180	0.00%
Uniform Mortgage Backed Securities	\$34,851	3.00%	1/2/2029	33,483	0.00%
Uniform Mortgage Backed Securities	\$8,209	4.50%	1/3/2029	8,087	0.00%
Uniform Mortgage Backed Securities	\$126,597	3.50%	1/7/2029	122,979	0.00%
Uniform Mortgage Backed Securities	\$21,216	3.00%	1/7/2029	20,333	0.00%
Uniform Mortgage Backed Securities	\$11,639	4.50%	1/7/2029	11,455	0.00%
Uniform Mortgage Backed Securities	\$310,772	3.50%	1/9/2029	301,129	0.00%
Uniform Mortgage Backed Securities	\$39,045	3.50%	1/12/2029	37,788	0.00%
Uniform Mortgage Backed Securities	\$21,663	3.00%	1/1/2030	20,712	0.00%
Uniform Mortgage Backed Securities	\$94,750	3.00%	1/3/2030	92,200	0.00%
Uniform Mortgage Backed Securities	\$59,658	3.00%	1/6/2030	57,076	0.00%
Uniform Mortgage Backed Securities	\$48,302	2.50%	1/6/2030	45,484	0.00%
Uniform Mortgage Backed Securities	\$10,944	4.50%	1/6/2030	10,772	0.00%
Uniform Mortgage Backed Securities	\$1,058	5.00%	1/6/2030	1,053	0.00%
Uniform Mortgage Backed Securities	\$556,822	3.00%	1/7/2030	535,069	0.00%
Uniform Mortgage Backed Securities	\$56,606	2.50%	1/7/2030	53,225	0.00%
Uniform Mortgage Backed Securities	\$78,576	3.00%	1/8/2030	74,670	0.00%
Uniform Mortgage Backed Securities	\$380,899	3.00%	1/9/2030	362,724	0.00%
Uniform Mortgage Backed Securities	\$90,802	4.00%	1/10/2030	88,399	0.00%
Uniform Mortgage Backed Securities	\$84,439	3.00%	1/10/2030	80,291	0.00%
Uniform Mortgage Backed Securities	\$534,548	3.00%	1/12/2030	507,332	0.00%
Uniform Mortgage Backed Securities	\$31,251	2.50%	1/12/2030	29,300	0.00%
Uniform Mortgage Backed Securities	\$44,312	3.00%	1/1/2031	42,809	0.00%
Uniform Mortgage Backed Securities	\$79,944	3.00%	1/3/2031	75,700	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$29,048	4.00%	1/4/2031	28,260	0.00%
Uniform Mortgage Backed Securities	\$25,659	3.00%	1/4/2031	24,290	0.00%
Uniform Mortgage Backed Securities	\$17,218	4.50%	1/4/2031	16,949	0.00%
Uniform Mortgage Backed Securities	\$21,304	4.00%	1/5/2031	20,723	0.00%
Uniform Mortgage Backed Securities	\$89,928	3.50%	1/6/2031	86,652	0.00%
Uniform Mortgage Backed Securities	\$32,063	4.00%	1/6/2031	31,182	0.00%
Uniform Mortgage Backed Securities	\$23,588	2.50%	1/6/2031	22,062	0.00%
Uniform Mortgage Backed Securities	\$25,631	4.00%	1/7/2031	24,925	0.00%
Uniform Mortgage Backed Securities	\$255,085	2.50%	1/8/2031	237,917	0.00%
Uniform Mortgage Backed Securities	\$113,489	4.00%	1/8/2031	110,345	0.00%
Uniform Mortgage Backed Securities	\$38,788	2.00%	1/8/2031	35,691	0.00%
Uniform Mortgage Backed Securities	\$30,248	3.50%	1/8/2031	29,065	0.00%
Uniform Mortgage Backed Securities	\$3,126	7.00%	1/9/2031	3,254	0.00%
Uniform Mortgage Backed Securities	\$514,878	2.50%	1/10/2031	480,849	0.00%
Uniform Mortgage Backed Securities	\$35,406	3.50%	1/10/2031	34,124	0.00%
Uniform Mortgage Backed Securities	\$1,725,183	2.50%	1/11/2031	1,604,790	0.01%
Uniform Mortgage Backed Securities	\$361,600	3.50%	1/11/2031	350,148	0.00%
Uniform Mortgage Backed Securities	\$204,149	2.00%	1/11/2031	187,228	0.00%
Uniform Mortgage Backed Securities	\$77,628	4.00%	1/11/2031	75,460	0.00%
Uniform Mortgage Backed Securities	\$141,634	3.50%	1/12/2031	135,869	0.00%
Uniform Mortgage Backed Securities	\$75,860	4.00%	1/12/2031	73,731	0.00%
Uniform Mortgage Backed Securities	\$31,290	3.00%	1/12/2031	29,569	0.00%
Uniform Mortgage Backed Securities	\$109,688	2.00%	1/1/2032	100,755	0.00%
Uniform Mortgage Backed Securities	\$89,798	3.50%	1/1/2032	86,113	0.00%
Uniform Mortgage Backed Securities	\$74,195	2.50%	1/1/2032	69,730	0.00%
Uniform Mortgage Backed Securities	\$65,860	4.00%	1/1/2032	64,012	0.00%
Uniform Mortgage Backed Securities	\$199,126	3.50%	1/2/2032	190,915	0.00%
Uniform Mortgage Backed Securities	\$126,189	3.50%	1/3/2032	120,977	0.00%
Uniform Mortgage Backed Securities	\$209,115	3.00%	1/4/2032	197,987	0.00%
Uniform Mortgage Backed Securities	\$204,420	3.50%	1/4/2032	195,910	0.00%
Uniform Mortgage Backed Securities	\$189,876	3.50%	1/5/2032	181,921	0.00%
Uniform Mortgage Backed Securities	\$99,359	2.50%	1/5/2032	93,023	0.00%
Uniform Mortgage Backed Securities	\$154,572	3.50%	1/6/2032	147,983	0.00%
Uniform Mortgage Backed Securities	\$42,193	3.00%	1/6/2032	39,822	0.00%
Uniform Mortgage Backed Securities	\$435,891	3.00%	1/7/2032	410,474	0.00%
Uniform Mortgage Backed Securities	\$4,962	7.00%	1/7/2032	5,165	0.00%
Uniform Mortgage Backed Securities	\$173,321	3.00%	1/8/2032	163,502	0.00%
Uniform Mortgage Backed Securities	\$51,682	3.50%	1/8/2032	49,438	0.00%
Uniform Mortgage Backed Securities	\$491,132	3.00%	1/9/2032	462,739	0.00%
Uniform Mortgage Backed Securities	\$44,392	3.00%	1/10/2032	41,838	0.00%
Uniform Mortgage Backed Securities	\$1,477,377	2.50%	1/11/2032	1,366,949	0.01%
Uniform Mortgage Backed Securities	\$444,793	3.00%	1/11/2032	418,689	0.00%
Uniform Mortgage Backed Securities	\$2,048,964	3.00%	1/12/2032	1,937,349	0.01%
Uniform Mortgage Backed Securities	\$88,730	6.00%	1/12/2032	90,342	0.00%
Uniform Mortgage Backed Securities	\$1,383	5.00%	1/12/2032	1,371	0.00%
Uniform Mortgage Backed Securities	\$308,319	3.00%	1/1/2033	290,043	0.00%
Uniform Mortgage Backed Securities	\$163,159	2.50%	1/2/2033	151,065	0.00%
Uniform Mortgage Backed Securities	\$61,235	3.50%	1/2/2033	58,449	0.00%
Uniform Mortgage Backed Securities	\$21,945	6.00%	1/3/2033	22,517	0.00%
Uniform Mortgage Backed Securities	\$324,952	3.00%	1/4/2033	307,926	0.00%
Uniform Mortgage Backed Securities	\$15,728	6.00%	1/4/2033	16,138	0.00%
Uniform Mortgage Backed Securities	\$299,058	4.00%	1/5/2033	290,195	0.00%
Uniform Mortgage Backed Securities	\$257,083	3.00%	1/6/2033	240,554	0.00%
Uniform Mortgage Backed Securities	\$137,402	3.50%	1/6/2033	131,151	0.00%
Uniform Mortgage Backed Securities	\$46,165	5.50%	1/6/2033	46,512	0.00%
Uniform Mortgage Backed Securities	\$647,478	3.50%	1/7/2033	617,924	0.00%
Uniform Mortgage Backed Securities	\$585,715	3.00%	1/7/2033	549,836	0.00%
Uniform Mortgage Backed Securities	\$27,769	5.50%	1/7/2033	27,978	0.00%
Uniform Mortgage Backed Securities	\$10,055	5.00%	1/7/2033	9,967	0.00%
Uniform Mortgage Backed Securities	\$96,111	5.00%	1/8/2033	95,269	0.00%
Uniform Mortgage Backed Securities	\$466,960	3.00%	1/9/2033	437,723	0.00%
Uniform Mortgage Backed Securities	\$101,395	3.50%	1/9/2033	96,319	0.00%
Uniform Mortgage Backed Securities	\$74,672	5.00%	1/9/2033	74,017	0.00%
Uniform Mortgage Backed Securities	\$128,762	4.00%	1/10/2033	124,282	0.00%
Uniform Mortgage Backed Securities	\$129,586	3.50%	1/10/2033	123,605	0.00%
Uniform Mortgage Backed Securities	\$20,658	5.50%	1/10/2033	20,814	0.00%
Uniform Mortgage Backed Securities	\$188,169	3.50%	1/11/2033	178,709	0.00%
Uniform Mortgage Backed Securities	\$172,039	5.00%	1/11/2033	170,530	0.00%
Uniform Mortgage Backed Securities	\$152,903	3.00%	1/11/2033	144,070	0.00%
Uniform Mortgage Backed Securities	\$107,194	5.50%	1/11/2033	108,002	0.00%
Uniform Mortgage Backed Securities	\$30,433	4.00%	1/11/2033	29,501	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$13,388	5.00%	1/12/2033	13,270	0.00%
Uniform Mortgage Backed Securities	\$460,419	3.00%	1/2/2034	433,564	0.00%
Uniform Mortgage Backed Securities	\$52,228	3.50%	1/2/2034	49,566	0.00%
Uniform Mortgage Backed Securities	\$38,972	6.00%	1/2/2034	39,998	0.00%
Uniform Mortgage Backed Securities	\$24,186	5.50%	1/2/2034	24,369	0.00%
Uniform Mortgage Backed Securities	\$108,409	6.00%	1/3/2034	111,263	0.00%
Uniform Mortgage Backed Securities	\$69,896	5.00%	1/3/2034	69,284	0.00%
Uniform Mortgage Backed Securities	\$61,890	3.50%	1/3/2034	58,814	0.00%
Uniform Mortgage Backed Securities	\$247,138	5.50%	1/4/2034	249,000	0.00%
Uniform Mortgage Backed Securities	\$1,023,852	3.00%	1/5/2034	955,717	0.01%
Uniform Mortgage Backed Securities	\$240,102	5.50%	1/5/2034	241,912	0.00%
Uniform Mortgage Backed Securities	\$869,559	3.50%	1/6/2034	832,229	0.01%
Uniform Mortgage Backed Securities	\$70,685	4.00%	1/6/2034	68,190	0.00%
Uniform Mortgage Backed Securities	\$11,344	5.00%	1/6/2034	11,248	0.00%
Uniform Mortgage Backed Securities	\$505,452	2.50%	1/7/2034	458,095	0.00%
Uniform Mortgage Backed Securities	\$112,102	3.50%	1/7/2034	106,349	0.00%
Uniform Mortgage Backed Securities	\$108,639	3.00%	1/7/2034	101,409	0.00%
Uniform Mortgage Backed Securities	\$830,331	3.00%	1/8/2034	775,074	0.01%
Uniform Mortgage Backed Securities	\$155,823	2.50%	1/8/2034	141,223	0.00%
Uniform Mortgage Backed Securities	\$93,663	6.00%	1/8/2034	96,131	0.00%
Uniform Mortgage Backed Securities	\$1,888	5.00%	1/8/2034	1,872	0.00%
Uniform Mortgage Backed Securities	\$1,238,826	3.50%	1/9/2034	1,177,968	0.01%
Uniform Mortgage Backed Securities	\$745,923	2.50%	1/9/2034	676,036	0.01%
Uniform Mortgage Backed Securities	\$49,116	5.50%	1/9/2034	49,635	0.00%
Uniform Mortgage Backed Securities	\$1,093,809	2.00%	1/11/2034	962,275	0.01%
Uniform Mortgage Backed Securities	\$346,281	2.50%	1/11/2034	313,838	0.00%
Uniform Mortgage Backed Securities	\$115,968	5.50%	1/11/2034	117,193	0.00%
Uniform Mortgage Backed Securities	\$29,368	6.00%	1/11/2034	30,142	0.00%
Uniform Mortgage Backed Securities	\$412,960	2.50%	1/12/2034	374,269	0.00%
Uniform Mortgage Backed Securities	\$236,491	3.00%	1/1/2035	220,011	0.00%
Uniform Mortgage Backed Securities	\$59,976	2.50%	1/1/2035	54,357	0.00%
Uniform Mortgage Backed Securities	\$54,820	3.50%	1/1/2035	51,896	0.00%
Uniform Mortgage Backed Securities	\$24,455	5.50%	1/1/2035	24,713	0.00%
Uniform Mortgage Backed Securities	\$2,058,350	2.50%	1/2/2035	1,891,673	0.01%
Uniform Mortgage Backed Securities	\$222,929	5.50%	1/2/2035	225,284	0.00%
Uniform Mortgage Backed Securities	\$385,967	2.50%	1/3/2035	351,164	0.00%
Uniform Mortgage Backed Securities	\$170,207	3.00%	1/3/2035	158,854	0.00%
Uniform Mortgage Backed Securities	\$119,584	4.00%	1/3/2035	115,907	0.00%
Uniform Mortgage Backed Securities	\$66,359	3.50%	1/3/2035	63,337	0.00%
Uniform Mortgage Backed Securities	\$335,984	3.00%	1/4/2035	312,488	0.00%
Uniform Mortgage Backed Securities	\$60,821	6.00%	1/4/2035	62,420	0.00%
Uniform Mortgage Backed Securities	\$798	7.00%	1/4/2035	852	0.00%
Uniform Mortgage Backed Securities	\$457,620	2.50%	1/5/2035	416,074	0.00%
Uniform Mortgage Backed Securities	\$113,293	3.50%	1/5/2035	108,202	0.00%
Uniform Mortgage Backed Securities	\$34,826	5.00%	1/5/2035	34,521	0.00%
Uniform Mortgage Backed Securities	\$461,074	2.50%	1/6/2035	419,072	0.00%
Uniform Mortgage Backed Securities	\$270,579	5.00%	1/6/2035	268,261	0.00%
Uniform Mortgage Backed Securities	\$232,602	3.00%	1/6/2035	217,123	0.00%
Uniform Mortgage Backed Securities	\$1,627,128	2.50%	1/7/2035	1,478,467	0.01%
Uniform Mortgage Backed Securities	\$438,067	3.00%	1/7/2035	408,826	0.00%
Uniform Mortgage Backed Securities	\$286,975	5.00%	1/7/2035	284,551	0.00%
Uniform Mortgage Backed Securities	\$235,951	1.50%	1/7/2035	202,698	0.00%
Uniform Mortgage Backed Securities	\$67,699	3.50%	1/7/2035	64,507	0.00%
Uniform Mortgage Backed Securities	\$3,834	5.50%	1/7/2035	3,882	0.00%
Uniform Mortgage Backed Securities	\$2,993,002	2.00%	1/8/2035	2,659,622	0.01%
Uniform Mortgage Backed Securities	\$1,532,080	3.00%	1/8/2035	1,429,407	0.01%
Uniform Mortgage Backed Securities	\$1,434,616	1.50%	1/8/2035	1,232,430	0.01%
Uniform Mortgage Backed Securities	\$829,096	2.50%	1/8/2035	754,631	0.01%
Uniform Mortgage Backed Securities	\$1,591,817	2.50%	1/9/2035	1,445,392	0.01%
Uniform Mortgage Backed Securities	\$1,419,384	2.00%	1/9/2035	1,260,012	0.01%
Uniform Mortgage Backed Securities	\$171,142	1.50%	1/9/2035	146,989	0.00%
Uniform Mortgage Backed Securities	\$2,204	7.00%	1/9/2035	2,351	0.00%
Uniform Mortgage Backed Securities	\$928	6.00%	1/9/2035	957	0.00%
Uniform Mortgage Backed Securities	\$1,763,097	2.00%	1/10/2035	1,565,676	0.01%
Uniform Mortgage Backed Securities	\$745,250	2.50%	1/10/2035	676,498	0.01%
Uniform Mortgage Backed Securities	\$602,240	1.50%	1/10/2035	517,132	0.00%
Uniform Mortgage Backed Securities	\$194,568	3.50%	1/10/2035	183,914	0.00%
Uniform Mortgage Backed Securities	\$167,842	5.50%	1/10/2035	169,946	0.00%
Uniform Mortgage Backed Securities	\$150,973	5.00%	1/10/2035	149,647	0.00%
Uniform Mortgage Backed Securities	\$5,072	6.00%	1/10/2035	5,227	0.00%
Uniform Mortgage Backed Securities	\$1,851,654	1.50%	1/11/2035	1,589,559	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$804,995	2.50%	1/11/2035	730,427	0.01%
Uniform Mortgage Backed Securities	\$27,202	6.00%	1/11/2035	27,918	0.00%
Uniform Mortgage Backed Securities	\$53	5.00%	1/11/2035	53	0.00%
Uniform Mortgage Backed Securities	\$3,612,051	1.50%	1/12/2035	3,100,208	0.02%
Uniform Mortgage Backed Securities	\$563,002	2.50%	1/12/2035	510,738	0.00%
Uniform Mortgage Backed Securities	\$240,099	3.00%	1/12/2035	222,747	0.00%
Uniform Mortgage Backed Securities	\$175,256	2.00%	1/12/2035	155,387	0.00%
Uniform Mortgage Backed Securities	\$82,936	4.00%	1/12/2035	79,848	0.00%
Uniform Mortgage Backed Securities	\$41,195	3.50%	1/12/2035	38,940	0.00%
Uniform Mortgage Backed Securities	\$34,351	5.50%	1/12/2035	34,782	0.00%
Uniform Mortgage Backed Securities	\$5,195,420	2.00%	1/1/2036	4,604,947	0.02%
Uniform Mortgage Backed Securities	\$2,953,640	1.50%	1/1/2036	2,534,528	0.01%
Uniform Mortgage Backed Securities	\$101,735	2.50%	1/1/2036	92,248	0.00%
Uniform Mortgage Backed Securities	\$6,776	6.00%	1/1/2036	6,983	0.00%
Uniform Mortgage Backed Securities	\$8,858,943	2.00%	1/2/2036	7,844,109	0.04%
Uniform Mortgage Backed Securities	\$1,286,067	1.50%	1/2/2036	1,103,330	0.01%
Uniform Mortgage Backed Securities	\$278,136	2.50%	1/2/2036	253,089	0.00%
Uniform Mortgage Backed Securities	\$175,456	5.00%	1/2/2036	173,915	0.00%
Uniform Mortgage Backed Securities	\$917	6.00%	1/2/2036	945	0.00%
Uniform Mortgage Backed Securities	\$2,727,219	1.50%	1/3/2036	2,336,997	0.01%
Uniform Mortgage Backed Securities	\$1,586,079	2.00%	1/3/2036	1,399,974	0.01%
Uniform Mortgage Backed Securities	\$162,571	5.00%	1/3/2036	161,144	0.00%
Uniform Mortgage Backed Securities	\$54,102	6.00%	1/3/2036	55,756	0.00%
Uniform Mortgage Backed Securities	\$7,644	5.50%	1/3/2036	7,740	0.00%
Uniform Mortgage Backed Securities	\$968,526	1.50%	1/4/2036	829,721	0.01%
Uniform Mortgage Backed Securities	\$292,603	5.50%	1/4/2036	296,272	0.00%
Uniform Mortgage Backed Securities	\$1,102	7.00%	1/4/2036	1,180	0.00%
Uniform Mortgage Backed Securities	\$5,257,712	2.00%	1/5/2036	4,637,795	0.02%
Uniform Mortgage Backed Securities	\$1,545,515	1.50%	1/5/2036	1,323,661	0.01%
Uniform Mortgage Backed Securities	\$628,384	2.50%	1/5/2036	568,070	0.00%
Uniform Mortgage Backed Securities	\$73,229	5.50%	1/5/2036	74,148	0.00%
Uniform Mortgage Backed Securities	\$11,257	5.00%	1/5/2036	11,158	0.00%
Uniform Mortgage Backed Securities	\$4,375,722	2.00%	1/6/2036	3,853,790	0.02%
Uniform Mortgage Backed Securities	\$3,991,122	2.50%	1/6/2036	3,629,635	0.02%
Uniform Mortgage Backed Securities	\$3,180,224	1.50%	1/6/2036	2,722,977	0.01%
Uniform Mortgage Backed Securities	\$28,050	6.00%	1/6/2036	29,032	0.00%
Uniform Mortgage Backed Securities	\$2,650,956	2.00%	1/7/2036	2,334,344	0.01%
Uniform Mortgage Backed Securities	\$942,252	1.50%	1/7/2036	806,558	0.01%
Uniform Mortgage Backed Securities	\$61,731	2.50%	1/7/2036	55,768	0.00%
Uniform Mortgage Backed Securities	\$1,542,802	2.00%	1/8/2036	1,359,005	0.01%
Uniform Mortgage Backed Securities	\$3,626,162	2.00%	1/9/2036	3,193,194	0.02%
Uniform Mortgage Backed Securities	\$3,368,164	1.50%	1/9/2036	2,881,558	0.02%
Uniform Mortgage Backed Securities	\$331,589	2.50%	1/9/2036	299,369	0.00%
Uniform Mortgage Backed Securities	\$281,472	3.00%	1/9/2036	259,551	0.00%
Uniform Mortgage Backed Securities	\$7,587	6.00%	1/9/2036	7,852	0.00%
Uniform Mortgage Backed Securities	\$3,684,018	2.00%	1/10/2036	3,245,103	0.02%
Uniform Mortgage Backed Securities	\$399,831	3.00%	1/10/2036	368,512	0.00%
Uniform Mortgage Backed Securities	\$1,291,023	2.00%	1/11/2036	1,141,318	0.01%
Uniform Mortgage Backed Securities	\$228,202	2.50%	1/11/2036	207,014	0.00%
Uniform Mortgage Backed Securities	\$14,738	5.50%	1/11/2036	14,922	0.00%
Uniform Mortgage Backed Securities	\$3,748,914	1.50%	1/12/2036	3,204,698	0.02%
Uniform Mortgage Backed Securities	\$2,071,636	2.00%	1/12/2036	1,822,618	0.01%
Uniform Mortgage Backed Securities	\$455,720	3.00%	1/12/2036	419,759	0.00%
Uniform Mortgage Backed Securities	\$111,400	2.50%	1/12/2036	100,332	0.00%
Uniform Mortgage Backed Securities	\$11,220	6.00%	1/12/2036	11,613	0.00%
Uniform Mortgage Backed Securities	\$4,712,471	2.00%	1/1/2037	4,148,497	0.02%
Uniform Mortgage Backed Securities	\$2,020,811	1.50%	1/1/2037	1,726,990	0.01%
Uniform Mortgage Backed Securities	\$550,551	3.00%	1/1/2037	506,866	0.00%
Uniform Mortgage Backed Securities	\$17,582	6.00%	1/1/2037	18,196	0.00%
Uniform Mortgage Backed Securities	\$2,307,434	1.50%	1/2/2037	1,971,405	0.01%
Uniform Mortgage Backed Securities	\$2,209,114	2.00%	1/2/2037	1,944,101	0.01%
Uniform Mortgage Backed Securities	\$61,381	2.50%	1/2/2037	55,194	0.00%
Uniform Mortgage Backed Securities	\$6,561	6.00%	1/2/2037	6,791	0.00%
Uniform Mortgage Backed Securities	\$181,963	3.00%	1/3/2037	167,467	0.00%
Uniform Mortgage Backed Securities	\$117,570	3.50%	1/3/2037	111,136	0.00%
Uniform Mortgage Backed Securities	\$10,314	6.00%	1/3/2037	10,676	0.00%
Uniform Mortgage Backed Securities	\$3,940,538	2.00%	1/4/2037	3,464,815	0.02%
Uniform Mortgage Backed Securities	\$2,302,857	2.50%	1/4/2037	2,088,294	0.01%
Uniform Mortgage Backed Securities	\$8,453	7.00%	1/4/2037	9,045	0.00%
Uniform Mortgage Backed Securities	\$552,503	3.00%	1/6/2037	505,875	0.00%
Uniform Mortgage Backed Securities	\$34,676	3.50%	1/6/2037	32,773	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$129,177	4.00%	1/7/2037	123,854	0.00%
Uniform Mortgage Backed Securities	\$63,041	3.50%	1/8/2037	59,387	0.00%
Uniform Mortgage Backed Securities	\$44,275	5.50%	1/8/2037	44,743	0.00%
Uniform Mortgage Backed Securities	\$4,981	7.00%	1/8/2037	5,355	0.00%
Uniform Mortgage Backed Securities	\$905,424	3.00%	1/9/2037	827,485	0.01%
Uniform Mortgage Backed Securities	\$774,646	4.00%	1/9/2037	746,455	0.01%
Uniform Mortgage Backed Securities	\$207,343	6.00%	1/9/2037	214,613	0.00%
Uniform Mortgage Backed Securities	\$4,071	6.00%	1/10/2037	4,214	0.00%
Uniform Mortgage Backed Securities	\$1,929,922	4.00%	1/11/2037	1,855,055	0.01%
Uniform Mortgage Backed Securities	\$875,822	5.00%	1/11/2037	867,830	0.01%
Uniform Mortgage Backed Securities	\$103,227	3.50%	1/11/2037	97,423	0.00%
Uniform Mortgage Backed Securities	\$81,999	6.00%	1/11/2037	84,875	0.00%
Uniform Mortgage Backed Securities	\$345,696	3.50%	1/12/2037	326,028	0.00%
Uniform Mortgage Backed Securities	\$16,946	5.00%	1/1/2038	16,798	0.00%
Uniform Mortgage Backed Securities	\$2,932	6.00%	1/1/2038	3,035	0.00%
Uniform Mortgage Backed Securities	\$543	5.50%	1/2/2038	550	0.00%
Uniform Mortgage Backed Securities	\$111,677	3.50%	1/3/2038	104,327	0.00%
Uniform Mortgage Backed Securities	\$17,093	5.50%	1/3/2038	17,310	0.00%
Uniform Mortgage Backed Securities	\$10,699	5.00%	1/3/2038	10,634	0.00%
Uniform Mortgage Backed Securities	\$1,551,769	4.50%	1/4/2038	1,517,532	0.01%
Uniform Mortgage Backed Securities	\$797,646	5.00%	1/4/2038	790,290	0.01%
Uniform Mortgage Backed Securities	\$250,315	4.00%	1/4/2038	240,568	0.00%
Uniform Mortgage Backed Securities	\$748,531	5.00%	1/5/2038	741,628	0.01%
Uniform Mortgage Backed Securities	\$227,740	4.00%	1/5/2038	218,872	0.00%
Uniform Mortgage Backed Securities	\$136,111	6.00%	1/5/2038	140,885	0.00%
Uniform Mortgage Backed Securities	\$6,656	5.50%	1/5/2038	6,744	0.00%
Uniform Mortgage Backed Securities	\$565,600	5.50%	1/6/2038	572,754	0.00%
Uniform Mortgage Backed Securities	\$242,825	4.00%	1/6/2038	230,566	0.00%
Uniform Mortgage Backed Securities	\$77,595	3.50%	1/6/2038	73,210	0.00%
Uniform Mortgage Backed Securities	\$1,786	6.00%	1/7/2038	1,849	0.00%
Uniform Mortgage Backed Securities	\$687,109	6.00%	1/8/2038	694,370	0.01%
Uniform Mortgage Backed Securities	\$2,007,733	4.50%	1/9/2038	1,963,437	0.01%
Uniform Mortgage Backed Securities	\$48,078	4.00%	1/9/2038	45,651	0.00%
Uniform Mortgage Backed Securities	\$865,772	5.50%	1/10/2038	867,056	0.01%
Uniform Mortgage Backed Securities	\$19,878	6.00%	1/11/2038	20,575	0.00%
Uniform Mortgage Backed Securities	\$59,585	4.00%	1/12/2038	56,577	0.00%
Uniform Mortgage Backed Securities	\$435,239	6.00%	1/4/2039	446,596	0.00%
Uniform Mortgage Backed Securities	\$149,076	4.50%	1/4/2039	144,878	0.00%
Uniform Mortgage Backed Securities	\$181,871	4.50%	1/6/2039	176,750	0.00%
Uniform Mortgage Backed Securities	\$89,204	5.00%	1/7/2039	88,662	0.00%
Uniform Mortgage Backed Securities	\$13,451	3.50%	1/7/2039	12,290	0.00%
Uniform Mortgage Backed Securities	\$78,520	4.00%	1/8/2039	74,184	0.00%
Uniform Mortgage Backed Securities	\$4,506	4.50%	1/8/2039	4,379	0.00%
Uniform Mortgage Backed Securities	\$128,664	4.50%	1/9/2039	125,041	0.00%
Uniform Mortgage Backed Securities	\$199,324	3.00%	1/10/2039	177,570	0.00%
Uniform Mortgage Backed Securities	\$500	5.50%	1/10/2039	506	0.00%
Uniform Mortgage Backed Securities	\$365,594	3.00%	1/11/2039	325,692	0.00%
Uniform Mortgage Backed Securities	\$286,990	5.50%	1/11/2039	290,932	0.00%
Uniform Mortgage Backed Securities	\$167,557	4.50%	1/12/2039	162,839	0.00%
Uniform Mortgage Backed Securities	\$152,828	4.00%	1/12/2039	144,389	0.00%
Uniform Mortgage Backed Securities	\$89,659	2.50%	1/12/2039	77,870	0.00%
Uniform Mortgage Backed Securities	\$53,719	5.00%	1/12/2039	53,345	0.00%
Uniform Mortgage Backed Securities	\$338,625	2.50%	1/1/2040	294,100	0.00%
Uniform Mortgage Backed Securities	\$116,778	4.50%	1/1/2040	113,489	0.00%
Uniform Mortgage Backed Securities	\$47,853	3.00%	1/1/2040	42,630	0.00%
Uniform Mortgage Backed Securities	\$108,450	4.50%	1/2/2040	105,397	0.00%
Uniform Mortgage Backed Securities	\$44,794	4.50%	1/3/2040	43,507	0.00%
Uniform Mortgage Backed Securities	\$185,791	2.50%	1/4/2040	161,317	0.00%
Uniform Mortgage Backed Securities	\$449,555	2.50%	1/5/2040	390,240	0.00%
Uniform Mortgage Backed Securities	\$47,678	5.00%	1/5/2040	47,340	0.00%
Uniform Mortgage Backed Securities	\$17,905	4.50%	1/5/2040	17,390	0.00%
Uniform Mortgage Backed Securities	\$286,529	2.50%	1/6/2040	248,662	0.00%
Uniform Mortgage Backed Securities	\$119,686	3.00%	1/6/2040	106,623	0.00%
Uniform Mortgage Backed Securities	\$63,635	4.50%	1/6/2040	61,806	0.00%
Uniform Mortgage Backed Securities	\$41,825	5.00%	1/6/2040	41,529	0.00%
Uniform Mortgage Backed Securities	\$16,075	6.00%	1/6/2040	16,639	0.00%
Uniform Mortgage Backed Securities	\$1,047,782	6.00%	1/7/2040	1,084,533	0.01%
Uniform Mortgage Backed Securities	\$222,857	4.00%	1/7/2040	210,551	0.00%
Uniform Mortgage Backed Securities	\$106,038	5.00%	1/7/2040	105,288	0.00%
Uniform Mortgage Backed Securities	\$16,260	5.50%	1/7/2040	16,506	0.00%
Uniform Mortgage Backed Securities	\$320,281	2.50%	1/8/2040	277,815	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$247,338	4.50%	1/8/2040	240,231	0.00%
Uniform Mortgage Backed Securities	\$143,066	5.00%	1/8/2040	142,055	0.00%
Uniform Mortgage Backed Securities	\$23,976	4.00%	1/8/2040	22,644	0.00%
Uniform Mortgage Backed Securities	\$1,585,865	2.00%	1/9/2040	1,332,750	0.01%
Uniform Mortgage Backed Securities	\$550,502	3.00%	1/9/2040	490,419	0.00%
Uniform Mortgage Backed Securities	\$237,205	4.00%	1/9/2040	224,034	0.00%
Uniform Mortgage Backed Securities	\$12,979	4.50%	1/9/2040	12,605	0.00%
Uniform Mortgage Backed Securities	\$1,332,731	2.00%	1/10/2040	1,119,709	0.01%
Uniform Mortgage Backed Securities	\$238,606	2.50%	1/10/2040	206,917	0.00%
Uniform Mortgage Backed Securities	\$39,451	4.00%	1/10/2040	37,260	0.00%
Uniform Mortgage Backed Securities	\$2,860,147	2.00%	1/11/2040	2,402,321	0.01%
Uniform Mortgage Backed Securities	\$159,591	4.00%	1/11/2040	150,736	0.00%
Uniform Mortgage Backed Securities	\$98,158	4.50%	1/11/2040	95,337	0.00%
Uniform Mortgage Backed Securities	\$1,912,347	2.00%	1/12/2040	1,605,792	0.01%
Uniform Mortgage Backed Securities	\$367,439	4.00%	1/12/2040	347,037	0.00%
Uniform Mortgage Backed Securities	\$800,171	2.50%	1/1/2041	693,302	0.01%
Uniform Mortgage Backed Securities	\$468,859	1.50%	1/1/2041	381,341	0.00%
Uniform Mortgage Backed Securities	\$378,340	4.00%	1/1/2041	357,334	0.00%
Uniform Mortgage Backed Securities	\$3,404,934	2.00%	1/2/2041	2,857,534	0.02%
Uniform Mortgage Backed Securities	\$647,506	4.00%	1/2/2041	611,556	0.00%
Uniform Mortgage Backed Securities	\$188,932	2.50%	1/2/2041	163,636	0.00%
Uniform Mortgage Backed Securities	\$74,841	4.50%	1/2/2041	72,649	0.00%
Uniform Mortgage Backed Securities	\$981,474	1.50%	1/3/2041	793,060	0.01%
Uniform Mortgage Backed Securities	\$923,232	2.00%	1/3/2041	774,384	0.01%
Uniform Mortgage Backed Securities	\$215,311	4.00%	1/3/2041	202,758	0.00%
Uniform Mortgage Backed Securities	\$25,620	4.50%	1/3/2041	24,857	0.00%
Uniform Mortgage Backed Securities	\$684,001	4.50%	1/4/2041	664,028	0.01%
Uniform Mortgage Backed Securities	\$241,060	2.00%	1/4/2041	202,585	0.00%
Uniform Mortgage Backed Securities	\$204,073	2.50%	1/4/2041	176,046	0.00%
Uniform Mortgage Backed Securities	\$14,947	5.00%	1/4/2041	14,841	0.00%
Uniform Mortgage Backed Securities	\$4,857,171	2.00%	1/5/2041	4,071,819	0.02%
Uniform Mortgage Backed Securities	\$900,803	4.50%	1/5/2041	874,384	0.01%
Uniform Mortgage Backed Securities	\$401,651	1.50%	1/5/2041	324,297	0.00%
Uniform Mortgage Backed Securities	\$80,842	6.00%	1/5/2041	83,677	0.00%
Uniform Mortgage Backed Securities	\$1,167,816	1.50%	1/6/2041	942,545	0.01%
Uniform Mortgage Backed Securities	\$1,066,130	2.00%	1/6/2041	893,501	0.01%
Uniform Mortgage Backed Securities	\$691,786	2.50%	1/6/2041	596,326	0.00%
Uniform Mortgage Backed Securities	\$225,280	4.50%	1/6/2041	218,666	0.00%
Uniform Mortgage Backed Securities	\$2,697,078	2.00%	1/7/2041	2,259,739	0.01%
Uniform Mortgage Backed Securities	\$971,639	1.50%	1/7/2041	783,910	0.01%
Uniform Mortgage Backed Securities	\$227,415	2.50%	1/7/2041	196,083	0.00%
Uniform Mortgage Backed Securities	\$109,026	5.00%	1/7/2041	108,253	0.00%
Uniform Mortgage Backed Securities	\$38,551	4.50%	1/7/2041	37,404	0.00%
Uniform Mortgage Backed Securities	\$1,170,306	2.50%	1/8/2041	1,008,309	0.01%
Uniform Mortgage Backed Securities	\$529,285	2.00%	1/8/2041	443,337	0.00%
Uniform Mortgage Backed Securities	\$205,009	4.50%	1/8/2041	198,914	0.00%
Uniform Mortgage Backed Securities	\$53,438	4.00%	1/8/2041	50,322	0.00%
Uniform Mortgage Backed Securities	\$3,385,917	1.50%	1/9/2041	2,729,631	0.01%
Uniform Mortgage Backed Securities	\$1,727,406	2.50%	1/9/2041	1,488,009	0.01%
Uniform Mortgage Backed Securities	\$1,556,605	2.00%	1/9/2041	1,303,474	0.01%
Uniform Mortgage Backed Securities	\$86,845	5.50%	1/9/2041	87,943	0.00%
Uniform Mortgage Backed Securities	\$47,789	4.50%	1/9/2041	46,365	0.00%
Uniform Mortgage Backed Securities	\$16,021	5.00%	1/9/2041	15,908	0.00%
Uniform Mortgage Backed Securities	\$3,500,646	2.00%	1/10/2041	2,943,805	0.02%
Uniform Mortgage Backed Securities	\$3,406,848	1.50%	1/10/2041	2,745,450	0.01%
Uniform Mortgage Backed Securities	\$200,637	5.00%	1/10/2041	199,212	0.00%
Uniform Mortgage Backed Securities	\$69,059	4.00%	1/10/2041	65,037	0.00%
Uniform Mortgage Backed Securities	\$7,524,114	2.00%	1/11/2041	6,297,073	0.03%
Uniform Mortgage Backed Securities	\$2,994,623	1.50%	1/11/2041	2,412,326	0.01%
Uniform Mortgage Backed Securities	\$15,725	3.50%	1/11/2041	14,393	0.00%
Uniform Mortgage Backed Securities	\$4,966,550	2.00%	1/12/2041	4,155,144	0.02%
Uniform Mortgage Backed Securities	\$609,172	1.50%	1/12/2041	490,532	0.00%
Uniform Mortgage Backed Securities	\$390,477	3.50%	1/12/2041	356,791	0.00%
Uniform Mortgage Backed Securities	\$284,001	4.00%	1/12/2041	267,443	0.00%
Uniform Mortgage Backed Securities	\$1,159,289	2.00%	1/1/2042	969,692	0.01%
Uniform Mortgage Backed Securities	\$382,296	2.50%	1/1/2042	330,679	0.00%
Uniform Mortgage Backed Securities	\$202,601	3.50%	1/1/2042	185,427	0.00%
Uniform Mortgage Backed Securities	\$78,745	4.00%	1/1/2042	74,161	0.00%
Uniform Mortgage Backed Securities	\$72,822	4.50%	1/1/2042	70,654	0.00%
Uniform Mortgage Backed Securities	\$1,603,916	2.00%	1/2/2042	1,341,231	0.01%
Uniform Mortgage Backed Securities	\$1,349,028	2.50%	1/2/2042	1,160,541	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$337,492	4.00%	1/2/2042	317,836	0.00%
Uniform Mortgage Backed Securities	\$2,742,356	2.50%	1/3/2042	2,357,429	0.01%
Uniform Mortgage Backed Securities	\$420,370	3.00%	1/3/2042	372,957	0.00%
Uniform Mortgage Backed Securities	\$224,282	4.00%	1/3/2042	210,960	0.00%
Uniform Mortgage Backed Securities	\$60,880	3.50%	1/3/2042	55,612	0.00%
Uniform Mortgage Backed Securities	\$2,586,035	2.50%	1/4/2042	2,223,050	0.01%
Uniform Mortgage Backed Securities	\$1,143,353	3.00%	1/4/2042	1,020,463	0.01%
Uniform Mortgage Backed Securities	\$47,653	3.50%	1/4/2042	43,529	0.00%
Uniform Mortgage Backed Securities	\$1,423,740	3.00%	1/5/2042	1,265,900	0.01%
Uniform Mortgage Backed Securities	\$461,166	3.50%	1/5/2042	421,285	0.00%
Uniform Mortgage Backed Securities	\$36,367	4.00%	1/5/2042	34,206	0.00%
Uniform Mortgage Backed Securities	\$76,594	3.50%	1/6/2042	69,996	0.00%
Uniform Mortgage Backed Securities	\$386,145	4.00%	1/7/2042	363,215	0.00%
Uniform Mortgage Backed Securities	\$126,748	3.50%	1/7/2042	115,801	0.00%
Uniform Mortgage Backed Securities	\$1,745,404	3.50%	1/8/2042	1,596,073	0.01%
Uniform Mortgage Backed Securities	\$121,400	3.00%	1/8/2042	107,707	0.00%
Uniform Mortgage Backed Securities	\$903,979	3.00%	1/9/2042	802,016	0.01%
Uniform Mortgage Backed Securities	\$244,576	4.50%	1/9/2042	237,548	0.00%
Uniform Mortgage Backed Securities	\$317,225	3.00%	1/10/2042	281,479	0.00%
Uniform Mortgage Backed Securities	\$277,929	3.50%	1/10/2042	253,880	0.00%
Uniform Mortgage Backed Securities	\$864,708	3.00%	1/11/2042	767,221	0.01%
Uniform Mortgage Backed Securities	\$573,369	4.50%	1/11/2042	556,342	0.00%
Uniform Mortgage Backed Securities	\$39,858	3.50%	1/11/2042	36,409	0.00%
Uniform Mortgage Backed Securities	\$638,571	3.00%	1/12/2042	566,572	0.00%
Uniform Mortgage Backed Securities	\$235,030	3.50%	1/12/2042	214,732	0.00%
Uniform Mortgage Backed Securities	\$138,987	4.00%	1/12/2042	130,741	0.00%
Uniform Mortgage Backed Securities	\$498,614	3.00%	1/1/2043	442,372	0.00%
Uniform Mortgage Backed Securities	\$358,749	3.50%	1/1/2043	327,707	0.00%
Uniform Mortgage Backed Securities	\$151,282	2.50%	1/1/2043	129,932	0.00%
Uniform Mortgage Backed Securities	\$167,390	3.00%	1/2/2043	148,499	0.00%
Uniform Mortgage Backed Securities	\$276,621	3.00%	1/4/2043	245,098	0.00%
Uniform Mortgage Backed Securities	\$791,113	3.00%	1/5/2043	700,960	0.01%
Uniform Mortgage Backed Securities	\$570,982	5.00%	1/6/2043	561,582	0.00%
Uniform Mortgage Backed Securities	\$236,692	3.50%	1/6/2043	216,211	0.00%
Uniform Mortgage Backed Securities TBA	\$2,395,000	2.50%	1/7/2043	1,955,673	0.01%
Uniform Mortgage Backed Securities	\$1,830,908	3.00%	1/7/2043	1,622,264	0.01%
Uniform Mortgage Backed Securities	\$519,579	3.50%	1/7/2043	474,638	0.00%
Uniform Mortgage Backed Securities	\$1,167,869	3.50%	1/8/2043	1,066,867	0.01%
Uniform Mortgage Backed Securities	\$528,253	3.00%	1/8/2043	468,053	0.00%
Uniform Mortgage Backed Securities	\$43,773	4.00%	1/8/2043	40,998	0.00%
Uniform Mortgage Backed Securities	\$534,460	4.00%	1/9/2043	500,585	0.00%
Uniform Mortgage Backed Securities	\$148,929	4.50%	1/9/2043	144,405	0.00%
Uniform Mortgage Backed Securities	\$1,041,302	4.00%	1/11/2043	975,325	0.01%
Uniform Mortgage Backed Securities	\$176,744	3.00%	1/11/2043	156,809	0.00%
Uniform Mortgage Backed Securities	\$90,893	4.00%	1/12/2043	85,135	0.00%
Uniform Mortgage Backed Securities	\$28,455	4.50%	1/12/2043	27,571	0.00%
Uniform Mortgage Backed Securities	\$143,602	4.00%	1/1/2044	134,495	0.00%
Uniform Mortgage Backed Securities	\$75,096	4.50%	1/1/2044	72,636	0.00%
Uniform Mortgage Backed Securities	\$49,090	3.00%	1/2/2044	43,554	0.00%
Uniform Mortgage Backed Securities	\$81,027	4.00%	1/3/2044	76,215	0.00%
Uniform Mortgage Backed Securities	\$550,503	5.50%	1/5/2044	556,319	0.00%
Uniform Mortgage Backed Securities	\$248,017	4.00%	1/5/2044	232,004	0.00%
Uniform Mortgage Backed Securities	\$288,030	3.50%	1/6/2044	263,182	0.00%
Uniform Mortgage Backed Securities	\$237,155	4.00%	1/6/2044	222,037	0.00%
Uniform Mortgage Backed Securities	\$84,946	4.50%	1/6/2044	82,332	0.00%
Uniform Mortgage Backed Securities	\$117,681	4.00%	1/7/2044	110,071	0.00%
Uniform Mortgage Backed Securities	\$25,149	3.50%	1/7/2044	22,830	0.00%
Uniform Mortgage Backed Securities	\$48,756	4.50%	1/8/2044	47,159	0.00%
Uniform Mortgage Backed Securities	\$34,753	3.50%	1/8/2044	31,549	0.00%
Uniform Mortgage Backed Securities	\$426,633	4.00%	1/9/2044	399,038	0.00%
Uniform Mortgage Backed Securities	\$144,493	3.50%	1/9/2044	131,323	0.00%
Uniform Mortgage Backed Securities	\$244,293	4.00%	1/10/2044	228,812	0.00%
Uniform Mortgage Backed Securities	\$55,616	3.50%	1/10/2044	50,488	0.00%
Uniform Mortgage Backed Securities	\$31,694	4.50%	1/10/2044	30,671	0.00%
Uniform Mortgage Backed Securities	\$235,119	4.00%	1/11/2044	219,916	0.00%
Uniform Mortgage Backed Securities	\$143,034	3.50%	1/11/2044	130,187	0.00%
Uniform Mortgage Backed Securities	\$1,135,668	4.00%	1/12/2044	1,056,988	0.01%
Uniform Mortgage Backed Securities	\$262,629	3.50%	1/12/2044	238,818	0.00%
Uniform Mortgage Backed Securities	\$209,709	3.50%	1/1/2045	190,448	0.00%
Uniform Mortgage Backed Securities	\$163,227	4.00%	1/1/2045	153,279	0.00%
Uniform Mortgage Backed Securities	\$54,658	4.50%	1/1/2045	52,867	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$226,385	4.50%	1/2/2045	219,145	0.00%
Uniform Mortgage Backed Securities	\$60,694	4.00%	1/2/2045	56,772	0.00%
Uniform Mortgage Backed Securities	\$251,841	3.50%	1/3/2045	228,593	0.00%
Uniform Mortgage Backed Securities	\$395,570	4.50%	1/4/2045	383,745	0.00%
Uniform Mortgage Backed Securities	\$145,213	3.50%	1/4/2045	131,509	0.00%
Uniform Mortgage Backed Securities	\$20,558	3.50%	1/5/2045	18,624	0.00%
Uniform Mortgage Backed Securities	\$63,799	3.50%	1/6/2045	58,069	0.00%
Uniform Mortgage Backed Securities	\$79,036	3.50%	1/7/2045	71,650	0.00%
Uniform Mortgage Backed Securities	\$635,795	4.00%	1/8/2045	593,772	0.00%
Uniform Mortgage Backed Securities	\$514,143	3.50%	1/8/2045	465,613	0.00%
Uniform Mortgage Backed Securities	\$32,851	3.00%	1/8/2045	28,770	0.00%
Uniform Mortgage Backed Securities	\$771,326	3.50%	1/9/2045	698,534	0.01%
Uniform Mortgage Backed Securities	\$191,072	4.00%	1/10/2045	178,450	0.00%
Uniform Mortgage Backed Securities	\$62,373	3.00%	1/10/2045	54,625	0.00%
Uniform Mortgage Backed Securities	\$1,802,822	4.00%	1/11/2045	1,685,068	0.01%
Uniform Mortgage Backed Securities	\$1,031,115	3.50%	1/11/2045	933,806	0.01%
Uniform Mortgage Backed Securities	\$158,438	3.00%	1/11/2045	138,756	0.00%
Uniform Mortgage Backed Securities	\$496,765	2.00%	1/12/2045	391,414	0.00%
Uniform Mortgage Backed Securities	\$418,978	3.50%	1/12/2045	379,438	0.00%
Uniform Mortgage Backed Securities	\$1,936,895	3.00%	1/1/2046	1,711,476	0.01%
Uniform Mortgage Backed Securities	\$1,424,071	3.50%	1/2/2046	1,292,113	0.01%
Uniform Mortgage Backed Securities	\$94,062	4.00%	1/2/2046	87,847	0.00%
Uniform Mortgage Backed Securities	\$251,871	4.00%	1/3/2046	235,228	0.00%
Uniform Mortgage Backed Securities	\$229,148	3.50%	1/3/2046	207,523	0.00%
Uniform Mortgage Backed Securities	\$50,461	4.50%	1/3/2046	48,808	0.00%
Uniform Mortgage Backed Securities	\$2,127,051	3.00%	1/4/2046	1,862,814	0.01%
Uniform Mortgage Backed Securities	\$1,305,853	3.50%	1/4/2046	1,185,113	0.01%
Uniform Mortgage Backed Securities	\$193,674	4.50%	1/4/2046	186,615	0.00%
Uniform Mortgage Backed Securities	\$474,494	3.50%	1/5/2046	429,959	0.00%
Uniform Mortgage Backed Securities	\$135,715	4.00%	1/5/2046	126,593	0.00%
Uniform Mortgage Backed Securities	\$4,234,865	3.50%	1/6/2046	3,816,151	0.02%
Uniform Mortgage Backed Securities	\$1,295,973	3.50%	1/7/2046	1,174,241	0.01%
Uniform Mortgage Backed Securities	\$935,899	3.00%	1/7/2046	817,988	0.01%
Uniform Mortgage Backed Securities	\$316,238	4.00%	1/7/2046	294,989	0.00%
Uniform Mortgage Backed Securities	\$890,156	3.50%	1/8/2046	807,567	0.01%
Uniform Mortgage Backed Securities	\$290,994	3.00%	1/8/2046	254,202	0.00%
Uniform Mortgage Backed Securities	\$74,779	4.00%	1/8/2046	69,756	0.00%
Uniform Mortgage Backed Securities	\$8,779	4.50%	1/8/2046	8,490	0.00%
Uniform Mortgage Backed Securities	\$93,554	3.00%	1/9/2046	81,842	0.00%
Uniform Mortgage Backed Securities	\$38,106	3.50%	1/9/2046	34,337	0.00%
Uniform Mortgage Backed Securities	\$34,013	4.00%	1/9/2046	31,766	0.00%
Uniform Mortgage Backed Securities	\$441,185	3.00%	1/10/2046	385,596	0.00%
Uniform Mortgage Backed Securities	\$380,575	2.50%	1/10/2046	322,142	0.00%
Uniform Mortgage Backed Securities	\$147,978	3.50%	1/10/2046	134,013	0.00%
Uniform Mortgage Backed Securities	\$124,495	4.50%	1/10/2046	119,832	0.00%
Uniform Mortgage Backed Securities	\$6,607,978	3.00%	1/11/2046	5,730,193	0.03%
Uniform Mortgage Backed Securities	\$1,100,190	3.50%	1/11/2046	994,843	0.01%
Uniform Mortgage Backed Securities	\$58,461	4.00%	1/11/2046	54,534	0.00%
Uniform Mortgage Backed Securities	\$742,098	3.00%	1/12/2046	648,269	0.00%
Uniform Mortgage Backed Securities	\$469,431	3.50%	1/12/2046	423,008	0.00%
Uniform Mortgage Backed Securities	\$2,317,876	3.00%	1/1/2047	2,043,843	0.01%
Uniform Mortgage Backed Securities	\$1,050,843	3.50%	1/1/2047	954,187	0.01%
Uniform Mortgage Backed Securities	\$90,435	4.00%	1/1/2047	84,352	0.00%
Uniform Mortgage Backed Securities	\$2,498,414	4.00%	1/2/2047	2,343,001	0.01%
Uniform Mortgage Backed Securities	\$1,473,721	4.50%	1/2/2047	1,427,085	0.01%
Uniform Mortgage Backed Securities	\$649,891	3.00%	1/2/2047	575,831	0.00%
Uniform Mortgage Backed Securities	\$551,408	4.00%	1/3/2047	513,062	0.00%
Uniform Mortgage Backed Securities	\$179,422	4.50%	1/3/2047	173,761	0.00%
Uniform Mortgage Backed Securities	\$107,599	3.50%	1/3/2047	96,958	0.00%
Uniform Mortgage Backed Securities	\$2,015,070	3.50%	1/4/2047	1,825,143	0.01%
Uniform Mortgage Backed Securities	\$1,222,353	4.00%	1/4/2047	1,137,072	0.01%
Uniform Mortgage Backed Securities	\$276,242	4.50%	1/4/2047	265,298	0.00%
Uniform Mortgage Backed Securities	\$2,695,699	4.50%	1/5/2047	2,606,167	0.01%
Uniform Mortgage Backed Securities	\$579,032	4.00%	1/5/2047	538,168	0.00%
Uniform Mortgage Backed Securities	\$283,875	3.50%	1/5/2047	256,102	0.00%
Uniform Mortgage Backed Securities	\$1,670,517	4.50%	1/6/2047	1,605,026	0.01%
Uniform Mortgage Backed Securities	\$926,351	4.00%	1/6/2047	865,143	0.01%
Uniform Mortgage Backed Securities	\$341,688	3.50%	1/6/2047	308,473	0.00%
Uniform Mortgage Backed Securities	\$3,903,881	3.50%	1/7/2047	3,556,993	0.02%
Uniform Mortgage Backed Securities	\$617,710	4.00%	1/7/2047	575,836	0.00%
Uniform Mortgage Backed Securities	\$174,365	4.50%	1/7/2047	167,461	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$100,132	4.50%	1/8/2047	96,677	0.00%
Uniform Mortgage Backed Securities	\$926,032	3.50%	1/9/2047	846,485	0.01%
Uniform Mortgage Backed Securities	\$446,279	4.00%	1/10/2047	414,784	0.00%
Uniform Mortgage Backed Securities	\$27,253	4.50%	1/10/2047	26,175	0.00%
Uniform Mortgage Backed Securities	\$372,494	3.50%	1/11/2047	335,453	0.00%
Uniform Mortgage Backed Securities	\$256,251	4.00%	1/11/2047	238,167	0.00%
Uniform Mortgage Backed Securities	\$211,344	4.50%	1/11/2047	202,977	0.00%
Uniform Mortgage Backed Securities	\$928,786	3.00%	1/12/2047	814,445	0.01%
Uniform Mortgage Backed Securities	\$664,843	4.00%	1/12/2047	617,922	0.00%
Uniform Mortgage Backed Securities	\$93,370	3.50%	1/12/2047	84,085	0.00%
Uniform Mortgage Backed Securities	\$1,100,993	3.50%	1/1/2048	997,348	0.01%
Uniform Mortgage Backed Securities	\$600,279	3.00%	1/1/2048	523,725	0.00%
Uniform Mortgage Backed Securities	\$203,851	4.50%	1/1/2048	195,783	0.00%
Uniform Mortgage Backed Securities	\$137,110	4.00%	1/1/2048	127,433	0.00%
Uniform Mortgage Backed Securities	\$6,125,351	3.00%	1/2/2048	5,379,221	0.03%
Uniform Mortgage Backed Securities	\$1,917,487	4.50%	1/2/2048	1,841,926	0.01%
Uniform Mortgage Backed Securities	\$569,525	3.50%	1/2/2048	512,891	0.00%
Uniform Mortgage Backed Securities	\$271,823	4.00%	1/2/2048	252,640	0.00%
Uniform Mortgage Backed Securities	\$7,853,097	3.50%	1/3/2048	7,093,088	0.04%
Uniform Mortgage Backed Securities	\$230,999	4.00%	1/3/2048	214,697	0.00%
Uniform Mortgage Backed Securities	\$202,189	3.00%	1/3/2048	176,404	0.00%
Uniform Mortgage Backed Securities	\$177,845	4.50%	1/3/2048	170,806	0.00%
Uniform Mortgage Backed Securities	\$2,916,583	3.50%	1/4/2048	2,624,621	0.01%
Uniform Mortgage Backed Securities	\$693,629	4.00%	1/4/2048	644,677	0.00%
Uniform Mortgage Backed Securities	\$504,238	4.50%	1/4/2048	482,575	0.00%
Uniform Mortgage Backed Securities	\$437,546	3.00%	1/4/2048	378,272	0.00%
Uniform Mortgage Backed Securities	\$194,293	2.50%	1/4/2048	164,461	0.00%
Uniform Mortgage Backed Securities	\$2,935,942	4.50%	1/5/2048	2,836,510	0.02%
Uniform Mortgage Backed Securities	\$1,574,801	4.00%	1/6/2048	1,466,548	0.01%
Uniform Mortgage Backed Securities	\$591,152	4.50%	1/6/2048	565,749	0.00%
Uniform Mortgage Backed Securities	\$113,927	3.50%	1/6/2048	102,523	0.00%
Uniform Mortgage Backed Securities	\$993,707	3.50%	1/7/2048	898,376	0.01%
Uniform Mortgage Backed Securities	\$461,779	4.00%	1/7/2048	428,938	0.00%
Uniform Mortgage Backed Securities	\$152,896	4.50%	1/7/2048	146,326	0.00%
Uniform Mortgage Backed Securities	\$1,125,757	4.00%	1/8/2048	1,045,696	0.01%
Uniform Mortgage Backed Securities	\$519,178	4.50%	1/8/2048	496,868	0.00%
Uniform Mortgage Backed Securities	\$259,829	3.50%	1/8/2048	234,134	0.00%
Uniform Mortgage Backed Securities	\$124,178	5.00%	1/8/2048	121,772	0.00%
Uniform Mortgage Backed Securities	\$1,425,308	4.00%	1/9/2048	1,323,944	0.01%
Uniform Mortgage Backed Securities	\$355,554	3.00%	1/9/2048	312,321	0.00%
Uniform Mortgage Backed Securities	\$106,992	4.50%	1/9/2048	102,395	0.00%
Uniform Mortgage Backed Securities	\$94,826	5.00%	1/9/2048	92,989	0.00%
Uniform Mortgage Backed Securities	\$344,383	4.50%	1/10/2048	331,479	0.00%
Uniform Mortgage Backed Securities	\$58,344	5.00%	1/10/2048	57,214	0.00%
Uniform Mortgage Backed Securities	\$3,003,442	3.50%	1/11/2048	2,717,866	0.01%
Uniform Mortgage Backed Securities	\$1,440,788	3.00%	1/11/2048	1,258,618	0.01%
Uniform Mortgage Backed Securities	\$537,052	4.50%	1/11/2048	513,974	0.00%
Uniform Mortgage Backed Securities	\$123,810	5.00%	1/11/2048	121,411	0.00%
Uniform Mortgage Backed Securities	\$69,858	4.00%	1/11/2048	65,015	0.00%
Uniform Mortgage Backed Securities	\$858,512	4.50%	1/12/2048	821,808	0.01%
Uniform Mortgage Backed Securities	\$176,861	5.00%	1/12/2048	173,434	0.00%
Uniform Mortgage Backed Securities	\$1,164,483	4.50%	1/1/2049	1,117,400	0.01%
Uniform Mortgage Backed Securities	\$1,193,528	4.00%	1/1/2049	1,114,606	0.01%
Uniform Mortgage Backed Securities	\$747,377	3.50%	1/1/2049	673,199	0.01%
Uniform Mortgage Backed Securities	\$159,026	5.00%	1/1/2049	156,100	0.00%
Uniform Mortgage Backed Securities	\$61,596	5.50%	1/1/2049	62,474	0.00%
Uniform Mortgage Backed Securities	\$2,317,430	3.00%	1/2/2049	2,024,420	0.01%
Uniform Mortgage Backed Securities	\$798,129	5.00%	1/2/2049	782,431	0.01%
Uniform Mortgage Backed Securities	\$748,711	4.00%	1/2/2049	700,298	0.01%
Uniform Mortgage Backed Securities	\$230,788	5.50%	1/2/2049	234,089	0.00%
Uniform Mortgage Backed Securities	\$195,922	4.50%	1/2/2049	187,502	0.00%
Uniform Mortgage Backed Securities	\$1,816,637	4.00%	1/3/2049	1,686,228	0.01%
Uniform Mortgage Backed Securities	\$639,943	5.00%	1/3/2049	628,167	0.00%
Uniform Mortgage Backed Securities	\$135,495	4.50%	1/3/2049	129,180	0.00%
Uniform Mortgage Backed Securities	\$1,347,560	4.00%	1/4/2049	1,255,226	0.01%
Uniform Mortgage Backed Securities	\$452,283	4.50%	1/4/2049	434,808	0.00%
Uniform Mortgage Backed Securities	\$52,649	5.00%	1/4/2049	51,645	0.00%
Uniform Mortgage Backed Securities	\$1,353,241	4.00%	1/5/2049	1,256,304	0.01%
Uniform Mortgage Backed Securities	\$537,708	5.00%	1/5/2049	526,976	0.00%
Uniform Mortgage Backed Securities	\$148,729	4.50%	1/5/2049	142,209	0.00%
Uniform Mortgage Backed Securities	\$2,318,495	5.00%	1/6/2049	2,275,829	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$2,040,712	3.50%	1/6/2049	1,836,859	0.01%
Uniform Mortgage Backed Securities	\$176,017	5.50%	1/6/2049	178,540	0.00%
Uniform Mortgage Backed Securities	\$163,341	4.50%	1/6/2049	156,181	0.00%
Uniform Mortgage Backed Securities	\$3,153,616	4.00%	1/7/2049	2,927,893	0.02%
Uniform Mortgage Backed Securities	\$1,065,990	3.00%	1/7/2049	919,701	0.01%
Uniform Mortgage Backed Securities	\$989,626	3.50%	1/7/2049	888,885	0.01%
Uniform Mortgage Backed Securities	\$766,967	2.50%	1/7/2049	649,209	0.00%
Uniform Mortgage Backed Securities	\$182,298	4.50%	1/7/2049	174,308	0.00%
Uniform Mortgage Backed Securities	\$15,796	5.00%	1/7/2049	15,495	0.00%
Uniform Mortgage Backed Securities	\$2,016,324	4.50%	1/8/2049	1,940,875	0.01%
Uniform Mortgage Backed Securities	\$1,144,106	3.50%	1/8/2049	1,027,142	0.01%
Uniform Mortgage Backed Securities	\$610,713	3.00%	1/8/2049	526,903	0.00%
Uniform Mortgage Backed Securities	\$224,580	4.00%	1/8/2049	208,325	0.00%
Uniform Mortgage Backed Securities	\$2,874,616	3.00%	1/9/2049	2,480,622	0.01%
Uniform Mortgage Backed Securities	\$1,975,342	4.00%	1/9/2049	1,833,624	0.01%
Uniform Mortgage Backed Securities	\$1,027,610	3.50%	1/9/2049	920,616	0.01%
Uniform Mortgage Backed Securities	\$441,393	4.50%	1/9/2049	423,018	0.00%
Uniform Mortgage Backed Securities	\$4,510,659	3.00%	1/10/2049	3,896,655	0.02%
Uniform Mortgage Backed Securities	\$1,501,343	5.00%	1/10/2049	1,472,324	0.01%
Uniform Mortgage Backed Securities	\$1,319,305	2.50%	1/10/2049	1,091,132	0.01%
Uniform Mortgage Backed Securities	\$1,002,556	3.50%	1/10/2049	900,266	0.01%
Uniform Mortgage Backed Securities	\$3,576,295	3.00%	1/11/2049	3,097,994	0.02%
Uniform Mortgage Backed Securities	\$804,685	2.50%	1/11/2049	665,516	0.01%
Uniform Mortgage Backed Securities	\$3,103,840	3.00%	1/12/2049	2,677,866	0.01%
Uniform Mortgage Backed Securities	\$2,971,709	2.50%	1/12/2049	2,457,755	0.01%
Uniform Mortgage Backed Securities	\$46,426	5.00%	1/12/2049	45,536	0.00%
Uniform Mortgage Backed Securities	\$2,459,980	3.00%	1/1/2050	2,122,657	0.01%
Uniform Mortgage Backed Securities	\$1,526,531	2.50%	1/1/2050	1,262,519	0.01%
Uniform Mortgage Backed Securities	\$1,410,977	3.50%	1/1/2050	1,254,898	0.01%
Uniform Mortgage Backed Securities	\$181,810	4.00%	1/1/2050	168,973	0.00%
Uniform Mortgage Backed Securities	\$141,602	4.50%	1/1/2050	135,758	0.00%
Uniform Mortgage Backed Securities	\$2,912,975	3.00%	1/2/2050	2,517,228	0.01%
Uniform Mortgage Backed Securities	\$1,250,741	3.50%	1/2/2050	1,126,148	0.01%
Uniform Mortgage Backed Securities	\$210,338	5.00%	1/2/2050	206,333	0.00%
Uniform Mortgage Backed Securities	\$140,378	4.00%	1/2/2050	130,218	0.00%
Uniform Mortgage Backed Securities	\$16,632	4.50%	1/2/2050	15,903	0.00%
Uniform Mortgage Backed Securities	\$3,161,292	3.00%	1/3/2050	2,737,241	0.01%
Uniform Mortgage Backed Securities	\$2,765,394	4.00%	1/3/2050	2,568,284	0.01%
Uniform Mortgage Backed Securities	\$299,673	5.00%	1/3/2050	293,965	0.00%
Uniform Mortgage Backed Securities	\$316,431	3.50%	1/3/2050	283,222	0.00%
Uniform Mortgage Backed Securities	\$77,554	4.50%	1/3/2050	74,154	0.00%
Uniform Mortgage Backed Securities	\$1,635,686	4.00%	1/4/2050	1,519,746	0.01%
Uniform Mortgage Backed Securities	\$1,478,233	3.50%	1/4/2050	1,327,558	0.01%
Uniform Mortgage Backed Securities	\$1,461,491	2.50%	1/4/2050	1,205,649	0.01%
Uniform Mortgage Backed Securities	\$750,861	3.00%	1/4/2050	647,307	0.00%
Uniform Mortgage Backed Securities	\$45,870	4.50%	1/4/2050	43,746	0.00%
Uniform Mortgage Backed Securities	\$3,044,434	3.50%	1/5/2050	2,737,476	0.01%
Uniform Mortgage Backed Securities	\$2,683,432	3.00%	1/5/2050	2,329,053	0.01%
Uniform Mortgage Backed Securities	\$2,614,254	2.00%	1/5/2050	2,064,797	0.01%
Uniform Mortgage Backed Securities	\$341,024	4.00%	1/5/2050	315,713	0.00%
Uniform Mortgage Backed Securities	\$161,219	4.50%	1/5/2050	153,762	0.00%
Uniform Mortgage Backed Securities	\$165,092	2.50%	1/5/2050	137,524	0.00%
Uniform Mortgage Backed Securities	\$5,180,442	2.50%	1/6/2050	4,293,875	0.02%
Uniform Mortgage Backed Securities	\$1,009,136	3.50%	1/6/2050	902,683	0.01%
Uniform Mortgage Backed Securities	\$459,164	3.00%	1/6/2050	395,455	0.00%
Uniform Mortgage Backed Securities	\$405,385	2.00%	1/6/2050	325,121	0.00%
Uniform Mortgage Backed Securities	\$165,623	4.00%	1/6/2050	153,330	0.00%
Uniform Mortgage Backed Securities	\$121,687	4.50%	1/6/2050	116,041	0.00%
Uniform Mortgage Backed Securities	\$10,767,290	2.00%	1/7/2050	8,498,412	0.04%
Uniform Mortgage Backed Securities	\$5,682,749	2.50%	1/7/2050	4,721,094	0.02%
Uniform Mortgage Backed Securities	\$5,184,440	3.00%	1/7/2050	4,494,535	0.02%
Uniform Mortgage Backed Securities	\$206,567	4.00%	1/7/2050	190,483	0.00%
Uniform Mortgage Backed Securities	\$124,621	4.50%	1/7/2050	118,890	0.00%
Uniform Mortgage Backed Securities	\$9,983,616	2.00%	1/8/2050	7,890,879	0.04%
Uniform Mortgage Backed Securities	\$4,668,652	2.50%	1/8/2050	3,873,873	0.02%
Uniform Mortgage Backed Securities	\$1,910,141	3.00%	1/8/2050	1,649,529	0.01%
Uniform Mortgage Backed Securities	\$280,633	4.00%	1/8/2050	260,321	0.00%
Uniform Mortgage Backed Securities	\$12,912,470	2.00%	1/9/2050	10,205,044	0.05%
Uniform Mortgage Backed Securities	\$5,417,920	2.50%	1/9/2050	4,471,113	0.02%
Uniform Mortgage Backed Securities	\$4,390,450	3.00%	1/9/2050	3,788,394	0.02%
Uniform Mortgage Backed Securities	\$764,599	3.50%	1/9/2050	684,868	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$17,160,370	2.50%	1/10/2050	14,266,791	0.07%
Uniform Mortgage Backed Securities	\$10,374,956	2.00%	1/10/2050	8,214,978	0.04%
Uniform Mortgage Backed Securities	\$4,452,549	1.50%	1/10/2050	3,328,198	0.02%
Uniform Mortgage Backed Securities	\$2,065,946	3.50%	1/10/2050	1,867,629	0.01%
Uniform Mortgage Backed Securities	\$1,897,346	3.00%	1/10/2050	1,636,205	0.01%
Uniform Mortgage Backed Securities	\$1,757,749	4.00%	1/10/2050	1,619,257	0.01%
Uniform Mortgage Backed Securities	\$9,633,513	2.50%	1/11/2050	8,004,056	0.04%
Uniform Mortgage Backed Securities	\$9,853,798	2.00%	1/11/2050	7,755,783	0.04%
Uniform Mortgage Backed Securities	\$9,325,153	1.50%	1/11/2050	6,969,657	0.03%
Uniform Mortgage Backed Securities	\$5,080,166	3.00%	1/11/2050	4,399,224	0.02%
Uniform Mortgage Backed Securities	\$185,519	3.50%	1/11/2050	164,712	0.00%
Uniform Mortgage Backed Securities	\$31,158,832	2.00%	1/12/2050	24,628,465	0.12%
Uniform Mortgage Backed Securities	\$3,512,309	1.50%	1/12/2050	2,624,841	0.01%
Uniform Mortgage Backed Securities	\$1,823,255	3.00%	1/12/2050	1,572,089	0.01%
Uniform Mortgage Backed Securities	\$1,732,727	2.50%	1/12/2050	1,432,880	0.01%
Uniform Mortgage Backed Securities	\$23,387,284	2.00%	1/1/2051	18,428,683	0.09%
Uniform Mortgage Backed Securities	\$8,599,221	2.50%	1/1/2051	7,123,099	0.04%
Uniform Mortgage Backed Securities	\$7,072,421	1.50%	1/1/2051	5,284,860	0.03%
Uniform Mortgage Backed Securities	\$629,744	3.00%	1/1/2051	537,257	0.00%
Uniform Mortgage Backed Securities	\$17,330,043	2.00%	1/2/2051	13,674,395	0.07%
Uniform Mortgage Backed Securities	\$9,790,076	2.50%	1/2/2051	8,128,957	0.04%
Uniform Mortgage Backed Securities	\$5,889,800	1.50%	1/2/2051	4,400,691	0.02%
Uniform Mortgage Backed Securities	\$1,677,055	4.00%	1/2/2051	1,546,474	0.01%
Uniform Mortgage Backed Securities	\$1,706,902	3.00%	1/2/2051	1,476,582	0.01%
Uniform Mortgage Backed Securities	\$545,401	3.50%	1/2/2051	486,714	0.00%
Uniform Mortgage Backed Securities	\$13,523,894	2.00%	1/3/2051	10,643,200	0.05%
Uniform Mortgage Backed Securities	\$7,161,645	1.50%	1/3/2051	5,348,535	0.03%
Uniform Mortgage Backed Securities	\$4,737,317	2.50%	1/3/2051	3,934,638	0.02%
Uniform Mortgage Backed Securities	\$13,629,821	2.00%	1/4/2051	10,747,885	0.05%
Uniform Mortgage Backed Securities	\$7,761,510	2.50%	1/4/2051	6,356,511	0.03%
Uniform Mortgage Backed Securities	\$32,058,543	2.00%	1/5/2051	25,211,499	0.12%
Uniform Mortgage Backed Securities	\$15,983,095	2.50%	1/5/2051	13,129,934	0.06%
Uniform Mortgage Backed Securities	\$4,683,756	1.50%	1/5/2051	3,497,246	0.02%
Uniform Mortgage Backed Securities	\$2,547,823	3.00%	1/5/2051	2,190,232	0.01%
Uniform Mortgage Backed Securities	\$836,779	3.50%	1/5/2051	747,988	0.01%
Uniform Mortgage Backed Securities	\$12,066,215	2.50%	1/6/2051	9,895,761	0.05%
Uniform Mortgage Backed Securities	\$6,902,294	2.00%	1/6/2051	5,423,359	0.03%
Uniform Mortgage Backed Securities	\$4,244,916	1.50%	1/6/2051	3,178,704	0.02%
Uniform Mortgage Backed Securities	\$2,002,231	3.00%	1/6/2051	1,711,378	0.01%
Uniform Mortgage Backed Securities	\$16,431,672	2.00%	1/7/2051	12,931,937	0.06%
Uniform Mortgage Backed Securities	\$7,929,600	2.50%	1/7/2051	6,517,007	0.03%
Uniform Mortgage Backed Securities	\$6,648,561	3.00%	1/7/2051	5,715,748	0.03%
Uniform Mortgage Backed Securities	\$184,343	1.50%	1/7/2051	137,630	0.00%
Uniform Mortgage Backed Securities	\$14,583,192	2.50%	1/8/2051	11,977,910	0.06%
Uniform Mortgage Backed Securities	\$9,473,282	2.00%	1/8/2051	7,454,759	0.04%
Uniform Mortgage Backed Securities	\$1,597,006	4.00%	1/8/2051	1,483,808	0.01%
Uniform Mortgage Backed Securities	\$1,239,100	3.00%	1/8/2051	1,066,832	0.01%
Uniform Mortgage Backed Securities	\$754,620	1.50%	1/8/2051	563,828	0.00%
Uniform Mortgage Backed Securities	\$11,519,266	2.50%	1/9/2051	9,503,898	0.05%
Uniform Mortgage Backed Securities	\$7,676,164	3.00%	1/9/2051	6,550,186	0.03%
Uniform Mortgage Backed Securities	\$3,905,985	2.00%	1/9/2051	3,065,711	0.02%
Uniform Mortgage Backed Securities	\$1,028,728	1.50%	1/9/2051	767,807	0.01%
Uniform Mortgage Backed Securities	\$8,061,937	2.00%	1/10/2051	6,325,428	0.03%
Uniform Mortgage Backed Securities	\$6,779,646	2.50%	1/10/2051	5,615,714	0.03%
Uniform Mortgage Backed Securities	\$20,896,431	2.50%	1/11/2051	17,297,952	0.08%
Uniform Mortgage Backed Securities	\$14,261,168	2.00%	1/11/2051	11,234,707	0.05%
Uniform Mortgage Backed Securities	\$1,647,365	3.00%	1/11/2051	1,412,441	0.01%
Uniform Mortgage Backed Securities	\$16,822,197	2.00%	1/12/2051	13,242,384	0.06%
Uniform Mortgage Backed Securities	\$12,629,166	2.50%	1/12/2051	10,408,623	0.05%
Uniform Mortgage Backed Securities	\$5,167,576	3.00%	1/12/2051	4,484,892	0.02%
Uniform Mortgage Backed Securities	\$10,122,452	2.00%	1/1/2052	8,036,321	0.04%
Uniform Mortgage Backed Securities	\$8,974,170	2.50%	1/1/2052	7,457,530	0.04%
Uniform Mortgage Backed Securities	\$10,371,947	2.00%	1/2/2052	8,214,376	0.04%
Uniform Mortgage Backed Securities	\$4,451,428	3.00%	1/2/2052	3,827,771	0.02%
Uniform Mortgage Backed Securities	\$4,581,388	2.50%	1/2/2052	3,780,816	0.02%
Uniform Mortgage Backed Securities	\$697,097	3.50%	1/2/2052	617,831	0.00%
Uniform Mortgage Backed Securities	\$18,677,637	2.50%	1/3/2052	15,397,695	0.07%
Uniform Mortgage Backed Securities	\$9,720,709	3.00%	1/3/2052	8,384,114	0.04%
Uniform Mortgage Backed Securities	\$6,956,784	2.00%	1/3/2052	5,449,099	0.03%
Uniform Mortgage Backed Securities	\$3,618,962	3.50%	1/3/2052	3,213,011	0.02%
Uniform Mortgage Backed Securities	\$17,652,935	2.50%	1/4/2052	14,572,753	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$4,846,440	3.00%	1/4/2052	4,177,448	0.02%
Uniform Mortgage Backed Securities	\$3,292,260	2.00%	1/4/2052	2,618,652	0.01%
Uniform Mortgage Backed Securities	\$943,596	3.50%	1/4/2052	835,310	0.01%
Uniform Mortgage Backed Securities	\$19,710,015	3.50%	1/5/2052	17,545,722	0.08%
Uniform Mortgage Backed Securities	\$7,825,173	2.00%	1/5/2052	6,120,256	0.03%
Uniform Mortgage Backed Securities	\$4,743,582	3.00%	1/5/2052	4,080,367	0.02%
Uniform Mortgage Backed Securities	\$1,039,629	2.50%	1/5/2052	859,989	0.01%
Uniform Mortgage Backed Securities	\$843,931	4.00%	1/5/2052	772,928	0.01%
Uniform Mortgage Backed Securities	\$12,524,864	4.00%	1/6/2052	11,479,405	0.06%
Uniform Mortgage Backed Securities	\$8,317,665	3.00%	1/6/2052	7,107,885	0.04%
Uniform Mortgage Backed Securities	\$5,443,138	4.50%	1/6/2052	5,148,214	0.03%
Uniform Mortgage Backed Securities	\$283,550	2.00%	1/6/2052	222,167	0.00%
Uniform Mortgage Backed Securities	\$12,777,896	4.50%	1/7/2052	12,062,167	0.06%
Uniform Mortgage Backed Securities	\$12,458,931	4.00%	1/7/2052	11,461,674	0.06%
Uniform Mortgage Backed Securities	\$7,174,087	3.00%	1/7/2052	6,104,458	0.03%
Uniform Mortgage Backed Securities	\$1,538,879	3.50%	1/7/2052	1,378,038	0.01%
Uniform Mortgage Backed Securities	\$931,989	5.00%	1/7/2052	913,260	0.01%
Uniform Mortgage Backed Securities	\$9,611,718	5.00%	1/8/2052	9,313,743	0.05%
Uniform Mortgage Backed Securities	\$8,937,108	4.00%	1/8/2052	8,193,319	0.04%
Uniform Mortgage Backed Securities	\$8,666,596	4.50%	1/8/2052	8,179,925	0.04%
Uniform Mortgage Backed Securities	\$2,912,932	3.00%	1/8/2052	2,508,120	0.01%
Uniform Mortgage Backed Securities	\$2,081,256	3.50%	1/8/2052	1,847,825	0.01%
Uniform Mortgage Backed Securities	\$9,169,107	5.00%	1/9/2052	8,908,372	0.04%
Uniform Mortgage Backed Securities	\$4,392,367	5.50%	1/9/2052	4,361,305	0.02%
Uniform Mortgage Backed Securities	\$1,733,312	4.00%	1/9/2052	1,586,023	0.01%
Uniform Mortgage Backed Securities	\$1,366,963	4.50%	1/9/2052	1,298,425	0.01%
Uniform Mortgage Backed Securities	\$4,186,209	4.50%	1/10/2052	3,957,915	0.02%
Uniform Mortgage Backed Securities	\$2,532,442	6.00%	1/10/2052	2,546,211	0.01%
Uniform Mortgage Backed Securities	\$1,559,658	5.00%	1/10/2052	1,519,545	0.01%
Uniform Mortgage Backed Securities	\$1,359,352	4.00%	1/10/2052	1,250,568	0.01%
Uniform Mortgage Backed Securities	\$5,569,492	5.50%	1/11/2052	5,497,651	0.03%
Uniform Mortgage Backed Securities	\$4,929,413	5.00%	1/11/2052	4,788,037	0.02%
Uniform Mortgage Backed Securities	\$5,002,422	4.50%	1/11/2052	4,721,365	0.02%
Uniform Mortgage Backed Securities	\$646,180	6.50%	1/11/2052	660,590	0.00%
Uniform Mortgage Backed Securities	\$463,238	3.50%	1/11/2052	409,884	0.00%
Uniform Mortgage Backed Securities	\$319,401	6.00%	1/11/2052	320,174	0.00%
Uniform Mortgage Backed Securities	\$6,782,588	5.00%	1/12/2052	6,587,667	0.03%
Uniform Mortgage Backed Securities	\$3,386,477	5.50%	1/12/2052	3,348,455	0.02%
Uniform Mortgage Backed Securities	\$905,745	4.50%	1/12/2052	862,972	0.01%
Uniform Mortgage Backed Securities	\$928,220	4.00%	1/12/2052	849,356	0.01%
Uniform Mortgage Backed Securities	\$12,930,626	6.00%	1/1/2053	12,969,401	0.06%
Uniform Mortgage Backed Securities	\$7,961,616	5.50%	1/1/2053	7,920,675	0.04%
Uniform Mortgage Backed Securities	\$2,529,712	5.00%	1/1/2053	2,460,179	0.01%
Uniform Mortgage Backed Securities	\$1,443,962	6.50%	1/1/2053	1,473,670	0.01%
Uniform Mortgage Backed Securities	\$5,318,846	5.50%	1/2/2053	5,285,263	0.03%
Uniform Mortgage Backed Securities	\$4,192,832	6.50%	1/2/2053	4,283,615	0.02%
Uniform Mortgage Backed Securities	\$3,154,092	6.00%	1/2/2053	3,185,130	0.02%
Uniform Mortgage Backed Securities	\$3,115,055	5.00%	1/2/2053	3,017,075	0.02%
Uniform Mortgage Backed Securities	\$1,917,586	4.50%	1/2/2053	1,815,936	0.01%
Uniform Mortgage Backed Securities	\$683,011	7.00%	1/2/2053	702,081	0.01%
Uniform Mortgage Backed Securities	\$5,077,481	5.00%	1/3/2053	4,911,247	0.03%
Uniform Mortgage Backed Securities	\$4,579,732	5.50%	1/3/2053	4,537,954	0.02%
Uniform Mortgage Backed Securities	\$3,166,898	6.00%	1/3/2053	3,176,404	0.02%
Uniform Mortgage Backed Securities	\$7,945,975	5.50%	1/4/2053	7,852,906	0.04%
Uniform Mortgage Backed Securities	\$3,136,673	5.00%	1/4/2053	3,036,185	0.02%
Uniform Mortgage Backed Securities	\$1,677,546	6.50%	1/4/2053	1,710,652	0.01%
Uniform Mortgage Backed Securities	\$6,909,384	5.50%	1/5/2053	6,834,622	0.03%
Uniform Mortgage Backed Securities	\$3,935,547	5.00%	1/5/2053	3,806,406	0.02%
Uniform Mortgage Backed Securities	\$2,877,844	4.50%	1/5/2053	2,740,618	0.01%
Uniform Mortgage Backed Securities	\$1,937,758	6.00%	1/5/2053	1,948,168	0.01%
Uniform Mortgage Backed Securities	\$1,342,682	6.50%	1/5/2053	1,376,496	0.01%
Uniform Mortgage Backed Securities	\$5,966,353	5.50%	1/6/2053	5,917,357	0.03%
Uniform Mortgage Backed Securities	\$5,233,601	5.00%	1/6/2053	5,096,916	0.03%
Uniform Mortgage Backed Securities	\$2,670,056	4.50%	1/6/2053	2,516,055	0.01%
Uniform Mortgage Backed Securities	\$1,676,414	6.00%	1/6/2053	1,690,390	0.01%
Uniform Mortgage Backed Securities	\$350,427	6.50%	1/6/2053	359,846	0.00%
Uniform Mortgage Backed Securities	\$10,788,370	5.50%	1/7/2053	10,674,448	0.05%
Uniform Mortgage Backed Securities	\$10,810,331	5.00%	1/7/2053	10,446,524	0.05%
Uniform Mortgage Backed Securities	\$6,193,235	6.00%	1/7/2053	6,244,179	0.03%
Uniform Mortgage Backed Securities	\$1,251,943	6.50%	1/7/2053	1,296,395	0.01%
Uniform Mortgage Backed Securities	\$6,477,144	5.50%	1/8/2053	6,402,271	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$6,198,273	6.00%	1/8/2053	6,250,700	0.03%
Uniform Mortgage Backed Securities	\$2,998,486	5.00%	1/8/2053	2,924,966	0.02%
Uniform Mortgage Backed Securities	\$2,175,961	4.00%	1/8/2053	1,990,344	0.01%
Uniform Mortgage Backed Securities	\$1,894,206	6.50%	1/8/2053	1,933,725	0.01%
Uniform Mortgage Backed Securities	\$1,126,867	4.50%	1/8/2053	1,061,872	0.01%
Uniform Mortgage Backed Securities	\$7,709,446	6.50%	1/9/2053	7,868,936	0.04%
Uniform Mortgage Backed Securities	\$5,537,519	6.00%	1/9/2053	5,592,436	0.03%
Uniform Mortgage Backed Securities	\$4,771,736	5.50%	1/9/2053	4,711,985	0.02%
Uniform Mortgage Backed Securities	\$4,299,198	5.00%	1/10/2053	4,152,678	0.02%
Uniform Mortgage Backed Securities	\$3,471,686	6.00%	1/10/2053	3,483,775	0.02%
Uniform Mortgage Backed Securities	\$2,035,156	5.50%	1/10/2053	2,006,362	0.01%
Uniform Mortgage Backed Securities	\$1,582,143	6.50%	1/10/2053	1,622,502	0.01%
Uniform Mortgage Backed Securities	\$510,588	7.00%	1/10/2053	524,770	0.00%
Uniform Mortgage Backed Securities	\$11,862,870	6.50%	1/11/2053	12,125,219	0.06%
Uniform Mortgage Backed Securities	\$8,394,382	6.00%	1/11/2053	8,453,844	0.04%
Uniform Mortgage Backed Securities	\$3,262,801	7.00%	1/11/2053	3,362,394	0.02%
Uniform Mortgage Backed Securities	\$1,139,477	3.00%	1/11/2053	969,144	0.01%
Uniform Mortgage Backed Securities	\$881,951	7.50%	1/11/2053	921,816	0.01%
Uniform Mortgage Backed Securities	\$779,044	5.50%	1/11/2053	769,359	0.01%
Uniform Mortgage Backed Securities	\$7,313,161	7.00%	1/12/2053	7,546,939	0.04%
Uniform Mortgage Backed Securities	\$6,122,247	6.50%	1/12/2053	6,254,060	0.03%
Uniform Mortgage Backed Securities	\$5,887,458	6.00%	1/12/2053	5,918,380	0.03%
Uniform Mortgage Backed Securities	\$2,365,421	5.50%	1/12/2053	2,331,809	0.01%
Uniform Mortgage Backed Securities	\$1,072,042	4.00%	1/12/2053	992,652	0.01%
Uniform Mortgage Backed Securities	\$6,904,926	6.50%	1/1/2054	7,058,633	0.04%
Uniform Mortgage Backed Securities	\$3,312,987	7.00%	1/1/2054	3,429,371	0.02%
Uniform Mortgage Backed Securities	\$803,894	6.00%	1/1/2054	818,627	0.01%
Uniform Mortgage Backed Securities	\$512,825	7.50%	1/1/2054	531,571	0.00%
Uniform Mortgage Backed Securities	\$2,298,357	5.50%	1/2/2054	2,265,270	0.01%
Uniform Mortgage Backed Securities	\$1,266,025	6.50%	1/2/2054	1,295,653	0.01%
Uniform Mortgage Backed Securities	\$975,317	6.00%	1/2/2054	982,122	0.01%
Uniform Mortgage Backed Securities	\$1,620,856	5.50%	1/3/2054	1,607,494	0.01%
Uniform Mortgage Backed Securities	\$616,078	6.00%	1/3/2054	620,121	0.00%
Uniform Mortgage Backed Securities	\$9,369,254	5.50%	1/4/2054	9,264,926	0.05%
Uniform Mortgage Backed Securities	\$8,441,447	6.00%	1/4/2054	8,520,592	0.04%
Uniform Mortgage Backed Securities	\$674,639	6.50%	1/4/2054	686,294	0.01%
Uniform Mortgage Backed Securities	\$5,406,552	5.50%	1/5/2054	5,351,460	0.03%
Uniform Mortgage Backed Securities	\$4,859,816	6.00%	1/5/2054	4,883,724	0.02%
Uniform Mortgage Backed Securities	\$3,988,757	6.50%	1/5/2054	4,074,687	0.02%
Uniform Mortgage Backed Securities	\$2,197,988	5.00%	1/5/2054	2,137,706	0.01%
Uniform Mortgage Backed Securities	\$3,976,479	6.00%	1/6/2054	3,993,856	0.02%
Uniform Mortgage Backed Securities	\$3,225,001	5.00%	1/6/2054	3,115,072	0.02%
Uniform Mortgage Backed Securities	\$2,170,000	5.50%	1/6/2054	2,138,779	0.01%
Uniform Mortgage Backed Securities	\$2,260,000	4.50%	1/6/2054	2,129,735	0.01%
Uniform Mortgage Backed Securities TBA	\$4,895,000	6.00%	1/7/2054	4,907,874	0.03%
Uniform Mortgage Backed Securities TBA	\$3,325,000	6.50%	1/7/2054	3,383,587	0.02%
Uniform Mortgage Backed Securities TBA	\$3,275,000	5.50%	1/7/2054	3,228,822	0.02%
Uniform Mortgage Backed Securities TBA	\$3,625,000	3.50%	1/7/2054	3,207,237	0.02%
Uniform Mortgage Backed Securities TBA	\$3,000,000	4.00%	1/7/2054	2,744,742	0.01%
Uniform Mortgage Backed Securities TBA	\$2,725,000	2.00%	1/7/2054	2,131,089	0.01%
Uniform Mortgage Backed Securities	\$714,895	6.00%	1/7/2054	716,581	0.01%
Unilever Capital Corp.	\$450,000	4.88%	8/9/2028	450,275	0.00%
Union Electric Co.	\$500,000	2.95%	15/6/2027	471,630	0.00%
Union Electric Co.	\$200,000	3.50%	15/3/2029	188,379	0.00%
Union Electric Co.	\$200,000	2.15%	15/3/2032	160,771	0.00%
Union Electric Co.	\$400,000	5.20%	1/4/2034	396,875	0.00%
Union Electric Co.	\$425,000	3.90%	15/9/2042	342,312	0.00%
Union Electric Co.	\$25,000	3.65%	15/4/2045	18,838	0.00%
Union Electric Co.	\$125,000	4.00%	1/4/2048	97,081	0.00%
Union Electric Co.	\$200,000	3.25%	1/10/2049	135,481	0.00%
Union Electric Co.	\$675,000	2.63%	15/3/2051	400,920	0.00%
Union Electric Co.	\$200,000	3.90%	1/4/2052	152,767	0.00%
Union Electric Co.	\$85,000	5.45%	15/3/2053	81,973	0.00%
Union Pacific Corp.	\$100,000	2.75%	1/3/2026	96,162	0.00%
Union Pacific Corp.	\$969,000	2.15%	5/2/2027	902,874	0.01%
Union Pacific Corp.	\$300,000	2.40%	5/2/2030	262,476	0.00%
Union Pacific Corp.	\$200,000	2.38%	20/5/2031	169,822	0.00%
Union Pacific Corp.	\$375,000	2.80%	14/2/2032	323,398	0.00%
Union Pacific Corp.	\$650,000	3.38%	1/2/2035	555,032	0.00%
Union Pacific Corp.	\$525,000	2.89%	6/4/2036	422,978	0.00%
Union Pacific Corp.	\$506,000	3.60%	15/9/2037	424,934	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Union Pacific Corp.	\$200,000	3.20%	20/5/2041	151,065	0.00%
Union Pacific Corp.	\$100,000	3.35%	15/8/2046	72,233	0.00%
Union Pacific Corp.	\$850,000	3.25%	5/2/2050	592,221	0.00%
Union Pacific Corp.	\$75,000	3.80%	1/10/2051	57,307	0.00%
Union Pacific Corp.	\$375,000	3.50%	14/2/2053	268,778	0.00%
Union Pacific Corp.	\$175,000	3.95%	15/8/2059	131,520	0.00%
Union Pacific Corp.	\$1,087,000	3.84%	20/3/2060	799,414	0.01%
Union Pacific Corp.	\$650,000	2.97%	16/9/2062	384,599	0.00%
Union Pacific Corp.	\$525,000	3.75%	5/2/2070	366,542	0.00%
Union Pacific Corp.	\$710,000	3.80%	6/4/2071	499,737	0.00%
Union Pacific Corp.	\$200,000	3.85%	14/2/2072	142,601	0.00%
United Airlines 2013-1 Class A Pass Through Trust	\$18,491	4.30%	15/8/2025	18,149	0.00%
United Airlines 2014-2 Class A Pass Through Trust	\$171,006	3.75%	3/9/2026	164,097	0.00%
United Airlines 2015-1 Class AA Pass Through Trust	\$122,635	3.45%	1/12/2027	114,811	0.00%
United Airlines 2016-1 Class A Pass Through Trust	\$68,988	3.45%	7/7/2028	62,944	0.00%
United Airlines 2016-1 Class AA Pass Through Trust	\$673,447	3.10%	7/7/2028	621,356	0.00%
United Airlines 2016-2 Class AA Pass Through Trust	\$199,932	2.88%	7/10/2028	180,373	0.00%
United Airlines 2019-1 Class AA Pass Through Trust	\$140,767	4.15%	25/8/2031	131,179	0.00%
United Airlines 2019-2 Class AA Pass Through Trust	\$181,787	2.70%	1/5/2032	156,262	0.00%
United Airlines 2020-1 Class A Pass Through Trust	\$413,219	5.88%	15/10/2027	414,329	0.00%
United Airlines 2020-1 Class B Pass Through Trust	\$189,000	4.88%	15/1/2026	186,390	0.00%
United Airlines 2023-1 Class A Pass Through Trust	\$500,000	5.80%	15/1/2036	507,701	0.00%
United Parcel Service, Inc.	€200,000	1.63%	15/11/2025	208,736	0.00%
United Parcel Service, Inc.	\$400,000	2.40%	15/11/2026	376,875	0.00%
United Parcel Service, Inc.	\$200,000	3.40%	15/3/2029	187,990	0.00%
United Parcel Service, Inc.	\$1,000,000	4.45%	1/4/2030	979,686	0.01%
United Parcel Service, Inc.	\$200,000	4.88%	3/3/2033	197,041	0.00%
United Parcel Service, Inc.	\$500,000	5.15%	22/5/2034	498,369	0.00%
United Parcel Service, Inc.	\$625,000	6.20%	15/1/2038	677,255	0.01%
United Parcel Service, Inc.	\$1,500,000	3.63%	1/10/2042	1,182,437	0.01%
United Parcel Service, Inc.	\$475,000	3.40%	15/11/2046	352,401	0.00%
United Parcel Service, Inc.	\$500,000	3.75%	15/11/2047	383,254	0.00%
United Parcel Service, Inc.	\$725,000	4.25%	15/3/2049	598,712	0.00%
United Parcel Service, Inc.	\$250,000	5.30%	1/4/2050	243,162	0.00%
United Parcel Service, Inc.	\$200,000	5.05%	3/3/2053	187,005	0.00%
United Parcel Service, Inc.	\$500,000	5.50%	22/5/2054	495,524	0.00%
United Parcel Service, Inc.	\$500,000	5.60%	22/5/2064	494,425	0.00%
UnitedHealth Group, Inc.	\$200,000	5.15%	15/10/2025	199,780	0.00%
UnitedHealth Group, Inc.	\$650,000	3.70%	15/12/2025	636,238	0.00%
UnitedHealth Group, Inc.	\$300,000	3.10%	15/3/2026	290,295	0.00%
UnitedHealth Group, Inc.	\$175,000	1.15%	15/5/2026	162,744	0.00%
UnitedHealth Group, Inc.	\$535,000	3.45%	15/1/2027	516,028	0.00%
UnitedHealth Group, Inc.	\$750,000	3.38%	15/4/2027	719,323	0.01%
UnitedHealth Group, Inc.	\$500,000	4.60%	15/4/2027	495,881	0.00%
UnitedHealth Group, Inc.	\$115,000	2.95%	15/10/2027	108,106	0.00%
UnitedHealth Group, Inc.	\$475,000	5.25%	15/2/2028	481,205	0.00%
UnitedHealth Group, Inc.	\$500,000	3.85%	15/6/2028	480,627	0.00%
UnitedHealth Group, Inc.	\$300,000	4.70%	15/4/2029	297,682	0.00%
UnitedHealth Group, Inc.	\$225,000	2.88%	15/8/2029	204,096	0.00%
UnitedHealth Group, Inc.	\$250,000	5.30%	15/2/2030	254,428	0.00%
UnitedHealth Group, Inc.	\$500,000	2.00%	15/5/2030	424,925	0.00%
UnitedHealth Group, Inc.	\$500,000	4.90%	15/4/2031	495,259	0.00%
UnitedHealth Group, Inc.	\$300,000	2.30%	15/5/2031	251,939	0.00%
UnitedHealth Group, Inc.	\$600,000	4.20%	15/5/2032	564,452	0.00%
UnitedHealth Group, Inc.	\$475,000	5.35%	15/2/2033	481,195	0.00%
UnitedHealth Group, Inc.	\$500,000	4.50%	15/4/2033	477,718	0.00%
UnitedHealth Group, Inc.	\$500,000	5.00%	15/4/2034	493,331	0.00%
UnitedHealth Group, Inc.	\$1,015,000	4.63%	15/7/2035	972,749	0.01%
UnitedHealth Group, Inc.	\$200,000	6.63%	15/11/2037	221,217	0.00%
UnitedHealth Group, Inc.	\$1,585,000	3.50%	15/8/2039	1,280,395	0.01%
UnitedHealth Group, Inc.	\$925,000	2.75%	15/5/2040	665,168	0.01%
UnitedHealth Group, Inc.	\$300,000	3.05%	15/5/2041	221,725	0.00%
UnitedHealth Group, Inc.	\$25,000	4.63%	15/11/2041	22,590	0.00%
UnitedHealth Group, Inc.	\$625,000	4.25%	15/3/2043	538,791	0.00%
UnitedHealth Group, Inc.	\$450,000	4.75%	15/7/2045	407,832	0.00%
UnitedHealth Group, Inc.	\$600,000	4.20%	15/1/2047	494,436	0.00%
UnitedHealth Group, Inc.	\$900,000	4.25%	15/4/2047	748,722	0.01%
UnitedHealth Group, Inc.	\$375,000	3.75%	15/10/2047	285,801	0.00%
UnitedHealth Group, Inc.	\$800,000	4.25%	15/6/2048	661,496	0.00%
UnitedHealth Group, Inc.	\$50,000	4.45%	15/12/2048	42,730	0.00%
UnitedHealth Group, Inc.	\$275,000	3.70%	15/8/2049	206,675	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UnitedHealth Group, Inc.	\$800,000	2.90%	15/5/2050	518,674	0.00%
UnitedHealth Group, Inc.	\$1,400,000	3.25%	15/5/2051	961,425	0.01%
UnitedHealth Group, Inc.	\$830,000	4.75%	15/5/2052	734,967	0.01%
UnitedHealth Group, Inc.	\$500,000	5.05%	15/4/2053	463,776	0.00%
UnitedHealth Group, Inc.	\$500,000	5.38%	15/4/2054	485,609	0.00%
UnitedHealth Group, Inc.	\$1,145,000	3.13%	15/5/2060	723,335	0.01%
UnitedHealth Group, Inc.	\$400,000	4.95%	15/5/2062	356,195	0.00%
UnitedHealth Group, Inc.	\$750,000	6.05%	15/2/2063	788,969	0.01%
UnitedHealth Group, Inc.	\$700,000	5.20%	15/4/2063	649,814	0.00%
UnitedHealth Group, Inc.	\$500,000	5.50%	15/4/2064	484,912	0.00%
Universal Health Services, Inc.	\$500,000	2.65%	15/10/2030	426,241	0.00%
Universal Health Services, Inc.	\$200,000	2.65%	15/1/2032	163,026	0.00%
University of California	\$225,000	3.06%	1/7/2025	220,136	0.00%
University of California	\$500,000	1.32%	15/5/2027	452,737	0.00%
University of California	\$300,000	1.61%	15/5/2030	250,723	0.00%
University of California	\$200,000	3.07%	15/5/2051	135,658	0.00%
University of California	\$400,000	4.86%	15/5/2112	349,128	0.00%
University of California	\$600,000	4.77%	15/5/2115	519,295	0.00%
University of Chicago	\$750,000	2.55%	1/4/2050	491,099	0.00%
University of Chicago	\$100,000	4.00%	1/10/2053	81,700	0.00%
University of Miami	\$200,000	4.06%	1/4/2052	160,976	0.00%
University of Michigan	\$115,000	2.44%	1/4/2040	83,698	0.00%
University of Michigan	\$100,000	2.56%	1/4/2050	63,558	0.00%
University of Michigan	\$500,000	4.45%	1/4/2122	414,151	0.00%
University of Nebraska Facilities Corp.	\$75,000	3.04%	1/10/2049	54,421	0.00%
University of Notre Dame du Lac	\$175,000	3.44%	15/2/2045	137,251	0.00%
University of Notre Dame du Lac	\$100,000	3.39%	15/2/2048	77,107	0.00%
University of Pittsburgh-of the Commonwealth System of Higher Education	\$225,000	3.56%	15/9/2119	148,216	0.00%
University of Southern California	\$215,000	3.03%	1/10/2039	172,024	0.00%
University of Southern California	\$75,000	3.84%	1/10/2047	61,652	0.00%
University of Southern California	\$100,000	2.81%	1/10/2050	66,231	0.00%
University of Southern California	\$150,000	2.95%	1/10/2051	101,509	0.00%
University of Southern California	\$200,000	4.98%	1/10/2053	193,782	0.00%
University of Southern California	\$330,000	5.25%	1/10/2111	321,655	0.00%
University of Southern California	\$100,000	3.23%	1/10/2120	59,671	0.00%
University of Virginia	\$200,000	2.26%	1/9/2050	119,212	0.00%
University of Virginia	\$50,000	4.18%	1/9/2117	38,900	0.00%
University of Virginia	\$325,000	3.23%	1/9/2119	196,656	0.00%
Unum Group	\$120,000	4.00%	15/6/2029	113,110	0.00%
Unum Group	\$25,000	5.75%	15/8/2042	24,066	0.00%
Unum Group	\$135,000	4.50%	15/12/2049	105,158	0.00%
Unum Group	\$475,000	4.13%	15/6/2051	348,982	0.00%
Unum Group	\$100,000	6.00%	15/6/2054	95,739	0.00%
Upjohn Finance BV	€1,000,000	1.36%	23/6/2027	998,918	0.01%
Upjohn Finance BV	€400,000	1.91%	23/6/2032	358,829	0.00%
UPMC	\$450,000	5.04%	15/5/2033	440,576	0.00%
US Bancorp	\$250,000	3.95%	17/11/2025	245,280	0.00%
US Bancorp	\$752,000	3.10%	27/4/2026	721,029	0.01%
US Bancorp^	\$500,000	5.73%	21/10/2026	501,010	0.00%
US Bancorp	\$325,000	3.15%	27/4/2027	309,258	0.00%
US Bancorp^	\$1,500,000	6.79%	26/10/2027	1,544,060	0.01%
US Bancorp^	\$690,000	4.55%	22/7/2028	674,663	0.01%
US Bancorp^	\$1,000,000	5.78%	12/6/2029	1,015,270	0.01%
US Bancorp	\$300,000	3.00%	30/7/2029	268,437	0.00%
US Bancorp^	\$500,000	5.38%	23/1/2030	501,127	0.00%
US Bancorp	\$500,000	1.38%	22/7/2030	402,828	0.00%
US Bancorp^	\$400,000	2.68%	27/1/2033	330,673	0.00%
US Bancorp^	\$685,000	4.97%	22/7/2033	649,182	0.00%
US Bancorp^	\$500,000	5.85%	21/10/2033	507,935	0.00%
US Bancorp^	\$1,500,000	4.84%	1/2/2034	1,421,361	0.01%
US Bancorp^	\$1,000,000	5.84%	12/6/2034	1,013,931	0.01%
US Bancorp^	\$1,175,000	5.68%	23/1/2035	1,180,499	0.01%
US Treasury Bond	\$11,596,000	6.13%	15/11/2027	12,187,577	0.06%
US Treasury Bond	\$685,000	5.25%	15/11/2028	707,851	0.01%
US Treasury Bond	\$10,000	6.25%	15/5/2030	10,965	0.00%
US Treasury Bond	\$2,535,000	5.38%	15/2/2031	2,693,041	0.01%
US Treasury Bond	\$6,155,000	4.50%	15/2/2036	6,263,674	0.03%
US Treasury Bond	\$2,660,000	4.75%	15/2/2037	2,758,919	0.01%
US Treasury Bond	\$2,675,000	4.50%	15/5/2038	2,699,660	0.01%
US Treasury Bond	\$3,080,000	3.50%	15/2/2039	2,769,594	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Bond	\$3,349,000	4.25%	15/5/2039	3,272,601	0.02%
US Treasury Bond	\$5,000,000	4.50%	15/8/2039	5,014,844	0.03%
US Treasury Bond	\$5,950,000	4.38%	15/11/2039	5,883,063	0.03%
US Treasury Bond	\$4,425,000	4.63%	15/2/2040	4,494,141	0.02%
US Treasury Bond	\$18,445,000	1.13%	15/5/2040	11,340,793	0.06%
US Treasury Bond	\$9,000,000	4.38%	15/5/2040	8,874,844	0.04%
US Treasury Bond	\$18,834,000	1.13%	15/8/2040	11,468,140	0.06%
US Treasury Bond	\$4,975,000	3.88%	15/8/2040	4,611,203	0.02%
US Treasury Bond	\$26,170,300	1.38%	15/11/2040	16,507,735	0.08%
US Treasury Bond	\$5,187,000	4.25%	15/11/2040	5,023,285	0.03%
US Treasury Bond	\$26,766,000	1.88%	15/2/2041	18,313,799	0.09%
US Treasury Bond	\$3,865,000	4.75%	15/2/2041	3,967,664	0.02%
US Treasury Bond	\$23,493,000	2.25%	15/5/2041	16,995,717	0.08%
US Treasury Bond	\$3,720,000	4.38%	15/5/2041	3,647,344	0.02%
US Treasury Bond	\$33,866,000	1.75%	15/8/2041	22,367,435	0.11%
US Treasury Bond	\$2,325,000	3.75%	15/8/2041	2,099,402	0.01%
US Treasury Bond	\$27,091,000	2.00%	15/11/2041	18,608,131	0.09%
US Treasury Bond	\$3,679,000	3.13%	15/11/2041	3,030,001	0.02%
US Treasury Bond	\$35,559,000	2.38%	15/2/2042	25,880,285	0.12%
US Treasury Bond	\$6,671,000	3.13%	15/2/2042	5,477,516	0.03%
US Treasury Bond	\$18,695,000	3.25%	15/5/2042	15,543,140	0.08%
US Treasury Bond	\$9,790,000	3.00%	15/5/2042	7,854,945	0.04%
US Treasury Bond	\$14,268,000	3.38%	15/8/2042	12,052,001	0.06%
US Treasury Bond	\$7,025,000	2.75%	15/8/2042	5,401,566	0.03%
US Treasury Bond	\$13,430,000	4.00%	15/11/2042	12,378,683	0.06%
US Treasury Bond	\$11,745,000	2.75%	15/11/2042	8,999,606	0.04%
US Treasury Bond	\$17,938,000	3.88%	15/2/2043	16,217,073	0.08%
US Treasury Bond	\$7,592,000	3.13%	15/2/2043	6,145,961	0.03%
US Treasury Bond	\$15,175,000	3.88%	15/5/2043	13,693,066	0.07%
US Treasury Bond	\$8,960,000	2.88%	15/5/2043	6,955,200	0.03%
US Treasury Bond	\$15,025,000	4.38%	15/8/2043	14,506,168	0.07%
US Treasury Bond	\$5,852,500	3.63%	15/8/2043	5,084,359	0.03%
US Treasury Bond	\$13,865,000	4.75%	15/11/2043	14,053,477	0.07%
US Treasury Bond	\$10,490,000	3.75%	15/11/2043	9,270,538	0.05%
US Treasury Bond	\$16,595,000	4.50%	15/2/2044	16,283,844	0.08%
US Treasury Bond	\$10,888,000	3.63%	15/2/2044	9,430,029	0.05%
US Treasury Bond	\$8,740,000	3.38%	15/5/2044	7,281,513	0.04%
US Treasury Bond	\$6,205,000	4.63%	15/5/2044	6,193,366	0.03%
US Treasury Bond	\$17,294,000	3.13%	15/8/2044	13,816,285	0.07%
US Treasury Bond	\$9,800,000	3.00%	15/11/2044	7,653,188	0.04%
US Treasury Bond	\$18,357,000	2.50%	15/2/2045	13,090,836	0.06%
US Treasury Bond	\$7,875,000	3.00%	15/5/2045	6,120,352	0.03%
US Treasury Bond	\$8,600,000	2.88%	15/8/2045	6,529,281	0.03%
US Treasury Bond	\$1,856,000	3.00%	15/11/2045	1,436,950	0.01%
US Treasury Bond	\$10,700,000	2.50%	15/2/2046	7,538,484	0.04%
US Treasury Bond	\$10,685,000	2.50%	15/5/2046	7,507,882	0.04%
US Treasury Bond	\$12,675,000	2.25%	15/8/2046	8,446,699	0.04%
US Treasury Bond	\$5,900,000	2.88%	15/11/2046	4,428,688	0.02%
US Treasury Bond	\$11,240,000	3.00%	15/2/2047	8,614,406	0.04%
US Treasury Bond	\$8,500,000	3.00%	15/5/2047	6,502,500	0.03%
US Treasury Bond	\$12,600,000	2.75%	15/8/2047	9,178,313	0.05%
US Treasury Bond	\$12,200,000	2.75%	15/11/2047	8,869,781	0.04%
US Treasury Bond	\$14,898,000	3.00%	15/2/2048	11,334,119	0.06%
US Treasury Bond	\$16,765,000	3.13%	15/5/2048	13,034,788	0.06%
US Treasury Bond	\$9,572,700	3.00%	15/8/2048	7,263,286	0.04%
US Treasury Bond	\$17,700,000	3.38%	15/11/2048	14,375,719	0.07%
US Treasury Bond	\$16,733,000	3.00%	15/2/2049	12,677,862	0.06%
US Treasury Bond	\$18,840,000	2.88%	15/5/2049	13,915,106	0.07%
US Treasury Bond	\$15,021,000	2.25%	15/8/2049	9,709,668	0.05%
US Treasury Bond	\$16,382,000	2.38%	15/11/2049	10,878,672	0.05%
US Treasury Bond	\$19,503,100	2.00%	15/2/2050	11,845,086	0.06%
US Treasury Bond ¹	\$24,315,100	1.25%	15/5/2050	12,051,171	0.06%
US Treasury Bond	\$27,695,000	1.38%	15/8/2050	14,172,051	0.07%
US Treasury Bond	\$26,931,000	1.63%	15/11/2050	14,740,515	0.07%
US Treasury Bond	\$31,975,000	1.88%	15/2/2051	18,670,402	0.09%
US Treasury Bond	\$28,442,000	2.38%	15/5/2051	18,731,723	0.09%
US Treasury Bond	\$32,461,000	2.00%	15/8/2051	19,501,960	0.09%
US Treasury Bond	\$29,851,000	1.88%	15/11/2051	17,327,573	0.08%
US Treasury Bond	\$24,878,000	2.25%	15/2/2052	15,848,063	0.08%
US Treasury Bond	\$27,829,000	2.88%	15/5/2052	20,397,787	0.10%
US Treasury Bond	\$22,608,000	3.00%	15/8/2052	17,008,988	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Bond	\$20,966,000	4.00%	15/11/2052	19,101,992	0.09%
US Treasury Bond	\$19,733,000	3.63%	15/2/2053	16,788,466	0.08%
US Treasury Bond	\$27,255,500	3.63%	15/5/2053	23,196,986	0.11%
US Treasury Bond	\$19,916,100	4.13%	15/8/2053	18,549,980	0.09%
US Treasury Bond	\$22,975,000	4.75%	15/11/2053	23,757,586	0.11%
US Treasury Bond	\$22,795,000	4.25%	15/2/2054	21,712,238	0.10%
US Treasury Bond	\$20,875,000	4.63%	15/5/2054	21,168,555	0.10%
US Treasury Note	\$20,915,000	3.00%	15/7/2025	20,474,641	0.10%
US Treasury Note	\$22,568,000	0.25%	31/7/2025	21,431,666	0.10%
US Treasury Note	\$15,868,000	4.75%	31/7/2025	15,811,594	0.08%
US Treasury Note	\$12,262,300	2.88%	31/7/2025	11,980,171	0.06%
US Treasury Note ¹	\$28,000,000	2.00%	15/8/2025	27,070,313	0.13%
US Treasury Note	\$16,606,000	3.13%	15/8/2025	16,256,366	0.08%
US Treasury Note	\$34,387,000	0.25%	31/8/2025	32,531,983	0.16%
US Treasury Note	\$16,489,000	5.00%	31/8/2025	16,474,830	0.08%
US Treasury Note	\$7,012,000	2.75%	31/8/2025	6,829,578	0.03%
US Treasury Note	\$17,045,000	3.50%	15/9/2025	16,736,725	0.08%
US Treasury Note	\$42,710,000	0.25%	30/9/2025	40,267,522	0.19%
US Treasury Note	\$11,812,500	5.00%	30/9/2025	11,807,886	0.06%
US Treasury Note	\$9,695,000	3.00%	30/9/2025	9,458,684	0.05%
US Treasury Note ¹	\$23,805,000	4.25%	15/10/2025	23,579,038	0.11%
US Treasury Note	\$21,125,000	5.00%	31/10/2025	21,125,000	0.10%
US Treasury Note	\$18,338,000	0.25%	31/10/2025	17,230,557	0.08%
US Treasury Note	\$6,602,600	3.00%	31/10/2025	6,434,440	0.03%
US Treasury Note	\$26,415,000	2.25%	15/11/2025	25,469,838	0.12%
US Treasury Note	\$16,870,000	4.50%	15/11/2025	16,766,540	0.08%
US Treasury Note ¹	\$29,825,000	2.88%	30/11/2025	28,990,832	0.14%
US Treasury Note	\$11,173,000	0.38%	30/11/2025	10,480,798	0.05%
US Treasury Note	\$3,931,000	4.88%	30/11/2025	3,926,393	0.02%
US Treasury Note	\$22,975,000	4.00%	15/12/2025	22,677,940	0.11%
US Treasury Note	\$28,040,000	0.38%	31/12/2025	26,220,686	0.13%
US Treasury Note	\$8,350,000	2.63%	31/12/2025	8,076,994	0.04%
US Treasury Note	\$6,400,000	4.25%	31/12/2025	6,338,750	0.03%
US Treasury Note	\$15,858,000	3.88%	15/1/2026	15,619,511	0.08%
US Treasury Note	\$36,443,000	0.38%	31/1/2026	33,961,744	0.16%
US Treasury Note	\$10,000,000	2.63%	31/1/2026	9,657,813	0.05%
US Treasury Note	\$7,945,000	4.25%	31/1/2026	7,868,964	0.04%
US Treasury Note	\$26,375,000	1.63%	15/2/2026	25,051,099	0.12%
US Treasury Note	\$17,410,000	4.00%	15/2/2026	17,174,693	0.08%
US Treasury Note ¹	\$62,126,000	0.50%	28/2/2026	57,849,984	0.28%
US Treasury Note	\$10,516,000	4.63%	28/2/2026	10,478,619	0.05%
US Treasury Note	\$10,000,000	2.50%	28/2/2026	9,626,563	0.05%
US Treasury Note ¹	\$34,715,000	4.63%	15/3/2026	34,595,667	0.17%
US Treasury Note	\$35,291,000	0.75%	31/3/2026	32,914,372	0.16%
US Treasury Note	\$25,376,500	4.50%	31/3/2026	25,243,670	0.12%
US Treasury Note	\$16,280,000	2.25%	31/3/2026	15,589,372	0.08%
US Treasury Note	\$33,005,000	3.75%	15/4/2026	32,411,941	0.15%
US Treasury Note	\$46,927,000	0.75%	30/4/2026	43,643,943	0.21%
US Treasury Note ¹	\$27,498,500	4.88%	30/4/2026	27,541,466	0.13%
US Treasury Note ¹	\$25,637,000	2.38%	30/4/2026	24,564,452	0.12%
US Treasury Note ¹	\$45,940,000	1.63%	15/5/2026	43,372,026	0.21%
US Treasury Note	\$10,350,000	3.63%	15/5/2026	10,138,957	0.05%
US Treasury Note ¹	\$29,410,500	4.88%	31/5/2026	29,470,240	0.14%
US Treasury Note	\$25,737,000	0.75%	31/5/2026	23,869,057	0.11%
US Treasury Note	\$15,460,000	2.13%	31/5/2026	14,722,631	0.07%
US Treasury Note	\$12,215,000	4.13%	15/6/2026	12,075,673	0.06%
US Treasury Note	\$29,425,000	0.88%	30/6/2026	27,296,285	0.13%
US Treasury Note	\$7,230,000	4.63%	30/6/2026	7,217,009	0.04%
US Treasury Note	\$3,175,000	1.88%	30/6/2026	3,004,840	0.02%
US Treasury Note	\$9,052,000	4.50%	15/7/2026	9,013,105	0.04%
US Treasury Note ¹	\$38,374,000	0.63%	31/7/2026	35,301,082	0.17%
US Treasury Note ¹	\$32,440,000	1.50%	15/8/2026	30,356,744	0.15%
US Treasury Note	\$15,759,000	0.75%	31/8/2026	14,494,587	0.07%
US Treasury Note	\$40,000	4.63%	15/9/2026	39,953	0.00%
US Treasury Note	\$41,535,600	0.88%	30/9/2026	38,228,977	0.18%
US Treasury Note	\$8,203,000	1.63%	30/9/2026	7,677,495	0.04%
US Treasury Note	\$15,985,000	4.63%	15/10/2026	15,972,512	0.08%
US Treasury Note	\$28,087,000	1.13%	31/10/2026	25,921,229	0.12%
US Treasury Note	\$8,941,000	1.63%	31/10/2026	8,349,357	0.04%
US Treasury Note	\$21,000,000	2.00%	15/11/2026	19,761,328	0.10%
US Treasury Note	\$5,353,000	4.63%	15/11/2026	5,350,909	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	\$29,125,000	1.25%	30/11/2026	26,899,668	0.13%
US Treasury Note	\$14,400,000	1.63%	30/11/2026	13,417,875	0.07%
US Treasury Note	\$20,000	4.38%	15/12/2026	19,888	0.00%
US Treasury Note	\$9,394,000	1.25%	31/12/2026	8,660,094	0.04%
US Treasury Note	\$127,000	4.00%	15/1/2027	125,164	0.00%
US Treasury Note ¹	\$28,715,500	1.50%	31/1/2027	26,575,298	0.13%
US Treasury Note	\$7,730,000	4.13%	15/2/2027	7,641,830	0.04%
US Treasury Note	\$3,715,000	1.88%	28/2/2027	3,465,689	0.02%
US Treasury Note	\$412,400	1.13%	28/2/2027	377,088	0.00%
US Treasury Note	\$12,550,000	4.25%	15/3/2027	12,449,992	0.06%
US Treasury Note	\$10,575,000	2.50%	31/3/2027	10,023,943	0.05%
US Treasury Note	\$5,818,000	0.63%	31/3/2027	5,233,018	0.03%
US Treasury Note	\$23,110,000	4.50%	15/4/2027	23,077,502	0.11%
US Treasury Note	\$26,645,000	0.50%	30/4/2027	23,809,805	0.11%
US Treasury Note	\$18,580,000	2.75%	30/4/2027	17,701,805	0.09%
US Treasury Note	\$21,612,000	2.38%	15/5/2027	20,355,803	0.10%
US Treasury Note	\$16,540,000	4.50%	15/5/2027	16,519,325	0.08%
US Treasury Note	\$12,014,000	2.63%	31/5/2027	11,393,590	0.06%
US Treasury Note	\$10,445,000	0.50%	31/5/2027	9,305,842	0.05%
US Treasury Note	\$327,000	4.63%	15/6/2027	327,971	0.00%
US Treasury Note	\$13,680,000	3.25%	30/6/2027	13,200,131	0.06%
US Treasury Note	\$9,930,000	0.50%	30/6/2027	8,824,512	0.04%
US Treasury Note	\$21,870,000	0.38%	31/7/2027	19,288,315	0.09%
US Treasury Note	\$14,615,000	2.75%	31/7/2027	13,877,399	0.07%
US Treasury Note	\$9,350,000	2.25%	15/8/2027	8,737,137	0.04%
US Treasury Note	\$27,862,000	0.50%	31/8/2027	24,601,275	0.12%
US Treasury Note	\$7,230,000	3.13%	31/8/2027	6,936,846	0.03%
US Treasury Note ¹	\$29,925,000	0.38%	30/9/2027	26,240,484	0.13%
US Treasury Note	\$16,530,000	4.13%	30/9/2027	16,344,038	0.08%
US Treasury Note	\$22,530,000	0.50%	31/10/2027	19,775,356	0.10%
US Treasury Note	\$16,704,000	4.13%	31/10/2027	16,517,385	0.08%
US Treasury Note	\$19,030,000	2.25%	15/11/2027	17,705,334	0.09%
US Treasury Note	\$38,880,000	0.63%	30/11/2027	34,177,950	0.16%
US Treasury Note	\$19,927,000	3.88%	30/11/2027	19,547,142	0.09%
US Treasury Note	\$37,270,000	0.63%	31/12/2027	32,663,661	0.16%
US Treasury Note	\$17,013,000	3.88%	31/12/2027	16,688,690	0.08%
US Treasury Note ¹	\$53,156,000	0.75%	31/1/2028	46,669,307	0.22%
US Treasury Note	\$10,284,000	3.50%	31/1/2028	9,960,215	0.05%
US Treasury Note	\$27,974,000	2.75%	15/2/2028	26,372,052	0.13%
US Treasury Note	\$49,974,500	1.13%	29/2/2028	44,395,316	0.21%
US Treasury Note ¹	\$35,604,000	4.00%	29/2/2028	35,058,814	0.17%
US Treasury Note	\$26,573,000	3.63%	31/3/2028	25,825,634	0.12%
US Treasury Note	\$25,210,000	1.25%	31/3/2028	22,448,717	0.11%
US Treasury Note ¹	\$34,069,000	1.25%	30/4/2028	30,268,177	0.14%
US Treasury Note	\$9,764,000	3.50%	30/4/2028	9,444,382	0.05%
US Treasury Note	\$19,500,000	2.88%	15/5/2028	18,421,406	0.09%
US Treasury Note	\$17,735,000	3.63%	31/5/2028	17,229,275	0.08%
US Treasury Note	\$15,515,000	1.25%	31/5/2028	13,753,805	0.07%
US Treasury Note	\$32,305,000	1.25%	30/6/2028	28,582,354	0.14%
US Treasury Note	\$13,751,000	4.00%	30/6/2028	13,542,586	0.07%
US Treasury Note ¹	\$47,348,000	1.00%	31/7/2028	41,359,218	0.20%
US Treasury Note	\$12,355,000	4.13%	31/7/2028	12,224,693	0.06%
US Treasury Note	\$31,432,900	2.88%	15/8/2028	29,613,230	0.14%
US Treasury Note	\$25,556,000	1.13%	31/8/2028	22,389,452	0.11%
US Treasury Note	\$6,727,800	4.38%	31/8/2028	6,719,916	0.03%
US Treasury Note	\$56,395,000	1.25%	30/9/2028	49,557,106	0.24%
US Treasury Note	\$19,606,000	4.63%	30/9/2028	19,771,426	0.10%
US Treasury Note	\$28,305,000	1.38%	31/10/2028	24,959,261	0.12%
US Treasury Note	\$5,504,000	4.88%	31/10/2028	5,607,630	0.03%
US Treasury Note	\$15,945,000	3.13%	15/11/2028	15,140,276	0.07%
US Treasury Note	\$23,895,000	1.50%	30/11/2028	21,148,942	0.10%
US Treasury Note	\$15,115,000	4.38%	30/11/2028	15,115,000	0.07%
US Treasury Note	\$16,580,000	1.38%	31/12/2028	14,563,199	0.07%
US Treasury Note	\$10,960,000	3.75%	31/12/2028	10,681,719	0.05%
US Treasury Note ¹	\$24,279,500	4.00%	31/1/2029	23,909,617	0.11%
US Treasury Note	\$25,242,000	1.75%	31/1/2029	22,512,709	0.11%
US Treasury Note	\$23,180,000	2.63%	15/2/2029	21,488,584	0.10%
US Treasury Note	\$22,731,000	4.25%	28/2/2029	22,631,552	0.11%
US Treasury Note	\$19,920,000	1.88%	28/2/2029	17,836,181	0.09%
US Treasury Note ¹	\$26,706,000	4.13%	31/3/2029	26,436,854	0.13%
US Treasury Note	\$18,725,000	2.38%	31/3/2029	17,130,449	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note ¹	\$30,033,000	4.63%	30/4/2029	30,380,257	0.15%
US Treasury Note	\$24,520,000	2.88%	30/4/2029	22,931,947	0.11%
US Treasury Note	\$18,955,000	2.38%	15/5/2029	17,309,765	0.08%
US Treasury Note	\$16,735,000	2.75%	31/5/2029	15,547,861	0.08%
US Treasury Note	\$4,105,000	4.50%	31/5/2029	4,133,222	0.02%
US Treasury Note	\$17,440,000	3.25%	30/6/2029	16,570,725	0.08%
US Treasury Note	\$9,240,000	2.63%	31/7/2029	8,514,516	0.04%
US Treasury Note	\$17,966,500	1.63%	15/8/2029	15,747,357	0.08%
US Treasury Note	\$9,527,000	3.13%	31/8/2029	8,985,896	0.04%
US Treasury Note	\$15,151,000	3.88%	30/9/2029	14,805,368	0.07%
US Treasury Note	\$14,173,000	4.00%	31/10/2029	13,931,616	0.07%
US Treasury Note	\$20,304,000	1.75%	15/11/2029	17,832,623	0.09%
US Treasury Note	\$14,800,000	3.88%	30/11/2029	14,456,594	0.07%
US Treasury Note	\$13,935,000	3.88%	31/12/2029	13,606,221	0.07%
US Treasury Note	\$14,120,000	3.50%	31/1/2030	13,524,313	0.07%
US Treasury Note ¹	\$54,790,500	1.50%	15/2/2030	47,038,501	0.22%
US Treasury Note	\$14,376,000	4.00%	28/2/2030	14,118,804	0.07%
US Treasury Note	\$12,150,000	3.63%	31/3/2030	11,700,070	0.06%
US Treasury Note	\$12,065,000	3.50%	30/4/2030	11,537,156	0.06%
US Treasury Note ¹	\$63,429,000	0.63%	15/5/2030	51,268,471	0.24%
US Treasury Note	\$12,284,000	3.75%	31/5/2030	11,897,246	0.06%
US Treasury Note	\$12,125,000	3.75%	30/6/2030	11,738,516	0.06%
US Treasury Note	\$7,840,000	4.00%	31/7/2030	7,691,775	0.04%
US Treasury Note	\$69,235,700	0.63%	15/8/2030	55,485,923	0.26%
US Treasury Note	\$9,111,000	4.13%	31/8/2030	8,996,401	0.04%
US Treasury Note	\$8,470,000	4.63%	30/9/2030	8,591,095	0.04%
US Treasury Note	\$1,645,000	4.88%	31/10/2030	1,691,651	0.01%
US Treasury Note	\$69,164,000	0.88%	15/11/2030	55,947,192	0.27%
US Treasury Note	\$50,000	3.75%	31/12/2030	48,305	0.00%
US Treasury Note	\$45,000	4.00%	31/1/2031	44,100	0.00%
US Treasury Note ¹	\$65,113,000	1.13%	15/2/2031	53,240,051	0.25%
US Treasury Note	\$10,587,000	4.25%	28/2/2031	10,525,794	0.05%
US Treasury Note	\$3,650,000	4.13%	31/3/2031	3,602,094	0.02%
US Treasury Note	\$13,585,000	4.63%	30/4/2031	13,805,756	0.07%
US Treasury Note ¹	\$42,457,000	1.63%	15/5/2031	35,637,344	0.17%
US Treasury Note	\$16,256,000	4.63%	31/5/2031	16,520,160	0.08%
US Treasury Note	\$54,217,000	1.25%	15/8/2031	44,000,484	0.21%
US Treasury Note	\$72,221,000	1.38%	15/11/2031	58,747,270	0.28%
US Treasury Note ¹	\$51,190,000	1.88%	15/2/2032	42,967,606	0.20%
US Treasury Note	\$39,854,000	2.88%	15/5/2032	35,905,963	0.17%
US Treasury Note ¹	\$49,155,000	2.75%	15/8/2032	43,740,270	0.21%
US Treasury Note	\$38,240,000	4.13%	15/11/2032	37,600,675	0.18%
US Treasury Note	\$39,064,000	3.50%	15/2/2033	36,610,293	0.17%
US Treasury Note ¹	\$30,536,000	3.38%	15/5/2033	28,303,055	0.14%
US Treasury Note	\$43,025,000	3.88%	15/8/2033	41,398,117	0.20%
US Treasury Note ¹	\$45,395,700	4.50%	15/11/2033	45,821,285	0.22%
US Treasury Note ¹	\$47,852,000	4.00%	15/2/2034	46,461,301	0.22%
US Treasury Note	\$16,283,000	4.38%	15/5/2034	16,288,088	0.08%
Utah Acquisition Sub, Inc.	\$800,000	3.95%	15/6/2026	776,020	0.01%
Utah Acquisition Sub, Inc.	\$340,000	5.25%	15/6/2046	279,922	0.00%
Valero Energy Corp.	\$200,000	2.15%	15/9/2027	182,177	0.00%
Valero Energy Corp.	\$240,000	4.35%	1/6/2028	232,302	0.00%
Valero Energy Corp.	\$200,000	2.80%	1/12/2031	169,645	0.00%
Valero Energy Corp.	\$225,000	7.50%	15/4/2032	253,939	0.00%
Valero Energy Corp.	\$635,000	6.63%	15/6/2037	677,270	0.01%
Valero Energy Corp.	\$160,000	4.90%	15/3/2045	143,245	0.00%
Valero Energy Corp.	\$335,000	3.65%	1/12/2051	231,712	0.00%
Valero Energy Corp.	\$240,000	4.00%	1/6/2052	175,898	0.00%
Valmont Industries, Inc.	\$100,000	5.00%	1/10/2044	90,315	0.00%
Valmont Industries, Inc.	\$75,000	5.25%	1/10/2054	67,113	0.00%
Ventas Canada Finance Ltd.	CAD590,000	5.40%	21/4/2028	438,711	0.00%
Ventas Realty LP	\$200,000	3.25%	15/10/2026	190,106	0.00%
Ventas Realty LP	\$175,000	3.85%	1/4/2027	168,178	0.00%
Ventas Realty LP	\$250,000	4.00%	1/3/2028	238,527	0.00%
Ventas Realty LP	\$425,000	3.00%	15/1/2030	375,228	0.00%
Ventas Realty LP	\$200,000	5.63%	1/7/2034	198,056	0.00%
Ventas Realty LP	\$75,000	5.70%	30/9/2043	71,887	0.00%
Ventas Realty LP	\$100,000	4.88%	15/4/2049	84,933	0.00%
VeriSign, Inc.	\$290,000	2.70%	15/6/2031	242,455	0.00%
Verisk Analytics, Inc.	\$37,000	4.00%	15/6/2025	36,385	0.00%
Verisk Analytics, Inc.	\$750,000	4.13%	15/3/2029	721,228	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Verisk Analytics, Inc.	\$530,000	5.50%	15/6/2045	509,517	0.00%
Verisk Analytics, Inc.	\$750,000	3.63%	15/5/2050	539,255	0.00%
Verizon Communications, Inc.	\$2,000,000	0.85%	20/11/2025	1,880,530	0.01%
Verizon Communications, Inc.	\$500,000	1.45%	20/3/2026	468,344	0.00%
Verizon Communications, Inc.	\$1,280,000	2.63%	15/8/2026	1,213,580	0.01%
Verizon Communications, Inc.	\$1,150,000	2.10%	22/3/2028	1,034,399	0.01%
Verizon Communications, Inc.	\$2,304,000	4.33%	21/9/2028	2,240,068	0.01%
Verizon Communications, Inc.	£200,000	1.13%	3/11/2028	216,811	0.00%
Verizon Communications, Inc.	€1,400,000	0.38%	22/3/2029	1,301,928	0.01%
Verizon Communications, Inc.	\$499,000	4.02%	3/12/2029	471,524	0.00%
Verizon Communications, Inc.	\$500,000	3.15%	22/3/2030	450,699	0.00%
Verizon Communications, Inc.	CAD779,000	2.50%	16/5/2030	506,828	0.00%
Verizon Communications, Inc.	£600,000	1.88%	19/9/2030	631,987	0.00%
Verizon Communications, Inc.	\$183,000	1.68%	30/10/2030	148,730	0.00%
Verizon Communications, Inc.	\$2,425,000	1.75%	20/1/2031	1,962,590	0.01%
Verizon Communications, Inc.	\$918,000	2.55%	21/3/2031	779,796	0.01%
Verizon Communications, Inc.	£108,000	2.50%	8/4/2031	116,879	0.00%
Verizon Communications, Inc.	€1,500,000	2.63%	1/12/2031	1,508,820	0.01%
Verizon Communications, Inc.	\$1,164,000	2.36%	15/3/2032	951,312	0.01%
Verizon Communications, Inc.	€1,500,000	0.75%	22/3/2032	1,303,406	0.01%
Verizon Communications, Inc.	€800,000	1.30%	18/5/2033	703,270	0.01%
Verizon Communications, Inc.	\$1,700,000	4.50%	10/8/2033	1,598,057	0.01%
Verizon Communications, Inc.	\$700,000	4.40%	1/11/2034	648,628	0.00%
Verizon Communications, Inc.	£300,000	3.13%	2/11/2035	308,518	0.00%
Verizon Communications, Inc.	\$1,166,000	4.27%	15/1/2036	1,055,605	0.01%
Verizon Communications, Inc.	€1,500,000	3.75%	28/2/2036	1,587,497	0.01%
Verizon Communications, Inc.	£1,300,000	3.38%	27/10/2036	1,348,538	0.01%
Verizon Communications, Inc.	£100,000	1.88%	3/11/2038	81,970	0.00%
Verizon Communications, Inc.	\$1,125,000	4.81%	15/3/2039	1,043,301	0.01%
Verizon Communications, Inc.	€800,000	1.50%	19/9/2039	622,808	0.00%
Verizon Communications, Inc.	\$2,250,000	2.65%	20/11/2040	1,550,186	0.01%
Verizon Communications, Inc.	\$1,025,000	3.40%	22/3/2041	783,462	0.01%
Verizon Communications, Inc.	\$300,000	2.85%	3/9/2041	210,187	0.00%
Verizon Communications, Inc.	\$325,000	4.13%	15/8/2046	262,682	0.00%
Verizon Communications, Inc.	\$615,000	4.86%	21/8/2046	558,037	0.00%
Verizon Communications, Inc.	\$1,071,000	4.52%	15/9/2048	918,292	0.01%
Verizon Communications, Inc.	\$1,250,000	4.00%	22/3/2050	974,119	0.01%
Verizon Communications, Inc.	\$1,100,000	2.88%	20/11/2050	691,860	0.01%
Verizon Communications, Inc.	\$1,750,000	3.55%	22/3/2051	1,259,476	0.01%
Verizon Communications, Inc.	CAD375,000	4.05%	22/3/2051	223,149	0.00%
Verizon Communications, Inc.	\$500,000	5.50%	23/2/2054	489,615	0.00%
Verizon Communications, Inc.	\$300,000	5.01%	21/8/2054	273,027	0.00%
Verizon Communications, Inc.	\$1,391,000	2.99%	30/10/2056	851,522	0.01%
Verizon Communications, Inc.	\$1,150,000	3.00%	20/11/2060	688,398	0.01%
Verizon Communications, Inc.	\$1,350,000	3.70%	22/3/2061	952,201	0.01%
VF Corp.	€100,000	4.13%	7/3/2026	105,901	0.00%
VF Corp.	€300,000	4.25%	7/3/2029	309,095	0.00%
VF Corp.	\$340,000	2.95%	23/4/2030	282,277	0.00%
Viatis, Inc.	\$250,000	2.30%	22/6/2027	228,318	0.00%
Viatis, Inc.	\$250,000	4.00%	22/6/2050	168,471	0.00%
VICI Properties LP	\$900,000	4.75%	15/2/2028	878,121	0.01%
VICI Properties LP	\$500,000	4.95%	15/2/2030	482,408	0.00%
VICI Properties LP	\$650,000	5.13%	15/5/2032	619,382	0.00%
VICI Properties LP	\$450,000	5.63%	15/5/2052	402,928	0.00%
VICI Properties LP	\$350,000	6.13%	1/4/2054	334,999	0.00%
VICI Properties LP/VICI Note Co., Inc.	\$500,000	3.75%	15/2/2027	475,221	0.00%
VICI Properties LP/VICI Note Co., Inc.	\$500,000	4.63%	1/12/2029	472,228	0.00%
Virginia Electric & Power Co.	\$715,000	3.15%	15/1/2026	692,222	0.01%
Virginia Electric & Power Co.	\$160,000	2.95%	15/11/2026	152,145	0.00%
Virginia Electric & Power Co.	\$370,000	3.50%	15/3/2027	355,219	0.00%
Virginia Electric & Power Co.	\$250,000	3.80%	1/4/2028	239,192	0.00%
Virginia Electric & Power Co.	\$525,000	2.88%	15/7/2029	473,934	0.00%
Virginia Electric & Power Co.	\$195,000	2.30%	15/11/2031	160,497	0.00%
Virginia Electric & Power Co.	\$500,000	2.40%	30/3/2032	410,917	0.00%
Virginia Electric & Power Co.	\$295,000	5.00%	1/4/2033	287,277	0.00%
Virginia Electric & Power Co.	\$160,000	5.30%	15/8/2033	159,054	0.00%
Virginia Electric & Power Co.	\$865,000	6.00%	15/1/2036	889,824	0.01%
Virginia Electric & Power Co.	\$100,000	6.00%	15/5/2037	102,958	0.00%
Virginia Electric & Power Co.	\$300,000	6.35%	30/11/2037	317,960	0.00%
Virginia Electric & Power Co.	\$280,000	8.88%	15/11/2038	361,579	0.00%
Virginia Electric & Power Co.	\$195,000	4.00%	15/1/2043	156,719	0.00%

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Virginia Electric & Power Co.	\$240,000	4.65%	15/8/2043	208,431	0.00%
Virginia Electric & Power Co.	\$200,000	4.45%	15/2/2044	168,475	0.00%
Virginia Electric & Power Co.	\$140,000	4.20%	15/5/2045	113,759	0.00%
Virginia Electric & Power Co.	\$250,000	4.00%	15/11/2046	194,495	0.00%
Virginia Electric & Power Co.	\$215,000	3.80%	15/9/2047	159,176	0.00%
Virginia Electric & Power Co.	\$225,000	4.60%	1/12/2048	191,330	0.00%
Virginia Electric & Power Co.	\$220,000	3.30%	1/12/2049	148,407	0.00%
Virginia Electric & Power Co.	\$300,000	2.45%	15/12/2050	168,583	0.00%
Virginia Electric & Power Co.	\$160,000	2.95%	15/11/2051	99,988	0.00%
Virginia Electric & Power Co.	\$240,000	4.63%	15/5/2052	202,134	0.00%
Virginia Electric & Power Co.	\$295,000	5.45%	1/4/2053	281,829	0.00%
Virginia Electric & Power Co.	\$240,000	5.70%	15/8/2053	238,727	0.00%
Visa, Inc.	\$1,505,000	3.15%	14/12/2025	1,464,061	0.01%
Visa, Inc.	\$325,000	2.05%	15/4/2030	279,205	0.00%
Visa, Inc.	\$2,000,000	1.10%	15/2/2031	1,593,016	0.01%
Visa, Inc.	\$775,000	4.15%	14/12/2035	723,031	0.01%
Visa, Inc.	\$2,075,000	2.70%	15/4/2040	1,512,318	0.01%
Visa, Inc.	\$500,000	3.65%	15/9/2047	387,814	0.00%
Visa, Inc.	\$2,250,000	2.00%	15/8/2050	1,265,236	0.01%
Vistra Operations Co. LLC	\$165,000	3.70%	30/1/2027	157,689	0.00%
Vistra Operations Co. LLC	\$430,000	4.30%	15/7/2029	406,365	0.00%
Vistra Operations Co. LLC	\$1,100,000	6.00%	15/4/2034	1,101,215	0.01%
VMware LLC	\$495,000	1.40%	15/8/2026	455,740	0.00%
VMware LLC	\$1,160,000	4.65%	15/5/2027	1,140,737	0.01%
VMware LLC	\$275,000	3.90%	21/8/2027	263,767	0.00%
VMware LLC	\$1,500,000	1.80%	15/8/2028	1,313,392	0.01%
VMware LLC	\$1,100,000	4.70%	15/5/2030	1,064,271	0.01%
Volkswagen Group of America Finance LLC	\$1,000,000	6.00%	16/11/2026	1,011,543	0.01%
Volkswagen Group of America Finance LLC	\$1,000,000	6.20%	16/11/2028	1,032,053	0.01%
Vontier Corp.	\$325,000	1.80%	1/4/2026	303,967	0.00%
Vontier Corp.	\$450,000	2.95%	1/4/2031	370,604	0.00%
Voya Financial, Inc.	\$160,000	5.70%	15/7/2043	154,698	0.00%
Voya Financial, Inc.	\$125,000	4.80%	15/6/2046	105,926	0.00%
Vulcan Materials Co.	\$50,000	3.90%	1/4/2027	48,391	0.00%
Vulcan Materials Co.	\$455,000	3.50%	1/6/2030	415,445	0.00%
Vulcan Materials Co.	\$100,000	4.50%	15/6/2047	83,316	0.00%
Vulcan Materials Co.	\$300,000	4.70%	1/3/2048	259,929	0.00%
W R Berkley Corp.	\$250,000	4.75%	1/8/2044	221,368	0.00%
W R Berkley Corp.	\$500,000	3.15%	30/9/2061	297,991	0.00%
Wachovia Corp.	\$295,000	5.50%	1/8/2035	290,884	0.00%
WakeMed	\$300,000	3.29%	1/10/2052	210,152	0.00%
Walmart, Inc.	\$500,000	3.90%	9/9/2025	493,113	0.00%
Walmart, Inc.	\$450,000	4.00%	15/4/2026	442,903	0.00%
Walmart, Inc.	\$507,000	3.05%	8/7/2026	489,762	0.00%
Walmart, Inc.	\$450,000	3.90%	15/4/2028	438,535	0.00%
Walmart, Inc.	\$785,000	2.38%	24/9/2029	704,007	0.01%
Walmart, Inc.	\$450,000	4.00%	15/4/2030	436,614	0.00%
Walmart, Inc.	\$1,800,000	4.10%	15/4/2033	1,715,108	0.01%
Walmart, Inc.	£800,000	5.63%	27/3/2034	1,081,346	0.01%
Walmart, Inc.	\$570,000	5.25%	1/9/2035	585,795	0.00%
Walmart, Inc.	\$420,000	6.20%	15/4/2038	469,195	0.00%
Walmart, Inc.	\$175,000	3.95%	28/6/2038	156,975	0.00%
Walmart, Inc.	\$105,000	5.63%	1/4/2040	110,480	0.00%
Walmart, Inc.	\$105,000	5.00%	25/10/2040	103,926	0.00%
Walmart, Inc.	\$1,650,000	2.50%	22/9/2041	1,142,098	0.01%
Walmart, Inc.	\$485,000	4.00%	11/4/2043	413,402	0.00%
Walmart, Inc.	\$235,000	3.63%	15/12/2047	181,411	0.00%
Walmart, Inc.	\$435,000	4.05%	29/6/2048	361,188	0.00%
Walmart, Inc.	\$985,000	2.95%	24/9/2049	668,245	0.01%
Walmart, Inc.	\$625,000	2.65%	22/9/2051	391,712	0.00%
Walmart, Inc.	\$450,000	4.50%	15/4/2053	398,244	0.00%
Walt Disney Co.	\$200,000	3.70%	15/10/2025	196,181	0.00%
Walt Disney Co.	\$550,000	1.75%	13/1/2026	521,770	0.00%
Walt Disney Co.	\$700,000	3.38%	15/11/2026	673,182	0.01%
Walt Disney Co.	\$800,000	3.70%	23/3/2027	775,112	0.01%
Walt Disney Co.	CAD1,090,000	3.06%	30/3/2027	769,230	0.01%
Walt Disney Co.	\$500,000	2.00%	1/9/2029	434,198	0.00%
Walt Disney Co.	\$1,000,000	3.80%	22/3/2030	947,232	0.01%
Walt Disney Co.	\$225,000	6.20%	15/12/2034	244,481	0.00%
Walt Disney Co.	\$215,000	6.15%	1/3/2037	232,548	0.00%
Walt Disney Co.	\$25,000	6.65%	15/11/2037	28,110	0.00%

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Walt Disney Co.	\$1,000,000	3.50%	13/5/2040	797,457	0.01%
Walt Disney Co.	\$150,000	5.40%	1/10/2043	148,185	0.00%
Walt Disney Co.	\$385,000	4.75%	15/9/2044	347,783	0.00%
Walt Disney Co.	\$500,000	4.95%	15/10/2045	464,296	0.00%
Walt Disney Co.	\$115,000	4.75%	15/11/2046	103,368	0.00%
Walt Disney Co.	\$1,250,000	2.75%	1/9/2049	793,582	0.01%
Walt Disney Co.	\$1,485,000	3.60%	13/1/2051	1,107,188	0.01%
Walt Disney Co.	\$935,000	3.80%	13/5/2060	693,128	0.01%
Warnermedia Holdings, Inc.	\$3,400,000	3.76%	15/3/2027	3,225,030	0.02%
Warnermedia Holdings, Inc.	\$950,000	4.05%	15/3/2029	877,357	0.01%
Warnermedia Holdings, Inc.	€1,600,000	4.30%	17/1/2030	1,715,908	0.01%
Warnermedia Holdings, Inc.	\$1,390,000	4.28%	15/3/2032	1,212,890	0.01%
Warnermedia Holdings, Inc.	\$2,380,000	5.05%	15/3/2042	1,934,156	0.01%
Warnermedia Holdings, Inc.	\$2,800,000	5.14%	15/3/2052	2,178,913	0.01%
Warnermedia Holdings, Inc.	\$420,000	5.39%	15/3/2062	327,619	0.00%
Washington Gas Light Co.	\$140,000	3.80%	15/9/2046	105,802	0.00%
Washington Gas Light Co.	\$200,000	3.65%	15/9/2049	146,315	0.00%
Washington University	\$225,000	4.35%	15/4/2122	182,054	0.00%
Waste Connections, Inc.	\$300,000	3.50%	1/5/2029	280,346	0.00%
Waste Connections, Inc.	\$366,000	2.60%	1/2/2030	322,328	0.00%
Waste Connections, Inc.	\$125,000	3.05%	1/4/2050	82,942	0.00%
Waste Management of Canada Corp.	CAD155,000	2.60%	23/9/2026	108,639	0.00%
Waste Management, Inc.	\$500,000	0.75%	15/11/2025	469,870	0.00%
Waste Management, Inc.	\$450,000	4.95%	3/7/2027	449,386	0.00%
Waste Management, Inc.	\$200,000	3.15%	15/11/2027	188,768	0.00%
Waste Management, Inc.	\$450,000	1.15%	15/3/2028	392,758	0.00%
Waste Management, Inc.	\$200,000	1.50%	15/3/2031	160,090	0.00%
Waste Management, Inc.	\$450,000	4.95%	3/7/2031	446,150	0.00%
Waste Management, Inc.	\$1,000,000	4.88%	15/2/2034	979,328	0.01%
Waste Management, Inc.	\$225,000	2.95%	1/6/2041	162,805	0.00%
Waste Management, Inc.	\$575,000	4.15%	15/7/2049	475,287	0.00%
WEC Energy Group, Inc.	\$200,000	5.00%	27/9/2025	198,631	0.00%
WEC Energy Group, Inc.	\$500,000	4.75%	9/1/2026	494,771	0.00%
WEC Energy Group, Inc.	\$500,000	5.60%	12/9/2026	502,000	0.00%
WEC Energy Group, Inc.	\$200,000	5.15%	1/10/2027	199,457	0.00%
WEC Energy Group, Inc.	\$300,000	1.38%	15/10/2027	265,535	0.00%
WEC Energy Group, Inc.	\$500,000	4.75%	15/1/2028	494,866	0.00%
Wells Fargo & Co.	\$250,000	3.55%	29/9/2025	244,073	0.00%
Wells Fargo & Co.	\$3,762,000	3.00%	22/4/2026	3,607,642	0.02%
Wells Fargo & Co.	€230,000	2.00%	27/4/2026	239,335	0.00%
Wells Fargo & Co.	CAD125,000	2.98%	19/5/2026	88,540	0.00%
Wells Fargo & Co.	\$1,225,000	4.10%	3/6/2026	1,193,812	0.01%
Wells Fargo & Co.^	\$325,000	4.54%	15/8/2026	320,937	0.00%
Wells Fargo & Co.	\$600,000	3.00%	23/10/2026	570,033	0.00%
Wells Fargo & Co.	CAD730,000	2.49%	18/2/2027	505,727	0.00%
Wells Fargo & Co.	\$2,875,000	4.30%	22/7/2027	2,799,555	0.02%
Wells Fargo & Co.^	\$1,475,000	3.53%	24/3/2028	1,406,632	0.01%
Wells Fargo & Co.^	\$1,000,000	5.71%	22/4/2028	1,009,002	0.01%
Wells Fargo & Co.^	\$1,100,000	3.58%	22/5/2028	1,047,563	0.01%
Wells Fargo & Co.^	\$1,100,000	2.39%	2/6/2028	1,013,503	0.01%
Wells Fargo & Co.^	\$1,735,000	5.57%	25/7/2029	1,751,148	0.01%
Wells Fargo & Co.^	\$1,000,000	5.20%	23/1/2030	995,703	0.01%
Wells Fargo & Co.^	€1,200,000	1.74%	4/5/2030	1,173,606	0.01%
Wells Fargo & Co.	€1,000,000	0.63%	14/8/2030	892,936	0.01%
Wells Fargo & Co.^	\$1,640,000	2.88%	30/10/2030	1,454,007	0.01%
Wells Fargo & Co.^	\$1,050,000	4.48%	4/4/2031	1,005,858	0.01%
Wells Fargo & Co.^	\$1,515,000	3.35%	2/3/2033	1,315,174	0.01%
Wells Fargo & Co.^	\$2,300,000	4.90%	25/7/2033	2,214,102	0.01%
Wells Fargo & Co.^	\$1,530,000	5.39%	24/4/2034	1,513,320	0.01%
Wells Fargo & Co.^	\$1,660,000	5.56%	25/7/2034	1,659,772	0.01%
Wells Fargo & Co.^	\$1,500,000	6.49%	23/10/2034	1,600,031	0.01%
Wells Fargo & Co.^	\$1,000,000	5.50%	23/1/2035	997,585	0.01%
Wells Fargo & Co.	\$50,000	5.95%	15/12/2036	49,717	0.00%
Wells Fargo & Co.^	\$1,250,000	3.07%	30/4/2041	916,853	0.01%
Wells Fargo & Co.	\$600,000	5.38%	2/11/2043	562,392	0.00%
Wells Fargo & Co.	\$1,100,000	5.61%	15/1/2044	1,056,119	0.01%
Wells Fargo & Co.	\$760,000	4.65%	4/11/2044	642,003	0.00%
Wells Fargo & Co.	\$550,000	3.90%	1/5/2045	434,096	0.00%
Wells Fargo & Co.	\$805,000	4.90%	17/11/2045	700,725	0.01%
Wells Fargo & Co.	\$845,000	4.40%	14/6/2046	682,097	0.01%
Wells Fargo & Co.	\$800,000	4.75%	7/12/2046	677,297	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co.^	\$3,500,000	5.01%	4/4/2051	3,190,819	0.02%
Wells Fargo & Co.^	\$1,355,000	4.61%	25/4/2053	1,159,281	0.01%
Wells Fargo Bank NA	\$500,000	5.55%	1/8/2025	500,750	0.00%
Wells Fargo Bank NA	\$500,000	4.81%	15/1/2026	496,688	0.00%
Wells Fargo Bank NA	\$890,000	5.45%	7/8/2026	892,742	0.01%
Wells Fargo Bank NA	\$1,000,000	5.25%	11/12/2026	1,000,651	0.01%
Wells Fargo Bank NA	\$1,100,000	5.85%	1/2/2037	1,128,274	0.01%
Wells Fargo Bank NA	\$250,000	6.60%	15/1/2038	274,241	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$100,000	3.54%	15/5/2048	97,977	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$100,000	3.64%	15/6/2048	97,845	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$1,067,636	3.79%	15/9/2048	1,042,239	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$1,000,000	3.81%	15/12/2048	971,737	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$1,650,626	3.41%	15/9/2058	1,618,925	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$100,000	3.66%	15/9/2058	97,573	0.00%
Wells Fargo Commercial Mortgage Trust 2015	\$75,000	3.84%	15/9/2058	73,137	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$380,000	3.37%	15/10/2049	349,229	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$125,000	2.94%	15/10/2049	118,053	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$100,000	2.92%	15/11/2049	94,346	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$1,900,000	3.43%	15/3/2059	1,827,081	0.01%
Wells Fargo Commercial Mortgage Trust 2016	\$330,266	2.81%	15/11/2059	311,937	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$100,000	3.42%	15/11/2059	90,987	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$100,000	3.64%	15/12/2059	95,380	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$1,183,000	3.64%	15/3/2050	1,103,933	0.01%
Wells Fargo Commercial Mortgage Trust 2017	\$1,011,000	3.45%	15/7/2050	951,832	0.01%
Wells Fargo Commercial Mortgage Trust 2017^	\$286,000	3.67%	15/7/2050	266,021	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$200,000	3.42%	15/9/2050	187,300	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$100,000	3.70%	15/9/2050	92,850	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$150,000	3.58%	15/10/2050	141,459	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$100,000	3.32%	15/10/2050	93,900	0.00%
Wells Fargo Commercial Mortgage Trust 2017^	\$50,000	3.85%	15/10/2050	46,621	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$250,000	3.47%	15/11/2050	234,278	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$250,000	3.33%	15/12/2050	228,975	0.00%
Wells Fargo Commercial Mortgage Trust 2018^	\$325,000	4.01%	15/3/2051	308,443	0.00%
Wells Fargo Commercial Mortgage Trust 2018^	\$50,000	4.15%	15/3/2051	47,214	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$225,000	4.21%	15/5/2051	214,276	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$600,000	4.18%	15/6/2051	573,041	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$450,000	4.15%	15/8/2051	425,890	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$1,200,000	4.30%	15/1/2052	1,146,964	0.01%
Wells Fargo Commercial Mortgage Trust 2018	\$750,000	4.44%	15/9/2061	722,203	0.01%
Welltower OP LLC	\$175,000	4.25%	15/4/2028	169,245	0.00%
Welltower OP LLC	\$100,000	4.80%	20/11/2028	123,037	0.00%
Welltower OP LLC	\$500,000	4.13%	15/3/2029	477,763	0.00%
Welltower OP LLC	\$575,000	3.10%	15/1/2030	515,193	0.00%
Welltower OP LLC	\$100,000	2.75%	15/1/2031	86,135	0.00%
Welltower OP LLC	\$500,000	2.80%	1/6/2031	426,780	0.00%
Welltower OP LLC	\$500,000	3.85%	15/6/2032	450,291	0.00%
Welltower OP LLC	\$200,000	4.50%	1/12/2034	228,013	0.00%
Welltower OP LLC	\$50,000	6.50%	15/3/2041	53,943	0.00%
Welltower OP LLC	\$125,000	4.95%	1/9/2048	113,099	0.00%
West Virginia United Health System Obligated Group	\$150,000	3.13%	1/6/2050	98,940	0.00%
Western & Southern Life Insurance Co.	\$175,000	5.15%	15/1/2049	153,559	0.00%
Western Digital Corp.	\$300,000	2.85%	1/2/2029	259,964	0.00%
Western Digital Corp.	\$300,000	3.10%	1/2/2032	243,989	0.00%
Western Midstream Operating LP	\$180,000	5.30%	1/3/2048	154,559	0.00%
Western Midstream Operating LP	\$1,260,000	5.25%	1/2/2050	1,096,376	0.01%
Western Union Co.	\$200,000	1.35%	15/3/2026	186,471	0.00%
Western Union Co.	\$200,000	2.75%	15/3/2031	166,250	0.00%
Western Union Co.	\$200,000	6.20%	17/11/2036	202,739	0.00%
Westinghouse Air Brake Technologies Corp.	\$100,000	3.45%	15/11/2026	95,619	0.00%
Westinghouse Air Brake Technologies Corp.	\$560,000	4.70%	15/9/2028	549,081	0.00%
Westlake Corp.	\$200,000	3.60%	15/8/2026	192,420	0.00%
Westlake Corp.	\$200,000	2.88%	15/8/2041	135,045	0.00%
Westlake Corp.	\$125,000	5.00%	15/8/2046	109,424	0.00%
Westlake Corp.	\$304,000	4.38%	15/11/2047	245,887	0.00%
Westlake Corp.	\$400,000	3.13%	15/8/2051	251,465	0.00%
Westlake Corp.	\$200,000	3.38%	15/8/2061	121,125	0.00%
Weyerhaeuser Co.	\$1,000,000	4.00%	15/11/2029	939,247	0.01%
Weyerhaeuser Co.	\$50,000	4.00%	15/4/2030	46,685	0.00%
Weyerhaeuser Co.	\$305,000	7.38%	15/3/2032	341,076	0.00%
Weyerhaeuser Co.	\$200,000	4.00%	9/3/2052	151,441	0.00%
WFRBS Commercial Mortgage Trust 2014	\$825,000	3.63%	15/11/2047	816,883	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
WFRBS Commercial Mortgage Trust 2014	\$50,000	3.75%	15/9/2057	49,487	0.00%
Whirlpool Corp.	\$450,000	5.50%	1/3/2033	443,681	0.00%
Whirlpool Corp.	\$112,500	4.50%	1/6/2046	90,102	0.00%
Whirlpool Corp.	\$150,000	4.60%	15/5/2050	119,514	0.00%
Whirlpool Finance Luxembourg Sarl	€100,000	1.25%	2/11/2026	101,757	0.00%
Whirlpool Finance Luxembourg Sarl	€400,000	1.10%	9/11/2027	395,360	0.00%
William Marsh Rice University	\$260,000	3.57%	15/5/2045	210,386	0.00%
Williams Cos, Inc.	\$100,000	3.75%	15/6/2027	96,011	0.00%
Williams Cos, Inc.	\$1,115,000	4.90%	15/3/2029	1,099,461	0.01%
Williams Cos, Inc.	\$200,000	7.50%	15/1/2031	220,299	0.00%
Williams Cos, Inc.	\$600,000	2.60%	15/3/2031	507,340	0.00%
Williams Cos, Inc.	\$1,515,000	4.65%	15/8/2032	1,440,288	0.01%
Williams Cos, Inc.	\$475,000	6.30%	15/4/2040	492,388	0.00%
Williams Cos, Inc.	\$100,000	5.80%	15/11/2043	97,113	0.00%
Williams Cos, Inc.	\$1,100,000	5.40%	4/3/2044	1,037,051	0.01%
Williams Cos, Inc.	\$200,000	5.75%	24/6/2044	195,836	0.00%
Williams Cos, Inc.	\$485,000	5.10%	15/9/2045	437,351	0.00%
Williams Cos, Inc.	\$100,000	4.85%	1/3/2048	86,468	0.00%
Williams Cos, Inc.	\$155,000	5.30%	15/8/2052	143,538	0.00%
Willis North America, Inc.	\$495,000	4.65%	15/6/2027	486,575	0.00%
Willis North America, Inc.	\$225,000	4.50%	15/9/2028	218,546	0.00%
Willis North America, Inc.	\$70,000	2.95%	15/9/2029	62,718	0.00%
Willis North America, Inc.	\$750,000	5.05%	15/9/2048	653,868	0.00%
Willis North America, Inc.	\$400,000	5.90%	5/3/2054	388,244	0.00%
Willis-Knighton Medical Center	\$300,000	3.07%	1/3/2051	195,846	0.00%
Wisconsin Electric Power Co.	\$200,000	1.70%	15/6/2028	177,005	0.00%
Wisconsin Electric Power Co.	\$300,000	5.00%	15/5/2029	300,275	0.00%
Wisconsin Electric Power Co.	\$200,000	4.75%	30/9/2032	195,176	0.00%
Wisconsin Electric Power Co.	\$365,000	5.63%	15/5/2033	380,175	0.00%
Wisconsin Electric Power Co.	\$75,000	4.30%	15/10/2048	61,784	0.00%
Wisconsin Power & Light Co.	\$75,000	3.05%	15/10/2027	70,346	0.00%
Wisconsin Power & Light Co.	\$640,000	3.95%	1/9/2032	583,968	0.00%
Wisconsin Power & Light Co.	\$300,000	5.38%	30/3/2034	297,958	0.00%
Wisconsin Power & Light Co.	\$155,000	3.65%	1/4/2050	110,862	0.00%
Wisconsin Public Service Corp.	\$325,000	4.75%	1/11/2044	292,628	0.00%
Wisconsin Public Service Corp.	\$265,000	2.85%	1/12/2051	163,646	0.00%
Workday, Inc.	\$300,000	3.50%	1/4/2027	286,947	0.00%
Workday, Inc.	\$235,000	3.70%	1/4/2029	220,586	0.00%
Workday, Inc.	\$800,000	3.80%	1/4/2032	718,828	0.01%
WP Carey, Inc.	\$100,000	3.85%	15/7/2029	93,353	0.00%
WP Carey, Inc.	\$480,000	2.25%	1/4/2033	371,613	0.00%
WRKCo, Inc.	\$2,300,000	4.65%	15/3/2026	2,267,171	0.01%
WRKCo, Inc.	\$125,000	4.00%	15/3/2028	119,650	0.00%
WRKCo, Inc.	\$100,000	3.90%	1/6/2028	95,143	0.00%
WRKCo, Inc.	\$195,000	4.90%	15/3/2029	193,791	0.00%
WW Grainger, Inc.	\$100,000	4.60%	15/6/2045	89,540	0.00%
WW Grainger, Inc.	\$100,000	3.75%	15/5/2046	77,742	0.00%
WW Grainger, Inc.	\$80,000	4.20%	15/5/2047	66,288	0.00%
Wyeth LLC	\$135,000	6.50%	1/2/2034	148,196	0.00%
Wyeth LLC	\$100,000	6.00%	15/2/2036	106,291	0.00%
Wyeth LLC	\$850,000	5.95%	1/4/2037	894,986	0.01%
Xcel Energy, Inc.	\$400,000	1.75%	15/3/2027	364,164	0.00%
Xcel Energy, Inc.	\$175,000	4.00%	15/6/2028	166,782	0.00%
Xcel Energy, Inc.	\$370,000	2.60%	1/12/2029	322,951	0.00%
Xcel Energy, Inc.	\$425,000	2.35%	15/11/2031	343,205	0.00%
Xcel Energy, Inc.	\$750,000	5.50%	15/3/2034	738,903	0.01%
Xcel Energy, Inc.	\$350,000	6.50%	1/7/2036	364,387	0.00%
Xilinx, Inc.	\$1,000,000	2.38%	1/6/2030	864,362	0.01%
Xylem, Inc.	\$200,000	3.25%	1/11/2026	191,210	0.00%
Xylem, Inc.	\$105,000	1.95%	30/1/2028	94,307	0.00%
Xylem, Inc.	\$175,000	2.25%	30/1/2031	146,869	0.00%
Xylem, Inc.	\$450,000	4.38%	1/11/2046	375,879	0.00%
Yale University	\$200,000	1.48%	15/4/2030	167,075	0.00%
Yale University	\$200,000	2.40%	15/4/2050	124,483	0.00%
Yale-New Haven Health Services Corp.	\$500,000	2.50%	1/7/2050	301,040	0.00%
Zimmer Biomet Holdings, Inc.	\$465,000	2.60%	24/11/2031	388,668	0.00%
Zimmer Biomet Holdings, Inc.	\$50,000	5.75%	30/11/2039	50,273	0.00%
Zions Bancorp NA	\$250,000	3.25%	29/10/2029	208,728	0.00%
Zoetis, Inc.	\$400,000	5.40%	14/11/2025	399,932	0.00%
Zoetis, Inc.	\$350,000	3.00%	12/9/2027	328,358	0.00%
Zoetis, Inc.	\$80,000	3.90%	20/8/2028	76,343	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Zoetis, Inc.	\$550,000	2.00%	15/5/2030	463,297	0.00%
Zoetis, Inc.	\$400,000	5.60%	16/11/2032	409,291	0.00%
Zoetis, Inc.	\$395,000	4.70%	1/2/2043	352,046	0.00%
Zoetis, Inc.	\$200,000	3.95%	12/9/2047	156,146	0.00%
Zoetis, Inc.	\$100,000	4.45%	20/8/2048	85,192	0.00%
Zoetis, Inc.	\$460,000	3.00%	15/5/2050	299,998	0.00%
				9,590,224,155	45.29%
Uruguay 0.02% (31 December 2023: 0.03%)					
Uruguay Government International Bond	\$575,000	4.38%	27/10/2027	569,646	0.00%
Uruguay Government International Bond	\$520,190	4.38%	23/1/2031	505,900	0.00%
Uruguay Government International Bond	\$724,468	5.75%	28/10/2034	755,335	0.00%
Uruguay Government International Bond	\$725,000	7.63%	21/3/2036	858,625	0.00%
Uruguay Government International Bond	\$300,000	4.13%	20/11/2045	260,057	0.00%
Uruguay Government International Bond	\$975,000	5.10%	18/6/2050	917,688	0.01%
Uruguay Government International Bond	\$1,600,000	4.98%	20/4/2055	1,458,627	0.01%
				5,325,878	0.02%
Total Fixed Income				20,852,624,022	98.48%
Total Transferable Securities				20,852,624,022	98.48%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: 0.00%)				
Futures 0.00% (31 December 2023: 0.00%)				
Euro-Schatz September 2024	1,050	€110,657,300	351,212	0.00%
Euro-Bund September 2024	207	€27,231,974	14,325	0.00%
Long Gilt September 2024	(91)	£(8,882,170)	4,172	0.00%
Euro-Buxl 30 Year Bond September 2024	(58)	€(7,451,450)	(109,823)	(0.00%)
Euro-Bobl September 2024	(294)	€(34,023,079)	(225,368)	(0.00%)
			34,518	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market			34,518	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.10%) (31 December 2023: 0.05%)							
Forward Currency Exchange Contracts 0.66% (31 December 2023: (0.76%))							
USD	1,151,468,788	JPY	(179,781,470,273)	Deutsche Bank AG	2/7/2024	33,841,844	0.16%
USD	1,086,932,800	EUR	(1,000,000,000)	State Street Bank & Trust Co.	2/7/2024	15,182,321	0.07%
USD	544,621,500	EUR	(500,000,000)	Bank of New York Mellon	2/7/2024	8,746,260	0.04%
USD	544,471,500	EUR	(500,000,000)	Bank of New York Mellon	2/7/2024	8,596,260	0.04%
USD	543,996,500	EUR	(500,000,000)	State Street Bank & Trust Co.	2/7/2024	8,121,260	0.04%
USD	543,721,000	EUR	(500,000,000)	State Street Bank & Trust Co.	2/7/2024	7,845,760	0.04%
USD	543,471,000	EUR	(500,000,000)	Toronto-Dominion Bank	2/7/2024	7,595,760	0.04%
USD	543,247,000	EUR	(500,000,000)	State Street Bank & Trust Co.	2/7/2024	7,371,760	0.04%
USD	783,602,748	GBP	(615,373,000)	UBS AG	2/7/2024	5,710,077	0.03%
USD	81,631,742	MXN	(1,398,195,000)	State Street Bank & Trust Co.	2/7/2024	5,167,056	0.02%
USD	354,256,443	EUR	(325,922,381)	BNP Paribas	2/7/2024	4,948,975	0.02%
USD	354,256,443	EUR	(325,922,381)	HSBC Bank	2/7/2024	4,948,975	0.02%
USD	354,256,443	EUR	(325,922,381)	UBS AG	2/7/2024	4,948,975	0.02%
USD	354,256,443	EUR	(325,922,381)	Bank of America	2/7/2024	4,948,975	0.02%
USD	86,877,142	JPY	(13,594,317,909)	JPMorgan Chase Bank	2/7/2024	2,366,897	0.01%
USD	1,112,104,293	JPY	(177,673,674,182)	Bank of New York Mellon	2/8/2024	2,181,774	0.01%
USD	146,148,264	KRW	(199,069,865,199)	JPMorgan Chase Bank	3/7/2024	1,519,692	0.01%
USD	439,860,402	CAD	(599,931,760)	State Street Bank & Trust Co.	2/7/2024	1,425,966	0.01%
USD	65,361,420	EUR	(60,000,000)	Bank of America	2/7/2024	1,056,391	0.01%
USD	15,503,311	COP	(59,924,484,800)	State Street Bank & Trust Co.	5/7/2024	1,053,507	0.01%
KRW	134,747,000,000	USD	(96,898,461)	Deutsche Bank AG	3/7/2024	998,155	0.01%
USD	45,904,799	PLN	(180,550,000)	Deutsche Bank AG	2/7/2024	992,422	0.00%
USD	43,567,786	CZK	(996,370,000)	Deutsche Bank AG	2/7/2024	931,023	0.00%
USD	15,119,095	COP	(59,000,000,000)	State Street Bank & Trust Co.	5/7/2024	892,215	0.00%
KRW	134,747,000,000	USD	(97,031,036)	State Street Bank & Trust Co.	3/7/2024	865,580	0.00%
USD	188,724,829	CAD	(257,113,612)	Toronto-Dominion Bank	2/7/2024	824,357	0.00%
USD	46,809,111	DKK	(321,690,000)	UBS AG	2/7/2024	577,327	0.00%
USD	35,289,917	ILS	(130,945,000)	BNP Paribas	2/7/2024	530,679	0.00%
USD	145,118,981	KRW	(199,069,865,198)	State Street Bank & Trust Co.	3/7/2024	490,410	0.00%
USD	63,263,928	CNY	(456,790,865)	Standard Chartered Bank	2/7/2024	397,465	0.00%
USD	16,501,357	HUF	(5,951,000,000)	Deutsche Bank AG	2/7/2024	351,497	0.00%
USD	46,927,743	IDR	(762,843,305,500)	Deutsche Bank AG	2/7/2024	341,892	0.00%
USD	46,921,970	IDR	(762,843,305,500)	Standard Chartered Bank	2/7/2024	336,119	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	40,835,976	NZD	(66,465,000)	JPMorgan Chase Bank	2/7/2024	335,529	0.00%
USD	63,195,222	CNY	(456,790,865)	HSBC Bank	2/7/2024	328,759	0.00%
USD	24,816,748	NOK	(261,030,000)	UBS AG	2/7/2024	301,134	0.00%
USD	97,200,612	SEK	(1,026,385,000)	Bank of America	2/7/2024	282,234	0.00%
USD	18,843,529	IDR	(304,709,291,786)	Standard Chartered Bank	2/7/2024	235,328	0.00%
USD	46,567,547	MYR	(218,625,318)	HSBC Bank	2/7/2024	224,077	0.00%
USD	50,046,480	SGD	(67,565,000)	UBS AG	2/7/2024	192,210	0.00%
USD	7,755,047	PEN	(29,000,000)	Standard Chartered Bank	3/7/2024	184,701	0.00%
USD	18,000,313	RON	(82,800,000)	HSBC Bank	2/7/2024	170,856	0.00%
USD	5,466,201	CLP	(5,000,000,000)	State Street Bank & Trust Co.	3/7/2024	169,251	0.00%
USD	7,477,276	PEN	(28,060,346)	Citibank NA	3/7/2024	152,222	0.00%
USD	5,286,767	CZK	(120,000,000)	HSBC Bank	2/7/2024	151,716	0.00%
USD	6,096,379	CLP	(5,623,056,000)	State Street Bank & Trust Co.	3/7/2024	139,369	0.00%
USD	10,225,760	GBP	(8,000,000)	State Street Bank & Trust Co.	2/7/2024	112,964	0.00%
USD	46,439,055	MYR	(218,625,319)	JPMorgan Chase Bank	2/7/2024	95,585	0.00%
USD	8,495,448	GBP	(6,650,000)	BNP Paribas	2/7/2024	89,187	0.00%
COP	59,462,242,400	USD	(14,249,279)	Citibank NA	5/7/2024	89,063	0.00%
USD	34,888,616	ILS	(130,945,000)	BNP Paribas	2/8/2024	83,405	0.00%
USD	19,060,782	CAD	(25,969,000)	Toronto-Dominion Bank	2/7/2024	82,450	0.00%
USD	4,798,586	PLN	(19,000,000)	HSBC Bank	2/7/2024	72,276	0.00%
USD	14,329,829	COP	(59,462,242,400)	State Street Bank & Trust Co.	5/8/2024	69,049	0.00%
USD	38,941,707	THB	(1,426,590,510)	Deutsche Bank AG	2/7/2024	67,383	0.00%
USD	8,585,998	CHF	(7,675,000)	JPMorgan Chase Bank	2/7/2024	44,934	0.00%
CLP	5,311,528,000	USD	(5,594,026)	State Street Bank & Trust Co.	3/7/2024	32,954	0.00%
USD	7,476,460	PEN	(28,530,173)	Citibank NA	5/8/2024	28,788	0.00%
USD	3,689,628	IDR	(60,000,000,000)	Deutsche Bank AG	2/7/2024	25,506	0.00%
USD	2,973,827	SGD	(4,000,000)	HSBC Bank	2/7/2024	22,342	0.00%
USD	2,687,398	CNY	(19,412,419)	HSBC Bank	2/7/2024	15,737	0.00%
USD	24,550,808	NOK	(261,030,000)	HSBC Bank	2/8/2024	14,967	0.00%
USD	3,591,913	MYR	(16,880,554)	Deutsche Bank AG	2/7/2024	13,629	0.00%
THB	118,470,262	USD	(3,224,453)	Morgan Stanley	2/8/2024	12,134	0.00%
USD	76,103,427	MXN	(1,398,195,000)	State Street Bank & Trust Co.	2/8/2024	11,381	0.00%
USD	18,608,508	IDR	(304,709,291,786)	UBS AG	2/8/2024	8,873	0.00%
USD	7,453,413	PEN	(28,530,173)	State Street Bank & Trust Co.	5/8/2024	5,740	0.00%
USD	3,656,262	CAD	(5,000,000)	HSBC Bank	2/7/2024	2,226	0.00%
USD	40,501,106	NZD	(66,465,000)	JPMorgan Chase Bank	2/8/2024	782	0.00%
USD	212,348	CLP	(200,000,000)	JPMorgan Chase Bank	5/8/2024	539	0.00%
CNY	18,975,639	USD	(2,619,895)	HSBC Bank	2/8/2024	325	0.00%
USD	179,964	COP	(750,000,000)	Citibank NA	5/8/2024	92	0.00%
USD	4,241,888	GBP	(3,355,000)	Toronto-Dominion Bank	2/8/2024	19	0.00%
USD	117,343	PEN	(450,000)	Citibank NA	5/8/2024	(127)	(0.00%)
USD	6,461,140	AUD	(9,666,930)	JPMorgan Chase Bank	2/8/2024	(478)	(0.00%)
USD	2,948,257	HKD	(23,000,000)	HSBC Bank	2/8/2024	(588)	(0.00%)
USD	14,885,556	EUR	(13,869,000)	UBS AG	2/8/2024	(968)	(0.00%)
USD	2,944,330	HKD	(23,000,000)	HSBC Bank	3/7/2024	(1,683)	(0.00%)
USD	47,797,485	CZK	(1,116,370,000)	Deutsche Bank AG	2/8/2024	(4,752)	(0.00%)
USD	796,557,610	GBP	(630,023,000)	Toronto-Dominion Bank	2/8/2024	(7,172)	(0.00%)
USD	324,706,579	CAD	(444,007,186)	Royal Bank of Canada	1/8/2024	(7,243)	(0.00%)
USD	324,706,579	CAD	(444,007,186)	Toronto-Dominion Bank	1/8/2024	(7,243)	(0.00%)
USD	76,470,301	CHF	(68,436,102)	Toronto-Dominion Bank	5/8/2024	(11,537)	(0.00%)
USD	76,470,302	CHF	(68,436,103)	UBS AG	5/8/2024	(11,537)	(0.00%)
USD	64,402,164	CNY	(466,497,074)	HSBC Bank	2/8/2024	(13,330)	(0.00%)
USD	49,608,579	PLN	(199,550,000)	JPMorgan Chase Bank	2/8/2024	(13,443)	(0.00%)
IDR	304,709,291,786	USD	(18,623,145)	UBS AG	2/7/2024	(14,944)	(0.00%)
USD	48,218,572	MYR	(227,065,595)	BNP Paribas	2/8/2024	(15,897)	(0.00%)
USD	98,074,391	JPY	(15,702,114,000)	JPMorgan Chase Bank	2/8/2024	(16,280)	(0.00%)
USD	64,394,163	CNY	(466,497,075)	Standard Chartered Bank	2/8/2024	(21,331)	(0.00%)
USD	358,202,178	AUD	(535,929,465)	JPMorgan Chase Bank	2/8/2024	(26,512)	(0.00%)
PEN	28,530,173	USD	(7,476,460)	Citibank NA	3/7/2024	(28,760)	(0.00%)
USD	5,592,377	CLP	(5,311,528,000)	State Street Bank & Trust Co.	5/8/2024	(32,766)	(0.00%)
USD	660,105,709	EUR	(615,017,543)	UBS AG	2/8/2024	(33,681)	(0.00%)
USD	670,107,310	EUR	(624,335,990)	HSBC Bank	2/8/2024	(34,192)	(0.00%)
USD	17,787,421	RON	(82,800,000)	UBS AG	2/8/2024	(34,530)	(0.00%)
USD	5,589,729	CLP	(5,311,528,000)	State Street Bank & Trust Co.	5/8/2024	(35,414)	(0.00%)
USD	670,106,063	EUR	(624,335,991)	State Street Bank & Trust Co.	2/8/2024	(35,440)	(0.00%)
USD	7,363,002	KRW	(10,183,400,001)	Deutsche Bank AG	3/7/2024	(35,459)	(0.00%)
USD	47,410,132	CHF	(42,635,078)	Toronto-Dominion Bank	2/7/2024	(35,982)	(0.00%)
USD	47,410,132	CHF	(42,635,078)	UBS AG	2/7/2024	(35,982)	(0.00%)
USD	48,197,999	MYR	(227,065,595)	HSBC Bank	2/8/2024	(36,469)	(0.00%)
USD	48,846,801	CHF	(43,927,049)	BNP Paribas	2/7/2024	(37,073)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	1,073,309,350	EUR	(1,000,000,000)	State Street Bank & Trust Co.	2/8/2024	(57,415)	(0.00%)
USD	16,072,446	HUF	(5,951,000,000)	BNP Paribas	2/8/2024	(57,897)	(0.00%)
USD	48,336,736	IDR	(792,843,305,500)	Standard Chartered Bank	2/8/2024	(58,887)	(0.00%)
COP	59,462,242,400	USD	(14,399,562)	State Street Bank & Trust Co.	5/7/2024	(61,220)	(0.00%)
USD	52,823,295	SGD	(71,565,000)	HSBC Bank	2/8/2024	(63,278)	(0.00%)
USD	6,379,324	AUD	(9,666,930)	JPMorgan Chase Bank	3/7/2024	(76,883)	(0.00%)
USD	14,180,636	COP	(59,462,242,400)	Citibank NA	5/8/2024	(80,144)	(0.00%)
USD	46,219,064	DKK	(321,690,000)	HSBC Bank	2/8/2024	(97,723)	(0.00%)
USD	48,248,783	IDR	(792,843,305,500)	Deutsche Bank AG	2/8/2024	(146,839)	(0.00%)
USD	38,722,484	THB	(1,426,590,510)	Standard Chartered Bank	2/7/2024	(151,840)	(0.00%)
USD	38,764,782	THB	(1,426,590,510)	JPMorgan Chase Bank	2/8/2024	(209,413)	(0.00%)
USD	536,431,000	EUR	(500,000,000)	State Street Bank & Trust Co.	2/8/2024	(252,383)	(0.00%)
USD	38,679,648	THB	(1,426,590,510)	BNP Paribas	2/8/2024	(294,547)	(0.00%)
USD	96,572,083	SEK	(1,026,385,000)	UBS AG	2/8/2024	(499,571)	(0.00%)
USD	536,135,000	EUR	(500,000,000)	State Street Bank & Trust Co.	2/8/2024	(548,383)	(0.00%)
USD	536,034,000	EUR	(500,000,000)	Bank of New York Mellon	2/8/2024	(649,383)	(0.00%)
USD	535,881,500	EUR	(500,000,000)	Toronto-Dominion Bank	2/8/2024	(801,883)	(0.00%)
USD	100,205,082	KRW	(138,829,130,398)	State Street Bank & Trust Co.	5/8/2024	(848,036)	(0.00%)
USD	97,208,135	KRW	(134,747,000,000)	State Street Bank & Trust Co.	5/8/2024	(873,618)	(0.00%)
USD	535,680,000	EUR	(500,000,000)	Toronto-Dominion Bank	2/8/2024	(1,003,383)	(0.00%)
USD	97,077,174	KRW	(134,747,000,000)	Deutsche Bank AG	5/8/2024	(1,004,579)	(0.00%)
USD	356,708,060	AUD	(535,929,465)	JPMorgan Chase Bank	2/7/2024	(1,212,485)	(0.01%)
						140,336,739	0.66%

Hedge Share Class Level Forward Currency Exchange Contracts (0.76%) (31 December 2023: 0.81%)

GBP	547,000,000	USD	(690,657,516)	Toronto-Dominion Bank	2/8/2024	937,768	0.00%
GBP	547,000,000	USD	(690,985,716)	Toronto-Dominion Bank	2/8/2024	609,568	0.00%
GBP	547,000,000	USD	(690,986,263)	Royal Bank of Canada	2/8/2024	609,021	0.00%
USD	691,955,000	GBP	(547,000,000)	Toronto-Dominion Bank	2/7/2024	492,601	0.00%
USD	691,790,900	GBP	(547,000,000)	Royal Bank of Canada	2/7/2024	328,501	0.00%
USD	691,681,500	GBP	(547,000,000)	Toronto-Dominion Bank	2/7/2024	219,101	0.00%
CHF	232,810,915	USD	(258,885,327)	Toronto-Dominion Bank	2/7/2024	196,483	0.00%
CHF	225,963,534	USD	(251,271,052)	BNP Paribas	2/7/2024	190,704	0.00%
CHF	225,963,534	USD	(251,271,052)	UBS AG	2/7/2024	190,704	0.00%
GBP	547,000,000	USD	(691,421,128)	UBS AG	2/8/2024	174,156	0.00%
GBP	547,000,000	USD	(691,421,675)	Toronto-Dominion Bank	2/8/2024	173,609	0.00%
USD	13,452,093	GBP	(10,542,409)	State Street Bank & Trust Co.	2/7/2024	125,439	0.00%
USD	691,572,100	GBP	(547,000,000)	HSBC Bank	2/7/2024	109,701	0.00%
JPY	73,426,989,675	USD	(458,620,238)	JPMorgan Chase Bank	2/8/2024	76,131	0.00%
GBP	331,587,936	USD	(419,165,947)	HSBC Bank	2/8/2024	74,735	0.00%
USD	691,517,400	GBP	(547,000,000)	Toronto-Dominion Bank	2/7/2024	55,001	0.00%
EUR	793,479,860	USD	(851,650,662)	Toronto-Dominion Bank	2/8/2024	44,249	0.00%
CHF	259,707,668	USD	(290,196,593)	Toronto-Dominion Bank	5/8/2024	43,782	0.00%
CHF	259,707,667	USD	(290,196,591)	UBS AG	5/8/2024	43,782	0.00%
EUR	793,479,860	USD	(851,651,456)	UBS AG	2/8/2024	43,455	0.00%
EUR	781,636,877	USD	(838,940,240)	HSBC Bank	2/8/2024	42,806	0.00%
GBP	2,752,688,026	USD	(3,480,308,805)	HSBC Bank	2/8/2024	31,336	0.00%
CHF	173,138,445	USD	(193,464,395)	HSBC Bank	5/8/2024	29,188	0.00%
USD	1,471,092	EUR	(1,350,922)	Toronto-Dominion Bank	2/7/2024	23,241	0.00%
GBP	1,971,171,893	USD	(2,492,213,731)	Toronto-Dominion Bank	2/8/2024	22,440	0.00%
USD	5,934,553	GBP	(4,678,202)	BNP Paribas	2/7/2024	20,841	0.00%
GBP	10,957,965	USD	(13,833,236)	UBS AG	2/7/2024	18,721	0.00%
USD	5,202,175	GBP	(4,102,202)	Toronto-Dominion Bank	2/7/2024	16,583	0.00%
GBP	1,365,213,165	USD	(1,726,081,326)	UBS AG	2/8/2024	15,542	0.00%
GBP	6,521,207	USD	(8,234,870)	BNP Paribas	2/7/2024	8,584	0.00%
GBP	476,121,112	USD	(601,972,301)	State Street Bank & Trust Co.	2/8/2024	7,801	0.00%
USD	392,733	CHF	(346,919)	BNP Paribas	2/7/2024	6,667	0.00%
USD	3,421,985	EUR	(3,188,186)	Toronto-Dominion Bank	2/7/2024	5,045	0.00%
USD	304,533	CHF	(270,721)	State Street Bank & Trust Co.	2/7/2024	3,263	0.00%
USD	370,312	CHF	(330,757)	Toronto-Dominion Bank	2/7/2024	2,232	0.00%
USD	133,431	EUR	(122,606)	BNP Paribas	2/7/2024	2,028	0.00%
CHF	2,050,685	USD	(2,280,381)	State Street Bank & Trust Co.	2/7/2024	1,708	0.00%
USD	3,479,672,934	GBP	(2,752,688,026)	HSBC Bank	2/7/2024	1,516	0.00%
EUR	20,506,352	USD	(22,009,396)	JPMorgan Chase Bank	2/8/2024	1,441	0.00%
USD	2,491,758,390	GBP	(1,971,171,893)	Toronto-Dominion Bank	2/7/2024	1,086	0.00%
USD	1,725,765,962	GBP	(1,365,213,165)	UBS AG	2/7/2024	752	0.00%
CHF	4,522,099	USD	(5,053,029)	JPMorgan Chase Bank	5/8/2024	713	0.00%
EUR	133,450	USD	(142,598)	BNP Paribas	2/7/2024	427	0.00%
JPY	415,881,607	USD	(2,597,588)	State Street Bank & Trust Co.	2/8/2024	413	0.00%
USD	825,115	EUR	(769,519)	UBS AG	2/7/2024	383	0.00%
USD	32,960	CHF	(29,303)	State Street Bank & Trust Co.	2/7/2024	350	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	601,864,698	GBP	(476,121,112)	State Street Bank & Trust Co.	2/7/2024	262	0.00%
USD	21,350	CHF	(18,998)	Toronto-Dominion Bank	2/7/2024	209	0.00%
JPY	116,300,059	USD	(726,401)	Toronto-Dominion Bank	2/8/2024	122	0.00%
CHF	138,512	USD	(154,029)	UBS AG	2/7/2024	113	0.00%
EUR	839,897	USD	(901,459)	UBS AG	2/8/2024	59	0.00%
EUR	88,695	USD	(95,014)	UBS AG	2/7/2024	45	0.00%
USD	192,675,768	CHF	(173,138,445)	HSBC Bank	2/7/2024	—	0.00%
USD	456,465,185	JPY	(73,426,989,675)	JPMorgan Chase Bank	2/7/2024	—	0.00%
USD	289,013,652	CHF	(259,707,668)	Toronto-Dominion Bank	2/7/2024	—	0.00%
USD	289,013,651	CHF	(259,707,667)	UBS AG	2/7/2024	—	0.00%
CHF	357	USD	(400)	BNP Paribas	2/7/2024	(3)	(0.00%)
CHF	4,354	USD	(4,852)	JPMorgan Chase Bank	2/7/2024	(7)	(0.00%)
JPY	100,030	USD	(648)	Toronto-Dominion Bank	2/7/2024	(27)	(0.00%)
USD	230,002	CHF	(205,842)	UBS AG	5/8/2024	(40)	(0.00%)
JPY	999,995	USD	(6,267)	JPMorgan Chase Bank	2/7/2024	(50)	(0.00%)
GBP	9,670,042	USD	(12,226,298)	Toronto-Dominion Bank	2/8/2024	(54)	(0.00%)
JPY	1,000,038	USD	(6,397)	Toronto-Dominion Bank	2/7/2024	(180)	(0.00%)
JPY	1,999,963	USD	(12,615)	BNP Paribas	2/7/2024	(182)	(0.00%)
EUR	80,011	USD	(85,974)	BNP Paribas	2/7/2024	(222)	(0.00%)
EUR	94,111	USD	(101,119)	Toronto-Dominion Bank	2/7/2024	(255)	(0.00%)
CHF	173,877	USD	(193,866)	UBS AG	2/7/2024	(368)	(0.00%)
GBP	119,180,608	USD	(150,685,465)	JPMorgan Chase Bank	2/8/2024	(371)	(0.00%)
USD	837,719,323	EUR	(781,636,877)	HSBC Bank	2/7/2024	(375)	(0.00%)
USD	850,412,040	EUR	(793,479,860)	Toronto-Dominion Bank	2/7/2024	(380)	(0.00%)
USD	850,412,040	EUR	(793,479,860)	UBS AG	2/7/2024	(380)	(0.00%)
CHF	80,497	USD	(89,996)	Toronto-Dominion Bank	2/7/2024	(415)	(0.00%)
CHF	211,554	USD	(235,921)	UBS AG	2/7/2024	(495)	(0.00%)
CHF	1,954,826	USD	(2,176,113)	UBS AG	2/7/2024	(700)	(0.00%)
CHF	86,138	USD	(96,567)	State Street Bank & Trust Co.	2/7/2024	(709)	(0.00%)
CHF	173,537	USD	(194,390)	Toronto-Dominion Bank	2/7/2024	(1,271)	(0.00%)
JPY	11,600,013	USD	(73,621)	UBS AG	2/7/2024	(1,508)	(0.00%)
EUR	2,113,638	USD	(2,267,112)	BNP Paribas	2/7/2024	(1,819)	(0.00%)
CHF	166,178	USD	(187,201)	Toronto-Dominion Bank	2/7/2024	(2,271)	(0.00%)
JPY	223,600,074	USD	(1,392,548)	UBS AG	2/7/2024	(2,519)	(0.00%)
GBP	3,106,824	USD	(3,929,958)	UBS AG	2/7/2024	(2,624)	(0.00%)
CHF	450,503	USD	(503,976)	JPMorgan Chase Bank	2/7/2024	(2,637)	(0.00%)
GBP	1,102,988	USD	(1,397,219)	State Street Bank & Trust Co.	2/7/2024	(2,932)	(0.00%)
GBP	241,740	USD	(308,643)	Toronto-Dominion Bank	2/7/2024	(3,060)	(0.00%)
USD	1,046,125	EUR	(979,185)	JPMorgan Chase Bank	2/7/2024	(3,317)	(0.00%)
JPY	69,999,986	USD	(438,686)	Toronto-Dominion Bank	2/7/2024	(3,525)	(0.00%)
CHF	323,573	USD	(363,788)	BNP Paribas	2/7/2024	(3,703)	(0.00%)
CHF	960,804	USD	(1,073,357)	Toronto-Dominion Bank	2/7/2024	(4,134)	(0.00%)
CHF	920,909	USD	(1,030,117)	Toronto-Dominion Bank	2/7/2024	(5,290)	(0.00%)
EUR	513,937	USD	(556,214)	State Street Bank & Trust Co.	2/7/2024	(5,402)	(0.00%)
EUR	4,562,435	USD	(4,896,629)	UBS AG	2/7/2024	(6,837)	(0.00%)
JPY	586,899,930	USD	(3,656,399)	JPMorgan Chase Bank	2/7/2024	(7,886)	(0.00%)
EUR	1,455,374	USD	(1,568,777)	Toronto-Dominion Bank	2/7/2024	(8,979)	(0.00%)
GBP	997,545	USD	(1,270,260)	State Street Bank & Trust Co.	2/7/2024	(9,264)	(0.00%)
USD	4,605,882	EUR	(4,306,627)	State Street Bank & Trust Co.	2/7/2024	(9,748)	(0.00%)
JPY	60,000,020	USD	(383,572)	Toronto-Dominion Bank	2/7/2024	(10,577)	(0.00%)
CHF	1,116,191	USD	(1,252,927)	Toronto-Dominion Bank	2/7/2024	(10,782)	(0.00%)
EUR	846,597	USD	(920,205)	State Street Bank & Trust Co.	2/7/2024	(12,864)	(0.00%)
JPY	99,999,962	USD	(636,797)	State Street Bank & Trust Co.	2/7/2024	(15,139)	(0.00%)
GBP	4,893,792	USD	(6,201,384)	State Street Bank & Trust Co.	2/7/2024	(15,144)	(0.00%)
GBP	3,627,601	USD	(4,603,843)	BNP Paribas	2/7/2024	(18,195)	(0.00%)
USD	14,098,132	EUR	(13,171,344)	State Street Bank & Trust Co.	2/7/2024	(18,262)	(0.00%)
EUR	1,081,219	USD	(1,177,741)	State Street Bank & Trust Co.	2/7/2024	(18,943)	(0.00%)
JPY	94,000,075	USD	(604,287)	BNP Paribas	2/7/2024	(19,927)	(0.00%)
JPY	117,685,320	USD	(752,114)	UBS AG	2/7/2024	(20,513)	(0.00%)
JPY	222,999,962	USD	(1,414,370)	BNP Paribas	2/7/2024	(28,071)	(0.00%)
EUR	2,279,239	USD	(2,474,488)	State Street Bank & Trust Co.	2/7/2024	(31,712)	(0.00%)
EUR	2,330,610	USD	(2,535,405)	State Street Bank & Trust Co.	2/7/2024	(37,573)	(0.00%)
JPY	197,720,876	USD	(1,266,799)	JPMorgan Chase Bank	2/7/2024	(37,650)	(0.00%)
GBP	5,642,138	USD	(7,178,436)	State Street Bank & Trust Co.	2/7/2024	(46,212)	(0.00%)
GBP	547,000,000	USD	(691,643,757)	Toronto-Dominion Bank	2/8/2024	(48,473)	(0.00%)
GBP	2,554,936	USD	(3,281,010)	State Street Bank & Trust Co.	2/7/2024	(51,317)	(0.00%)
GBP	8,233,058	USD	(10,471,429)	Toronto-Dominion Bank	2/7/2024	(64,025)	(0.00%)
USD	419,093,992	GBP	(331,587,936)	HSBC Bank	2/7/2024	(66,135)	(0.00%)
GBP	9,832,630	USD	(12,500,114)	UBS AG	2/7/2024	(70,692)	(0.00%)
JPY	476,000,009	USD	(3,040,329)	BNP Paribas	2/7/2024	(81,234)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	6,761,816	USD	(7,338,821)	State Street Bank & Trust Co.	2/7/2024	(91,841)	(0.00%)
GBP	547,000,000	USD	(691,690,799)	HSBC Bank	2/8/2024	(95,515)	(0.00%)
GBP	21,415,380	USD	(27,171,342)	Toronto-Dominion Bank	2/7/2024	(100,171)	(0.00%)
GBP	8,268,175	USD	(10,562,676)	Toronto-Dominion Bank	2/7/2024	(110,881)	(0.00%)
GBP	8,073,555	USD	(10,319,779)	State Street Bank & Trust Co.	2/7/2024	(114,003)	(0.00%)
USD	691,298,600	GBP	(547,000,000)	Toronto-Dominion Bank	2/7/2024	(163,799)	(0.00%)
USD	691,298,600	GBP	(547,000,000)	UBS AG	2/7/2024	(163,799)	(0.00%)
EUR	11,791,316	USD	(12,816,524)	State Street Bank & Trust Co.	2/7/2024	(179,175)	(0.00%)
GBP	13,655,222	USD	(17,443,003)	Toronto-Dominion Bank	2/7/2024	(181,444)	(0.00%)
GBP	547,000,000	USD	(691,806,216)	Toronto-Dominion Bank	2/8/2024	(210,932)	(0.00%)
JPY	1,459,999,918	USD	(9,306,867)	UBS AG	2/7/2024	(230,652)	(0.00%)
GBP	547,000,000	USD	(691,916,710)	Royal Bank of Canada	2/8/2024	(321,426)	(0.00%)
GBP	37,271,985	USD	(47,446,257)	State Street Bank & Trust Co.	2/7/2024	(330,761)	(0.00%)
GBP	547,000,000	USD	(692,079,716)	Toronto-Dominion Bank	2/8/2024	(484,432)	(0.00%)
USD	690,861,000	GBP	(547,000,000)	Royal Bank of Canada	2/7/2024	(601,399)	(0.00%)
USD	690,861,000	GBP	(547,000,000)	Toronto-Dominion Bank	2/7/2024	(601,399)	(0.00%)
GBP	71,798,698	USD	(91,427,457)	State Street Bank & Trust Co.	2/7/2024	(666,762)	(0.00%)
USD	690,532,800	GBP	(547,000,000)	Toronto-Dominion Bank	2/7/2024	(929,599)	(0.01%)
GBP	297,927,144	USD	(378,895,698)	BNP Paribas	2/7/2024	(2,286,159)	(0.01%)
GBP	544,000,000	USD	(690,974,112)	UBS AG	2/7/2024	(3,304,012)	(0.02%)
GBP	544,000,000	USD	(691,409,856)	Morgan Stanley	2/7/2024	(3,739,756)	(0.02%)
GBP	544,000,000	USD	(691,737,344)	Royal Bank of Canada	2/7/2024	(4,067,244)	(0.02%)
GBP	544,000,000	USD	(691,790,656)	HSBC Bank	2/7/2024	(4,120,556)	(0.02%)
GBP	544,000,000	USD	(692,442,912)	BNP Paribas	2/7/2024	(4,772,812)	(0.02%)
GBP	544,000,000	USD	(692,457,056)	BNP Paribas	2/7/2024	(4,786,956)	(0.02%)
GBP	544,000,000	USD	(693,479,776)	HSBC Bank	2/7/2024	(5,809,676)	(0.03%)
GBP	544,000,000	USD	(693,724,576)	UBS AG	2/7/2024	(6,054,476)	(0.03%)
GBP	544,000,000	USD	(694,132,576)	Toronto-Dominion Bank	2/7/2024	(6,462,476)	(0.03%)
GBP	544,000,000	USD	(694,240,832)	Royal Bank of Canada	2/7/2024	(6,570,732)	(0.03%)
EUR	589,588,135	USD	(640,843,980)	BNP Paribas	2/7/2024	(8,952,613)	(0.04%)
EUR	589,588,135	USD	(640,843,980)	HSBC Bank	2/7/2024	(8,952,613)	(0.04%)
EUR	589,588,133	USD	(640,843,977)	Toronto-Dominion Bank	2/7/2024	(8,952,613)	(0.04%)
EUR	589,588,135	USD	(640,843,980)	UBS AG	2/7/2024	(8,952,613)	(0.04%)
JPY	69,802,383,504	USD	(446,085,754)	JPMorgan Chase Bank	2/7/2024	(12,153,244)	(0.06%)
GBP	1,692,556,212	USD	(2,155,264,690)	UBS AG	2/7/2024	(15,705,315)	(0.08%)
GBP	2,147,447,425	USD	(2,734,513,381)	Toronto-Dominion Bank	2/7/2024	(19,926,274)	(0.09%)
GBP	2,589,978,725	USD	(3,298,023,224)	HSBC Bank	2/7/2024	(24,032,544)	(0.11%)
						(160,993,645)	(0.76%)
Total OTC Financial Derivative Instruments						(20,656,906)	(0.10%)
Total Investments						20,832,001,634	98.38%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						343,423,907	1.62%
Net Assets						21,175,425,541	100.00%
						Fair Value US Dollars (\$)	% of Total Assets
Analysis of Total Assets							
(a)	Transferable securities admitted to an official stock exchange listing					15,164,457,061	69.91%
(b)	Transferable securities dealt in on another regulated market					5,059,642,885	23.32%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					628,524,076	2.90%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					369,709	0.00%
(e)	Total OTC Financial Derivative Instruments					154,981,750	0.71%
(f)	Other assets					684,949,564	3.16%
Total Assets						21,692,925,045	100.00%

^ Floating Rate Note (FRN). The effective interest rate is at 30 June 2024.

1 Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	20,852,624,022	20,497,318,790
Financial Derivative Instruments	17	155,351,459	199,278,334
Cash		337,890,690	185,823,900
Unrealised Appreciation on Spot Currency Contracts		3,014,320	—
Receivables:			
Interest and Dividends		160,339,974	153,520,620
Capital Shares Issued		42,935,172	49,740,474
Investments Sold		139,514,010	127,495,217
Margin Cash Due from Broker		1,255,398	1,110,922
Other Receivables		—	16,607
Total Current Assets		21,692,925,045	21,214,304,864
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Transferable Securities	17	—	23,715,758
Financial Derivative Instruments	17	175,973,847	188,974,626
Bank Overdraft		951	2,808
Unrealised Depreciation on Spot Currency Contracts		—	3,502,994
Payables and Other Liabilities:			
Investments Purchased		256,963,748	210,867,490
Income Distribution Payable		10,295,078	9,399,659
Capital Shares Redeemed		72,008,035	15,824,092
Margin Cash Due to Broker		—	583,126
Management Fees Payable	12	2,257,845	2,388,500
Other Payables		—	69
Total Current Liabilities		517,499,504	455,259,122
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		21,175,425,541	20,759,045,742

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
CHF Hedged Acc			
US (\$) Equivalent	\$442,534,162	\$490,699,480	\$468,532,029
Net Assets	CHF397,661,198	CHF412,997,217	CHF433,485,833
Number of Shares Outstanding	3,470,184	3,514,987	3,782,954
Net Asset Value Per Share¹	CHF114.59	CHF117.50	CHF114.59
CHF Hedged Dist			
US (\$) Equivalent	\$52,062,908	\$52,639,139	\$53,511,711
Net Assets	CHF46,783,729	CHF44,303,731	CHF49,509,035
Number of Shares Outstanding	606,747	552,425	617,740
Net Asset Value Per Share¹	CHF77.11	CHF80.20	CHF80.15
Institutional Plus CHF Hedged Acc			
US (\$) Equivalent	\$278,763,388	\$271,610,061	\$878,981,027
Net Assets	CHF250,496,780	CHF228,600,608	CHF813,233,246
Number of Shares Outstanding	2,733,047	2,433,125	8,877,740
Net Asset Value Per Share¹	CHF91.65	CHF93.95	CHF91.60
EUR Hedged Acc			
US (\$) Equivalent	\$1,834,222,996	\$1,837,127,424	\$1,639,295,343
Net Assets	€1,711,513,478	€1,663,085,559	€1,535,999,409
Number of Shares Outstanding	17,939,255	17,221,241	16,651,809
Net Asset Value Per Share¹	€95.41	€96.57	€92.24

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

Net Asset Value Per Share (continued)

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Hedged Dist			
US (\$) Equivalent	\$85,902,772	\$89,392,759	\$56,646,991
Net Assets	€80,155,877	€80,924,058	€53,077,528
Number of Shares Outstanding	997,741	981,015	657,422
Net Asset Value Per Share¹	€80.34	€82.49	€80.74
Institutional Plus EUR Hedged Acc			
US (\$) Equivalent	\$628,589,932	\$842,553,031	\$770,617,499
Net Assets	€586,537,266	€762,733,037	€722,059,041
Number of Shares Outstanding	5,712,965	7,341,257	7,279,682
Net Asset Value Per Share¹	€102.67	€103.90	€99.19
GBP Hedged Acc			
US (\$) Equivalent	\$11,132,169,796	\$10,552,399,735	\$9,694,894,247
Net Assets	£8,806,659,526	£8,277,690,575	£8,059,601,367
Number of Shares Outstanding	59,597,704	55,703,200	57,574,404
Net Asset Value Per Share¹	£147.77	£148.60	£139.99
GBP Hedged Dist			
US (\$) Equivalent	\$1,027,219,729	\$1,100,132,380	\$965,271,025
Net Assets	£812,633,528	£862,984,313	£802,453,278
Number of Shares Outstanding	6,875,330	7,158,030	6,896,039
Net Asset Value Per Share¹	£118.20	£120.56	£116.36
Institutional Plus GBP Hedged Acc			
US (\$) Equivalent	\$3,340,176,796	\$2,838,540,916	\$1,736,033,896
Net Assets	£2,642,413,863	£2,226,655,924	£1,443,207,198
Number of Shares Outstanding	24,100,364	20,199,052	13,905,126
Net Asset Value Per Share¹	£109.64	£110.24	£103.79
Institutional Plus GBP Hedged Dist			
US (\$) Equivalent	\$194,867,475	\$196,009,115	\$309,304,474
Net Assets	£154,159,659	£153,756,761	£257,132,332
Number of Shares Outstanding	1,685,661	1,648,554	2,856,091
Net Asset Value Per Share¹	£91.45	£93.27	£90.03
Institutional Plus JPY Hedged Acc			
US (\$) Equivalent	\$459,165,553	\$411,516,414	\$271,713,852
Net Assets	¥73,861,370,856	¥58,015,584,046	¥35,851,284,202
Number of Shares Outstanding	8,516,840	6,470,691	4,037,699
Net Asset Value Per Share¹	¥8,672.39	¥8,965.90	¥8,879.14
USD Hedged Acc			
Net Assets	\$1,487,138,053	\$1,602,266,526	\$1,204,564,933
Number of Shares Outstanding	9,642,938	10,344,831	8,330,481
Net Asset Value Per Share¹	\$154.22	\$154.89	\$144.60
USD Hedged Dist			
Net Assets	\$31,309,632	\$32,795,867	\$29,708,832
Number of Shares Outstanding	365,958	376,302	356,328
Net Asset Value Per Share¹	\$85.56	\$87.15	\$83.37
Investor USD Hedged			
Net Assets	\$42,056,147	\$36,637,099	\$31,920,951
Number of Shares Outstanding	371,960	322,640	301,109
Net Asset Value Per Share¹	\$113.07	\$113.55	\$106.01
Institutional Plus USD Hedged Acc			
Net Assets	\$139,088,933	\$399,045,985	\$460,950,746
Number of Shares Outstanding	1,221,631	3,490,662	4,321,234
Net Asset Value Per Share¹	\$113.86	\$114.32	\$106.67
Institutional Plus USD Hedged Dist			
Net Assets	\$157,269	\$5,679,811	\$2,626,979
Number of Shares Outstanding	1,650	58,550	28,312
Net Asset Value Per Share¹	\$95.31	\$97.01	\$92.79

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		308,953,938	237,629,160
Other Income		202,763	342,045
Net (Loss)/Gain on Financial Instruments		(755,660,727)	1,007,520,981
Total Investment (Loss)/Income		(446,504,026)	1,245,492,186
Expenses			
Management Fees	12	14,123,176	13,529,727
Transaction Fees and Commissions		9,747	6,394
Other Expenses		161	—
Total Expenses		14,133,084	13,536,121
Finance Costs			
Interest Expense		48,167	39,052
Distribution	6	19,748,702	16,081,889
Total Finance Costs		19,796,869	16,120,941
Net Investment (Loss)/Income		(480,433,979)	1,215,835,124
Taxation	5	(619,043)	(664,140)
Net (Decrease)/Increase in Net Assets		(481,053,022)	1,215,170,984

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(481,053,022)	1,215,170,984
Capital Transactions		
Subscriptions	3,667,372,749	3,029,637,431
Redemptions	(2,769,939,928)	(2,403,639,527)
Total Capital Transactions	897,432,821	625,997,904
Total Increase for the Period	416,379,799	1,841,168,888
Net Assets		
Beginning of Period	20,759,045,742	18,574,574,535
End of Period	21,175,425,541	20,415,743,423

Vanguard Global Corporate Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

The fund seeks to provide returns consistent with the performance of the Bloomberg Global Aggregate Float Adjusted Corporate Index Hedged, a market-weighted index of global corporate fixed income investments with maturities greater than 1 year.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds returned -3.16% for the period, as measured by the Bloomberg Global Aggregate Bond Index in US dollars.
- The fund's benchmark, which is hedged to the US dollar, returned 0.30% for the six months ended 30 June. The fund's return was affected in part by swing pricing, an anti-dilution mechanism designed to protect existing investors in a fund from the costs incurred when other investors buy or sell units in that fund.
- By country, the United States, which has the largest weighting in the index, underperformed the index as a whole. Other index heavyweights including Italy, Spain and Australia outperformed.
- By sector, bonds issued by financial institutions fared better than those issued by industrial companies and utilities.
- From a credit-quality perspective, bonds on the bottom rung of the investment-grade ladder performed better than their higher-rated counterparts. By maturity, shorter-dated bonds held up best.

All returns cited in this commentary are based in US dollars.

Benchmark: Bloomberg Global Aggregate Float Adjusted Corporate Index Hedged

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
CHF Hedged Acc	-1.45%	—	-4.87%
Benchmark	-1.73	—	-4.83
Tracking Difference*	0.28		
EUR Hedged Acc	-0.18%	—	-3.72%
Benchmark	-0.48	—	-3.67
Tracking Difference*	0.30		
Institutional Plus EUR Hedged Acc	-0.15%	-1.08%	-0.18%
Benchmark	-0.48	-1.01	-0.10
Tracking Difference*	0.33		
GBP Hedged Acc	0.47%	-0.25%	0.57%
Benchmark	0.15	0.01	0.74
Tracking Difference*	0.32		
GBP Hedged Dist	0.47%	—	-2.69%
Benchmark	0.15	—	-2.56
Tracking Difference*	0.32		
Institutional Plus GBP Hedged Acc	0.49%	-0.19%	0.65%
Benchmark	0.15	0.01	0.74
Tracking Difference*	0.34		
Institutional Plus GBP Hedged Dist	0.49%	—	4.87%
Benchmark	0.15	—	4.86
Tracking Difference*	0.34		

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
USD Hedged Acc	0.61%	0.74%	1.75%
Benchmark	0.30	0.89	1.84
Tracking Difference*	0.31		

Each benchmark is in its respective currency.
 Sources: Vanguard Global Advisers, LLC, and Bloomberg.
 Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: CHF Hedged Acc, EUR Hedged Acc and GBP Hedged Dist, 21 January 2021; Institutional Plus EUR Hedged Acc, 7 February 2018; GBP Hedged Acc, Institutional Plus GBP Hedged Acc and USD Hedged Acc, 2 November 2017; Institutional Plus GBP Hedged Dist, 29 November 2022.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
Purchases			Sales		
US Treasury Note 4.00% 15/2/2034	30,923,000	30,066,930	US Treasury Note 4.00% 15/2/2034	30,923,000	30,062,120
US Treasury Bond 4.75% 15/11/2053	18,856,000	19,728,749	US Treasury Bond 4.75% 15/11/2053	18,856,000	19,728,462
US Treasury Note 3.75% 31/12/2028	13,796,000	13,674,664	US Treasury Note 3.75% 31/12/2028	14,196,000	13,970,757
US Treasury Note 4.50% 15/11/2033	12,786,000	13,285,291	US Treasury Note 4.50% 15/11/2033	12,786,000	13,202,862
US Treasury Note 4.38% 15/5/2034	12,839,000	12,869,779	US Treasury Note 4.63% 28/2/2026	12,769,000	12,753,106
US Treasury Note 4.63% 28/2/2026	12,769,000	12,772,347	US Treasury Note 4.50% 31/3/2026	12,653,000	12,604,525
US Treasury Note 4.50% 31/3/2026	12,653,000	12,622,955	US Treasury Note 4.38% 15/5/2034	12,045,000	12,065,077
US Treasury Note 4.88% 31/5/2026	12,568,000	12,570,954	US Treasury Note 4.50% 31/5/2029	11,034,000	11,133,274
US Treasury Note 4.50% 31/5/2029	11,082,000	11,180,766	US Treasury Note 4.63% 30/4/2029	11,005,000	11,065,429
US Treasury Note 4.63% 30/4/2029	11,005,000	11,067,183	US Treasury Note 4.88% 31/5/2026	10,563,000	10,569,927
US Treasury Note 4.00% 31/1/2029	10,063,000	9,963,530	US Treasury Note 4.00% 31/1/2029	10,063,000	9,958,440
US Treasury Note 4.13% 15/2/2027	9,773,000	9,709,167	US Treasury Note 4.13% 15/2/2027	9,773,000	9,703,443
US Treasury Note 4.00% 15/1/2027	9,413,000	9,374,585	US Treasury Note 4.00% 15/1/2027	9,413,000	9,345,861
US Treasury Bond 4.25% 15/2/2054	9,700,000	9,307,392	US Treasury Bond 4.25% 15/2/2054	9,700,000	9,313,350
US Treasury Note 4.50% 15/4/2027	9,158,000	9,117,354	US Treasury Note 4.50% 15/4/2027	9,158,000	9,108,805
US Treasury Note 4.25% 28/2/2029	8,444,000	8,451,125	US Treasury Note 4.25% 28/2/2029	8,444,000	8,457,316
US Treasury Note 4.25% 15/3/2027	6,830,000	6,778,226	US Treasury Note 3.75% 31/12/2030	8,300,000	8,204,052
US Treasury Note 4.00% 31/1/2031	6,036,000	5,932,595	US Treasury Note 4.25% 15/3/2027	6,830,000	6,773,537
US Treasury Bond 4.50% 15/2/2044	5,875,000	5,835,946	US Treasury Note 4.00% 31/1/2031	6,036,000	5,933,625
US Treasury Note 4.88% 30/4/2026	5,625,500	5,624,880	US Treasury Bond 4.50% 15/2/2044	5,875,000	5,812,943

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

Financial Statements

Statement of Investments

30 June 2024

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.61% (31 December 2023: 98.46%)					
Fixed Income 98.61% (31 December 2023: 98.46%)					
Australia 2.21% (31 December 2023: 2.16%)					
AGI Finance Pty Ltd.	AUD700,000	2.12%	24/6/2027	424,884	0.01%
AGI Finance Pty Ltd.	AUD500,000	1.82%	23/11/2028	285,476	0.01%
Amcor Finance USA, Inc.	\$440,000	3.63%	28/4/2026	424,736	0.01%
Amcor UK Finance plc	€200,000	1.13%	23/6/2027	199,241	0.01%
APA Infrastructure Ltd.	€100,000	2.00%	22/3/2027	102,229	0.00%
APA Infrastructure Ltd.	\$380,000	4.25%	15/7/2027	369,755	0.01%
APA Infrastructure Ltd.	€600,000	0.75%	15/3/2029	559,018	0.01%
APA Infrastructure Ltd.	£100,000	3.50%	22/3/2030	113,700	0.00%
APA Infrastructure Ltd.	€400,000	2.00%	15/7/2030	384,326	0.01%
APA Infrastructure Ltd.	£100,000	3.13%	18/7/2031	108,049	0.00%
APA Infrastructure Ltd.	€400,000	1.25%	15/3/2033	340,622	0.01%
APA Infrastructure Ltd.	\$70,000	5.00%	23/3/2035	64,895	0.00%
APA Infrastructure Ltd.	£200,000	2.50%	15/3/2036	180,000	0.00%
Argentum Netherlands BV for Swiss Re Ltd. ^	\$200,000	5.63%	15/8/2052	196,298	0.00%
Aurizon Finance Pty Ltd.	AUD400,000	3.00%	9/3/2028	242,153	0.01%
Aurizon Network Pty Ltd.	AUD800,000	2.90%	2/9/2030	448,421	0.01%
Ausgrid Finance Pty Ltd.	€100,000	1.25%	30/7/2025	104,390	0.00%
Ausgrid Finance Pty Ltd.	AUD200,000	1.81%	5/2/2027	121,958	0.00%
Ausgrid Finance Pty Ltd.	\$275,000	4.35%	1/8/2028	264,137	0.01%
Ausgrid Finance Pty Ltd.	€242,000	0.88%	7/10/2031	210,315	0.01%
AusNet Services Holdings Pty Ltd.	€500,000	1.50%	26/2/2027	507,272	0.01%
AusNet Services Holdings Pty Ltd.	AUD80,000	4.40%	16/8/2027	51,911	0.00%
AusNet Services Holdings Pty Ltd.	AUD200,000	4.30%	30/3/2028	128,424	0.00%
AusNet Services Holdings Pty Ltd.	AUD60,000	4.20%	21/8/2028	38,149	0.00%
AusNet Services Holdings Pty Ltd.	AUD250,000	2.60%	31/7/2029	144,339	0.00%
AusNet Services Holdings Pty Ltd.	€100,000	0.63%	25/8/2030	88,839	0.00%
AusNet Services Holdings Pty Ltd.	AUD200,000	6.13%	31/5/2033	136,397	0.00%
AusNet Services Holdings Pty Ltd.	AUD200,000	5.98%	16/5/2034	133,915	0.00%
Australia & New Zealand Banking Group Ltd.	\$1,250,000	5.67%	3/10/2025	1,256,384	0.03%
Australia & New Zealand Banking Group Ltd.	\$450,000	5.09%	8/12/2025	449,306	0.01%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.00%	18/3/2026	249,324	0.01%
Australia & New Zealand Banking Group Ltd.	\$634,000	4.40%	19/5/2026	619,971	0.02%
Australia & New Zealand Banking Group Ltd.	AUD1,200,000	5.35%	4/11/2027	811,053	0.02%
Australia & New Zealand Banking Group Ltd.	AUD2,000,000	4.95%	11/9/2028	1,333,790	0.03%
Australia & New Zealand Banking Group Ltd. ^	\$400,000	2.95%	22/7/2030	387,320	0.01%
Australia & New Zealand Banking Group Ltd. ^	£265,000	1.81%	16/9/2031	306,404	0.01%
Australia & New Zealand Banking Group Ltd. ^	¥200,000,000	1.50%	1/9/2032	1,250,321	0.03%
Australia & New Zealand Banking Group Ltd.	\$400,000	6.74%	8/12/2032	424,313	0.01%
Australia & New Zealand Banking Group Ltd. ^	€300,000	5.10%	3/2/2033	330,198	0.01%
Australia & New Zealand Banking Group Ltd. ^	AUD500,000	5.89%	16/1/2034	335,434	0.01%
Australia & New Zealand Banking Group Ltd. ^	\$355,000	5.73%	18/9/2034	352,610	0.01%
Australia & New Zealand Banking Group Ltd. ^	\$500,000	2.57%	25/11/2035	410,600	0.01%
Australia & New Zealand Banking Group Ltd. ^	AUD200,000	6.74%	10/2/2038	140,288	0.00%
Australia Pacific Airports Melbourne Pty Ltd.	AUD600,000	3.76%	25/11/2031	355,725	0.01%
Australia Pacific Airports Melbourne Pty Ltd.	€400,000	4.38%	24/5/2033	442,860	0.01%
Australian Energy Market Operator Ltd.	AUD200,000	5.35%	6/12/2028	134,346	0.00%
BHP Billiton Finance Ltd.	£200,000	4.30%	25/9/2042	216,931	0.01%
BHP Billiton Finance USA Ltd.	\$325,000	4.75%	28/2/2028	322,832	0.01%
BHP Billiton Finance USA Ltd.	\$200,000	5.10%	8/9/2028	200,779	0.01%
BHP Billiton Finance USA Ltd.	\$350,000	5.25%	8/9/2030	354,811	0.01%
BHP Billiton Finance USA Ltd.	\$200,000	4.90%	28/2/2033	196,064	0.00%
BHP Billiton Finance USA Ltd.	\$300,000	5.25%	8/9/2033	300,313	0.01%
BHP Billiton Finance USA Ltd.	\$175,000	4.13%	24/2/2042	148,373	0.00%
BHP Billiton Finance USA Ltd.	\$835,000	5.00%	30/9/2043	780,898	0.02%
BHP Billiton Finance USA Ltd.	\$175,000	5.50%	8/9/2053	173,449	0.00%
CIMIC Finance Ltd.	€200,000	1.50%	28/5/2029	186,763	0.00%
CIMIC Finance USA Pty Ltd.	\$275,000	7.00%	25/3/2034	278,128	0.01%
Coles Group Treasury Pty Ltd.	AUD200,000	2.10%	27/8/2030	109,708	0.00%
Coles Group Treasury Pty Ltd.	AUD400,000	5.80%	15/7/2031	271,894	0.01%
Commonwealth Bank of Australia	\$625,000	5.50%	12/9/2025	627,066	0.02%
Commonwealth Bank of Australia	\$200,000	4.50%	9/12/2025	196,507	0.00%
Commonwealth Bank of Australia	AUD800,000	4.75%	13/1/2026	532,581	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Commonwealth Bank of Australia	\$300,000	5.32%	13/3/2026	301,061	0.01%
Commonwealth Bank of Australia	\$1,025,000	1.13%	15/6/2026	949,746	0.02%
Commonwealth Bank of Australia	AUD500,000	2.40%	14/1/2027	313,753	0.01%
Commonwealth Bank of Australia	\$675,000	2.55%	14/3/2027	633,680	0.02%
Commonwealth Bank of Australia	AUD250,000	4.40%	18/8/2027	164,323	0.00%
Commonwealth Bank of Australia	\$515,000	3.15%	19/9/2027	487,317	0.01%
Commonwealth Bank of Australia	AUD400,000	5.00%	13/1/2028	267,453	0.01%
Commonwealth Bank of Australia	\$400,000	3.90%	16/3/2028	388,053	0.01%
Commonwealth Bank of Australia	AUD400,000	4.90%	17/8/2028	266,504	0.01%
Commonwealth Bank of Australia	\$575,000	2.69%	11/3/2031	476,485	0.01%
Commonwealth Bank of Australia	\$325,000	3.78%	14/3/2032	284,549	0.01%
Commonwealth Bank of Australia [^]	AUD300,000	6.45%	25/10/2033	205,880	0.01%
Commonwealth Bank of Australia	\$300,000	5.84%	13/3/2034	299,669	0.01%
Commonwealth Bank of Australia [^]	\$400,000	3.61%	12/9/2034	360,316	0.01%
Commonwealth Bank of Australia [^]	AUD400,000	6.70%	15/3/2038	279,942	0.01%
Commonwealth Bank of Australia	\$500,000	3.74%	12/9/2039	396,431	0.01%
Commonwealth Bank of Australia	\$525,000	3.31%	11/3/2041	381,039	0.01%
Commonwealth Bank of Australia	\$650,000	3.90%	12/7/2047	521,351	0.01%
Commonwealth Bank of Australia	\$425,000	4.32%	10/1/2048	346,747	0.01%
Computershare US, Inc.	€200,000	1.13%	7/10/2031	172,590	0.00%
ConnectEast Finance Pty Ltd.	AUD200,000	5.60%	27/6/2031	132,654	0.00%
CSL Finance plc	\$325,000	3.85%	27/4/2027	313,482	0.01%
CSL Finance plc	\$375,000	4.25%	27/4/2032	352,251	0.01%
CSL Finance plc	\$200,000	5.11%	3/4/2034	197,095	0.00%
CSL Finance plc	\$325,000	4.75%	27/4/2052	286,463	0.01%
CSL Finance plc	\$200,000	5.42%	3/4/2054	192,930	0.00%
CSL Finance plc	\$200,000	4.95%	27/4/2062	175,362	0.00%
ElectraNet Pty Ltd.	AUD200,000	2.47%	15/12/2028	116,836	0.00%
GAIF Bond Issuer Pty Ltd.	\$320,000	3.40%	30/9/2026	305,639	0.01%
GAIF Bond Issuer Pty Ltd.	AUD920,000	1.90%	14/12/2028	525,472	0.01%
Glencore Capital Finance DAC	€300,000	1.13%	10/3/2028	292,753	0.01%
Glencore Capital Finance DAC	€800,000	0.75%	1/3/2029	746,736	0.02%
Glencore Finance Europe Ltd.	€500,000	3.75%	1/4/2026	535,959	0.01%
Glencore Finance Europe Ltd.	€300,000	1.50%	15/10/2026	305,981	0.01%
Glencore Funding LLC	\$300,000	1.63%	1/9/2025	286,188	0.01%
Glencore Funding LLC	\$450,000	4.00%	27/3/2027	434,212	0.01%
Glencore Funding LLC	\$575,000	3.88%	27/10/2027	547,782	0.01%
Glencore Funding LLC	\$200,000	6.13%	6/10/2028	204,704	0.01%
Glencore Funding LLC	\$350,000	2.50%	1/9/2030	296,038	0.01%
Glencore Funding LLC	\$250,000	6.38%	6/10/2030	260,669	0.01%
Glencore Funding LLC	\$400,000	6.50%	6/10/2033	417,844	0.01%
Glencore Funding LLC	\$95,000	3.88%	27/4/2051	67,898	0.00%
Goodman Australia Finance Pty Ltd.	€200,000	4.25%	3/5/2030	216,650	0.01%
Goodman US Finance Four LLC	\$200,000	4.50%	15/10/2037	171,841	0.00%
John Deere Financial Ltd.	AUD200,000	5.05%	28/6/2029	132,874	0.00%
Lonsdale Finance Pty Ltd.	AUD200,000	2.45%	20/11/2026	124,870	0.00%
Macquarie Bank Ltd.	£200,000	1.13%	15/12/2025	238,023	0.01%
Macquarie Bank Ltd.	\$325,000	3.90%	15/1/2026	318,120	0.01%
Macquarie Bank Ltd.	\$225,000	5.21%	15/6/2026	224,611	0.01%
Macquarie Bank Ltd.	\$350,000	5.39%	7/12/2026	350,938	0.01%
Macquarie Bank Ltd.	\$400,000	6.80%	18/1/2033	418,356	0.01%
Macquarie Bank Ltd. [^]	AUD300,000	5.95%	1/3/2034	200,758	0.01%
Macquarie Bank Ltd. [^]	\$400,000	3.05%	3/3/2036	332,882	0.01%
Macquarie Group Ltd. [^]	\$300,000	5.11%	9/8/2026	298,336	0.01%
Macquarie Group Ltd. [^]	\$1,000,000	1.34%	12/1/2027	936,185	0.02%
Macquarie Group Ltd.	€100,000	0.63%	3/2/2027	99,191	0.00%
Macquarie Group Ltd. [^]	\$235,000	1.63%	23/9/2027	215,657	0.01%
Macquarie Group Ltd.	€1,000,000	0.35%	3/3/2028	952,045	0.02%
Macquarie Group Ltd. [^]	\$200,000	4.10%	21/6/2028	192,651	0.00%
Macquarie Group Ltd. [^]	\$100,000	3.76%	28/11/2028	94,183	0.00%
Macquarie Group Ltd.	€500,000	0.94%	19/1/2029	474,850	0.01%
Macquarie Group Ltd. [^]	\$500,000	4.65%	27/3/2029	489,118	0.01%
Macquarie Group Ltd. [^]	CAD200,000	2.72%	21/8/2029	133,817	0.00%
Macquarie Group Ltd. [^]	\$625,000	5.03%	15/1/2030	616,237	0.01%
Macquarie Group Ltd.	€300,000	4.75%	23/1/2030	335,189	0.01%
Macquarie Group Ltd.	€500,000	0.95%	21/5/2031	448,661	0.01%
Macquarie Group Ltd.	£300,000	2.13%	1/10/2031	312,430	0.01%
Macquarie Group Ltd. [^]	\$200,000	2.69%	23/6/2032	165,716	0.00%
Macquarie Group Ltd. [^]	\$400,000	2.87%	14/1/2033	330,827	0.01%
Macquarie Group Ltd. [^]	\$300,000	5.49%	9/11/2033	297,658	0.01%
Macquarie Group Ltd. [^]	\$225,000	5.89%	15/6/2034	227,462	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Macquarie Group Ltd.^	\$350,000	6.26%	7/12/2034	362,603	0.01%
National Australia Bank Ltd.	CHF100,000	0.30%	31/10/2025	109,842	0.00%
National Australia Bank Ltd.	AUD500,000	4.65%	25/11/2025	332,720	0.01%
National Australia Bank Ltd.	\$275,000	4.75%	10/12/2025	273,366	0.01%
National Australia Bank Ltd.	\$325,000	4.97%	12/1/2026	323,474	0.01%
National Australia Bank Ltd.	\$567,000	3.38%	14/1/2026	552,041	0.01%
National Australia Bank Ltd.	€150,000	1.25%	18/5/2026	154,962	0.00%
National Australia Bank Ltd.	AUD250,000	2.90%	25/2/2027	158,466	0.00%
National Australia Bank Ltd.	\$250,000	3.91%	9/6/2027	242,730	0.01%
National Australia Bank Ltd.	\$250,000	5.09%	11/6/2027	250,498	0.01%
National Australia Bank Ltd.	AUD900,000	4.95%	25/11/2027	600,825	0.01%
National Australia Bank Ltd.	\$875,000	4.94%	12/1/2028	874,975	0.02%
National Australia Bank Ltd.	AUD200,000	4.40%	12/5/2028	130,895	0.00%
National Australia Bank Ltd.	€600,000	2.13%	24/5/2028	614,937	0.01%
National Australia Bank Ltd.	\$550,000	4.90%	13/6/2028	549,314	0.01%
National Australia Bank Ltd.	€300,000	1.38%	30/8/2028	296,483	0.01%
National Australia Bank Ltd.	\$275,000	4.79%	10/1/2029	273,265	0.01%
National Australia Bank Ltd.	AUD1,500,000	4.85%	22/3/2029	994,933	0.02%
National Australia Bank Ltd.	\$800,000	2.33%	21/8/2030	660,799	0.02%
National Australia Bank Ltd.	€300,000	1.13%	20/5/2031	284,988	0.01%
National Australia Bank Ltd.	\$400,000	2.99%	21/5/2031	336,136	0.01%
National Australia Bank Ltd.^	£300,000	1.70%	15/9/2031	345,937	0.01%
National Australia Bank Ltd.^	AUD500,000	6.32%	3/8/2032	340,683	0.01%
National Australia Bank Ltd.	\$450,000	6.43%	12/1/2033	468,535	0.01%
National Australia Bank Ltd.	\$250,000	4.95%	10/1/2034	246,244	0.01%
National Australia Bank Ltd.	\$250,000	5.18%	11/6/2034	248,825	0.01%
National Australia Bank Ltd.^	\$500,000	3.93%	2/8/2034	459,179	0.01%
National Australia Bank Ltd.^	\$525,000	3.35%	12/1/2037	443,343	0.01%
National Australia Bank Ltd.	\$250,000	2.65%	14/1/2041	168,378	0.00%
Nationwide Building Society	AUD300,000	5.35%	15/3/2028	199,273	0.01%
Network Finance Co. Pty Ltd.	AUD200,000	2.58%	3/10/2028	118,709	0.00%
Network Finance Co. Pty Ltd.	AUD200,000	6.06%	19/6/2030	136,488	0.00%
Newcastle Coal Infrastructure Group Pty Ltd.	\$198,606	4.70%	12/5/2031	179,827	0.00%
Northern Star Resources Ltd.	\$365,000	6.13%	11/4/2033	368,465	0.01%
NSW Electricity Networks Finance Pty Ltd.	AUD600,000	2.73%	23/4/2029	352,248	0.01%
NSW Electricity Networks Finance Pty Ltd.	AUD200,000	2.54%	23/9/2030	111,134	0.00%
Origin Energy Finance Ltd.	€100,000	1.00%	17/9/2029	93,369	0.00%
Pacific National Finance Pty Ltd.	\$400,000	4.75%	22/3/2028	381,440	0.01%
Pacific National Finance Pty Ltd.	AUD300,000	3.80%	8/9/2031	167,628	0.00%
Perth Airport Pty Ltd.	AUD200,000	5.60%	5/3/2031	133,194	0.00%
Qantas Airways Ltd.	AUD300,000	3.15%	27/9/2028	180,600	0.00%
Qantas Airways Ltd.	AUD500,000	5.25%	9/9/2030	321,044	0.01%
QBE Insurance Group Ltd.^	\$200,000	5.88%	Perpetual	197,928	0.01%
QBE Insurance Group Ltd.^	\$200,000	5.25%	Perpetual	196,135	0.00%
QBE Insurance Group Ltd.^	\$525,000	6.75%	2/12/2044	524,628	0.01%
QBE Insurance Group Ltd.^	\$200,000	5.88%	17/6/2046	197,881	0.00%
Region Retail Trust	AUD200,000	5.55%	5/3/2031	132,701	0.00%
Rio Tinto Finance plc	£200,000	4.00%	11/12/2029	243,412	0.01%
Rio Tinto Finance USA Ltd.	\$350,000	7.13%	15/7/2028	377,430	0.01%
Rio Tinto Finance USA Ltd.	\$660,000	5.20%	2/11/2040	638,608	0.02%
Rio Tinto Finance USA Ltd.	\$300,000	2.75%	2/11/2051	185,870	0.00%
Rio Tinto Finance USA plc	\$575,000	5.00%	9/3/2033	572,400	0.01%
Rio Tinto Finance USA plc	\$225,000	4.75%	22/3/2042	207,956	0.01%
Rio Tinto Finance USA plc	\$325,000	4.13%	21/8/2042	275,152	0.01%
Rio Tinto Finance USA plc	\$600,000	5.13%	9/3/2053	564,634	0.01%
Santos Finance Ltd.	\$200,000	4.13%	14/9/2027	190,531	0.00%
Santos Finance Ltd.	\$400,000	5.25%	13/3/2029	389,924	0.01%
Santos Finance Ltd.	\$295,000	3.65%	29/4/2031	257,639	0.01%
Santos Finance Ltd.	\$380,000	6.88%	19/9/2033	401,611	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	\$100,000	3.25%	28/10/2025	97,103	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	\$650,000	3.63%	28/1/2026	631,988	0.02%
Scentre Group Trust 1/Scentre Group Trust 2	\$380,000	3.75%	23/3/2027	364,138	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	€200,000	1.75%	11/4/2028	200,065	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	€100,000	1.45%	28/3/2029	96,773	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	\$250,000	4.38%	28/5/2030	238,692	0.01%
Scentre Group Trust 2^	\$430,000	4.75%	24/9/2080	414,232	0.01%
Scentre Group Trust 2^	\$420,000	5.13%	24/9/2080	390,160	0.01%
South32 Treasury Ltd.	\$250,000	4.35%	14/4/2032	225,719	0.01%
Stockland Trust	€100,000	1.63%	27/4/2026	102,049	0.00%
Sydney Airport Finance Co. Pty Ltd.	\$425,000	3.63%	28/4/2026	410,908	0.01%
Sydney Airport Finance Co. Pty Ltd.	€900,000	4.38%	3/5/2033	996,625	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sydney Airport Finance Co. Pty Ltd.	€200,000	4.13%	30/4/2036	215,272	0.01%
Telstra Corp., Ltd. ¹	€1,300,000	1.13%	14/4/2026	1,337,154	0.03%
Telstra Corp., Ltd.	€500,000	1.38%	26/3/2029	489,968	0.01%
Telstra Corp., Ltd.	€400,000	1.00%	23/4/2030	374,648	0.01%
Telstra Group Ltd.	AUD200,000	4.90%	8/3/2028	133,014	0.00%
Telstra Group Ltd.	€600,000	3.75%	4/5/2031	652,838	0.02%
Telstra Group Ltd.	AUD300,000	5.25%	6/9/2031	199,844	0.01%
Telstra Group Ltd.	AUD200,000	5.65%	6/3/2034	134,678	0.00%
Toronto-Dominion Bank	AUD200,000	4.50%	16/3/2026	132,520	0.00%
Toyota Finance Australia Ltd.	AUD200,000	4.45%	6/4/2026	132,129	0.00%
Toyota Finance Australia Ltd.	£300,000	3.92%	28/6/2027	368,328	0.01%
Transurban Finance Co. Pty Ltd.	€500,000	2.00%	28/8/2025	525,592	0.01%
Transurban Finance Co. Pty Ltd.	€100,000	1.75%	29/3/2028	100,263	0.00%
Transurban Finance Co. Pty Ltd.	CAD150,000	4.56%	14/11/2028	107,783	0.00%
Transurban Finance Co. Pty Ltd.	\$525,000	2.45%	16/3/2031	438,327	0.01%
Transurban Finance Co. Pty Ltd.	€500,000	4.23%	26/4/2033	548,212	0.01%
Transurban Finance Co. Pty Ltd.	€400,000	3.97%	12/3/2036	422,700	0.01%
Transurban Queensland Finance Pty Ltd.	AUD200,000	3.25%	5/8/2031	113,577	0.00%
United Overseas Bank Ltd.	AUD400,000	4.64%	16/3/2026	265,623	0.01%
Vicinity Centres Trust	€500,000	1.13%	7/11/2029	465,236	0.01%
Victoria Power Networks Finance Pty Ltd.	AUD700,000	1.60%	21/4/2026	438,629	0.01%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.55%	14/6/2028	199,133	0.01%
Wesfarmers Ltd.	AUD300,000	1.94%	23/6/2028	177,891	0.00%
Wesfarmers Ltd.	AUD200,000	2.55%	23/6/2031	110,972	0.00%
Wesfarmers Ltd.	€317,000	0.95%	21/10/2033	269,586	0.01%
WestConnex Finance Co. Pty Ltd.	AUD200,000	6.15%	9/10/2030	137,377	0.00%
Westpac Banking Corp.	\$200,000	3.74%	26/8/2025	196,570	0.00%
Westpac Banking Corp.	€1,000,000	3.70%	16/1/2026	1,073,128	0.03%
Westpac Banking Corp.	AUD2,600,000	4.60%	16/2/2026	1,726,356	0.04%
Westpac Banking Corp.	\$275,000	5.20%	16/4/2026	275,119	0.01%
Westpac Banking Corp.	\$500,000	2.85%	13/5/2026	479,467	0.01%
Westpac Banking Corp.	\$575,000	1.15%	3/6/2026	534,112	0.01%
Westpac Banking Corp.	\$500,000	2.70%	19/8/2026	475,816	0.01%
Westpac Banking Corp.	AUD600,000	2.40%	25/1/2027	376,179	0.01%
Westpac Banking Corp.	\$200,000	3.35%	8/3/2027	191,851	0.00%
Westpac Banking Corp.	€100,000	0.88%	17/4/2027	100,246	0.00%
Westpac Banking Corp.	\$800,000	4.04%	26/8/2027	780,345	0.02%
Westpac Banking Corp.	\$500,000	5.46%	18/11/2027	507,359	0.01%
Westpac Banking Corp.	\$100,000	3.40%	25/1/2028	95,081	0.00%
Westpac Banking Corp.	AUD200,000	4.80%	16/2/2028	132,802	0.00%
Westpac Banking Corp.	€600,000	1.45%	17/7/2028	598,326	0.01%
Westpac Banking Corp.	AUD900,000	5.00%	19/9/2028	601,215	0.01%
Westpac Banking Corp.	\$350,000	5.54%	17/11/2028	358,041	0.01%
Westpac Banking Corp.	\$600,000	1.95%	20/11/2028	530,110	0.01%
Westpac Banking Corp.	AUD400,000	5.00%	15/1/2029	267,052	0.01%
Westpac Banking Corp.	\$275,000	5.05%	16/4/2029	275,689	0.01%
Westpac Banking Corp.	\$375,000	2.65%	16/1/2030	333,953	0.01%
Westpac Banking Corp. [^]	€250,000	0.77%	13/5/2031	250,092	0.01%
Westpac Banking Corp.	\$200,000	2.15%	3/6/2031	167,300	0.00%
Westpac Banking Corp. [^]	\$400,000	4.32%	23/11/2031	386,010	0.01%
Westpac Banking Corp. [^]	\$450,000	5.41%	10/8/2033	439,575	0.01%
Westpac Banking Corp.	\$275,000	6.82%	17/11/2033	295,475	0.01%
Westpac Banking Corp. [^]	\$400,000	4.11%	24/7/2034	369,688	0.01%
Westpac Banking Corp. [^]	\$450,000	2.67%	15/11/2035	371,680	0.01%
Westpac Banking Corp. [^]	\$500,000	3.02%	18/11/2036	410,552	0.01%
Westpac Banking Corp. [^]	AUD400,000	7.20%	15/11/2038	287,280	0.01%
Westpac Banking Corp.	\$300,000	4.42%	24/7/2039	264,643	0.01%
Westpac Banking Corp.	\$350,000	2.96%	16/11/2040	243,685	0.01%
Westpac Banking Corp.	\$450,000	3.13%	18/11/2041	315,692	0.01%
Woodside Finance Ltd.	\$455,000	3.70%	15/9/2026	437,406	0.01%
Woodside Finance Ltd.	\$250,000	3.70%	15/3/2028	235,850	0.01%
Woodside Finance Ltd.	\$525,000	4.50%	4/3/2029	507,832	0.01%
Woolworths Group Ltd.	AUD200,000	1.85%	15/11/2027	120,587	0.00%
Woolworths Group Ltd.	AUD200,000	2.80%	20/5/2030	115,736	0.00%
Woolworths Group Ltd.	AUD500,000	5.76%	18/4/2031	337,889	0.01%
Woolworths Group Ltd.	AUD200,000	2.75%	15/11/2031	110,491	0.00%
WSO Finance Pty Ltd.	AUD300,000	4.50%	31/3/2027	196,735	0.00%
				92,533,162	2.21%
Austria 0.25% (31 December 2023: 0.26%)					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€200,000	0.38%	3/9/2027	192,050	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Borealis AG	€100,000	1.75%	10/12/2025	103,760	0.00%
CA Immobilien Anlagen AG	€200,000	1.00%	27/10/2025	201,418	0.00%
CA Immobilien Anlagen AG	€100,000	0.88%	5/2/2027	98,108	0.00%
Erste Group Bank AG	€700,000	1.50%	7/4/2026	725,411	0.02%
Erste Group Bank AG [^]	€300,000	0.10%	16/11/2028	287,189	0.01%
Erste Group Bank AG	€300,000	0.25%	14/9/2029	273,676	0.01%
Erste Group Bank AG [^]	€600,000	4.00%	16/1/2031	657,167	0.02%
Erste Group Bank AG [^]	€300,000	1.63%	8/9/2031	303,512	0.01%
JAB Holdings BV	€800,000	1.75%	25/6/2026	825,834	0.02%
JAB Holdings BV	€600,000	2.50%	17/4/2027	624,108	0.01%
JAB Holdings BV	€200,000	2.50%	25/6/2029	203,420	0.00%
JAB Holdings BV	€300,000	2.25%	19/12/2039	240,978	0.01%
OMV AG [^]	€700,000	2.50%	Perpetual	716,846	0.02%
OMV AG	€200,000	0.00%	3/7/2025	206,901	0.00%
OMV AG	€800,000	1.00%	14/12/2026	811,965	0.02%
OMV AG	€300,000	0.75%	16/6/2030	277,055	0.01%
OMV AG	€200,000	2.38%	9/4/2032	201,017	0.00%
OMV AG	€400,000	1.00%	3/7/2034	335,803	0.01%
Raiffeisen Bank International AG	€1,000,000	0.38%	25/9/2026	992,936	0.02%
Raiffeisen Bank International AG [^]	€200,000	6.00%	15/9/2028	222,671	0.01%
Raiffeisen Bank International AG [^]	€600,000	4.63%	21/8/2029	640,465	0.02%
Raiffeisen Bank International AG [^]	€400,000	4.50%	31/5/2030	433,478	0.01%
Raiffeisen Bank International AG [^]	€200,000	2.88%	18/6/2032	195,622	0.00%
UNIQA Insurance Group AG	€200,000	1.38%	9/7/2030	189,630	0.00%
Vienna Insurance Group AG Wiener Versicherung Gruppe	€100,000	1.00%	26/3/2036	83,884	0.00%
Vienna Insurance Group AG Wiener Versicherung Gruppe [^]	€200,000	4.88%	15/6/2042	214,547	0.01%
Volksbank Wien AG	€200,000	0.88%	23/3/2026	202,864	0.00%
Volksbank Wien AG [^]	€200,000	5.75%	21/6/2034	212,505	0.01%
				10,674,820	0.25%

Belgium 0.89% (31 December 2023: 0.90%)

Aedifica SA	€100,000	0.75%	9/9/2031	84,126	0.00%
AG Insurance SA [^]	€200,000	3.50%	30/6/2047	208,989	0.01%
Ageas SA [^]	€200,000	3.25%	2/7/2049	201,364	0.00%
Aliaxis Finance SA	€300,000	0.88%	8/11/2028	282,267	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$1,900,000	4.70%	1/2/2036	1,810,454	0.04%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$3,580,000	4.90%	1/2/2046	3,296,808	0.08%
Anheuser-Busch InBev Finance, Inc.	\$375,000	4.63%	1/2/2044	333,985	0.01%
Anheuser-Busch InBev Finance, Inc.	\$625,000	4.90%	1/2/2046	571,774	0.01%
Anheuser-Busch InBev Finance, Inc.	CAD271,000	4.32%	15/5/2047	181,013	0.00%
Anheuser-Busch InBev SA	€300,000	2.70%	31/3/2026	317,911	0.01%
Anheuser-Busch InBev SA	€700,000	1.15%	22/1/2027	711,338	0.02%
Anheuser-Busch InBev SA	€300,000	1.13%	1/7/2027	302,477	0.01%
Anheuser-Busch InBev SA	€560,000	2.13%	2/12/2027	580,248	0.01%
Anheuser-Busch InBev SA	€592,000	2.00%	17/3/2028	608,694	0.01%
Anheuser-Busch InBev SA	€200,000	1.65%	28/3/2031	192,953	0.00%
Anheuser-Busch InBev SA	€954,000	3.45%	22/9/2031	1,019,995	0.02%
Anheuser-Busch InBev SA	€300,000	2.88%	2/4/2032	308,530	0.01%
Anheuser-Busch InBev SA	€700,000	3.25%	24/1/2033	737,721	0.02%
Anheuser-Busch InBev SA	€200,000	2.00%	23/1/2035	185,272	0.00%
Anheuser-Busch InBev SA	€900,000	2.75%	17/3/2036	882,216	0.02%
Anheuser-Busch InBev SA	€300,000	3.70%	2/4/2040	312,580	0.01%
Anheuser-Busch InBev SA	€660,000	3.95%	22/3/2044	694,951	0.02%
Anheuser-Busch InBev Worldwide, Inc.	\$1,775,000	4.75%	23/1/2029	1,764,617	0.04%
Anheuser-Busch InBev Worldwide, Inc.	\$1,350,000	3.50%	1/6/2030	1,254,069	0.03%
Anheuser-Busch InBev Worldwide, Inc.	\$450,000	5.00%	15/6/2034	446,582	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$325,000	5.88%	15/6/2035	340,816	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$400,000	4.38%	15/4/2038	364,085	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$625,000	8.20%	15/1/2039	794,706	0.02%
Anheuser-Busch InBev Worldwide, Inc.	\$775,000	5.45%	23/1/2039	785,675	0.02%
Anheuser-Busch InBev Worldwide, Inc.	\$400,000	4.35%	1/6/2040	352,823	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$675,000	4.95%	15/1/2042	632,805	0.02%
Anheuser-Busch InBev Worldwide, Inc.	\$276,000	4.60%	15/4/2048	244,129	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$800,000	4.44%	6/10/2048	684,802	0.02%
Anheuser-Busch InBev Worldwide, Inc.	\$1,285,000	5.55%	23/1/2049	1,294,579	0.03%
Anheuser-Busch InBev Worldwide, Inc.	\$650,000	4.75%	15/4/2058	575,577	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$925,000	5.80%	23/1/2059	962,962	0.02%
Argenta Spaarbank NV	€500,000	1.00%	29/1/2027	495,429	0.01%
Argenta Spaarbank NV [^]	€300,000	5.38%	29/11/2027	330,685	0.01%
Argenta Spaarbank NV [^]	€800,000	1.38%	8/2/2029	777,448	0.02%
Cofinimmo SA	€500,000	1.00%	24/1/2028	482,494	0.01%
Crelan SA	€200,000	5.38%	31/10/2025	218,474	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Crelan SA [^]	€400,000	6.00%	28/2/2030	455,717	0.01%
Crelan SA [^]	€300,000	5.25%	23/1/2032	335,849	0.01%
Elia Transmission Belgium SA	€500,000	1.38%	14/1/2026	518,258	0.01%
Elia Transmission Belgium SA	€200,000	0.88%	28/4/2030	183,787	0.00%
Elia Transmission Belgium SA	€400,000	3.63%	18/1/2033	427,739	0.01%
Elia Transmission Belgium SA	€500,000	3.75%	16/1/2036	527,940	0.01%
Euroclear Bank SA	€1,330,000	0.13%	7/7/2025	1,375,871	0.03%
Euroclear Investments SA	€200,000	1.50%	11/4/2030	195,079	0.00%
Euroclear Investments SA [^]	€300,000	2.63%	11/4/2048	301,138	0.01%
Groupe Bruxelles Lambert NV	€100,000	3.13%	6/9/2029	104,946	0.00%
Groupe Bruxelles Lambert NV	€600,000	0.13%	28/1/2031	514,253	0.01%
KBC Group NV [^]	€300,000	0.25%	1/3/2027	303,468	0.01%
KBC Group NV [^]	£200,000	1.25%	21/9/2027	231,315	0.01%
KBC Group NV [^]	€700,000	0.13%	14/1/2029	661,276	0.02%
KBC Group NV [^]	\$400,000	5.80%	19/1/2029	402,847	0.01%
KBC Group NV [^]	€500,000	4.25%	28/11/2029	545,381	0.01%
KBC Group NV [^]	€100,000	4.38%	19/4/2030	109,838	0.00%
KBC Group NV	€300,000	4.38%	6/12/2031	334,295	0.01%
KBC Group NV [^]	£500,000	6.15%	19/3/2034	632,292	0.02%
KBC Group NV [^]	\$300,000	6.32%	21/9/2034	311,223	0.01%
KBC Group NV [^]	€600,000	4.75%	17/4/2035	648,425	0.02%
Lonza Finance International NV	€200,000	1.63%	21/4/2027	203,802	0.00%
Solvay SA	€500,000	4.25%	3/10/2031	536,287	0.01%
Syensqo SA	€400,000	2.75%	2/12/2027	419,169	0.01%
VGP NV	€300,000	1.63%	17/1/2027	296,964	0.01%
VGP NV	€200,000	2.25%	17/1/2030	184,064	0.00%
				37,389,646	0.89%
Bermuda 0.03% (31 December 2023: 0.02%)					
Athora Holding Ltd.	€200,000	6.63%	16/6/2028	226,201	0.00%
Athora Holding Ltd.	€265,000	5.88%	10/9/2034	279,307	0.01%
Triton Container International Ltd.	\$400,000	2.05%	15/4/2026	373,131	0.01%
Triton Container International Ltd.	\$350,000	3.15%	15/6/2031	291,312	0.01%
				1,169,951	0.03%
Brazil 0.17% (31 December 2023: 0.16%)					
Guara Norte Sarl	\$165,630	5.20%	15/6/2034	152,634	0.00%
GUSAP III LP	\$200,000	4.25%	21/1/2030	187,248	0.00%
GUSAP III LP	\$200,000	7.25%	16/4/2044	218,547	0.01%
Nexa Resources SA	\$300,000	6.75%	9/4/2034	303,690	0.01%
Raizen Fuels Finance SA	\$350,000	6.45%	5/3/2034	355,301	0.01%
Raizen Fuels Finance SA	\$200,000	6.95%	5/3/2054	202,286	0.00%
St Marys Cement, Inc. Canada	\$200,000	5.75%	2/4/2034	196,273	0.00%
Suzano Austria GmbH	\$200,000	5.75%	14/7/2026	200,607	0.00%
Suzano Austria GmbH	\$170,000	2.50%	15/9/2028	149,070	0.00%
Suzano Austria GmbH	\$650,000	6.00%	15/1/2029	648,226	0.02%
Suzano Austria GmbH	\$400,000	5.00%	15/1/2030	378,152	0.01%
Suzano Austria GmbH	\$400,000	3.75%	15/1/2031	347,531	0.01%
Suzano Austria GmbH	\$400,000	3.13%	15/1/2032	326,538	0.01%
Suzano Austria GmbH	\$400,000	7.00%	16/3/2047	409,199	0.01%
Suzano International Finance BV	\$400,000	5.50%	17/1/2027	397,191	0.01%
Vale Overseas Ltd.	\$200,000	6.25%	10/8/2026	204,074	0.01%
Vale Overseas Ltd.	\$500,000	3.75%	8/7/2030	449,886	0.01%
Vale Overseas Ltd.	\$500,000	6.13%	12/6/2033	502,778	0.01%
Vale Overseas Ltd.	\$200,000	8.25%	17/1/2034	233,937	0.01%
Vale Overseas Ltd.	\$340,000	6.88%	21/11/2036	363,007	0.01%
Vale Overseas Ltd.	\$500,000	6.88%	10/11/2039	532,472	0.01%
Vale SA	\$200,000	5.63%	11/9/2042	193,888	0.00%
Votorantim Cimentos International SA	\$200,000	7.25%	5/4/2041	217,098	0.01%
				7,169,633	0.17%
Canada 5.02% (31 December 2023: 5.12%)					
55 Ontario School Board Trust	CAD1,250,000	5.90%	2/6/2033	1,009,157	0.02%
Aeroports de Montreal	CAD265,000	6.55%	11/10/2033	218,799	0.01%
Aeroports de Montreal	CAD30,000	5.67%	16/10/2037	23,684	0.00%
Aeroports de Montreal	CAD15,000	5.47%	16/4/2040	11,716	0.00%
Aeroports de Montreal	CAD190,000	3.03%	21/4/2050	103,195	0.00%
Aeroports de Montreal	CAD245,000	3.44%	26/4/2051	143,247	0.00%
AIMCo Realty Investors LP	CAD120,000	3.37%	1/6/2027	85,069	0.00%
AIMCo Realty Investors LP	CAD60,000	3.04%	1/6/2028	41,581	0.00%
AIMCo Realty Investors LP	CAD410,000	2.71%	1/6/2029	275,593	0.01%
AIMCo Realty Investors LP	CAD300,000	4.97%	23/5/2034	220,058	0.01%
Alberta Powerline LP	CAD158,209	4.07%	1/12/2053	101,734	0.00%
Alberta Powerline LP	CAD147,547	4.07%	1/3/2054	93,419	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Alectra, Inc.	CAD350,000	2.49%	17/5/2027	242,871	0.01%
Alectra, Inc.	CAD215,000	1.75%	11/2/2031	133,480	0.00%
Alectra, Inc.	CAD210,000	3.96%	30/7/2042	136,810	0.00%
Alectra, Inc.	CAD45,000	5.23%	14/11/2052	34,838	0.00%
Algonquin Power & Utilities Corp.	\$300,000	5.37%	15/6/2026	298,569	0.01%
Algonquin Power Co.	CAD80,000	4.09%	17/2/2027	57,197	0.00%
Algonquin Power Co.	CAD201,000	4.60%	29/1/2029	144,798	0.00%
Algonquin Power Co.	CAD200,000	2.85%	15/7/2031	127,652	0.00%
Alimentation Couche-Tard, Inc.	€200,000	1.88%	6/5/2026	207,467	0.01%
Alimentation Couche-Tard, Inc.	\$950,000	3.55%	26/7/2027	903,721	0.02%
Alimentation Couche-Tard, Inc.	\$500,000	2.95%	25/1/2030	447,101	0.01%
Alimentation Couche-Tard, Inc.	CAD275,000	5.59%	25/9/2030	210,274	0.01%
Alimentation Couche-Tard, Inc.	€300,000	3.65%	12/5/2031	318,775	0.01%
Alimentation Couche-Tard, Inc.	\$200,000	5.27%	12/2/2034	197,004	0.01%
Alimentation Couche-Tard, Inc.	\$100,000	3.44%	13/5/2041	75,425	0.00%
Alimentation Couche-Tard, Inc.	\$130,000	4.50%	26/7/2047	109,051	0.00%
Alimentation Couche-Tard, Inc.	\$275,000	3.80%	25/1/2050	205,475	0.01%
Alimentation Couche-Tard, Inc.	\$175,000	5.62%	12/2/2054	172,214	0.00%
AltaGas Ltd.	CAD150,000	4.64%	15/5/2026	109,114	0.00%
AltaGas Ltd.	CAD390,000	2.17%	16/3/2027	266,394	0.01%
AltaGas Ltd.	CAD575,000	3.98%	4/10/2027	409,973	0.01%
AltaGas Ltd.	CAD100,000	4.50%	15/8/2044	62,282	0.00%
AltaGas Ltd.	CAD45,000	4.99%	4/10/2047	29,685	0.00%
AltaGas Ltd.	CAD90,000	5.60%	14/3/2054	64,499	0.00%
AltaLink LP	CAD200,000	4.46%	8/11/2041	139,632	0.00%
AltaLink LP	CAD290,000	3.99%	30/6/2042	190,447	0.01%
AltaLink LP	CAD100,000	4.92%	17/9/2043	73,833	0.00%
AltaLink LP	CAD65,000	4.05%	21/11/2044	42,733	0.00%
AltaLink LP	CAD35,000	4.09%	30/6/2045	23,078	0.00%
AltaLink LP	CAD60,000	3.72%	3/12/2046	37,218	0.00%
AltaLink LP	CAD135,000	4.45%	11/7/2053	93,038	0.00%
AltaLink LP	CAD140,000	4.74%	22/5/2054	101,176	0.00%
AltaLink LP	CAD150,000	5.46%	11/10/2055	121,151	0.00%
ARC Resources Ltd.	CAD115,000	2.35%	10/3/2026	80,774	0.00%
ARC Resources Ltd.	CAD170,000	3.47%	10/3/2031	113,801	0.00%
Arrow Lakes Power Corp.	CAD81,175	5.52%	5/4/2041	60,505	0.00%
Atco Ltd. ^	CAD50,000	5.50%	1/11/2078	35,939	0.00%
Athabasca Indigenous Midstream LP	CAD241,610	6.07%	5/2/2042	184,497	0.01%
Athene Global Funding	CAD200,000	2.47%	9/6/2028	133,742	0.00%
Bank of Montreal	CAD260,000	4.61%	10/9/2025	189,881	0.01%
Bank of Montreal	\$250,000	5.92%	25/9/2025	251,201	0.01%
Bank of Montreal	CAD260,000	1.76%	10/3/2026	181,693	0.01%
Bank of Montreal	CAD290,000	1.55%	28/5/2026	200,673	0.01%
Bank of Montreal	\$1,125,000	5.30%	5/6/2026	1,124,073	0.03%
Bank of Montreal	\$725,000	1.25%	15/9/2026	664,192	0.02%
Bank of Montreal	CAD350,000	2.70%	9/12/2026	246,327	0.01%
Bank of Montreal	\$250,000	5.27%	11/12/2026	249,598	0.01%
Bank of Montreal	\$400,000	2.65%	8/3/2027	375,043	0.01%
Bank of Montreal	CAD600,000	3.65%	1/4/2027	428,567	0.01%
Bank of Montreal	CAD750,000	4.31%	1/6/2027	544,543	0.01%
Bank of Montreal	€400,000	2.75%	15/6/2027	418,286	0.01%
Bank of Montreal	\$300,000	4.70%	14/9/2027	296,079	0.01%
Bank of Montreal	CAD1,200,000	4.71%	7/12/2027	881,128	0.02%
Bank of Montreal	\$250,000	5.20%	1/2/2028	250,345	0.01%
Bank of Montreal	CAD720,000	3.19%	1/3/2028	507,509	0.01%
Bank of Montreal	CAD835,000	5.04%	29/5/2028	620,287	0.02%
Bank of Montreal	\$250,000	5.72%	25/9/2028	255,065	0.01%
Bank of Montreal	CAD420,000	4.54%	18/12/2028	306,133	0.01%
Bank of Montreal	\$275,000	5.51%	4/6/2031	277,918	0.01%
Bank of Montreal ^	CAD240,000	1.93%	22/7/2031	165,326	0.00%
Bank of Montreal ^	CAD405,000	6.53%	27/10/2032	310,577	0.01%
Bank of Montreal ^	\$600,000	3.80%	15/12/2032	564,396	0.01%
Bank of Montreal ^	CAD550,000	6.03%	7/9/2033	417,810	0.01%
Bank of Montreal ^	\$300,000	3.09%	10/1/2037	245,120	0.01%
Bank of Nova Scotia	\$450,000	4.50%	16/12/2025	442,947	0.01%
Bank of Nova Scotia	CAD1,825,000	5.50%	29/12/2025	1,347,226	0.03%
Bank of Nova Scotia	\$900,000	1.05%	2/3/2026	837,923	0.02%
Bank of Nova Scotia	CAD290,000	5.50%	8/5/2026	214,790	0.01%
Bank of Nova Scotia	\$375,000	1.35%	24/6/2026	347,030	0.01%
Bank of Nova Scotia	\$700,000	1.30%	15/9/2026	641,638	0.02%
Bank of Nova Scotia	CAD1,470,000	1.85%	2/11/2026	1,010,244	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Nova Scotia	CAD330,000	2.62%	2/12/2026	231,870	0.01%
Bank of Nova Scotia	CAD1,050,000	2.95%	8/3/2027	736,345	0.02%
Bank of Nova Scotia	\$400,000	2.95%	11/3/2027	377,408	0.01%
Bank of Nova Scotia	£200,000	2.88%	3/5/2027	237,110	0.01%
Bank of Nova Scotia	\$165,000	5.40%	4/6/2027	165,809	0.00%
Bank of Nova Scotia	CAD715,000	1.40%	1/11/2027	476,203	0.01%
Bank of Nova Scotia	CAD465,000	3.10%	2/2/2028	327,069	0.01%
Bank of Nova Scotia	€400,000	0.25%	1/11/2028	371,641	0.01%
Bank of Nova Scotia	CAD475,000	4.68%	1/2/2029	348,106	0.01%
Bank of Nova Scotia	\$315,000	5.45%	1/8/2029	318,026	0.01%
Bank of Nova Scotia	\$475,000	4.85%	1/2/2030	466,994	0.01%
Bank of Nova Scotia	\$250,000	2.45%	2/2/2032	206,197	0.01%
Bank of Nova Scotia [^]	CAD765,000	3.93%	3/5/2032	544,780	0.01%
Bank of Nova Scotia [^]	CAD435,000	5.68%	2/8/2033	326,097	0.01%
Bank of Nova Scotia	\$475,000	5.65%	1/2/2034	482,575	0.01%
Bank of Nova Scotia [^]	\$475,000	4.59%	4/5/2037	428,108	0.01%
Barrick Gold Corp.	\$175,000	6.45%	15/10/2035	187,587	0.01%
Barrick Gold Corp.	\$200,000	5.25%	1/4/2042	189,411	0.01%
Barrick International Barbados Corp.	\$575,000	6.35%	15/10/2036	606,684	0.02%
Barrick North America Finance LLC	\$325,000	5.75%	1/5/2043	322,978	0.01%
Barrick PD Australia Finance Pty Ltd.	\$200,000	5.95%	15/10/2039	203,498	0.01%
BCI QuadReal Realty	CAD460,000	1.75%	24/7/2030	287,248	0.01%
bcIMC Realty Corp.	CAD225,000	3.00%	31/3/2027	158,276	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD625,000	3.55%	2/3/2026	448,314	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD100,000	2.90%	12/8/2026	70,615	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD255,000	3.60%	29/9/2027	180,839	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD260,000	2.20%	29/5/2028	174,301	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD395,000	3.80%	21/8/2028	279,609	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD355,000	5.15%	14/11/2028	264,183	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	2.90%	10/9/2029	134,267	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD350,000	4.55%	9/2/2030	253,254	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD170,000	2.50%	14/5/2030	110,248	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD170,000	3.00%	17/3/2031	111,677	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD255,000	7.85%	2/4/2031	213,372	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$200,000	2.15%	15/2/2032	159,975	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD80,000	7.30%	23/2/2032	65,790	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD525,000	5.85%	10/11/2032	405,723	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$650,000	5.10%	11/5/2033	637,302	0.02%
Bell Telephone Co. of Canada or Bell Canada	\$200,000	5.20%	15/2/2034	195,608	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD450,000	5.15%	24/8/2034	329,628	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD100,000	6.10%	16/3/2035	78,132	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD100,000	6.17%	26/2/2037	78,556	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD250,000	4.75%	29/9/2044	166,289	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD245,000	4.35%	18/12/2045	153,619	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD185,000	4.45%	27/2/2047	117,449	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$400,000	4.46%	1/4/2048	334,118	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD485,000	3.50%	30/9/2050	258,461	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$200,000	3.65%	17/3/2051	143,578	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD150,000	4.05%	17/3/2051	88,286	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$350,000	3.20%	15/2/2052	230,220	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$250,000	3.65%	15/8/2052	180,411	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD145,000	5.15%	9/2/2053	101,233	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD360,000	5.60%	11/8/2053	268,512	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$300,000	5.55%	15/2/2054	290,630	0.01%
Bridging North America GP	CAD200,000	4.02%	31/5/2038	131,639	0.00%
Bridging North America GP	CAD49,000	4.34%	31/8/2053	30,177	0.00%
British Columbia Ferry Services, Inc.	CAD50,000	5.58%	11/1/2038	39,448	0.00%
British Columbia Ferry Services, Inc.	CAD84,000	4.70%	23/10/2043	60,873	0.00%
British Columbia Ferry Services, Inc.	CAD145,000	4.29%	28/4/2044	99,462	0.00%
British Columbia Ferry Services, Inc.	CAD200,000	2.79%	15/10/2049	104,099	0.00%
Brookfield Corp.	CAD405,000	4.82%	28/1/2026	296,044	0.01%
Brookfield Corp.	CAD235,000	3.80%	16/3/2027	168,805	0.00%
Brookfield Corp.	CAD125,000	5.95%	14/6/2035	95,775	0.00%
Brookfield Finance II, Inc.	CAD425,000	5.43%	14/12/2032	316,099	0.01%
Brookfield Finance LLC/Brookfield Finance, Inc.	\$200,000	3.45%	15/4/2050	137,173	0.00%
Brookfield Finance, Inc.	\$355,000	4.25%	2/6/2026	347,104	0.01%
Brookfield Finance, Inc.	\$250,000	4.85%	29/3/2029	245,596	0.01%
Brookfield Finance, Inc.	\$750,000	4.35%	15/4/2030	710,546	0.02%
Brookfield Finance, Inc.	\$175,000	5.68%	15/1/2035	173,100	0.00%
Brookfield Finance, Inc.	\$400,000	4.70%	20/9/2047	338,436	0.01%
Brookfield Finance, Inc.	\$290,000	3.50%	30/3/2051	200,798	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brookfield Finance, Inc.	\$300,000	5.97%	4/3/2054	296,733	0.01%
Brookfield Infrastructure Finance ULC	CAD125,000	5.62%	14/11/2027	93,993	0.00%
Brookfield Infrastructure Finance ULC	CAD140,000	4.19%	11/9/2028	100,309	0.00%
Brookfield Infrastructure Finance ULC	CAD270,000	3.41%	9/10/2029	184,666	0.01%
Brookfield Infrastructure Finance ULC	CAD55,000	5.71%	27/7/2030	41,757	0.00%
Brookfield Infrastructure Finance ULC	CAD300,000	2.86%	1/9/2032	186,516	0.01%
Brookfield Infrastructure Finance ULC	CAD100,000	5.98%	14/2/2033	76,872	0.00%
Brookfield Infrastructure Finance ULC	CAD150,000	5.44%	25/4/2034	111,179	0.00%
Brookfield Infrastructure Finance ULC	CAD100,000	5.79%	25/4/2052	76,045	0.00%
Brookfield Infrastructure Finance ULC	CAD80,000	5.95%	27/7/2053	62,067	0.00%
Brookfield Renewable Partners ULC	CAD225,000	3.63%	15/1/2027	160,655	0.00%
Brookfield Renewable Partners ULC	CAD100,000	4.25%	15/1/2029	71,913	0.00%
Brookfield Renewable Partners ULC	CAD270,000	3.38%	15/1/2030	184,817	0.01%
Brookfield Renewable Partners ULC	CAD75,000	5.88%	9/11/2032	58,193	0.00%
Brookfield Renewable Partners ULC	CAD90,000	5.29%	28/10/2033	67,032	0.00%
Brookfield Renewable Partners ULC	CAD270,000	5.84%	5/11/2036	207,532	0.01%
Brookfield Renewable Partners ULC	CAD55,000	4.29%	5/11/2049	33,920	0.00%
Brookfield Renewable Partners ULC	CAD140,000	5.32%	10/1/2054	100,940	0.00%
Bruce Power LP	CAD750,000	3.97%	23/6/2026	541,238	0.01%
Bruce Power LP	CAD200,000	4.01%	21/6/2029	142,832	0.00%
Bruce Power LP	CAD235,000	4.00%	21/6/2030	165,993	0.00%
Bruce Power LP	CAD110,000	4.99%	21/12/2032	81,321	0.00%
Bruce Power LP	CAD345,000	4.13%	21/6/2033	238,312	0.01%
Bruce Power LP	CAD150,000	4.75%	21/6/2049	103,972	0.00%
CAE, Inc.	CAD300,000	5.54%	12/6/2028	222,804	0.01%
Calgary Airport Authority	CAD100,000	3.20%	7/10/2036	62,032	0.00%
Calgary Airport Authority	CAD420,000	3.45%	7/10/2041	257,536	0.01%
Calgary Airport Authority	CAD150,000	3.55%	7/10/2051	89,142	0.00%
Calgary Airport Authority	CAD145,735	3.75%	7/10/2061	89,907	0.00%
Cameco Corp.	CAD200,000	2.95%	21/10/2027	139,184	0.00%
Cameco Corp.	CAD200,000	4.94%	24/5/2031	147,040	0.00%
Canada Life Capital Trust	CAD10,000	7.53%	30/6/2032	8,469	0.00%
Canadian Core Real Estate LP	CAD25,000	3.30%	2/3/2027	17,233	0.00%
Canadian Government Bond	CAD2,895,000	1.50%	1/6/2031	1,861,684	0.05%
Canadian Imperial Bank of Commerce	\$700,000	3.95%	4/8/2025	688,252	0.02%
Canadian Imperial Bank of Commerce	CAD375,000	1.10%	19/1/2026	260,225	0.01%
Canadian Imperial Bank of Commerce	\$500,000	1.25%	22/6/2026	462,931	0.01%
Canadian Imperial Bank of Commerce	CAD200,000	1.70%	15/7/2026	138,444	0.00%
Canadian Imperial Bank of Commerce	\$125,000	5.62%	17/7/2026	125,630	0.00%
Canadian Imperial Bank of Commerce	CAD600,000	2.25%	7/1/2027	414,603	0.01%
Canadian Imperial Bank of Commerce	\$225,000	5.24%	28/6/2027	224,661	0.01%
Canadian Imperial Bank of Commerce	CAD1,130,000	4.95%	29/6/2027	834,603	0.02%
Canadian Imperial Bank of Commerce	CAD725,000	5.05%	7/10/2027	537,136	0.01%
Canadian Imperial Bank of Commerce	CAD420,000	5.50%	14/1/2028	315,891	0.01%
Canadian Imperial Bank of Commerce	\$400,000	5.00%	28/4/2028	396,967	0.01%
Canadian Imperial Bank of Commerce	\$250,000	5.99%	3/10/2028	256,942	0.01%
Canadian Imperial Bank of Commerce	\$150,000	5.26%	8/4/2029	149,703	0.00%
Canadian Imperial Bank of Commerce^	CAD670,000	1.96%	21/4/2031	464,125	0.01%
Canadian Imperial Bank of Commerce	\$300,000	3.60%	7/4/2032	265,437	0.01%
Canadian Imperial Bank of Commerce^	CAD305,000	4.20%	7/4/2032	218,821	0.01%
Canadian Imperial Bank of Commerce^	CAD290,000	5.33%	20/1/2033	214,465	0.01%
Canadian Imperial Bank of Commerce^	CAD330,000	5.35%	20/4/2033	244,459	0.01%
Canadian Imperial Bank of Commerce	\$550,000	6.09%	3/10/2033	569,596	0.01%
Canadian Imperial Bank of Commerce^	CAD525,000	5.30%	16/1/2034	388,409	0.01%
Canadian National Railway Co.	CAD250,000	2.80%	22/9/2025	178,470	0.01%
Canadian National Railway Co.	\$200,000	2.75%	1/3/2026	192,643	0.01%
Canadian National Railway Co.	\$400,000	6.90%	15/7/2028	428,940	0.01%
Canadian National Railway Co.	CAD275,000	4.15%	10/5/2030	198,800	0.01%
Canadian National Railway Co.	\$275,000	3.85%	5/8/2032	253,775	0.01%
Canadian National Railway Co.	\$175,000	6.25%	1/8/2034	190,364	0.01%
Canadian National Railway Co.	CAD125,000	3.95%	22/9/2045	79,837	0.00%
Canadian National Railway Co.	\$200,000	3.20%	2/8/2046	144,161	0.00%
Canadian National Railway Co.	CAD250,000	3.60%	1/8/2047	150,194	0.00%
Canadian National Railway Co.	\$200,000	3.65%	3/2/2048	154,052	0.00%
Canadian National Railway Co.	CAD175,000	3.60%	31/7/2048	104,371	0.00%
Canadian National Railway Co.	\$223,000	4.45%	20/1/2049	195,585	0.01%
Canadian National Railway Co.	CAD150,000	3.60%	8/2/2049	89,511	0.00%
Canadian National Railway Co.	CAD200,000	3.05%	8/2/2050	106,321	0.00%
Canadian National Railway Co.	\$175,000	2.45%	1/5/2050	104,700	0.00%
Canadian National Railway Co.	\$200,000	4.40%	5/8/2052	171,790	0.00%
Canadian National Railway Co.	CAD250,000	4.70%	10/5/2053	176,739	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian National Railway Co.	CAD245,000	5.10%	2/5/2054	184,346	0.01%
Canadian Natural Resources Ltd.	\$230,000	2.05%	15/7/2025	221,618	0.01%
Canadian Natural Resources Ltd.	CAD250,000	3.42%	1/12/2026	178,167	0.01%
Canadian Natural Resources Ltd.	\$500,000	3.85%	1/6/2027	480,935	0.01%
Canadian Natural Resources Ltd.	\$290,000	2.95%	15/7/2030	254,136	0.01%
Canadian Natural Resources Ltd.	\$50,000	7.20%	15/1/2032	54,835	0.00%
Canadian Natural Resources Ltd.	\$110,000	6.45%	30/6/2033	115,656	0.00%
Canadian Natural Resources Ltd.	\$90,000	5.85%	1/2/2035	89,204	0.00%
Canadian Natural Resources Ltd.	\$150,000	6.50%	15/2/2037	155,448	0.00%
Canadian Natural Resources Ltd.	\$380,000	6.25%	15/3/2038	389,400	0.01%
Canadian Natural Resources Ltd.	\$170,000	6.75%	1/2/2039	180,219	0.01%
Canadian Natural Resources Ltd.	CAD115,000	4.85%	30/5/2047	77,973	0.00%
Canadian Natural Resources Ltd.	\$280,000	4.95%	1/6/2047	243,409	0.01%
Canadian Pacific Railway Co.	\$400,000	1.75%	2/12/2026	369,040	0.01%
Canadian Pacific Railway Co.	CAD460,000	2.54%	28/2/2028	315,556	0.01%
Canadian Pacific Railway Co.	CAD245,000	3.15%	13/3/2029	169,789	0.00%
Canadian Pacific Railway Co.	\$425,000	2.88%	15/11/2029	380,761	0.01%
Canadian Pacific Railway Co.	\$300,000	2.05%	5/3/2030	256,008	0.01%
Canadian Pacific Railway Co.	\$175,000	7.13%	15/10/2031	194,619	0.01%
Canadian Pacific Railway Co.	\$300,000	2.45%	2/12/2031	272,596	0.01%
Canadian Pacific Railway Co.	\$50,000	5.95%	15/5/2037	51,718	0.00%
Canadian Pacific Railway Co.	CAD100,000	6.45%	17/11/2039	84,910	0.00%
Canadian Pacific Railway Co.	\$750,000	3.00%	2/12/2041	648,134	0.02%
Canadian Pacific Railway Co.	\$95,000	4.30%	15/5/2043	80,973	0.00%
Canadian Pacific Railway Co.	\$520,000	4.80%	1/8/2045	467,516	0.01%
Canadian Pacific Railway Co.	\$150,000	4.95%	15/8/2045	136,803	0.00%
Canadian Pacific Railway Co.	CAD110,000	3.05%	9/3/2050	58,708	0.00%
Canadian Pacific Railway Co.	\$400,000	3.50%	1/5/2050	288,230	0.01%
Canadian Pacific Railway Co.	\$715,000	3.10%	2/12/2051	475,099	0.01%
Canadian Pacific Railway Co.	\$275,000	6.13%	15/9/2115	280,021	0.01%
Canadian Tire Corp., Ltd.	CAD280,000	6.50%	13/4/2028	214,805	0.01%
Canadian Tire Corp., Ltd.	CAD70,000	6.57%	24/2/2034	54,182	0.00%
Canadian Tire Corp., Ltd.	CAD100,000	5.61%	4/9/2035	72,019	0.00%
Canadian Utilities Ltd.	CAD95,000	4.85%	3/6/2052	67,983	0.00%
Canadian Western Bank	CAD250,000	1.93%	16/4/2026	174,284	0.00%
Canadian Western Bank	CAD25,000	5.15%	2/9/2027	18,622	0.00%
Canadian Western Bank	CAD225,000	1.82%	16/12/2027	150,937	0.00%
Canadian Western Bank^	CAD60,000	5.94%	22/12/2032	44,911	0.00%
Canadian Western Bank^	CAD130,000	5.95%	29/1/2034	97,864	0.00%
Capital City Link General Partnership	CAD128,508	4.39%	31/3/2046	85,861	0.00%
Capital Power Corp.	CAD45,000	4.99%	23/1/2026	32,847	0.00%
Capital Power Corp.	CAD250,000	4.42%	8/2/2030	176,888	0.01%
Capital Power Corp.	CAD125,000	3.15%	1/10/2032	77,890	0.00%
Capital Power Corp.	CAD225,000	5.97%	25/1/2034	169,630	0.00%
Caterpillar Financial Services Ltd.	CAD224,000	4.51%	5/3/2027	164,026	0.00%
CCL Industries, Inc.	CAD36,000	3.86%	13/4/2028	25,368	0.00%
CCL Industries, Inc.	\$250,000	3.05%	1/6/2030	221,552	0.01%
Cenovus Energy, Inc.	CAD180,000	3.60%	10/3/2027	128,350	0.00%
Cenovus Energy, Inc.	\$260,000	4.25%	15/4/2027	252,702	0.01%
Cenovus Energy, Inc.	CAD587,000	3.50%	7/2/2028	413,533	0.01%
Cenovus Energy, Inc.	\$195,000	2.65%	15/1/2032	161,319	0.00%
Cenovus Energy, Inc.	\$82,000	6.75%	15/11/2039	88,469	0.00%
Cenovus Energy, Inc.	\$360,000	5.40%	15/6/2047	331,068	0.01%
Cenovus Energy, Inc.	\$280,000	3.75%	15/2/2052	197,715	0.01%
Central 1 Credit Union	CAD145,000	4.65%	7/2/2028	104,772	0.00%
Central 1 Credit Union	CAD270,000	5.98%	10/11/2028	204,396	0.01%
Central 1 Credit Union^	CAD100,000	2.39%	30/6/2031	68,814	0.00%
CGI, Inc.	\$425,000	1.45%	14/9/2026	389,479	0.01%
CGI, Inc.	CAD200,000	2.10%	18/9/2028	132,923	0.00%
Chip Mortgage Trust	CAD200,000	1.74%	15/12/2025	139,137	0.00%
Choice Properties	CAD65,000	4.06%	24/11/2025	46,956	0.00%
Choice Properties	CAD215,000	4.18%	8/3/2028	154,416	0.00%
Choice Properties	CAD275,000	3.53%	11/6/2029	189,664	0.01%
Choice Properties	CAD160,000	2.98%	4/3/2030	106,242	0.00%
Choice Properties	CAD115,000	5.03%	28/2/2031	84,540	0.00%
Choice Properties	CAD140,000	6.00%	24/6/2032	107,866	0.00%
Choice Properties	CAD200,000	5.40%	1/3/2033	147,829	0.00%
Choice Properties	CAD180,000	5.70%	28/2/2034	135,110	0.00%
CI Financial Corp.	CAD170,000	7.00%	2/12/2025	126,088	0.00%
CI Financial Corp.	\$161,000	3.20%	17/12/2030	126,962	0.00%
Citigroup, Inc.^	CAD430,000	5.07%	29/4/2028	317,757	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Clover LP	CAD48,541	4.22%	31/3/2034	33,800	0.00%
CNH Industrial Capital Canada Ltd.	CAD275,000	5.50%	11/8/2026	203,755	0.01%
Co.-operators Financial Services Ltd.	CAD60,000	3.33%	13/5/2030	39,426	0.00%
Coast Capital Savings Federal Credit Union	CAD300,000	7.01%	28/9/2026	224,989	0.01%
Coastal Gaslink Pipeline LP	CAD195,000	5.19%	30/9/2034	145,127	0.00%
Coastal Gaslink Pipeline LP	CAD150,000	5.54%	30/6/2039	113,666	0.00%
Coastal Gaslink Pipeline LP	CAD135,000	5.61%	30/9/2042	103,184	0.00%
Coastal Gaslink Pipeline LP	CAD240,000	5.61%	30/6/2044	183,751	0.01%
Coastal Gaslink Pipeline LP	CAD210,000	5.61%	30/3/2047	161,389	0.00%
Cogeco Communications, Inc.	CAD300,000	2.99%	22/9/2031	191,752	0.01%
Cogeco Communications, Inc.	CAD35,000	5.30%	16/2/2033	25,649	0.00%
Connect 6ix GP	CAD125,000	6.11%	30/11/2046	99,716	0.00%
Constellation Software, Inc.	\$300,000	5.46%	16/2/2034	299,821	0.01%
Crombie	CAD40,000	3.68%	26/8/2026	28,520	0.00%
Crombie	CAD105,000	3.13%	12/8/2031	67,039	0.00%
Crosslinx Transit Solutions GP	CAD85,657	4.65%	30/9/2046	56,904	0.00%
CSS FSCC Partnership	CAD83,146	6.92%	31/7/2042	67,655	0.00%
CT	CAD355,000	3.29%	1/6/2026	251,941	0.01%
CT	CAD70,000	3.47%	16/6/2027	49,195	0.00%
CT	CAD30,000	3.87%	7/12/2027	21,187	0.00%
CT	CAD95,000	2.37%	6/1/2031	58,633	0.00%
CU, Inc.	CAD120,000	5.90%	20/11/2034	95,593	0.00%
CU, Inc.	CAD50,000	5.03%	20/11/2036	36,863	0.00%
CU, Inc.	CAD190,000	4.54%	24/10/2041	133,152	0.00%
CU, Inc.	CAD295,000	3.81%	10/9/2042	187,966	0.01%
CU, Inc.	CAD100,000	4.72%	9/9/2043	71,502	0.00%
CU, Inc.	CAD370,000	4.09%	2/9/2044	243,187	0.01%
CU, Inc.	CAD200,000	3.96%	27/7/2045	128,479	0.00%
CU, Inc.	CAD150,000	3.76%	19/11/2046	93,030	0.00%
CU, Inc.	CAD95,000	3.55%	22/11/2047	56,609	0.00%
CU, Inc.	CAD105,000	3.95%	23/11/2048	66,480	0.00%
CU, Inc.	CAD265,000	2.96%	7/9/2049	140,318	0.00%
CU, Inc.	CAD95,000	2.61%	28/9/2050	46,412	0.00%
CU, Inc.	CAD80,000	3.17%	5/9/2051	43,853	0.00%
CU, Inc.	CAD90,000	3.86%	14/11/2052	55,521	0.00%
CU, Inc.	CAD70,000	5.09%	20/9/2053	52,919	0.00%
CU, Inc.	CAD125,000	4.09%	19/10/2054	80,060	0.00%
CU, Inc.	CAD75,000	4.21%	29/10/2055	49,015	0.00%
CU, Inc.	CAD200,000	4.59%	24/10/2061	139,609	0.00%
CU, Inc.	CAD210,000	3.83%	11/9/2062	125,593	0.00%
Daimler Truck Finance Canada, Inc.	CAD100,000	5.22%	20/9/2027	74,345	0.00%
Daimler Truck Finance Canada, Inc.	CAD200,000	5.77%	25/9/2028	152,298	0.00%
Dollarama, Inc.	CAD240,000	1.51%	20/9/2027	160,309	0.00%
Dollarama, Inc.	CAD150,000	2.44%	9/7/2029	99,613	0.00%
Dollarama, Inc.	CAD315,000	5.17%	26/4/2030	236,582	0.01%
Dream Industrial	CAD250,000	1.66%	22/12/2025	174,457	0.00%
Dream Industrial	CAD200,000	3.97%	13/4/2026	143,749	0.00%
Dream Industrial	CAD200,000	2.06%	17/6/2027	134,708	0.00%
Dream Industrial	CAD155,000	5.38%	22/3/2028	114,746	0.00%
Dream Summit Industrial LP	CAD105,000	1.82%	1/4/2026	72,773	0.00%
Dream Summit Industrial LP	CAD200,000	2.25%	12/1/2027	136,974	0.00%
Edmonton Regional Airports Authority	CAD141,317	3.72%	20/5/2051	85,584	0.00%
Element Fleet Management Corp.	\$325,000	6.27%	26/6/2026	328,499	0.01%
Element Fleet Management Corp.	\$200,000	5.64%	13/3/2027	200,454	0.01%
Element Fleet Management Corp.	\$225,000	6.32%	4/12/2028	232,605	0.01%
Emera US Finance LP	\$240,000	3.55%	15/6/2026	230,067	0.01%
Emera US Finance LP	\$220,000	2.64%	15/6/2031	181,372	0.01%
Emera US Finance LP	\$350,000	4.75%	15/6/2046	287,875	0.01%
Emera, Inc.	CAD160,000	4.84%	2/5/2030	116,073	0.00%
Empire Life Insurance Co.^	CAD350,000	2.02%	24/9/2031	239,078	0.01%
Empower Finance 2020 LP	\$325,000	1.78%	17/3/2031	257,877	0.01%
Empower Finance 2020 LP	\$200,000	3.08%	17/9/2051	128,551	0.00%
Enbridge Gas, Inc.	CAD190,000	3.31%	11/9/2025	136,468	0.00%
Enbridge Gas, Inc.	CAD100,000	2.50%	5/8/2026	70,054	0.00%
Enbridge Gas, Inc.	CAD200,000	2.88%	22/11/2027	139,375	0.00%
Enbridge Gas, Inc.	CAD295,000	2.37%	9/8/2029	196,358	0.01%
Enbridge Gas, Inc.	CAD95,000	2.90%	1/4/2030	64,073	0.00%
Enbridge Gas, Inc.	CAD115,000	2.35%	15/9/2031	73,014	0.00%
Enbridge Gas, Inc.	CAD100,000	4.15%	17/8/2032	70,671	0.00%
Enbridge Gas, Inc.	CAD30,000	6.90%	15/11/2032	24,998	0.00%
Enbridge Gas, Inc.	CAD25,000	6.16%	16/12/2033	20,032	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enbridge Gas, Inc.	CAD130,000	5.21%	25/2/2036	97,165	0.00%
Enbridge Gas, Inc.	CAD100,000	5.46%	11/9/2036	76,805	0.00%
Enbridge Gas, Inc.	CAD250,000	4.88%	21/6/2041	181,086	0.01%
Enbridge Gas, Inc.	CAD175,000	4.50%	23/11/2043	120,650	0.00%
Enbridge Gas, Inc.	CAD225,000	4.20%	2/6/2044	148,762	0.00%
Enbridge Gas, Inc.	CAD175,000	4.00%	22/8/2044	112,373	0.00%
Enbridge Gas, Inc.	CAD50,000	3.80%	1/6/2046	30,897	0.00%
Enbridge Gas, Inc.	CAD135,000	3.51%	29/11/2047	79,101	0.00%
Enbridge Gas, Inc.	CAD150,000	3.01%	9/8/2049	79,282	0.00%
Enbridge Gas, Inc.	CAD155,000	3.65%	1/4/2050	92,195	0.00%
Enbridge Gas, Inc.	CAD95,000	4.95%	22/11/2050	69,455	0.00%
Enbridge Gas, Inc.	CAD210,000	3.20%	15/9/2051	113,793	0.00%
Enbridge Gas, Inc.	CAD140,000	4.55%	17/8/2052	96,164	0.00%
Enbridge Gas, Inc.	CAD70,000	5.67%	6/10/2053	56,752	0.00%
Enbridge Pipelines, Inc.	CAD300,000	3.45%	29/9/2025	215,480	0.01%
Enbridge Pipelines, Inc.	CAD50,000	3.00%	10/8/2026	35,378	0.00%
Enbridge Pipelines, Inc.	CAD270,000	3.52%	22/2/2029	188,198	0.01%
Enbridge Pipelines, Inc.	CAD175,000	2.82%	12/5/2031	113,759	0.00%
Enbridge Pipelines, Inc.	CAD55,000	5.35%	10/11/2039	39,649	0.00%
Enbridge Pipelines, Inc.	CAD125,000	5.33%	6/4/2040	89,858	0.00%
Enbridge Pipelines, Inc.	CAD195,000	4.55%	17/8/2043	126,998	0.00%
Enbridge Pipelines, Inc.	CAD80,000	4.55%	29/9/2045	51,747	0.00%
Enbridge Pipelines, Inc.	CAD140,000	4.13%	9/8/2046	84,771	0.00%
Enbridge Pipelines, Inc.	CAD100,000	4.33%	22/2/2049	62,050	0.00%
Enbridge Pipelines, Inc.	CAD155,000	4.20%	12/5/2051	93,341	0.00%
Enbridge Pipelines, Inc.	CAD155,000	5.82%	17/8/2053	119,140	0.00%
Enbridge, Inc.	\$175,000	5.90%	15/11/2026	176,995	0.01%
Enbridge, Inc.	\$240,000	4.25%	1/12/2026	234,305	0.01%
Enbridge, Inc.	\$275,000	5.25%	5/4/2027	275,047	0.01%
Enbridge, Inc.	CAD370,000	3.20%	8/6/2027	260,348	0.01%
Enbridge, Inc.	\$230,000	3.70%	15/7/2027	220,358	0.01%
Enbridge, Inc.	CAD500,000	4.90%	26/5/2028	369,305	0.01%
Enbridge, Inc.	\$710,000	6.00%	15/11/2028	731,106	0.02%
Enbridge, Inc.	\$550,000	5.30%	5/4/2029	550,896	0.01%
Enbridge, Inc.	CAD550,000	2.99%	3/10/2029	371,338	0.01%
Enbridge, Inc.	\$405,000	3.13%	15/11/2029	365,794	0.01%
Enbridge, Inc.	CAD200,000	7.22%	24/7/2030	158,984	0.00%
Enbridge, Inc.	\$250,000	6.20%	15/11/2030	262,484	0.01%
Enbridge, Inc.	CAD300,000	6.10%	9/11/2032	235,151	0.01%
Enbridge, Inc.	\$975,000	5.70%	8/3/2033	982,862	0.02%
Enbridge, Inc.	CAD95,000	5.36%	26/5/2033	71,205	0.00%
Enbridge, Inc.	CAD240,000	3.10%	21/9/2033	151,215	0.00%
Enbridge, Inc.	\$625,000	5.63%	5/4/2034	624,043	0.02%
Enbridge, Inc.	CAD50,000	5.75%	2/9/2039	37,371	0.00%
Enbridge, Inc.	CAD225,000	4.24%	27/8/2042	140,670	0.00%
Enbridge, Inc.	CAD260,000	4.57%	11/3/2044	169,355	0.00%
Enbridge, Inc.	\$170,000	4.50%	10/6/2044	140,492	0.00%
Enbridge, Inc.	CAD90,000	4.87%	21/11/2044	60,675	0.00%
Enbridge, Inc.	\$275,000	5.50%	1/12/2046	264,370	0.01%
Enbridge, Inc.	\$175,000	4.00%	15/11/2049	132,380	0.00%
Enbridge, Inc.	\$345,000	3.40%	1/8/2051	233,225	0.01%
Enbridge, Inc.	CAD160,000	4.10%	21/9/2051	94,125	0.00%
Enbridge, Inc.	CAD230,000	6.51%	9/11/2052	192,633	0.01%
Enbridge, Inc.	CAD150,000	5.76%	26/5/2053	114,229	0.00%
Enbridge, Inc.	\$485,000	6.70%	15/11/2053	529,829	0.01%
Enbridge, Inc.	\$275,000	5.95%	5/4/2054	272,920	0.01%
Enbridge, Inc.^	\$245,000	7.20%	27/6/2054	246,529	0.01%
Enbridge, Inc.^	\$150,000	7.38%	15/3/2055	150,356	0.00%
Energir LP	CAD395,000	3.04%	9/2/2032	259,649	0.01%
Energir LP	CAD70,000	4.83%	2/6/2053	51,027	0.00%
Energir, Inc.	CAD265,000	2.10%	16/4/2027	181,980	0.01%
Energir, Inc.	CAD65,000	5.70%	10/7/2036	51,038	0.00%
Equitable Bank	CAD200,000	1.88%	26/11/2025	139,847	0.00%
Equitable Bank	CAD25,000	3.36%	2/3/2026	17,774	0.00%
Equitable Bank	CAD235,000	5.16%	11/1/2027	172,419	0.00%
Fairfax Financial Holdings Ltd.	CAD175,000	4.70%	16/12/2026	127,737	0.00%
Fairfax Financial Holdings Ltd.	CAD315,000	4.25%	6/12/2027	226,345	0.01%
Fairfax Financial Holdings Ltd.	\$450,000	4.85%	17/4/2028	441,795	0.01%
Fairfax Financial Holdings Ltd.	CAD205,000	4.23%	14/6/2029	145,930	0.00%
Fairfax Financial Holdings Ltd.	CAD350,000	3.95%	3/3/2031	241,190	0.01%
Fairfax Financial Holdings Ltd.	\$200,000	3.38%	3/3/2031	173,972	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fairfax Financial Holdings Ltd.	\$475,000	5.63%	16/8/2032	469,315	0.01%
Fairfax Financial Holdings Ltd.	\$150,000	6.00%	7/12/2033	152,349	0.00%
Fairfax Financial Holdings Ltd.	\$350,000	6.35%	22/3/2054	350,393	0.01%
Fairfax Financial Holdings Ltd.	\$200,000	6.10%	15/3/2055	193,276	0.01%
Federation des Caisses Desjardins du Quebec	\$300,000	4.40%	23/8/2025	296,504	0.01%
Federation des Caisses Desjardins du Quebec	CAD600,000	1.09%	21/1/2026	416,194	0.01%
Federation des Caisses Desjardins du Quebec	CAD450,000	4.41%	19/5/2027	327,370	0.01%
Federation des Caisses Desjardins du Quebec	\$300,000	4.55%	23/8/2027	293,494	0.01%
Federation des Caisses Desjardins du Quebec	\$300,000	5.70%	14/3/2028	303,141	0.01%
Federation des Caisses Desjardins du Quebec	CAD100,000	5.48%	16/8/2028	75,537	0.00%
Federation des Caisses Desjardins du Quebec	CAD530,000	5.47%	17/11/2028	400,302	0.01%
Federation des Caisses Desjardins du Quebec	\$350,000	5.25%	26/4/2029	349,072	0.01%
Federation des Caisses Desjardins du Quebec [^]	CAD315,000	1.99%	28/5/2031	217,996	0.01%
Federation des Caisses Desjardins du Quebec [^]	CAD490,000	5.04%	23/8/2032	359,153	0.01%
Federation des Caisses Desjardins du Quebec [^]	CAD280,000	5.28%	15/5/2034	206,883	0.01%
Finning International, Inc.	CAD275,000	2.63%	14/8/2026	192,785	0.01%
Finning International, Inc.	CAD330,000	4.45%	16/5/2028	239,641	0.01%
First Capital	CAD45,000	3.46%	22/1/2027	31,660	0.00%
First Capital	CAD50,000	3.75%	12/7/2027	35,236	0.00%
First Capital	CAD225,000	3.45%	1/3/2028	155,540	0.00%
First Capital	CAD100,000	5.57%	1/3/2031	74,141	0.00%
First National Financial Corp.	CAD95,000	2.96%	17/11/2025	67,066	0.00%
Ford Credit Canada Co.	CAD365,000	6.78%	15/9/2025	271,584	0.01%
Ford Credit Canada Co.	CAD175,000	7.00%	10/2/2026	131,357	0.00%
Ford Credit Canada Co.	CAD225,000	2.96%	16/9/2026	157,327	0.00%
Ford Credit Canada Co.	CAD215,000	6.33%	10/11/2026	161,206	0.00%
Ford Credit Canada Co.	CAD135,000	6.38%	10/11/2028	103,266	0.00%
Ford Credit Canada Co.	CAD395,000	5.44%	9/2/2029	291,775	0.01%
Fortis, Inc.	\$410,000	3.06%	4/10/2026	388,987	0.01%
Fortis, Inc.	CAD275,000	2.18%	15/5/2028	185,627	0.01%
Fortis, Inc.	CAD150,000	4.43%	31/5/2029	109,311	0.00%
Fortis, Inc.	CAD70,000	5.68%	8/11/2033	54,185	0.00%
FortisAlberta, Inc.	CAD130,000	6.22%	31/10/2034	105,496	0.00%
FortisAlberta, Inc.	CAD45,000	4.27%	22/9/2045	30,208	0.00%
FortisAlberta, Inc.	CAD15,000	3.34%	21/9/2046	8,686	0.00%
FortisAlberta, Inc.	CAD75,000	3.67%	9/9/2047	45,669	0.00%
FortisAlberta, Inc.	CAD30,000	3.73%	18/9/2048	18,436	0.00%
FortisAlberta, Inc.	CAD65,000	2.63%	8/6/2051	31,815	0.00%
FortisAlberta, Inc.	CAD95,000	4.86%	26/5/2053	69,317	0.00%
FortisAlberta, Inc.	CAD175,000	4.90%	27/5/2054	128,563	0.00%
FortisBC Energy, Inc.	CAD105,000	2.58%	8/4/2026	74,208	0.00%
FortisBC Energy, Inc.	CAD70,000	6.50%	1/5/2034	57,753	0.00%
FortisBC Energy, Inc.	CAD25,000	5.90%	26/2/2035	19,797	0.00%
FortisBC Energy, Inc.	CAD170,000	6.00%	2/10/2037	137,714	0.00%
FortisBC Energy, Inc.	CAD200,000	6.05%	15/2/2038	162,446	0.00%
FortisBC Energy, Inc.	CAD50,000	3.67%	9/4/2046	30,826	0.00%
FortisBC Energy, Inc.	CAD10,000	3.78%	6/3/2047	6,220	0.00%
FortisBC Energy, Inc.	CAD65,000	3.69%	30/10/2047	39,982	0.00%
FortisBC Energy, Inc.	CAD40,000	3.85%	7/12/2048	25,084	0.00%
FortisBC Energy, Inc.	CAD110,000	2.82%	9/8/2049	57,027	0.00%
FortisBC Energy, Inc.	CAD109,000	2.54%	13/7/2050	52,807	0.00%
FortisBC Energy, Inc.	CAD50,000	4.67%	28/11/2052	35,587	0.00%
FortisBC, Inc.	CAD65,000	4.00%	28/10/2044	41,189	0.00%
General Motors Financial of Canada Ltd.	CAD125,000	1.70%	9/7/2025	88,376	0.00%
General Motors Financial of Canada Ltd.	CAD155,000	5.20%	9/2/2028	114,595	0.00%
Gibson Energy, Inc.	CAD55,000	2.45%	14/7/2025	39,195	0.00%
Gibson Energy, Inc.	CAD90,000	3.60%	17/9/2029	62,307	0.00%
Gibson Energy, Inc.	CAD200,000	5.75%	12/7/2033	152,385	0.00%
Gibson Energy, Inc.	CAD125,000	6.20%	12/7/2053	99,547	0.00%
Granite Holdings LP	CAD200,000	3.06%	4/6/2027	139,363	0.00%
Granite Holdings LP	CAD300,000	2.19%	30/8/2028	197,515	0.01%
Granite Holdings LP	CAD120,000	2.38%	18/12/2030	74,919	0.00%
Greater Toronto Airports Authority	CAD80,000	6.98%	15/10/2032	67,450	0.00%
Greater Toronto Airports Authority	CAD300,000	3.26%	1/6/2037	187,926	0.01%
Greater Toronto Airports Authority	CAD300,000	2.75%	17/10/2039	171,716	0.00%
Greater Toronto Airports Authority	CAD255,000	5.30%	25/2/2041	197,235	0.01%
Greater Toronto Airports Authority	CAD275,000	3.15%	5/10/2051	153,352	0.00%
Great-West Lifeco Finance 2018 LP	\$300,000	4.58%	17/5/2048	254,568	0.01%
Great-West Lifeco Finance Delaware LP	\$200,000	4.15%	3/6/2047	158,737	0.00%
Great-West Lifeco, Inc.	CAD35,000	3.34%	28/2/2028	24,752	0.00%
Great-West Lifeco, Inc.	CAD125,000	2.38%	14/5/2030	82,616	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Great-West Lifeco, Inc.	CAD175,000	6.74%	24/11/2031	143,481	0.00%
Great-West Lifeco, Inc.	CAD145,000	6.00%	16/11/2039	117,860	0.00%
Great-West Lifeco, Inc.	CAD225,000	2.98%	8/7/2050	119,266	0.00%
H&R	CAD200,000	2.91%	2/6/2026	139,937	0.00%
H&R	CAD75,000	2.63%	19/2/2027	51,408	0.00%
H&R	CAD135,000	5.46%	28/2/2029	99,382	0.00%
Hamilton Health Sciences Corp.	CAD150,000	3.68%	17/1/2059	89,782	0.00%
HomeEquity Bank	CAD220,000	7.11%	11/12/2026	164,725	0.00%
Honda Canada Finance, Inc.	CAD200,000	1.34%	17/3/2026	138,377	0.00%
Honda Canada Finance, Inc.	CAD340,000	4.87%	23/9/2027	250,773	0.01%
Honda Canada Finance, Inc.	CAD280,000	1.65%	25/2/2028	185,358	0.01%
Honda Canada Finance, Inc.	CAD130,000	4.90%	21/2/2029	96,163	0.00%
Hospital for Sick Children	CAD100,000	5.22%	16/12/2049	77,686	0.00%
Hospital for Sick Children	CAD65,000	3.42%	7/12/2057	36,968	0.00%
Hospital Infrastructure Partners NOH Partnership	CAD84,874	5.44%	31/1/2045	62,515	0.00%
Hydro One Ltd.	CAD260,000	1.41%	15/10/2027	173,915	0.00%
Hydro One, Inc.	CAD235,000	2.77%	24/2/2026	167,084	0.00%
Hydro One, Inc.	CAD225,000	4.91%	27/1/2028	167,668	0.00%
Hydro One, Inc.	CAD285,000	3.02%	5/4/2029	197,398	0.01%
Hydro One, Inc.	CAD270,000	2.16%	28/2/2030	176,201	0.01%
Hydro One, Inc.	CAD200,000	7.35%	3/6/2030	167,002	0.00%
Hydro One, Inc.	CAD195,000	1.69%	16/1/2031	121,581	0.00%
Hydro One, Inc.	CAD150,000	2.23%	17/9/2031	95,188	0.00%
Hydro One, Inc.	CAD100,000	6.93%	1/6/2032	83,790	0.00%
Hydro One, Inc.	CAD150,000	4.16%	27/1/2033	107,047	0.00%
Hydro One, Inc.	CAD185,000	6.35%	31/1/2034	151,860	0.00%
Hydro One, Inc.	CAD200,000	5.36%	20/5/2036	153,026	0.00%
Hydro One, Inc.	CAD205,000	4.89%	13/3/2037	150,599	0.00%
Hydro One, Inc.	CAD100,000	5.49%	16/7/2040	78,015	0.00%
Hydro One, Inc.	CAD100,000	4.39%	26/9/2041	68,836	0.00%
Hydro One, Inc.	CAD125,000	6.59%	22/4/2043	110,195	0.00%
Hydro One, Inc.	CAD200,000	4.59%	9/10/2043	141,824	0.00%
Hydro One, Inc.	CAD130,000	4.17%	6/6/2044	86,737	0.00%
Hydro One, Inc.	CAD55,000	3.91%	23/2/2046	35,105	0.00%
Hydro One, Inc.	CAD100,000	5.00%	19/10/2046	74,551	0.00%
Hydro One, Inc.	CAD150,000	3.72%	18/11/2047	92,325	0.00%
Hydro One, Inc.	CAD230,000	3.63%	25/6/2049	138,689	0.00%
Hydro One, Inc.	CAD155,000	2.71%	28/2/2050	78,087	0.00%
Hydro One, Inc.	CAD130,000	3.64%	5/4/2050	78,351	0.00%
Hydro One, Inc.	CAD200,000	3.10%	15/9/2051	108,023	0.00%
Hydro One, Inc.	CAD135,000	4.00%	22/12/2051	86,465	0.00%
Hydro One, Inc.	CAD105,000	4.46%	27/1/2053	72,179	0.00%
Hydro One, Inc.	CAD175,000	4.85%	30/11/2054	128,105	0.00%
Hydro One, Inc.	CAD190,000	3.79%	31/7/2062	112,925	0.00%
Hyundai Capital Canada, Inc.	CAD400,000	2.01%	12/5/2026	277,941	0.01%
Hyundai Capital Canada, Inc.	CAD50,000	3.20%	16/2/2027	35,233	0.00%
Hyundai Capital Canada, Inc.	CAD105,000	5.57%	8/3/2028	78,864	0.00%
Hyundai Capital Canada, Inc.	CAD130,000	4.90%	31/1/2029	95,715	0.00%
iA Financial Corp., Inc.^	CAD160,000	3.07%	24/9/2031	112,569	0.00%
iA Financial Corp., Inc.^	CAD95,000	3.19%	25/2/2032	66,517	0.00%
iA Financial Corp., Inc.^	CAD285,000	5.69%	20/6/2033	213,995	0.01%
IGM Financial, Inc.	CAD100,000	3.44%	26/1/2027	70,991	0.00%
IGM Financial, Inc.	CAD105,000	7.00%	31/12/2032	87,319	0.00%
IGM Financial, Inc.	CAD150,000	6.00%	10/12/2040	120,974	0.00%
IGM Financial, Inc.	CAD85,000	4.56%	25/1/2047	58,055	0.00%
IGM Financial, Inc.	CAD30,000	4.17%	13/7/2048	19,240	0.00%
IGM Financial, Inc.	CAD120,000	4.21%	21/3/2050	76,941	0.00%
IGM Financial, Inc.	CAD100,000	5.43%	26/5/2053	77,191	0.00%
Independent Order Of Foresters^	CAD225,000	2.89%	15/10/2035	141,027	0.00%
InPower BC General Partnership	CAD132,318	4.47%	31/3/2033	94,298	0.00%
Intact Financial Corp.	CAD145,000	2.85%	7/6/2027	101,668	0.00%
Intact Financial Corp.	CAD190,000	1.93%	16/12/2030	120,529	0.00%
Intact Financial Corp.	\$200,000	5.46%	22/9/2032	198,786	0.01%
Intact Financial Corp.	CAD60,000	6.40%	23/11/2039	51,006	0.00%
Intact Financial Corp.	CAD25,000	5.16%	16/6/2042	18,900	0.00%
Intact Financial Corp.	CAD155,000	2.95%	16/12/2050	81,718	0.00%
Intact Financial Corp.	CAD105,000	3.77%	20/5/2053	64,033	0.00%
Intact Financial Corp.	CAD135,000	5.28%	14/9/2054	105,485	0.00%
Integrated Team Solutions SJHC Partnership	CAD41,096	5.95%	30/11/2042	31,285	0.00%
Inter Pipeline Ltd.	CAD143,000	3.48%	16/12/2026	100,989	0.00%
Inter Pipeline Ltd.	CAD230,000	4.23%	1/6/2027	164,373	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Inter Pipeline Ltd.	CAD255,000	5.76%	17/2/2028	190,470	0.01%
Inter Pipeline Ltd.	CAD300,000	5.71%	29/5/2030	222,908	0.01%
Inter Pipeline Ltd.	CAD265,000	3.98%	25/11/2031	174,966	0.01%
Inter Pipeline Ltd.	CAD235,000	5.85%	18/5/2032	173,022	0.00%
Inter Pipeline Ltd.	CAD160,000	6.38%	17/2/2033	121,499	0.00%
Inter Pipeline Ltd.	CAD225,000	6.59%	9/2/2034	171,851	0.00%
Inter Pipeline Ltd.	CAD190,000	4.64%	30/5/2044	114,488	0.00%
Inter Pipeline Ltd.	CAD105,000	5.09%	27/11/2051	66,234	0.00%
Ivanhoe Cambridge II, Inc.	CAD100,000	4.99%	2/6/2028	74,440	0.00%
John Deere Financial, Inc.	CAD420,000	5.17%	15/9/2028	315,699	0.01%
John Deere Financial, Inc.	CAD280,000	2.81%	19/1/2029	191,257	0.01%
Keyera Corp.	CAD60,000	3.93%	21/6/2028	42,643	0.00%
Keyera Corp.	CAD250,000	3.96%	29/5/2030	174,420	0.00%
Keyera Corp.	CAD70,000	5.02%	28/3/2032	50,826	0.00%
Keyera Corp.	CAD105,000	5.66%	4/1/2054	77,856	0.00%
Kingston Solar LP	CAD46,464	3.57%	31/7/2035	30,976	0.00%
Kinross Gold Corp.	\$50,000	4.50%	15/7/2027	48,563	0.00%
Kinross Gold Corp.	\$175,000	6.25%	15/7/2033	182,603	0.01%
Laurentian Bank of Canada	CAD350,000	4.60%	2/9/2025	254,283	0.01%
Liberty Utilities Canada LP	CAD100,000	3.32%	14/2/2050	52,604	0.00%
Liberty Utilities Finance GP 1	\$185,000	2.05%	15/9/2030	150,930	0.00%
Loblaw Cos Ltd.	CAD375,000	4.49%	11/12/2028	274,001	0.01%
Loblaw Cos Ltd.	CAD305,000	6.50%	22/1/2029	237,636	0.01%
Loblaw Cos Ltd.	CAD215,000	2.28%	7/5/2030	139,863	0.00%
Loblaw Cos Ltd.	CAD85,000	5.01%	13/9/2032	63,291	0.00%
Loblaw Cos Ltd.	CAD65,000	5.90%	18/1/2036	50,238	0.00%
Loblaw Cos Ltd.	CAD10,000	7.00%	7/6/2040	8,461	0.00%
Loblaw Cos Ltd.	CAD155,000	5.34%	13/9/2052	116,135	0.00%
Loblaw Cos Ltd.	CAD140,000	5.12%	4/3/2054	101,729	0.00%
Magna International, Inc.	\$100,000	4.15%	1/10/2025	98,389	0.00%
Magna International, Inc.	\$300,000	5.05%	14/3/2029	299,557	0.01%
Magna International, Inc.	CAD540,000	4.80%	30/5/2029	397,183	0.01%
Magna International, Inc.	CAD120,000	4.95%	31/1/2031	88,623	0.00%
Magna International, Inc.	\$300,000	5.50%	21/3/2033	305,121	0.01%
Manulife Bank of Canada	CAD315,000	1.34%	26/2/2026	218,616	0.01%
Manulife Bank of Canada	CAD305,000	2.86%	16/2/2027	214,151	0.01%
Manulife Bank of Canada	CAD135,000	4.55%	8/3/2029	98,769	0.00%
Manulife Finance Delaware LP^	CAD275,000	5.06%	15/12/2041	197,077	0.01%
Manulife Financial Corp.	\$300,000	4.15%	4/3/2026	293,750	0.01%
Manulife Financial Corp.^	\$200,000	4.06%	24/2/2032	191,607	0.01%
Manulife Financial Corp.	\$200,000	3.70%	16/3/2032	182,190	0.01%
Manulife Financial Corp.^	CAD400,000	5.41%	10/3/2033	298,328	0.01%
Manulife Financial Corp.^	CAD270,000	5.05%	23/2/2034	198,916	0.01%
Manulife Financial Corp.^	CAD335,000	2.82%	13/5/2035	219,799	0.01%
Manulife Financial Corp.	\$300,000	5.38%	4/3/2046	288,894	0.01%
MCAP Commercial LP	CAD100,000	3.74%	25/8/2025	71,435	0.00%
MCAP Commercial LP	CAD70,000	3.38%	26/11/2027	47,526	0.00%
McGill University	CAD39,000	3.98%	29/1/2056	23,929	0.00%
McGill University Health Centre	CAD40,000	5.36%	31/12/2043	31,130	0.00%
Metro, Inc.	CAD200,000	3.39%	6/12/2027	141,238	0.00%
Metro, Inc.	CAD35,000	5.97%	15/10/2035	27,604	0.00%
Metro, Inc.	CAD155,000	5.03%	1/12/2044	111,325	0.00%
Metro, Inc.	CAD215,000	4.27%	4/12/2047	138,655	0.00%
Metro, Inc.	CAD200,000	3.41%	28/2/2050	110,351	0.00%
Metropolitan Life Global Funding I	CAD200,000	5.18%	15/6/2026	147,553	0.00%
Mountain View Partners GP	CAD99,422	3.97%	31/3/2051	61,433	0.00%
MPT Finco, Inc.	CAD166,547	3.66%	30/11/2029	112,318	0.00%
National Bank of Canada	CAD450,000	5.30%	3/11/2025	330,827	0.01%
National Bank of Canada	CAD200,000	1.53%	15/6/2026	138,264	0.00%
National Bank of Canada^	CAD725,000	1.57%	18/8/2026	511,014	0.01%
National Bank of Canada	CAD275,000	2.24%	4/11/2026	190,664	0.01%
National Bank of Canada	CAD345,000	5.22%	14/6/2028	257,911	0.01%
National Bank of Canada	\$525,000	5.60%	18/12/2028	530,111	0.01%
National Bank of Canada	CAD930,000	5.02%	1/2/2029	691,078	0.02%
National Bank of Canada	€300,000	3.75%	2/5/2029	320,483	0.01%
National Bank of Canada^	CAD285,000	5.43%	16/8/2032	211,201	0.01%
National Bank of Canada^	CAD130,000	5.28%	15/2/2034	96,039	0.00%
NAV Canada	CAD225,000	2.06%	29/5/2030	145,742	0.00%
NAV Canada	CAD65,000	3.29%	30/3/2048	38,585	0.00%
NAV Canada	CAD100,000	3.21%	29/9/2050	57,736	0.00%
NAV Canada	CAD360,000	2.92%	29/9/2051	195,016	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nissan Canada, Inc.	CAD200,000	2.10%	22/9/2025	140,876	0.00%
North Battleford Power LP	CAD523,151	4.96%	31/12/2032	378,144	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD80,000	3.20%	24/4/2026	57,104	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD150,000	2.00%	1/12/2026	103,435	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD25,000	2.80%	1/6/2027	17,465	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD25,000	4.25%	1/6/2029	18,136	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD520,000	2.80%	1/6/2031	338,640	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD70,000	4.85%	1/6/2034	51,147	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD300,000	3.65%	1/6/2035	195,822	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD60,000	4.75%	1/6/2037	42,831	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD375,000	4.35%	10/1/2039	254,614	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD275,000	3.70%	23/2/2043	168,262	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD225,000	4.05%	22/7/2044	143,688	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD200,000	3.75%	1/6/2051	118,573	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD70,000	5.08%	1/6/2054	51,493	0.00%
Northern Courier Pipeline LP	CAD215,604	3.37%	30/6/2042	138,916	0.00%
Northwestern Hydro Acquisition Co. II LP	CAD163,000	3.88%	31/12/2036	101,799	0.00%
Northwestern Hydro Acquisition Co. III LP	CAD112,000	3.94%	31/12/2038	69,932	0.00%
Nouvelle Autoroute 30 Financement, Inc.	CAD298,450	4.11%	31/3/2042	193,219	0.01%
Nouvelle Autoroute 30 Financement, Inc.	CAD49,667	4.12%	30/6/2042	32,036	0.00%
Nova Scotia Power, Inc.	CAD55,000	6.95%	25/8/2033	44,881	0.00%
Nova Scotia Power, Inc.	CAD110,000	5.61%	15/6/2040	82,899	0.00%
Nova Scotia Power, Inc.	CAD175,000	4.15%	6/3/2042	110,864	0.00%
Nova Scotia Power, Inc.	CAD95,000	4.50%	20/7/2043	62,689	0.00%
Nova Scotia Power, Inc.	CAD100,000	3.61%	1/5/2045	57,496	0.00%
Nova Scotia Power, Inc.	CAD120,000	3.57%	5/4/2049	66,892	0.00%
Nova Scotia Power, Inc.	CAD75,000	3.31%	25/4/2050	39,609	0.00%
Nova Scotia Power, Inc.	CAD150,000	5.36%	24/3/2053	110,756	0.00%
Nutrien Ltd.	\$400,000	5.95%	7/11/2025	402,301	0.01%
Nutrien Ltd.	\$750,000	4.00%	15/12/2026	725,539	0.02%
Nutrien Ltd.	\$175,000	5.20%	21/6/2027	174,821	0.01%
Nutrien Ltd.	\$500,000	4.90%	27/3/2028	494,179	0.01%
Nutrien Ltd.	\$475,000	4.20%	1/4/2029	454,381	0.01%
Nutrien Ltd.	\$715,000	2.95%	13/5/2030	632,490	0.02%
Nutrien Ltd.	\$200,000	5.40%	21/6/2034	197,009	0.01%
Nutrien Ltd.	\$50,000	4.13%	15/3/2035	44,620	0.00%
Nutrien Ltd.	\$175,000	5.88%	1/12/2036	179,384	0.01%
Nutrien Ltd.	\$145,000	5.63%	1/12/2040	140,408	0.00%
Nutrien Ltd.	\$200,000	4.90%	1/6/2043	178,114	0.01%
Nutrien Ltd.	\$175,000	5.25%	15/1/2045	160,957	0.00%
Nutrien Ltd.	\$460,000	5.00%	1/4/2049	404,966	0.01%
Nutrien Ltd.	\$425,000	3.95%	13/5/2050	319,197	0.01%
Nutrien Ltd.	\$550,000	5.80%	27/3/2053	542,369	0.01%
OMERS Realty Corp.	CAD300,000	3.24%	4/10/2027	211,328	0.01%
OMERS Realty Corp.	CAD690,000	5.38%	14/11/2028	520,483	0.01%
OMERS Realty Corp.	CAD120,000	4.54%	9/4/2029	87,808	0.00%
OMERS Realty Corp.	CAD185,000	3.63%	5/6/2030	128,522	0.00%
OMERS Realty Corp.	CAD300,000	4.96%	10/2/2031	223,043	0.01%
Open Text Corp.	\$325,000	6.90%	1/12/2027	335,387	0.01%
Pembina Pipeline Corp.	CAD150,000	4.24%	15/6/2027	108,427	0.00%
Pembina Pipeline Corp.	CAD240,000	4.02%	27/3/2028	171,538	0.00%
Pembina Pipeline Corp.	CAD25,000	3.62%	3/4/2029	17,419	0.00%
Pembina Pipeline Corp.	CAD250,000	3.31%	1/2/2030	169,889	0.00%
Pembina Pipeline Corp.	CAD125,000	3.53%	10/12/2031	82,988	0.00%
Pembina Pipeline Corp.	CAD180,000	5.02%	12/1/2032	131,136	0.00%
Pembina Pipeline Corp.	CAD150,000	5.21%	12/1/2034	109,818	0.00%
Pembina Pipeline Corp.	CAD190,000	4.75%	30/4/2043	125,250	0.00%
Pembina Pipeline Corp.	CAD255,000	4.81%	25/3/2044	169,058	0.00%
Pembina Pipeline Corp.	CAD140,000	4.74%	21/1/2047	91,095	0.00%
Pembina Pipeline Corp.	CAD295,000	4.75%	26/3/2048	191,587	0.01%
Pembina Pipeline Corp.	CAD200,000	4.54%	3/4/2049	125,521	0.00%
Pembina Pipeline Corp.	CAD155,000	4.67%	28/5/2050	98,941	0.00%
Pembina Pipeline Corp.	CAD180,000	4.49%	10/12/2051	111,157	0.00%
Pembina Pipeline Corp.	CAD210,000	5.67%	12/1/2054	154,858	0.00%
Penske Truck Leasing Canada, Inc.	CAD705,000	5.44%	8/12/2025	517,648	0.01%
Plenary Health Bridgepoint LP	CAD20,961	7.25%	31/8/2042	17,674	0.00%
Plenary Health Care Partnerships Humber LP	CAD428,943	4.90%	31/5/2039	306,940	0.01%
Plenary Health Hamilton LP	CAD81,770	5.80%	31/5/2043	62,076	0.00%
Plenary Properties LTAP LP	CAD332,375	6.29%	31/1/2044	263,748	0.01%
Power Corp. of Canada	CAD75,000	4.81%	31/1/2047	53,602	0.00%
Power Corp. of Canada	CAD200,000	4.46%	27/7/2048	136,787	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Power Financial Corp.	CAD75,000	6.90%	11/3/2033	61,656	0.00%
Primaris	CAD185,000	5.93%	29/3/2028	138,295	0.00%
Primaris	CAD120,000	6.37%	30/6/2029	91,790	0.00%
Reliance LP	CAD110,000	2.68%	1/12/2027	74,958	0.00%
Reliance LP	CAD200,000	2.67%	1/8/2028	133,931	0.00%
Reliance LP	CAD200,000	5.25%	15/5/2031	147,311	0.00%
Rio Tinto Alcan, Inc.	\$250,000	7.25%	15/3/2031	277,407	0.01%
Rio Tinto Alcan, Inc.	\$175,000	6.13%	15/12/2033	185,453	0.01%
Rio Tinto Alcan, Inc.	\$180,000	5.75%	1/6/2035	187,455	0.01%
RioCan	CAD100,000	2.36%	10/3/2027	68,460	0.00%
RioCan	CAD380,000	2.83%	8/11/2028	253,244	0.01%
RioCan	CAD200,000	4.63%	1/5/2029	142,654	0.00%
RioCan	CAD100,000	5.96%	1/10/2029	75,520	0.00%
RioCan	CAD110,000	5.47%	1/3/2030	81,073	0.00%
Rogers Communications, Inc.	\$550,000	3.63%	15/12/2025	534,973	0.01%
Rogers Communications, Inc.	CAD265,000	5.65%	21/9/2026	197,237	0.01%
Rogers Communications, Inc.	CAD270,000	3.80%	1/3/2027	192,897	0.01%
Rogers Communications, Inc.	CAD500,000	3.65%	31/3/2027	355,795	0.01%
Rogers Communications, Inc.	CAD325,000	5.70%	21/9/2028	246,311	0.01%
Rogers Communications, Inc.	CAD220,000	4.40%	2/11/2028	158,875	0.00%
Rogers Communications, Inc.	CAD250,000	3.75%	15/4/2029	175,086	0.01%
Rogers Communications, Inc.	CAD305,000	3.25%	1/5/2029	208,587	0.01%
Rogers Communications, Inc.	CAD150,000	3.30%	10/12/2029	102,024	0.00%
Rogers Communications, Inc.	CAD175,000	5.80%	21/9/2030	134,257	0.00%
Rogers Communications, Inc.	CAD135,000	2.90%	9/12/2030	88,173	0.00%
Rogers Communications, Inc.	\$775,000	3.80%	15/3/2032	692,602	0.02%
Rogers Communications, Inc.	CAD275,000	4.25%	15/4/2032	190,832	0.01%
Rogers Communications, Inc.	CAD405,000	5.90%	21/9/2033	312,619	0.01%
Rogers Communications, Inc.	\$625,000	5.30%	15/2/2034	613,158	0.02%
Rogers Communications, Inc.	CAD205,000	6.68%	4/11/2039	166,907	0.00%
Rogers Communications, Inc.	CAD555,000	6.75%	9/11/2039	454,724	0.01%
Rogers Communications, Inc.	CAD285,000	6.11%	25/8/2040	220,023	0.01%
Rogers Communications, Inc.	CAD145,000	6.56%	22/3/2041	117,052	0.00%
Rogers Communications, Inc.	\$300,000	4.50%	15/3/2042	253,842	0.01%
Rogers Communications, Inc.	\$150,000	4.50%	15/3/2043	125,299	0.00%
Rogers Communications, Inc.	\$150,000	5.45%	1/10/2043	142,030	0.00%
Rogers Communications, Inc.	\$300,000	5.00%	15/3/2044	267,952	0.01%
Rogers Communications, Inc.	\$400,000	4.30%	15/2/2048	316,472	0.01%
Rogers Communications, Inc.	\$522,000	4.35%	1/5/2049	415,234	0.01%
Rogers Communications, Inc.	\$400,000	3.70%	15/11/2049	282,648	0.01%
Rogers Communications, Inc.	CAD65,000	4.25%	9/12/2049	39,290	0.00%
Rogers Communications, Inc.	\$700,000	4.55%	15/3/2052	570,774	0.01%
Rogers Communications, Inc.	CAD325,000	5.25%	15/4/2052	229,513	0.01%
Royal Bank of Canada	CAD475,000	4.93%	16/7/2025	347,954	0.01%
Royal Bank of Canada	CAD950,000	3.37%	29/9/2025	682,049	0.02%
Royal Bank of Canada	\$300,000	4.88%	12/1/2026	297,839	0.01%
Royal Bank of Canada	\$500,000	0.88%	20/1/2026	467,825	0.01%
Royal Bank of Canada	\$800,000	4.65%	27/1/2026	789,030	0.02%
Royal Bank of Canada	\$2,150,000	1.20%	27/4/2026	1,997,766	0.05%
Royal Bank of Canada	CAD385,000	1.59%	4/5/2026	267,328	0.01%
Royal Bank of Canada	CAD515,000	1.78%	20/5/2026	358,400	0.01%
Royal Bank of Canada	CAD255,000	5.34%	23/6/2026	188,679	0.01%
Royal Bank of Canada	\$200,000	1.15%	14/7/2026	184,368	0.01%
Royal Bank of Canada	CAD675,000	5.24%	2/11/2026	500,170	0.01%
Royal Bank of Canada	\$400,000	1.40%	2/11/2026	366,240	0.01%
Royal Bank of Canada	CAD480,000	2.33%	28/1/2027	332,474	0.01%
Royal Bank of Canada	\$991,000	3.63%	4/5/2027	951,181	0.02%
Royal Bank of Canada	AUD400,000	4.50%	13/7/2027	263,715	0.01%
Royal Bank of Canada	CAD475,000	4.61%	26/7/2027	348,398	0.01%
Royal Bank of Canada	\$300,000	4.24%	3/8/2027	292,010	0.01%
Royal Bank of Canada	CAD1,040,000	4.64%	17/1/2028	763,738	0.02%
Royal Bank of Canada	€600,000	5.00%	24/1/2028	755,068	0.02%
Royal Bank of Canada	CAD1,000,000	4.63%	1/5/2028	733,507	0.02%
Royal Bank of Canada	€800,000	4.13%	5/7/2028	875,551	0.02%
Royal Bank of Canada	CAD245,000	1.83%	31/7/2028	163,156	0.00%
Royal Bank of Canada	\$275,000	4.95%	1/2/2029	273,831	0.01%
Royal Bank of Canada	€300,000	2.13%	26/4/2029	301,602	0.01%
Royal Bank of Canada	CAD400,000	5.23%	24/6/2030	302,602	0.01%
Royal Bank of Canada	€500,000	4.38%	2/10/2030	556,681	0.01%
Royal Bank of Canada [^]	CAD805,000	2.14%	3/11/2031	553,379	0.01%
Royal Bank of Canada	\$275,000	2.30%	3/11/2031	227,667	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royal Bank of Canada^	CAD300,000	2.94%	3/5/2032	208,330	0.01%
Royal Bank of Canada	\$200,000	3.88%	4/5/2032	183,098	0.01%
Royal Bank of Canada^	CAD330,000	1.67%	28/1/2033	217,598	0.01%
Royal Bank of Canada	\$825,000	5.00%	1/2/2033	813,088	0.02%
Royal Bank of Canada^	CAD955,000	5.01%	1/2/2033	701,128	0.02%
Royal Bank of Canada	\$300,000	5.00%	2/5/2033	295,796	0.01%
Royal Bank of Canada	\$625,000	5.15%	1/2/2034	620,652	0.02%
Royal Bank of Canada^	CAD405,000	5.10%	3/4/2034	297,663	0.01%
Royal Office Finance LP	CAD340,659	5.21%	12/11/2032	259,460	0.01%
Sagen MI Canada, Inc.	CAD150,000	2.96%	1/3/2027	102,645	0.00%
Sagen MI Canada, Inc.	CAD320,000	5.91%	19/5/2028	235,781	0.01%
Saputo, Inc.	CAD600,000	2.24%	16/6/2027	410,817	0.01%
Saputo, Inc.	CAD200,000	5.49%	20/11/2030	151,443	0.00%
Scotiabank Capital Trust^	CAD155,000	5.65%	31/12/2056	119,201	0.00%
SEC LP & Arci Ltd.	CAD55,893	5.19%	29/8/2033	38,643	0.00%
SGTP Highway Bypass LP	CAD361,827	4.11%	31/1/2045	238,565	0.01%
SmartCentres	CAD200,000	3.44%	28/8/2026	141,476	0.00%
SmartCentres	CAD20,000	3.19%	11/6/2027	13,872	0.00%
SmartCentres	CAD100,000	3.83%	21/12/2027	70,130	0.00%
SmartCentres	CAD85,000	5.35%	29/5/2028	62,534	0.00%
SmartCentres	CAD75,000	2.31%	18/12/2028	48,591	0.00%
SmartCentres	CAD200,000	3.53%	20/12/2029	134,256	0.00%
SmartCentres	CAD165,000	3.65%	11/12/2030	109,335	0.00%
Sobeys, Inc.	CAD175,000	6.06%	29/10/2035	131,476	0.00%
SSL Finance, Inc.	CAD282,695	4.10%	31/10/2045	184,918	0.01%
Stantec, Inc.	CAD550,000	2.05%	8/10/2027	369,869	0.01%
Sun Life Capital Trust	CAD200,000	7.09%	30/6/2052	161,129	0.00%
Sun Life Financial, Inc.^	CAD215,000	2.46%	18/11/2031	149,362	0.00%
Sun Life Financial, Inc.^	CAD235,000	2.58%	10/5/2032	162,248	0.00%
Sun Life Financial, Inc.^	CAD440,000	2.80%	21/11/2033	297,364	0.01%
Sun Life Financial, Inc.^	CAD215,000	4.78%	10/8/2034	157,310	0.00%
Sun Life Financial, Inc.^	CAD55,000	5.50%	4/7/2035	41,622	0.00%
Sun Life Financial, Inc.^	CAD205,000	2.06%	1/10/2035	127,736	0.00%
Sun Life Financial, Inc.^	CAD315,000	5.12%	15/5/2036	232,481	0.01%
Sun Life Financial, Inc.^	CAD100,000	3.15%	18/11/2036	64,988	0.00%
Sun Life Financial, Inc.^	CAD200,000	5.40%	29/5/2042	149,352	0.00%
Suncor Energy, Inc.	CAD340,000	5.60%	17/11/2025	250,642	0.01%
Suncor Energy, Inc.	CAD210,000	5.40%	17/11/2026	156,020	0.00%
Suncor Energy, Inc.	CAD90,000	5.00%	9/4/2030	66,144	0.00%
Suncor Energy, Inc.	\$165,000	7.15%	1/2/2032	180,442	0.01%
Suncor Energy, Inc.	\$200,000	5.95%	1/12/2034	204,290	0.01%
Suncor Energy, Inc.	\$315,000	6.80%	15/5/2038	336,159	0.01%
Suncor Energy, Inc.	\$500,000	6.50%	15/6/2038	523,735	0.01%
Suncor Energy, Inc.	\$250,000	6.85%	1/6/2039	269,249	0.01%
Suncor Energy, Inc.	CAD160,000	4.34%	13/9/2046	102,474	0.00%
Suncor Energy, Inc.	\$265,000	4.00%	15/11/2047	198,926	0.01%
Suncor Energy, Inc.	CAD195,000	3.95%	4/3/2051	115,453	0.00%
Suncor Energy, Inc.	\$140,000	3.75%	4/3/2051	100,482	0.00%
TCHC Issuer Trust	CAD125,000	5.40%	22/2/2040	97,269	0.00%
Teck Resources Ltd.	\$475,000	3.90%	15/7/2030	440,700	0.01%
Teck Resources Ltd.	\$200,000	6.13%	1/10/2035	204,245	0.01%
Teck Resources Ltd.	\$131,000	6.00%	15/8/2040	128,916	0.00%
Teck Resources Ltd.	\$205,000	5.20%	1/3/2042	182,864	0.01%
Teck Resources Ltd.	\$155,000	5.40%	1/2/2043	140,541	0.00%
TELUS Communications, Inc.	CAD325,000	8.80%	22/9/2025	246,320	0.01%
TELUS Corp.	CAD125,000	3.75%	10/3/2026	89,912	0.00%
TELUS Corp.	CAD240,000	2.75%	8/7/2026	169,024	0.00%
TELUS Corp.	\$595,000	2.80%	16/2/2027	559,038	0.01%
TELUS Corp.	\$500,000	3.70%	15/9/2027	477,482	0.01%
TELUS Corp.	CAD125,000	2.35%	27/1/2028	84,637	0.00%
TELUS Corp.	CAD45,000	3.63%	1/3/2028	31,778	0.00%
TELUS Corp.	CAD300,000	3.30%	2/5/2029	206,465	0.01%
TELUS Corp.	CAD110,000	5.00%	13/9/2029	81,479	0.00%
TELUS Corp.	CAD260,000	3.15%	19/2/2030	175,214	0.01%
TELUS Corp.	CAD175,000	5.60%	9/9/2030	133,138	0.00%
TELUS Corp.	CAD200,000	2.05%	7/10/2030	125,107	0.00%
TELUS Corp.	CAD300,000	4.95%	18/2/2031	220,340	0.01%
TELUS Corp.	CAD290,000	2.85%	13/11/2031	185,037	0.01%
TELUS Corp.	\$525,000	3.40%	13/5/2032	455,793	0.01%
TELUS Corp.	CAD300,000	5.25%	15/11/2032	222,577	0.01%
TELUS Corp.	CAD200,000	4.95%	28/3/2033	145,189	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TELUS Corp.	CAD425,000	5.75%	8/9/2033	325,405	0.01%
TELUS Corp.	CAD150,000	5.10%	15/2/2034	109,468	0.00%
TELUS Corp.	CAD180,000	4.40%	1/4/2043	114,094	0.00%
TELUS Corp.	CAD155,000	5.15%	26/11/2043	107,699	0.00%
TELUS Corp.	CAD310,000	4.85%	5/4/2044	206,980	0.01%
TELUS Corp.	CAD135,000	4.75%	17/1/2045	88,812	0.00%
TELUS Corp.	CAD200,000	4.40%	29/1/2046	125,281	0.00%
TELUS Corp.	CAD170,000	4.70%	6/3/2048	110,519	0.00%
TELUS Corp.	\$200,000	4.60%	16/11/2048	167,115	0.00%
TELUS Corp.	CAD250,000	3.95%	16/2/2050	144,158	0.00%
TELUS Corp.	CAD150,000	4.10%	5/4/2051	87,808	0.00%
TELUS Corp.	CAD205,000	5.65%	13/9/2052	151,999	0.00%
TELUS Corp.	CAD125,000	5.95%	8/9/2053	96,783	0.00%
Teranet Holdings LP	CAD390,000	3.72%	23/2/2029	265,155	0.01%
Teranet Holdings LP	CAD100,000	5.75%	17/12/2040	70,088	0.00%
Teranet Holdings LP	CAD120,000	6.10%	17/6/2041	87,683	0.00%
Thomson Reuters Corp.	\$125,000	3.35%	15/5/2026	120,511	0.00%
Thomson Reuters Corp.	\$310,000	5.50%	15/8/2035	311,734	0.01%
Thomson Reuters Corp.	\$175,000	5.85%	15/4/2040	179,475	0.01%
THP Partnership	CAD25,981	4.39%	31/10/2046	17,561	0.00%
TMX Group Ltd.	CAD215,000	3.78%	5/6/2028	153,658	0.00%
TMX Group Ltd.	CAD85,000	4.84%	18/2/2032	62,730	0.00%
TMX Group Ltd.	CAD225,000	4.97%	16/2/2034	167,316	0.00%
Toromont Industries Ltd.	CAD250,000	3.71%	30/9/2025	179,742	0.01%
Toronto-Dominion Bank	CAD975,000	2.67%	9/9/2025	694,539	0.02%
Toronto-Dominion Bank	\$450,000	0.75%	11/9/2025	425,886	0.01%
Toronto-Dominion Bank	CAD410,000	1.13%	9/12/2025	285,555	0.01%
Toronto-Dominion Bank	\$425,000	0.75%	6/1/2026	397,270	0.01%
Toronto-Dominion Bank	CAD400,000	4.34%	27/1/2026	290,348	0.01%
Toronto-Dominion Bank	\$525,000	1.20%	3/6/2026	486,271	0.01%
Toronto-Dominion Bank	CAD500,000	5.42%	10/7/2026	370,584	0.01%
Toronto-Dominion Bank	\$1,000,000	5.53%	17/7/2026	1,003,006	0.02%
Toronto-Dominion Bank	\$375,000	1.25%	10/9/2026	343,971	0.01%
Toronto-Dominion Bank	\$175,000	5.26%	11/12/2026	174,810	0.00%
Toronto-Dominion Bank	CAD650,000	2.26%	7/1/2027	449,508	0.01%
Toronto-Dominion Bank	\$175,000	1.95%	12/1/2027	162,442	0.00%
Toronto-Dominion Bank	€300,000	0.50%	18/1/2027	297,354	0.01%
Toronto-Dominion Bank	\$300,000	2.80%	10/3/2027	281,780	0.01%
Toronto-Dominion Bank	£900,000	2.88%	5/4/2027	1,068,758	0.03%
Toronto-Dominion Bank	\$275,000	4.98%	5/4/2027	273,602	0.01%
Toronto-Dominion Bank	CAD725,000	4.21%	1/6/2027	524,884	0.01%
Toronto-Dominion Bank	\$450,000	4.11%	8/6/2027	436,666	0.01%
Toronto-Dominion Bank	\$600,000	4.69%	15/9/2027	591,183	0.01%
Toronto-Dominion Bank	CAD625,000	5.38%	21/10/2027	467,778	0.01%
Toronto-Dominion Bank	\$400,000	5.16%	10/1/2028	399,627	0.01%
Toronto-Dominion Bank	CAD655,000	4.48%	18/1/2028	477,820	0.01%
Toronto-Dominion Bank	\$400,000	5.52%	17/7/2028	404,752	0.01%
Toronto-Dominion Bank	CAD500,000	5.49%	8/9/2028	378,133	0.01%
Toronto-Dominion Bank	CAD630,000	1.90%	11/9/2028	418,110	0.01%
Toronto-Dominion Bank	AUD500,000	4.95%	15/9/2028	333,167	0.01%
Toronto-Dominion Bank	CAD1,100,000	4.68%	8/1/2029	807,098	0.02%
Toronto-Dominion Bank	\$275,000	4.99%	5/4/2029	272,521	0.01%
Toronto-Dominion Bank	€400,000	3.63%	13/12/2029	426,819	0.01%
Toronto-Dominion Bank	€300,000	1.95%	8/4/2030	291,574	0.01%
Toronto-Dominion Bank [^]	CAD700,000	4.86%	4/3/2031	510,525	0.01%
Toronto-Dominion Bank	\$425,000	2.00%	10/9/2031	345,980	0.01%
Toronto-Dominion Bank [^]	\$580,000	3.63%	15/9/2031	552,003	0.01%
Toronto-Dominion Bank	\$325,000	2.45%	12/1/2032	267,524	0.01%
Toronto-Dominion Bank [^]	CAD745,000	3.06%	26/1/2032	520,572	0.01%
Toronto-Dominion Bank	\$550,000	3.20%	10/3/2032	475,981	0.01%
Toronto-Dominion Bank	\$400,000	4.46%	8/6/2032	376,946	0.01%
Toronto-Dominion Bank	€800,000	3.13%	3/8/2032	815,908	0.02%
Toronto-Dominion Bank [^]	CAD540,000	5.18%	9/4/2034	397,732	0.01%
Tourmaline Oil Corp.	CAD125,000	2.08%	25/1/2028	84,106	0.00%
Toyota Credit Canada, Inc.	CAD400,000	2.73%	25/8/2025	286,032	0.01%
Toyota Credit Canada, Inc.	CAD200,000	1.18%	23/2/2026	138,439	0.00%
Toyota Credit Canada, Inc.	CAD200,000	4.33%	24/1/2028	145,394	0.00%
Toyota Credit Canada, Inc.	CAD200,000	4.46%	19/3/2029	145,729	0.00%
TransAlta OCP LP	CAD209,107	4.51%	5/8/2030	142,038	0.00%
TransCanada PipeLines Ltd.	CAD145,000	3.30%	17/7/2025	104,309	0.00%
TransCanada PipeLines Ltd.	\$260,000	4.88%	15/1/2026	257,839	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TransCanada PipeLines Ltd.	CAD435,000	8.29%	5/2/2026	332,119	0.01%
TransCanada PipeLines Ltd.	\$265,000	6.20%	9/3/2026	265,206	0.01%
TransCanada PipeLines Ltd.	CAD200,000	4.35%	12/5/2026	145,362	0.00%
TransCanada PipeLines Ltd.	CAD695,000	3.80%	5/4/2027	498,264	0.01%
TransCanada PipeLines Ltd.	CAD275,000	3.39%	15/3/2028	193,296	0.01%
TransCanada PipeLines Ltd.	\$605,000	4.25%	15/5/2028	585,061	0.01%
TransCanada PipeLines Ltd.	CAD165,000	6.28%	26/5/2028	126,013	0.00%
TransCanada PipeLines Ltd.	CAD170,000	6.89%	7/8/2028	132,498	0.00%
TransCanada PipeLines Ltd.	CAD110,000	3.00%	18/9/2029	74,874	0.00%
TransCanada PipeLines Ltd.	\$425,000	4.10%	15/4/2030	400,948	0.01%
TransCanada PipeLines Ltd.	CAD610,000	5.28%	15/7/2030	458,935	0.01%
TransCanada PipeLines Ltd.	CAD100,000	2.97%	9/6/2031	66,305	0.00%
TransCanada PipeLines Ltd.	\$435,000	2.50%	12/10/2031	364,509	0.01%
TransCanada PipeLines Ltd.	CAD410,000	5.33%	12/5/2032	307,345	0.01%
TransCanada PipeLines Ltd.	\$440,000	4.63%	1/3/2034	412,748	0.01%
TransCanada PipeLines Ltd.	\$300,000	5.60%	31/3/2034	300,956	0.01%
TransCanada PipeLines Ltd.	\$155,000	5.85%	15/3/2036	155,871	0.00%
TransCanada PipeLines Ltd.	\$530,000	6.20%	15/10/2037	547,444	0.01%
TransCanada PipeLines Ltd.	\$295,000	4.75%	15/5/2038	269,846	0.01%
TransCanada PipeLines Ltd.	\$210,000	7.25%	15/8/2038	237,261	0.01%
TransCanada PipeLines Ltd.	\$415,000	7.63%	15/1/2039	483,880	0.01%
TransCanada PipeLines Ltd.	CAD160,000	8.05%	17/2/2039	147,047	0.00%
TransCanada PipeLines Ltd.	\$225,000	6.10%	1/6/2040	229,123	0.01%
TransCanada PipeLines Ltd.	CAD355,000	4.55%	15/11/2041	233,856	0.01%
TransCanada PipeLines Ltd.	\$195,000	5.00%	16/10/2043	174,862	0.01%
TransCanada PipeLines Ltd.	CAD195,000	4.35%	6/6/2046	123,230	0.00%
TransCanada PipeLines Ltd.	CAD300,000	4.33%	16/9/2047	188,279	0.01%
TransCanada PipeLines Ltd.	\$355,000	4.88%	15/5/2048	312,321	0.01%
TransCanada PipeLines Ltd.	CAD370,000	4.18%	3/7/2048	226,248	0.01%
TransCanada PipeLines Ltd.	\$345,000	5.10%	15/3/2049	313,558	0.01%
TransCanada PipeLines Ltd.	CAD365,000	4.34%	15/10/2049	228,522	0.01%
TransCanada PipeLines Ltd.	CAD75,000	5.92%	12/5/2052	58,710	0.00%
Transcontinental, Inc.	CAD100,000	2.28%	13/7/2026	69,072	0.00%
Trillium Health Partners Volunteers	CAD20,000	3.70%	20/12/2058	11,970	0.00%
TriSummit Utilities, Inc.	CAD240,000	3.15%	6/4/2026	170,242	0.00%
TriSummit Utilities, Inc.	CAD150,000	4.26%	5/12/2028	106,963	0.00%
University of Toronto	CAD200,000	4.25%	7/12/2051	133,706	0.00%
University of Western Ontario	CAD21,000	4.80%	24/5/2047	14,983	0.00%
Vancouver Airport Authority	CAD17,000	7.43%	7/12/2026	13,190	0.00%
Vancouver Airport Authority	CAD47,000	3.86%	10/11/2045	30,399	0.00%
Vancouver Airport Authority	CAD200,000	2.87%	18/10/2049	107,326	0.00%
Vancouver Airport Authority	CAD150,000	2.80%	21/9/2050	78,646	0.00%
Ventas Canada Finance Ltd.	CAD280,000	5.10%	5/3/2029	206,149	0.01%
Veren, Inc.	CAD70,000	5.50%	21/6/2034	50,489	0.00%
Videotron Ltd.	CAD575,000	3.13%	15/1/2031	377,541	0.01%
VW Credit Canada, Inc.	CAD150,000	5.86%	15/11/2027	113,414	0.00%
VW Credit Canada, Inc.	CAD145,000	5.73%	20/9/2028	109,884	0.00%
Waste Connections, Inc.	\$875,000	2.20%	15/1/2032	711,899	0.02%
Waste Connections, Inc.	\$175,000	5.00%	1/3/2034	171,080	0.00%
Waste Connections, Inc.	\$450,000	2.95%	15/1/2052	287,781	0.01%
Westcoast Energy, Inc.	CAD550,000	8.85%	21/7/2025	416,695	0.01%
Westcoast Energy, Inc.	CAD25,000	3.77%	8/12/2025	17,987	0.00%
Westcoast Energy, Inc.	CAD78,000	4.79%	28/10/2041	54,223	0.00%
Windsor Regional Hospital	CAD100,000	2.71%	18/11/2060	47,493	0.00%
WSP Global, Inc.	CAD440,000	2.41%	19/4/2028	296,087	0.01%
Yamana Gold, Inc.	\$250,000	2.63%	15/8/2031	207,981	0.01%
				210,628,324	5.02%
Chile 0.19% (31 December 2023: 0.19%)					
Alfa Desarrollo SpA	\$471,647	4.55%	27/9/2051	354,473	0.01%
Antofagasta plc	\$200,000	5.63%	13/5/2032	198,879	0.01%
Antofagasta plc	\$400,000	6.25%	2/5/2034	413,534	0.01%
Banco de Chile	\$200,000	2.99%	9/12/2031	170,962	0.00%
Banco de Credito e Inversiones SA	\$300,000	3.50%	12/10/2027	283,523	0.01%
Banco Santander Chile	\$150,000	2.70%	10/1/2025	147,621	0.00%
Banco Santander Chile	\$150,000	3.18%	26/10/2031	129,931	0.00%
Celulosa Arauco y Constitucion SA	\$525,000	3.88%	2/11/2027	491,112	0.01%
Celulosa Arauco y Constitucion SA	\$200,000	4.25%	30/4/2029	186,071	0.00%
Celulosa Arauco y Constitucion SA	\$200,000	4.20%	29/1/2030	185,052	0.00%
Celulosa Arauco y Constitucion SA	\$100,000	5.50%	2/11/2047	87,619	0.00%
Celulosa Arauco y Constitucion SA	\$200,000	5.15%	29/1/2050	165,215	0.00%
Cencosud SA	\$775,000	4.38%	17/7/2027	744,434	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cencosud SA	\$300,000	5.95%	28/5/2031	300,590	0.01%
Colbun SA	\$300,000	3.15%	6/3/2030	262,626	0.01%
Colbun SA	\$200,000	3.15%	19/1/2032	167,522	0.00%
Compania Cervecerias Unidas SA	\$200,000	3.35%	19/1/2032	172,776	0.00%
Embotelladora Andina SA	\$150,000	3.95%	21/1/2050	109,203	0.00%
Empresa Nacional de Telecomunicaciones SA	\$200,000	4.75%	1/8/2026	196,076	0.01%
Empresa Nacional de Telecomunicaciones SA	\$400,000	3.05%	14/9/2032	321,675	0.01%
Enel Chile SA	\$745,000	4.88%	12/6/2028	720,333	0.02%
Engie Energia Chile SA	\$200,000	3.40%	28/1/2030	173,914	0.00%
Engie Energia Chile SA	\$200,000	6.38%	17/4/2034	202,278	0.01%
GNL Quintero SA	\$129,440	4.63%	31/7/2029	126,383	0.00%
Inversiones CMPC SA	\$200,000	4.38%	4/4/2027	193,660	0.01%
Inversiones CMPC SA	\$200,000	3.85%	13/1/2030	182,439	0.00%
Inversiones CMPC SA	\$200,000	6.13%	23/6/2033	203,650	0.01%
Inversiones CMPC SA	\$300,000	6.13%	26/2/2034	304,958	0.01%
Sociedad Quimica y Minera de Chile SA	\$250,000	6.50%	7/11/2033	260,110	0.01%
Sociedad Quimica y Minera de Chile SA	\$200,000	4.25%	22/1/2050	152,927	0.00%
Sociedad Quimica y Minera de Chile SA	\$400,000	3.50%	10/9/2051	266,609	0.01%
Telefonica Moviles Chile SA	\$150,000	3.54%	18/11/2031	114,276	0.00%
				7,990,431	0.19%
China 0.65% (31 December 2023: 0.71%)					
Alibaba Group Holding Ltd.	\$650,000	3.40%	6/12/2027	613,765	0.02%
Alibaba Group Holding Ltd.	\$600,000	2.13%	9/2/2031	496,390	0.01%
Alibaba Group Holding Ltd.	\$200,000	4.50%	28/11/2034	184,336	0.00%
Alibaba Group Holding Ltd.	\$400,000	4.00%	6/12/2037	339,463	0.01%
Alibaba Group Holding Ltd.	\$275,000	2.70%	9/2/2041	184,614	0.00%
Alibaba Group Holding Ltd.	\$600,000	4.20%	6/12/2047	474,149	0.01%
Alibaba Group Holding Ltd.	\$600,000	3.15%	9/2/2051	381,967	0.01%
Alibaba Group Holding Ltd.	\$400,000	4.40%	6/12/2057	315,339	0.01%
Alibaba Group Holding Ltd.	\$400,000	3.25%	9/2/2061	243,384	0.01%
Baidu, Inc.	\$750,000	4.13%	30/6/2025	739,576	0.02%
Baidu, Inc.	\$100,000	3.63%	6/7/2027	95,559	0.00%
Baidu, Inc.	\$300,000	4.38%	29/3/2028	292,612	0.01%
Baidu, Inc.	\$200,000	3.43%	7/4/2030	182,512	0.00%
Baidu, Inc.	\$200,000	2.38%	9/10/2030	169,985	0.00%
Baidu, Inc.	\$200,000	2.38%	23/8/2031	165,700	0.00%
Bank of Communications Co., Ltd.	\$400,000	1.20%	10/9/2025	380,639	0.01%
Bank of Communications Co., Ltd.	\$200,000	4.88%	28/2/2026	198,944	0.01%
BOCOM International Blossom Ltd.	\$400,000	1.75%	28/6/2026	371,117	0.01%
China Mengniu Dairy Co., Ltd.	\$200,000	2.50%	17/6/2030	172,144	0.00%
China Merchants Bank Co., Ltd.	\$450,000	1.20%	10/9/2025	427,980	0.01%
China Merchants Bank Co., Ltd.	\$200,000	1.25%	1/9/2026	184,005	0.00%
China Modern Dairy Holdings Ltd.	\$200,000	2.13%	14/7/2026	185,125	0.00%
China Overseas Grand Oceans Finance IV Cayman Ltd.	\$200,000	2.45%	9/2/2026	180,737	0.00%
China Railway Xunjie Co., Ltd.	\$200,000	3.25%	28/7/2026	192,016	0.01%
China Railway Xunjie Co., Ltd.	\$200,000	4.00%	6/7/2027	193,609	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	\$200,000	5.42%	22/11/2025	199,584	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	\$200,000	2.00%	26/1/2026	189,921	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	\$400,000	5.49%	1/3/2026	400,857	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	\$200,000	5.44%	18/7/2026	200,333	0.01%
CMB International Leasing Management Ltd.	\$200,000	1.88%	12/8/2025	191,871	0.00%
CMB International Leasing Management Ltd.	\$200,000	1.75%	16/9/2026	184,546	0.00%
CMB International Leasing Management Ltd.	\$225,000	2.75%	12/8/2030	196,855	0.01%
Competition Team Technologies Ltd.	\$200,000	4.25%	12/3/2029	192,296	0.01%
Contemporary Ruiding Development Ltd.	\$675,000	1.88%	17/9/2025	646,055	0.02%
Contemporary Ruiding Development Ltd.	\$200,000	1.50%	9/9/2026	183,727	0.00%
Contemporary Ruiding Development Ltd.	\$200,000	2.63%	17/9/2030	172,962	0.00%
CSCIF Asia Ltd.	\$200,000	1.75%	4/8/2025	191,674	0.00%
Elect Global Investments Ltd. ^	\$400,000	4.10%	Perpetual	377,163	0.01%
ENN Energy Holdings Ltd.	\$200,000	4.63%	17/5/2027	195,836	0.01%
ENN Energy Holdings Ltd.	\$200,000	2.63%	17/9/2030	173,746	0.00%
Foxconn Far East Ltd.	\$200,000	3.00%	23/9/2026	189,460	0.00%
Foxconn Far East Ltd.	\$200,000	2.50%	28/10/2030	171,137	0.00%
Franshion Brilliant Ltd.	\$300,000	3.20%	9/4/2026	270,158	0.01%
JD.com, Inc.	\$200,000	3.88%	29/4/2026	194,716	0.01%
JD.com, Inc.	\$200,000	3.38%	14/1/2030	182,093	0.00%
Lenovo Group Ltd.	\$200,000	5.83%	27/1/2028	201,915	0.01%
Lenovo Group Ltd.	\$400,000	3.42%	2/11/2030	352,992	0.01%
Lenovo Group Ltd.	\$200,000	6.54%	27/7/2032	209,362	0.01%
Meituan	\$600,000	2.13%	28/10/2025	573,020	0.01%
Meituan	\$200,000	3.05%	28/10/2030	172,122	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pioneer Reward Ltd.	\$200,000	2.00%	9/4/2026	189,006	0.00%
Pioneer Reward Ltd.	\$200,000	5.25%	9/8/2026	199,861	0.01%
Prosus NV	\$300,000	3.26%	19/1/2027	280,326	0.01%
Prosus NV	\$200,000	4.85%	6/7/2027	193,904	0.01%
Prosus NV	€100,000	1.54%	3/8/2028	96,120	0.00%
Prosus NV	€500,000	1.29%	13/7/2029	459,622	0.01%
Prosus NV	\$525,000	3.68%	21/1/2030	464,466	0.01%
Prosus NV	\$600,000	3.06%	13/7/2031	496,156	0.01%
Prosus NV	\$300,000	4.19%	19/1/2032	264,162	0.01%
Prosus NV	€500,000	2.03%	3/8/2032	435,852	0.01%
Prosus NV	\$600,000	4.03%	3/8/2050	405,362	0.01%
Prosus NV	\$400,000	3.83%	8/2/2051	261,107	0.01%
Prosus NV	\$400,000	4.99%	19/1/2052	312,074	0.01%
SF Holding Investment 2021 Ltd.	\$250,000	2.38%	17/11/2026	233,496	0.01%
SF Holding Investment 2021 Ltd.	\$200,000	3.00%	17/11/2028	183,446	0.00%
SF Holding Investment 2021 Ltd.	\$400,000	3.13%	17/11/2031	349,545	0.01%
SF Holding Investment Ltd.	\$200,000	2.88%	20/2/2030	177,736	0.00%
Shanghai Port Group BVI Development 2 Co., Ltd.	\$200,000	1.50%	13/7/2025	192,011	0.01%
Shanghai Port Group BVI Development 2 Co., Ltd.	\$250,000	2.38%	13/7/2030	218,191	0.01%
Shanghai Port Group BVI Development Co., Ltd.	\$225,000	2.85%	11/9/2029	204,516	0.01%
Shanghai Pudong Development Bank Co., Ltd.	\$300,000	3.25%	14/7/2025	293,547	0.01%
Sinosing Services Pte Ltd.	\$200,000	2.63%	20/2/2030	176,630	0.00%
Sunny Optical Technology Group Co., Ltd.	\$200,000	5.95%	17/7/2026	200,660	0.01%
Sunshine Life Insurance Corp., Ltd.	\$250,000	4.50%	20/4/2026	241,784	0.01%
Tencent Holdings Ltd.	\$250,000	3.80%	11/2/2025	247,299	0.01%
Tencent Holdings Ltd.	\$500,000	1.81%	26/1/2026	474,139	0.01%
Tencent Holdings Ltd.	\$450,000	3.58%	11/4/2026	436,929	0.01%
Tencent Holdings Ltd.	\$600,000	3.60%	19/1/2028	569,816	0.01%
Tencent Holdings Ltd.	\$1,075,000	3.98%	11/4/2029	1,020,597	0.02%
Tencent Holdings Ltd.	\$300,000	2.39%	3/6/2030	257,624	0.01%
Tencent Holdings Ltd.	\$200,000	2.88%	22/4/2031	173,607	0.00%
Tencent Holdings Ltd.	\$200,000	3.93%	19/1/2038	167,954	0.00%
Tencent Holdings Ltd.	\$400,000	3.68%	22/4/2041	309,762	0.01%
Tencent Holdings Ltd.	\$200,000	4.53%	11/4/2049	165,903	0.00%
Tencent Holdings Ltd.	\$850,000	3.24%	3/6/2050	554,993	0.01%
Tencent Holdings Ltd.	\$600,000	3.84%	22/4/2051	436,760	0.01%
Tencent Holdings Ltd.	\$300,000	3.29%	3/6/2060	184,914	0.00%
Tencent Holdings Ltd.	\$400,000	3.94%	22/4/2061	284,400	0.01%
Tencent Music Entertainment Group	\$200,000	2.00%	3/9/2030	165,342	0.00%
Tingyi Cayman Islands Holding Corp.	\$200,000	1.63%	24/9/2025	190,612	0.00%
Vigorous Champion International Ltd.	\$200,000	4.25%	28/5/2029	187,837	0.00%
Weibo Corp.	\$200,000	3.38%	8/7/2030	174,839	0.00%
Xiaomi Best Time International Ltd.	\$400,000	2.88%	14/7/2031	333,905	0.01%
Xiaomi Best Time International Ltd.	\$200,000	4.10%	14/7/2051	142,972	0.00%
Yunda Holding Investment Ltd.	\$200,000	2.25%	19/8/2025	191,432	0.00%
ZhongAn Online P&C Insurance Co., Ltd.	\$325,000	3.50%	8/3/2026	309,647	0.01%
Zhongsheng Group Holdings Ltd.	\$400,000	3.00%	13/1/2026	381,037	0.01%
				27,471,968	0.65%
Colombia 0.01% (31 December 2023: 0.01%)					
Promigas SA ESP/Gases del Pacifico SAC	\$200,000	3.75%	16/10/2029	181,491	0.01%
SURA Asset Management SA	\$150,000	4.38%	11/4/2027	145,848	0.00%
				327,339	0.01%
Czech Republic 0.05% (31 December 2023: 0.04%)					
Ceska sporitelna A.S.^	€400,000	5.74%	8/3/2028	442,188	0.01%
EP Infrastructure A.S.	€200,000	1.70%	30/7/2026	197,919	0.00%
EP Infrastructure A.S.	€300,000	1.82%	2/3/2031	258,065	0.01%
EPH Financing International A.S.	€200,000	6.65%	13/11/2028	221,993	0.01%
EPH Financing International A.S.	€551,000	5.88%	30/11/2029	593,125	0.01%
Raiffeisenbank A.S.^	€500,000	4.96%	5/6/2030	535,960	0.01%
				2,249,250	0.05%
Denmark 0.51% (31 December 2023: 0.41%)					
AP Moller-Maersk A/S	€900,000	1.75%	16/3/2026	934,665	0.02%
AP Moller-Maersk A/S	\$325,000	4.50%	20/6/2029	317,348	0.01%
AP Moller-Maersk A/S	\$250,000	5.88%	14/9/2033	254,569	0.01%
AP Moller-Maersk A/S	€400,000	4.13%	5/3/2036	432,001	0.01%
Carlsberg Breweries A/S	€200,000	3.25%	12/10/2025	213,085	0.00%
Carlsberg Breweries A/S	€300,000	0.38%	30/6/2027	293,107	0.01%
Carlsberg Breweries A/S	€200,000	0.88%	1/7/2029	188,592	0.00%
Carlsberg Breweries A/S	€300,000	0.63%	9/3/2030	273,210	0.01%
Carlsberg Breweries A/S	€500,000	4.25%	5/10/2033	555,528	0.01%
Danfoss Finance I BV	€300,000	0.13%	28/4/2026	301,451	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Danfoss Finance II BV	€100,000	0.75%	28/4/2031	87,412	0.00%
Danica Pension Livsforsikrings AB [^]	€200,000	4.38%	29/9/2045	213,831	0.01%
Danske Bank A/S [^]	\$450,000	6.26%	22/9/2026	453,091	0.01%
Danske Bank A/S [^]	€100,000	4.00%	12/1/2027	107,622	0.00%
Danske Bank A/S [^]	€1,100,000	1.38%	17/2/2027	1,132,561	0.03%
Danske Bank A/S [^]	£213,000	4.63%	13/4/2027	266,860	0.01%
Danske Bank A/S [^]	\$500,000	1.55%	10/9/2027	458,776	0.01%
Danske Bank A/S [^]	£793,000	2.25%	14/1/2028	925,368	0.02%
Danske Bank A/S [^]	\$200,000	5.43%	1/3/2028	200,028	0.00%
Danske Bank A/S [^]	\$525,000	4.30%	1/4/2028	508,117	0.01%
Danske Bank A/S	\$250,000	4.38%	12/6/2028	240,821	0.01%
Danske Bank A/S [^]	£200,000	6.50%	23/8/2028	263,000	0.01%
Danske Bank A/S [^]	\$450,000	5.71%	1/3/2030	451,199	0.01%
Danske Bank A/S [^]	€800,000	4.75%	21/6/2030	891,860	0.02%
Danske Bank A/S [^]	€1,200,000	1.50%	2/9/2030	1,244,293	0.03%
Danske Bank A/S [^]	€500,000	4.13%	10/1/2031	547,775	0.01%
Danske Bank A/S [^]	€500,000	3.88%	9/1/2032	532,565	0.01%
Danske Bank A/S [^]	€500,000	4.63%	14/5/2034	541,525	0.01%
H Lundbeck A/S	€100,000	0.88%	14/10/2027	97,376	0.00%
Heidelberg Materials Finance Luxembourg SA	€300,000	4.88%	21/11/2033	340,628	0.01%
ISS Global A/S	€100,000	0.88%	18/6/2026	101,360	0.00%
ISS Global A/S	€355,000	3.88%	5/6/2029	381,828	0.01%
Jyske Bank A/S [^]	€446,000	5.00%	26/10/2028	492,543	0.01%
Jyske Bank A/S [^]	€200,000	5.13%	1/5/2035	218,841	0.01%
Novo Nordisk Finance Netherlands BV	€1,500,000	3.38%	21/5/2026	1,607,992	0.04%
Novo Nordisk Finance Netherlands BV	€400,000	3.25%	21/1/2031	427,974	0.01%
Novo Nordisk Finance Netherlands BV	€865,000	3.38%	21/5/2034	924,205	0.02%
Nykredit Realkredit A/S	€200,000	0.25%	13/1/2026	203,376	0.00%
Nykredit Realkredit A/S	€300,000	1.38%	12/7/2027	301,669	0.01%
Nykredit Realkredit A/S	€800,000	0.38%	17/1/2028	760,843	0.02%
Nykredit Realkredit A/S	€200,000	4.00%	17/7/2028	215,400	0.01%
Nykredit Realkredit A/S	€500,000	3.88%	9/7/2029	535,479	0.01%
Nykredit Realkredit A/S [^]	€200,000	5.50%	29/12/2032	221,185	0.01%
Pandora A/S	€300,000	4.50%	10/4/2028	328,962	0.01%
Pandora A/S	€500,000	3.88%	31/5/2030	533,959	0.01%
TDC Net A/S	€100,000	5.06%	31/5/2028	109,153	0.00%
TDC Net A/S	€300,000	6.50%	1/6/2031	341,466	0.01%
Vestas Wind Systems A/S	€300,000	4.13%	15/6/2031	325,395	0.01%
				21,299,894	0.51%
Estonia 0.01% (31 December 2023: 0.01%)					
Luminor Bank A.S. [^]	€300,000	0.54%	23/9/2026	305,335	0.01%
				305,335	0.01%
Finland 0.42% (31 December 2023: 0.43%)					
Castellum Helsinki Finance Holding Abp	€600,000	0.88%	17/9/2029	530,131	0.01%
Kojamo OYJ	€100,000	2.00%	31/3/2026	103,415	0.00%
Kojamo OYJ	€100,000	1.88%	27/5/2027	100,421	0.00%
Kojamo OYJ	€100,000	0.88%	28/5/2029	91,085	0.00%
Neste OYJ	€600,000	3.88%	16/3/2029	648,042	0.02%
Neste OYJ	€200,000	4.25%	16/3/2033	218,903	0.01%
Nokia OYJ	\$555,000	4.38%	12/6/2027	541,262	0.01%
Nokia OYJ	€300,000	3.13%	15/5/2028	314,870	0.01%
Nokia OYJ	€116,000	4.38%	21/8/2031	125,898	0.00%
Nokia OYJ	\$125,000	6.63%	15/5/2039	124,713	0.00%
Nordea Bank Abp	\$350,000	0.75%	28/8/2025	331,935	0.01%
Nordea Bank Abp	\$300,000	4.75%	22/9/2025	297,754	0.01%
Nordea Bank Abp	€600,000	0.38%	28/5/2026	608,198	0.01%
Nordea Bank Abp	\$750,000	1.50%	30/9/2026	688,675	0.02%
Nordea Bank Abp	€700,000	1.13%	16/2/2027	705,575	0.02%
Nordea Bank Abp	\$200,000	5.00%	19/3/2027	199,487	0.00%
Nordea Bank Abp	€200,000	0.50%	14/5/2027	198,682	0.00%
Nordea Bank Abp	\$300,000	5.38%	22/9/2027	301,208	0.01%
Nordea Bank Abp	€600,000	4.13%	5/5/2028	655,138	0.02%
Nordea Bank Abp	CHF600,000	2.49%	26/5/2028	691,570	0.02%
Nordea Bank Abp	€300,000	2.50%	23/5/2029	306,540	0.01%
Nordea Bank Abp	€1,000,000	3.38%	11/6/2029	1,069,604	0.03%
Nordea Bank Abp [^]	€500,000	0.63%	18/8/2031	501,013	0.01%
Nordea Bank Abp	€900,000	2.88%	24/8/2032	915,811	0.02%
Nordea Bank Abp [^]	£300,000	1.63%	9/12/2032	331,392	0.01%
Nordea Bank Abp [^]	\$200,000	4.63%	13/9/2033	189,952	0.00%
Nordea Bank Abp [^]	€500,000	4.88%	23/2/2034	552,922	0.01%
Nordea Bank Abp	€500,000	3.63%	15/3/2034	529,997	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nordea Bank Abp^	€500,000	4.13%	29/5/2035	536,242	0.01%
OP Corporate Bank plc	€400,000	0.50%	12/8/2025	414,502	0.01%
OP Corporate Bank plc	€1,000,000	2.88%	15/12/2025	1,060,756	0.03%
OP Corporate Bank plc	£200,000	3.38%	14/1/2026	246,488	0.01%
OP Corporate Bank plc	€300,000	0.63%	27/7/2027	294,265	0.01%
OP Corporate Bank plc	€300,000	0.10%	16/11/2027	288,939	0.01%
OP Corporate Bank plc	€600,000	0.63%	12/11/2029	548,803	0.01%
Sampo OYJ^	€168,000	3.38%	23/5/2049	170,762	0.00%
Sampo OYJ^	€500,000	2.50%	3/9/2052	461,153	0.01%
Stora Enso OYJ	€100,000	2.50%	21/3/2028	102,367	0.00%
Stora Enso OYJ	€400,000	4.25%	1/9/2029	435,707	0.01%
Stora Enso OYJ	€400,000	0.63%	2/12/2030	349,832	0.01%
Teollisuuden Voima OYJ	€300,000	4.75%	1/6/2030	331,024	0.01%
Teollisuuden Voima OYJ	€266,000	4.25%	22/5/2031	285,126	0.01%
Transmission Finance DAC	€200,000	0.38%	18/6/2028	188,444	0.00%
				17,588,603	0.42%
France 6.24% (31 December 2023: 6.60%)					
ABELLE VIE SA d'Assurances Vie et de Capitalisation SA	€100,000	6.25%	9/9/2033	117,914	0.00%
Accor SA	€1,000,000	1.75%	4/2/2026	1,038,273	0.02%
Air Liquide Finance SA	\$200,000	2.25%	10/9/2029	176,562	0.00%
Air Liquide Finance SA	\$400,000	3.50%	27/9/2046	304,366	0.01%
Airbus SE	\$250,000	3.15%	10/4/2027	238,517	0.01%
Airbus SE	€200,000	2.13%	29/10/2029	202,405	0.00%
Airbus SE	€1,400,000	1.63%	9/6/2030	1,348,818	0.03%
Airbus SE	€800,000	2.38%	7/4/2032	792,918	0.02%
Airbus SE	€200,000	2.38%	9/6/2040	176,109	0.00%
Airbus SE	\$300,000	3.95%	10/4/2047	242,962	0.01%
Alstom SA	€700,000	0.25%	14/10/2026	694,330	0.02%
Alstom SA	€400,000	0.13%	27/7/2027	384,917	0.01%
Alstom SA	€400,000	0.00%	11/1/2029	364,263	0.01%
APRR SA	€200,000	1.13%	9/1/2026	206,659	0.01%
APRR SA	€1,800,000	1.25%	6/1/2027	1,827,658	0.04%
APRR SA	€600,000	1.25%	18/1/2028	596,959	0.01%
APRR SA	€300,000	1.88%	3/1/2029	300,650	0.01%
APRR SA	€200,000	1.50%	25/1/2030	192,864	0.00%
APRR SA	€600,000	1.63%	13/1/2032	562,823	0.01%
Arkema SA	€200,000	1.50%	20/4/2027	203,177	0.00%
Arkema SA	€200,000	0.75%	3/12/2029	184,711	0.00%
Arkema SA	€600,000	3.50%	23/1/2031	633,229	0.02%
Arval Service Lease SA	€800,000	4.25%	11/11/2025	860,176	0.02%
Arval Service Lease SA	€300,000	4.13%	13/4/2026	322,418	0.01%
Arval Service Lease SA	€400,000	4.00%	22/9/2026	429,773	0.01%
Arval Service Lease SA	€300,000	4.75%	22/5/2027	329,314	0.01%
Autoroutes du Sud de la France SA	€700,000	1.13%	20/4/2026	720,271	0.02%
Autoroutes du Sud de la France SA	€600,000	1.25%	18/1/2027	609,581	0.01%
Autoroutes du Sud de la France SA	€400,000	1.38%	27/6/2028	397,306	0.01%
Autoroutes du Sud de la France SA	€900,000	1.38%	22/1/2030	866,200	0.02%
Autoroutes du Sud de la France SA	€100,000	1.38%	21/2/2031	93,699	0.00%
Autoroutes du Sud de la France SA	€500,000	2.75%	2/9/2032	503,577	0.01%
Autoroutes du Sud de la France SA	€300,000	3.25%	19/1/2033	311,826	0.01%
AXA SA^	€500,000	3.88%	Perpetual	526,834	0.01%
AXA SA	€312,000	3.75%	12/10/2030	340,644	0.01%
AXA SA	\$525,000	8.60%	15/12/2030	617,515	0.01%
AXA SA	€400,000	3.63%	10/1/2033	433,867	0.01%
AXA SA	€951,000	3.38%	31/5/2034	1,002,218	0.02%
AXA SA^	€600,000	1.88%	10/7/2042	531,816	0.01%
AXA SA^	€300,000	4.25%	10/3/2043	312,567	0.01%
AXA SA^	€269,000	5.50%	11/7/2043	303,975	0.01%
AXA SA^	\$400,000	5.13%	17/1/2047	390,992	0.01%
AXA SA^	€300,000	3.38%	6/7/2047	315,300	0.01%
AXA SA^	€827,000	3.25%	28/5/2049	843,648	0.02%
Ayvens SA	€200,000	1.25%	2/3/2026	205,894	0.01%
Ayvens SA	€700,000	4.25%	18/1/2027	759,775	0.02%
Ayvens SA	€700,000	3.88%	22/2/2027	752,276	0.02%
Ayvens SA	€300,000	4.00%	5/7/2027	324,295	0.01%
Ayvens SA	€300,000	4.00%	24/1/2031	320,632	0.01%
Banque Federative du Credit Mutuel SA	\$400,000	4.52%	13/7/2025	395,821	0.01%
Banque Federative du Credit Mutuel SA	€500,000	0.75%	17/7/2025	520,133	0.01%
Banque Federative du Credit Mutuel SA	€400,000	5.00%	19/1/2026	503,758	0.01%
Banque Federative du Credit Mutuel SA	€200,000	1.63%	19/1/2026	208,045	0.01%
Banque Federative du Credit Mutuel SA	€1,300,000	0.01%	11/5/2026	1,303,999	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banque Federative du Credit Mutuel SA	€700,000	0.75%	8/6/2026	710,342	0.02%
Banque Federative du Credit Mutuel SA	\$800,000	5.90%	13/7/2026	806,410	0.02%
Banque Federative du Credit Mutuel SA	£200,000	1.00%	16/7/2026	232,836	0.01%
Banque Federative du Credit Mutuel SA	\$430,000	1.60%	4/10/2026	395,523	0.01%
Banque Federative du Credit Mutuel SA	£200,000	1.50%	7/10/2026	233,103	0.01%
Banque Federative du Credit Mutuel SA	\$400,000	5.09%	23/1/2027	398,026	0.01%
Banque Federative du Credit Mutuel SA	€500,000	1.25%	26/5/2027	501,851	0.01%
Banque Federative du Credit Mutuel SA	\$375,000	4.75%	13/7/2027	369,580	0.01%
Banque Federative du Credit Mutuel SA	€500,000	3.13%	14/9/2027	527,622	0.01%
Banque Federative du Credit Mutuel SA	€900,000	1.63%	15/11/2027	895,024	0.02%
Banque Federative du Credit Mutuel SA	£100,000	0.88%	7/12/2027	110,510	0.00%
Banque Federative du Credit Mutuel SA	€400,000	3.88%	14/2/2028	432,787	0.01%
Banque Federative du Credit Mutuel SA	€300,000	2.50%	25/5/2028	305,533	0.01%
Banque Federative du Credit Mutuel SA	\$300,000	5.79%	13/7/2028	305,223	0.01%
Banque Federative du Credit Mutuel SA	€600,000	0.25%	19/7/2028	557,255	0.01%
Banque Federative du Credit Mutuel SA	£300,000	1.88%	26/10/2028	332,672	0.01%
Banque Federative du Credit Mutuel SA	€800,000	0.63%	3/11/2028	748,561	0.02%
Banque Federative du Credit Mutuel SA	€400,000	4.13%	13/3/2029	437,077	0.01%
Banque Federative du Credit Mutuel SA	€600,000	1.88%	18/6/2029	580,142	0.01%
Banque Federative du Credit Mutuel SA	£1,000,000	5.00%	22/10/2029	1,259,823	0.03%
Banque Federative du Credit Mutuel SA	€500,000	2.63%	6/11/2029	503,496	0.01%
Banque Federative du Credit Mutuel SA	€500,000	4.00%	21/11/2029	543,918	0.01%
Banque Federative du Credit Mutuel SA	€400,000	4.38%	2/5/2030	437,921	0.01%
Banque Federative du Credit Mutuel SA	€700,000	1.25%	3/6/2030	644,907	0.02%
Banque Federative du Credit Mutuel SA	€900,000	0.63%	21/2/2031	780,488	0.02%
Banque Federative du Credit Mutuel SA	€800,000	3.50%	15/5/2031	847,029	0.02%
Banque Federative du Credit Mutuel SA	€800,000	4.75%	10/11/2031	895,163	0.02%
Banque Federative du Credit Mutuel SA	€100,000	1.13%	19/11/2031	85,538	0.00%
Banque Federative du Credit Mutuel SA	€200,000	1.13%	19/1/2032	176,047	0.00%
Banque Federative du Credit Mutuel SA	€400,000	3.63%	14/9/2032	426,811	0.01%
Banque Federative du Credit Mutuel SA	€500,000	5.13%	13/1/2033	557,970	0.01%
Banque Federative du Credit Mutuel SA	€400,000	4.00%	26/1/2033	429,385	0.01%
Banque Federative du Credit Mutuel SA	€700,000	3.75%	1/2/2033	748,702	0.02%
Banque Federative du Credit Mutuel SA	€500,000	4.13%	14/6/2033	549,630	0.01%
Banque Federative du Credit Mutuel SA	€700,000	4.38%	11/1/2034	733,444	0.02%
Banque Federative du Credit Mutuel SA	€300,000	3.75%	3/2/2034	319,381	0.01%
Banque Stellantis France SACA	€200,000	3.50%	19/7/2027	213,318	0.01%
BNP Paribas SA	\$425,000	4.38%	28/9/2025	417,169	0.01%
BNP Paribas SA	€100,000	2.75%	27/1/2026	105,186	0.00%
BNP Paribas SA	\$725,000	4.38%	12/5/2026	705,535	0.02%
BNP Paribas SA [^]	\$250,000	2.22%	9/6/2026	241,712	0.01%
BNP Paribas SA	€800,000	0.13%	4/9/2026	797,248	0.02%
BNP Paribas SA [^]	\$1,025,000	1.32%	13/1/2027	957,064	0.02%
BNP Paribas SA [^]	€1,900,000	2.13%	23/1/2027	1,981,435	0.05%
BNP Paribas SA	\$550,000	4.63%	13/3/2027	535,209	0.01%
BNP Paribas SA [^]	€1,100,000	0.25%	13/4/2027	1,106,897	0.03%
BNP Paribas SA	\$400,000	3.50%	16/11/2027	375,731	0.01%
BNP Paribas SA	CHF600,000	2.41%	13/1/2028	685,836	0.02%
BNP Paribas SA [^]	\$1,000,000	2.59%	20/1/2028	929,111	0.02%
BNP Paribas SA [^]	€1,500,000	0.50%	19/2/2028	1,474,138	0.04%
BNP Paribas SA	€500,000	1.50%	25/5/2028	497,075	0.01%
BNP Paribas SA [^]	€500,000	0.50%	30/5/2028	487,833	0.01%
BNP Paribas SA [^]	€500,000	2.75%	25/7/2028	519,177	0.01%
BNP Paribas SA	\$700,000	4.40%	14/8/2028	671,627	0.02%
BNP Paribas SA [^]	\$775,000	1.90%	30/9/2028	691,677	0.02%
BNP Paribas SA [^]	\$600,000	5.13%	13/1/2029	594,819	0.01%
BNP Paribas SA [^]	€500,000	4.38%	13/1/2029	545,131	0.01%
BNP Paribas SA	£300,000	2.88%	24/2/2029	340,970	0.01%
BNP Paribas SA [^]	\$400,000	5.34%	12/6/2029	399,745	0.01%
BNP Paribas SA [^]	CAD400,000	2.54%	13/7/2029	266,414	0.01%
BNP Paribas SA [^]	£200,000	6.00%	18/8/2029	260,716	0.01%
BNP Paribas SA	€300,000	3.63%	1/9/2029	318,664	0.01%
BNP Paribas SA [^]	\$550,000	2.16%	15/9/2029	479,742	0.01%
BNP Paribas SA [^]	\$650,000	5.18%	9/1/2030	643,165	0.02%
BNP Paribas SA [^]	\$300,000	5.20%	10/1/2030	295,786	0.01%
BNP Paribas SA [^]	€1,200,000	0.50%	19/1/2030	1,102,937	0.03%
BNP Paribas SA [^]	\$275,000	5.50%	20/5/2030	273,944	0.01%
BNP Paribas SA [^]	€700,000	0.88%	11/7/2030	644,808	0.02%
BNP Paribas SA [^]	€500,000	2.38%	20/11/2030	521,399	0.01%
BNP Paribas SA [^]	\$800,000	3.05%	13/1/2031	700,622	0.02%
BNP Paribas SA [^]	£300,000	2.00%	24/5/2031	352,085	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BNP Paribas SA	€200,000	1.63%	2/7/2031	181,138	0.00%
BNP Paribas SA [^]	€900,000	4.04%	10/1/2032	963,590	0.02%
BNP Paribas SA [^]	€800,000	1.13%	15/1/2032	788,649	0.02%
BNP Paribas SA [^]	€1,000,000	2.50%	31/3/2032	1,018,304	0.02%
BNP Paribas SA	€300,000	2.10%	7/4/2032	282,946	0.01%
BNP Paribas SA [^]	\$850,000	2.87%	19/4/2032	713,302	0.02%
BNP Paribas SA	£300,000	5.75%	13/6/2032	385,863	0.01%
BNP Paribas SA [^]	€500,000	4.13%	26/9/2032	547,981	0.01%
BNP Paribas SA [^]	€500,000	4.75%	13/11/2032	559,133	0.01%
BNP Paribas SA	€200,000	0.63%	3/12/2032	164,428	0.00%
BNP Paribas SA [^]	\$350,000	3.13%	20/1/2033	294,639	0.01%
BNP Paribas SA [^]	\$200,000	4.38%	1/3/2033	188,717	0.00%
BNP Paribas SA	€600,000	4.13%	24/5/2033	665,156	0.02%
BNP Paribas SA	€700,000	4.10%	13/2/2034	755,024	0.02%
BNP Paribas SA [^]	\$650,000	5.89%	5/12/2034	666,317	0.02%
BNP Paribas SA [^]	\$400,000	5.74%	20/2/2035	398,270	0.01%
BNP Paribas SA [^]	\$700,000	2.59%	12/8/2035	572,098	0.01%
BNP Paribas SA	\$475,000	2.82%	26/1/2041	321,708	0.01%
Bouygues SA	€100,000	5.50%	6/10/2026	127,520	0.00%
Bouygues SA	€2,000,000	1.38%	7/6/2027	2,030,396	0.05%
Bouygues SA	€200,000	1.13%	24/7/2028	196,804	0.00%
Bouygues SA	€100,000	2.25%	29/6/2029	101,206	0.00%
Bouygues SA	€100,000	0.50%	11/2/2030	91,063	0.00%
Bouygues SA	€700,000	3.88%	17/7/2031	762,140	0.02%
Bouygues SA	€300,000	4.63%	7/6/2032	340,767	0.01%
Bouygues SA	€400,000	3.25%	30/6/2037	400,095	0.01%
Bouygues SA	€300,000	5.38%	30/6/2042	362,329	0.01%
BPCE SA	AUD300,000	5.20%	29/9/2025	199,852	0.00%
BPCE SA	€100,000	0.25%	15/1/2026	101,642	0.00%
BPCE SA	\$675,000	1.00%	20/1/2026	630,440	0.02%
BPCE SA	€200,000	0.38%	2/2/2026	203,408	0.00%
BPCE SA	€1,200,000	1.38%	23/3/2026	1,234,911	0.03%
BPCE SA	\$400,000	4.88%	1/4/2026	392,085	0.01%
BPCE SA	€500,000	3.63%	17/4/2026	536,170	0.01%
BPCE SA	€500,000	2.88%	22/4/2026	524,735	0.01%
BPCE SA [^]	\$700,000	1.65%	6/10/2026	662,286	0.02%
BPCE SA	£100,000	1.38%	23/12/2026	115,158	0.00%
BPCE SA	€1,000,000	0.01%	14/1/2027	980,020	0.02%
BPCE SA [^]	\$500,000	5.98%	18/1/2027	500,312	0.01%
BPCE SA	\$250,000	5.20%	18/1/2027	249,067	0.01%
BPCE SA	€800,000	1.75%	26/4/2027	816,746	0.02%
BPCE SA [^]	¥100,000,000	1.16%	13/7/2027	619,156	0.01%
BPCE SA	\$700,000	4.75%	19/7/2027	687,316	0.02%
BPCE SA [^]	€600,000	0.50%	15/9/2027	596,861	0.01%
BPCE SA [^]	\$500,000	2.05%	19/10/2027	458,891	0.01%
BPCE SA [^]	\$350,000	6.61%	19/10/2027	355,269	0.01%
BPCE SA	\$625,000	3.50%	23/10/2027	584,196	0.01%
BPCE SA	\$250,000	3.25%	11/1/2028	232,685	0.01%
BPCE SA [^]	€800,000	0.50%	14/1/2028	787,236	0.02%
BPCE SA	AUD200,000	4.50%	26/4/2028	125,940	0.00%
BPCE SA	\$250,000	4.63%	12/9/2028	241,753	0.01%
BPCE SA [^]	€500,000	1.63%	2/3/2029	493,956	0.01%
BPCE SA	£100,000	5.25%	16/4/2029	122,634	0.00%
BPCE SA	\$350,000	5.28%	30/5/2029	348,519	0.01%
BPCE SA [^]	\$500,000	6.71%	19/10/2029	518,609	0.01%
BPCE SA [^]	\$350,000	5.72%	18/1/2030	349,323	0.01%
BPCE SA [^]	€100,000	4.63%	2/3/2030	110,036	0.00%
BPCE SA	£400,000	4.88%	22/10/2030	498,604	0.01%
BPCE SA	€900,000	0.25%	14/1/2031	774,875	0.02%
BPCE SA	€300,000	0.75%	3/3/2031	263,066	0.01%
BPCE SA	€100,000	1.00%	14/1/2032	86,969	0.00%
BPCE SA [^]	\$500,000	2.28%	20/1/2032	403,765	0.01%
BPCE SA [^]	\$375,000	3.12%	19/10/2032	306,576	0.01%
BPCE SA	€800,000	4.00%	29/11/2032	870,372	0.02%
BPCE SA [^]	£500,000	2.50%	30/11/2032	558,710	0.01%
BPCE SA	€500,000	4.50%	13/1/2033	554,038	0.01%
BPCE SA [^]	€500,000	4.13%	8/3/2033	536,216	0.01%
BPCE SA [^]	€300,000	5.75%	1/6/2033	336,995	0.01%
BPCE SA [^]	\$250,000	5.75%	19/7/2033	246,943	0.01%
BPCE SA [^]	€400,000	1.75%	2/2/2034	382,621	0.01%
BPCE SA [^]	€100,000	4.75%	14/6/2034	112,598	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BPCE SA^	\$350,000	7.00%	19/10/2034	374,299	0.01%
BPCE SA^	€700,000	4.25%	11/1/2035	758,329	0.02%
BPCE SA^	\$325,000	6.51%	18/1/2035	325,806	0.01%
BPCE SA^	€500,000	5.13%	25/1/2035	546,717	0.01%
BPCE SA^	\$500,000	5.94%	30/5/2035	498,300	0.01%
BPCE SA^	€100,000	4.88%	26/2/2036	108,177	0.00%
BPCE SA^	\$250,000	3.65%	14/1/2037	207,098	0.01%
BPCE SA^	\$250,000	3.58%	19/10/2042	178,691	0.00%
Bureau Veritas SA	€300,000	3.50%	22/5/2036	312,962	0.01%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€700,000	6.00%	23/1/2027	785,383	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€200,000	0.75%	7/7/2028	188,564	0.00%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€300,000	3.38%	24/9/2028	313,218	0.01%
Capgemini SE	€100,000	1.75%	18/4/2028	100,896	0.00%
Capgemini SE	€300,000	2.00%	15/4/2029	303,082	0.01%
Capgemini SE	€100,000	1.13%	23/6/2030	94,061	0.00%
Capgemini SE	€800,000	2.38%	15/4/2032	788,340	0.02%
Carmila SA	€200,000	2.13%	7/3/2028	200,787	0.00%
Carrefour SA	€100,000	1.75%	4/5/2026	103,818	0.00%
Carrefour SA	€200,000	1.00%	17/5/2027	199,879	0.00%
Carrefour SA	€100,000	2.63%	15/12/2027	103,938	0.00%
Carrefour SA	€500,000	2.38%	30/10/2029	503,278	0.01%
Carrefour SA	€500,000	3.75%	10/10/2030	535,588	0.01%
Carrefour SA	€300,000	4.38%	14/11/2031	330,454	0.01%
Cie de Saint-Gobain SA	€200,000	1.13%	23/3/2026	205,809	0.01%
Cie de Saint-Gobain SA	€1,000,000	3.75%	29/11/2026	1,076,539	0.03%
Cie de Saint-Gobain SA	€100,000	2.38%	4/10/2027	104,172	0.00%
Cie de Saint-Gobain SA	€300,000	2.13%	10/6/2028	306,147	0.01%
Cie de Saint-Gobain SA	€300,000	1.88%	21/9/2028	301,392	0.01%
Cie de Saint-Gobain SA	€100,000	3.50%	18/1/2029	106,783	0.00%
Cie de Saint-Gobain SA	€500,000	3.88%	29/11/2030	540,696	0.01%
Cie de Saint-Gobain SA	€300,000	1.88%	15/3/2031	287,497	0.01%
Cie de Saint-Gobain SA	€200,000	2.63%	10/8/2032	198,446	0.00%
Cie de Saint-Gobain SA	€500,000	3.63%	8/4/2034	526,734	0.01%
Cie Generale des Etablissements Michelin SCA	€300,000	0.88%	3/9/2025	311,648	0.01%
Cie Generale des Etablissements Michelin SCA	€200,000	0.00%	2/11/2028	186,112	0.00%
Cie Generale des Etablissements Michelin SCA	€100,000	3.13%	16/5/2031	105,133	0.00%
Cie Generale des Etablissements Michelin SCA	€100,000	0.25%	2/11/2032	83,205	0.00%
Cie Generale des Etablissements Michelin SCA	€100,000	3.38%	16/5/2036	104,819	0.00%
Cie Generale des Etablissements Michelin SCA	€500,000	2.50%	3/9/2038	472,673	0.01%
Cie Generale des Etablissements Michelin SCA	€100,000	0.63%	2/11/2040	68,688	0.00%
Cofiroute SA	€300,000	0.75%	9/9/2028	288,945	0.01%
Cofiroute SA	€500,000	1.00%	19/5/2031	452,920	0.01%
Covivio Hotels SACA	€400,000	1.00%	27/7/2029	369,218	0.01%
Covivio Hotels SACA	€200,000	4.13%	23/5/2033	208,978	0.01%
Covivio SA	€400,000	1.13%	17/9/2031	352,225	0.01%
Credit Agricole Assurances SA^	€500,000	4.50%	Perpetual	531,131	0.01%
Credit Agricole Assurances SA	€300,000	2.00%	17/7/2030	278,782	0.01%
Credit Agricole Assurances SA	€700,000	1.50%	6/10/2031	612,488	0.01%
Credit Agricole Assurances SA^	€300,000	4.75%	27/9/2048	322,479	0.01%
Credit Agricole SA	€1,000,000	1.00%	18/9/2025	1,038,679	0.02%
Credit Agricole SA	€500,000	0.38%	21/10/2025	513,470	0.01%
Credit Agricole SA	€500,000	1.25%	14/4/2026	514,950	0.01%
Credit Agricole SA	\$925,000	5.59%	5/7/2026	929,125	0.02%
Credit Agricole SA	\$250,000	4.13%	10/1/2027	241,629	0.01%
Credit Agricole SA	\$250,000	2.02%	11/1/2027	231,170	0.01%
Credit Agricole SA	€250,000	2.63%	17/3/2027	259,443	0.01%
Credit Agricole SA^	€1,700,000	1.88%	22/4/2027	1,760,201	0.04%
Credit Agricole SA	€300,000	1.38%	3/5/2027	303,028	0.01%
Credit Agricole SA	¥100,000,000	0.84%	9/6/2027	614,926	0.01%
Credit Agricole SA^	¥100,000,000	0.51%	6/7/2027	614,604	0.01%
Credit Agricole SA	€300,000	3.38%	28/7/2027	319,304	0.01%
Credit Agricole SA^	£600,000	5.75%	29/11/2027	761,190	0.02%
Credit Agricole SA	€500,000	0.13%	9/12/2027	474,959	0.01%
Credit Agricole SA^	€200,000	0.63%	12/1/2028	197,952	0.00%
Credit Agricole SA	€400,000	0.38%	20/4/2028	379,080	0.01%
Credit Agricole SA	¥100,000,000	0.85%	13/6/2028	616,617	0.01%
Credit Agricole SA	\$650,000	5.30%	12/7/2028	650,159	0.02%
Credit Agricole SA	AUD800,000	5.41%	18/1/2029	534,617	0.01%
Credit Agricole SA	€200,000	2.00%	25/3/2029	196,791	0.00%
Credit Agricole SA^	€500,000	4.25%	11/7/2029	543,046	0.01%
Credit Agricole SA	€600,000	2.50%	29/8/2029	609,354	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Credit Agricole SA^	€500,000	0.50%	21/9/2029	466,262	0.01%
Credit Agricole SA^	\$550,000	6.32%	3/10/2029	565,047	0.01%
Credit Agricole SA^	\$250,000	5.34%	10/1/2030	247,511	0.01%
Credit Agricole SA	\$500,000	3.25%	14/1/2030	438,835	0.01%
Credit Agricole SA	€300,000	4.13%	7/3/2030	328,853	0.01%
Credit Agricole SA	€900,000	3.88%	20/4/2031	974,769	0.02%
Credit Agricole SA^	£300,000	6.38%	14/6/2031	396,783	0.01%
Credit Agricole SA	€400,000	1.13%	12/7/2032	351,827	0.01%
Credit Agricole SA^	\$500,000	4.00%	10/1/2033	464,169	0.01%
Credit Agricole SA	€400,000	4.00%	18/1/2033	437,971	0.01%
Credit Agricole SA^	€700,000	5.50%	28/8/2033	781,340	0.02%
Credit Agricole SA	€500,000	3.75%	22/1/2034	535,178	0.01%
Credit Agricole SA	\$650,000	5.37%	11/3/2034	640,660	0.02%
Credit Agricole SA	€500,000	2.50%	22/4/2034	479,620	0.01%
Credit Agricole SA	€500,000	3.88%	28/11/2034	542,085	0.01%
Credit Agricole SA^	\$450,000	6.25%	10/1/2035	452,848	0.01%
Credit Agricole SA	€1,000,000	4.13%	26/2/2036	1,076,514	0.03%
Credit Agricole SA^	€500,000	4.38%	15/4/2036	528,919	0.01%
Credit Agricole SA	\$525,000	2.81%	11/1/2041	354,645	0.01%
Credit Mutuel Arkea SA	€500,000	1.63%	15/4/2026	517,347	0.01%
Credit Mutuel Arkea SA	€400,000	0.88%	7/5/2027	397,591	0.01%
Credit Mutuel Arkea SA	€200,000	3.38%	19/9/2027	212,773	0.01%
Credit Mutuel Arkea SA	€200,000	0.38%	3/10/2028	187,379	0.00%
Credit Mutuel Arkea SA	€200,000	3.50%	9/2/2029	210,712	0.01%
Credit Mutuel Arkea SA	€600,000	1.13%	23/5/2029	572,682	0.01%
Credit Mutuel Arkea SA^	€100,000	1.25%	11/6/2029	96,737	0.00%
Credit Mutuel Arkea SA	€700,000	0.75%	18/1/2030	639,506	0.02%
Credit Mutuel Arkea SA	€200,000	3.38%	11/3/2031	200,847	0.00%
Credit Mutuel Arkea SA	€300,000	0.88%	25/10/2031	260,623	0.01%
Credit Mutuel Arkea SA	€300,000	4.25%	1/12/2032	331,104	0.01%
Credit Mutuel Arkea SA	€400,000	3.63%	3/10/2033	422,264	0.01%
Danone SA	€800,000	0.00%	1/12/2025	815,581	0.02%
Danone SA	\$675,000	2.95%	2/11/2026	639,798	0.02%
Danone SA	€1,500,000	1.21%	3/11/2028	1,473,768	0.04%
Danone SA	€300,000	0.40%	10/6/2029	279,449	0.01%
Danone SA	€300,000	3.48%	3/5/2030	321,643	0.01%
Danone SA	€300,000	0.52%	9/11/2030	268,737	0.01%
Dassault Systemes SE	€200,000	0.13%	16/9/2026	198,616	0.00%
Dassault Systemes SE	€300,000	0.38%	16/9/2029	275,756	0.01%
Edenred SE	€200,000	1.38%	18/6/2029	193,208	0.00%
Edenred SE	€500,000	3.63%	13/6/2031	529,229	0.01%
Engie SA^	€300,000	5.13%	Perpetual	319,128	0.01%
Engie SA^	€300,000	1.50%	Perpetual	284,311	0.01%
Engie SA	€300,000	1.00%	13/3/2026	308,560	0.01%
Engie SA	€1,400,000	2.38%	19/5/2026	1,468,031	0.04%
Engie SA	€300,000	0.00%	4/3/2027	293,273	0.01%
Engie SA	€700,000	1.75%	27/3/2028	703,032	0.02%
Engie SA	€700,000	1.38%	22/6/2028	690,819	0.02%
Engie SA	£500,000	7.00%	30/10/2028	679,349	0.02%
Engie SA	\$250,000	5.25%	10/4/2029	249,285	0.01%
Engie SA	€600,000	3.50%	27/9/2029	640,333	0.02%
Engie SA	€100,000	0.50%	24/10/2030	88,602	0.00%
Engie SA	€700,000	3.88%	6/1/2031	754,772	0.02%
Engie SA	€200,000	3.63%	6/3/2031	212,434	0.01%
Engie SA	€200,000	2.13%	30/3/2032	191,173	0.00%
Engie SA	€200,000	1.88%	19/9/2033	182,676	0.00%
Engie SA	€400,000	3.88%	6/12/2033	428,564	0.01%
Engie SA	\$250,000	5.63%	10/4/2034	247,970	0.01%
Engie SA	€400,000	4.00%	11/1/2035	429,118	0.01%
Engie SA	€300,000	3.88%	6/3/2036	317,911	0.01%
Engie SA	€400,000	1.00%	26/10/2036	306,595	0.01%
Engie SA	€600,000	1.38%	21/6/2039	440,203	0.01%
Engie SA	€400,000	1.25%	24/10/2041	272,267	0.01%
Engie SA	€300,000	4.50%	6/9/2042	324,961	0.01%
Engie SA	€400,000	4.25%	6/3/2044	415,613	0.01%
Engie SA	£500,000	5.63%	3/4/2053	607,208	0.01%
Engie SA	\$250,000	5.88%	10/4/2054	240,766	0.01%
Engie SA	£250,000	5.00%	1/10/2060	280,043	0.01%
Engie SA	€50,000	5.95%	16/3/2111	62,531	0.00%
EssilorLuxottica SA	€2,300,000	0.38%	5/1/2026	2,353,913	0.06%
EssilorLuxottica SA	€1,000,000	0.50%	5/6/2028	967,941	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
EssilorLuxottica SA	€200,000	0.75%	27/11/2031	179,728	0.00%
Gecina SA	€300,000	1.38%	26/1/2028	297,209	0.01%
Gecina SA	€400,000	1.63%	14/3/2030	381,407	0.01%
Gecina SA	€200,000	2.00%	30/6/2032	188,573	0.00%
Gecina SA	€300,000	0.88%	25/1/2033	252,106	0.01%
Gecina SA	€100,000	1.63%	29/5/2034	87,977	0.00%
Gecina SA	€100,000	0.88%	30/6/2036	74,415	0.00%
GELF Bond Issuer I SA	€300,000	1.13%	18/7/2029	280,671	0.01%
Groupe des Assurances du Credit Mutuel SADIR	€600,000	3.75%	30/4/2029	643,784	0.02%
Groupe des Assurances du Credit Mutuel SADIR^	€300,000	1.85%	21/4/2042	259,577	0.01%
Groupe des Assurances du Credit Mutuel SADIR^	€200,000	5.00%	30/10/2044	211,467	0.01%
Groupe VYV	€100,000	1.63%	2/7/2029	95,901	0.00%
Holding d'Infrastructures de Transport SASU	€500,000	0.63%	14/9/2028	469,860	0.01%
Holding d'Infrastructures de Transport SASU	€100,000	1.63%	18/9/2029	95,296	0.00%
Holding d'Infrastructures de Transport SASU	€300,000	4.25%	18/3/2030	324,604	0.01%
Holding d'Infrastructures de Transport SASU	€300,000	1.48%	18/1/2031	274,690	0.01%
HSBC Continental Europe SA	€300,000	0.10%	3/9/2027	290,529	0.01%
ICADE	€100,000	1.13%	17/11/2025	103,371	0.00%
ICADE	€100,000	1.75%	10/6/2026	103,268	0.00%
ICADE	€300,000	1.50%	13/9/2027	299,370	0.01%
ICADE	€100,000	1.00%	19/1/2030	90,681	0.00%
ICADE	€500,000	0.63%	18/1/2031	423,729	0.01%
Imerys SA	€500,000	1.50%	15/1/2027	506,595	0.01%
Indigo Group SAS	€200,000	1.63%	19/4/2028	198,498	0.00%
Indigo Group SAS	€300,000	4.50%	18/4/2030	328,485	0.01%
In'li SA	€100,000	1.13%	2/7/2029	93,443	0.00%
JCDecaux SE	€200,000	5.00%	11/1/2029	223,316	0.01%
JCDecaux SE	€200,000	1.63%	7/2/2030	188,736	0.00%
Kering SA	€900,000	0.75%	13/5/2028	872,581	0.02%
Kering SA	€300,000	1.88%	5/5/2030	295,395	0.01%
Kering SA	€300,000	3.63%	5/9/2031	321,304	0.01%
Kering SA	€300,000	3.38%	11/3/2032	315,465	0.01%
Kering SA	€600,000	5.00%	23/11/2032	752,659	0.02%
Kering SA	€300,000	3.38%	27/2/2033	313,978	0.01%
Kering SA	€700,000	3.88%	5/9/2035	751,332	0.02%
Klepierre SA	€100,000	1.88%	19/2/2026	104,001	0.00%
Klepierre SA	€700,000	2.00%	12/5/2029	693,467	0.02%
Klepierre SA	€200,000	0.63%	1/7/2030	177,268	0.00%
Klepierre SA	€400,000	1.63%	13/12/2032	359,195	0.01%
Klepierre SA	€400,000	3.88%	23/9/2033	419,320	0.01%
La Mondiale SAM^	€400,000	5.05%	Perpetual	427,915	0.01%
La Mondiale SAM	€600,000	0.75%	20/4/2026	606,017	0.01%
La Mondiale SAM^	\$300,000	5.88%	26/1/2047	292,667	0.01%
La Mondiale SAM^	\$200,000	4.80%	18/1/2048	185,480	0.00%
Lafarge SA	€200,000	7.13%	15/7/2036	221,720	0.01%
Legrand SA	€300,000	1.00%	6/3/2026	309,374	0.01%
Legrand SA	€400,000	0.63%	24/6/2028	385,412	0.01%
Legrand SA	€300,000	0.38%	6/10/2031	260,493	0.01%
L'Oreal SA	€1,000,000	0.88%	29/6/2026	1,022,032	0.02%
L'Oreal SA	€900,000	2.88%	19/5/2028	951,787	0.02%
LVMH Moet Hennessy Louis Vuitton SE	£200,000	1.13%	11/2/2027	231,117	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€600,000	0.13%	11/2/2028	576,917	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€700,000	0.38%	11/2/2031	624,983	0.01%
LVMH Moet Hennessy Louis Vuitton SE	€800,000	3.50%	7/9/2033	861,513	0.02%
Mercialys SA	€200,000	2.50%	28/2/2029	198,089	0.00%
MMS USA Holdings, Inc.	€500,000	1.75%	13/6/2031	476,755	0.01%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal	€200,000	0.63%	21/6/2027	193,957	0.00%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal^	€400,000	2.13%	21/6/2052	339,019	0.01%
Nerval SAS	€300,000	3.63%	20/7/2028	315,141	0.01%
Orange SA^	€500,000	1.75%	Perpetual	485,525	0.01%
Orange SA^	€400,000	4.50%	Perpetual	426,617	0.01%
Orange SA^	€300,000	5.38%	Perpetual	332,793	0.01%
Orange SA^	€300,000	5.00%	Perpetual	324,899	0.01%
Orange SA^	€200,000	1.38%	Perpetual	184,562	0.00%
Orange SA	€2,300,000	1.00%	12/9/2025	2,387,403	0.06%
Orange SA	£200,000	5.25%	5/12/2025	252,803	0.01%
Orange SA	€500,000	0.00%	4/9/2026	497,409	0.01%
Orange SA	€200,000	1.25%	7/7/2027	201,549	0.00%
Orange SA	€100,000	1.50%	9/9/2027	101,017	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Orange SA	€300,000	1.38%	20/3/2028	299,267	0.01%
Orange SA	£200,000	8.13%	20/11/2028	283,578	0.01%
Orange SA	€700,000	2.00%	15/1/2029	707,584	0.02%
Orange SA	€200,000	1.38%	16/1/2030	192,652	0.00%
Orange SA	€600,000	1.88%	12/9/2030	586,504	0.01%
Orange SA	\$850,000	9.00%	1/3/2031	1,013,992	0.02%
Orange SA	€300,000	3.63%	16/11/2031	323,904	0.01%
Orange SA	£100,000	3.25%	15/1/2032	112,335	0.00%
Orange SA	€400,000	1.63%	7/4/2032	375,476	0.01%
Orange SA	€300,000	0.50%	4/9/2032	253,352	0.01%
Orange SA	€200,000	8.13%	28/1/2033	285,371	0.01%
Orange SA	€1,300,000	0.63%	16/12/2033	1,068,831	0.03%
Orange SA	£550,000	5.63%	23/1/2034	717,932	0.02%
Orange SA	€300,000	0.75%	29/6/2034	246,043	0.01%
Orange SA	€500,000	3.88%	11/9/2035	547,573	0.01%
Orange SA	\$300,000	5.38%	13/1/2042	286,499	0.01%
Orange SA	\$325,000	5.50%	6/2/2044	313,719	0.01%
Pernod Ricard SA	€100,000	1.50%	18/5/2026	103,240	0.00%
Pernod Ricard SA	€300,000	3.75%	15/9/2027	324,440	0.01%
Pernod Ricard SA	€200,000	0.50%	24/10/2027	195,629	0.00%
Pernod Ricard SA	€400,000	3.25%	2/11/2028	424,497	0.01%
Pernod Ricard SA	€200,000	1.38%	7/4/2029	194,485	0.00%
Pernod Ricard SA	€400,000	1.75%	8/4/2030	389,255	0.01%
Pernod Ricard SA	€200,000	3.38%	7/11/2030	211,451	0.01%
Pernod Ricard SA	€500,000	3.75%	2/11/2032	539,562	0.01%
Pernod Ricard SA	€500,000	3.63%	7/5/2034	527,756	0.01%
Pernod Ricard SA	\$425,000	5.50%	15/1/2042	420,281	0.01%
Praemia Healthcare SACA	€500,000	0.88%	4/11/2029	447,287	0.01%
Praemia Healthcare SACA	€100,000	1.38%	17/9/2030	89,750	0.00%
PSA Tresorerie GIE	€300,000	6.00%	19/9/2033	367,644	0.01%
RCI Banque SA	€1,000,000	0.50%	14/7/2025	1,036,101	0.02%
RCI Banque SA	€1,403,000	4.13%	1/12/2025	1,507,361	0.04%
RCI Banque SA	€200,000	1.75%	10/4/2026	206,705	0.01%
RCI Banque SA	€100,000	1.63%	26/5/2026	102,984	0.00%
RCI Banque SA	€525,000	4.63%	2/10/2026	571,209	0.01%
RCI Banque SA	€402,000	4.50%	6/4/2027	437,951	0.01%
RCI Banque SA	€300,000	4.75%	6/7/2027	330,113	0.01%
RCI Banque SA	€200,000	4.88%	14/6/2028	221,107	0.01%
RCI Banque SA	€150,000	4.88%	21/9/2028	166,176	0.00%
RCI Banque SA	€300,000	3.88%	12/1/2029	319,713	0.01%
RCI Banque SA	€400,000	4.88%	2/10/2029	444,159	0.01%
RCI Banque SA	€400,000	4.13%	4/4/2031	426,126	0.01%
Safran SA	€200,000	0.13%	16/3/2026	202,213	0.00%
SANEF SA	€100,000	0.95%	19/10/2028	97,720	0.00%
Sanofi SA	€300,000	1.75%	10/9/2026	310,663	0.01%
Sanofi SA	€100,000	1.13%	5/4/2028	99,252	0.00%
Sanofi SA	€300,000	0.88%	21/3/2029	288,843	0.01%
Sanofi SA	€300,000	1.25%	6/4/2029	293,270	0.01%
Sanofi SA	€300,000	1.50%	1/4/2030	291,625	0.01%
Sanofi SA	€500,000	1.25%	21/3/2034	445,390	0.01%
Sanofi SA	€400,000	1.88%	21/3/2038	352,732	0.01%
Schneider Electric SE	€700,000	1.50%	15/1/2028	708,229	0.02%
Schneider Electric SE	€300,000	3.13%	13/10/2029	319,491	0.01%
Schneider Electric SE	€200,000	3.50%	9/11/2032	215,163	0.01%
Schneider Electric SE	€300,000	3.38%	13/4/2034	317,801	0.01%
Schneider Electric SE	€600,000	3.25%	10/10/2035	621,290	0.01%
SCOR SE^	€400,000	3.00%	8/6/2046	416,486	0.01%
SCOR SE^	€100,000	3.63%	27/5/2048	105,297	0.00%
SCOR SE^	€200,000	1.38%	17/9/2051	169,985	0.00%
Societe Fonciere Lyonnaise SA	€100,000	1.50%	5/6/2027	100,490	0.00%
Societe Fonciere Lyonnaise SA	€100,000	0.50%	21/4/2028	95,461	0.00%
Societe Generale SA	\$200,000	4.75%	24/11/2025	196,038	0.00%
Societe Generale SA	€300,000	0.13%	24/2/2026	304,181	0.01%
Societe Generale SA^	\$800,000	1.49%	14/12/2026	748,091	0.02%
Societe Generale SA^	\$400,000	6.45%	12/1/2027	402,033	0.01%
Societe Generale SA	\$200,000	4.00%	12/1/2027	191,602	0.00%
Societe Generale SA	€200,000	0.75%	25/1/2027	198,166	0.00%
Societe Generale SA	€1,800,000	4.13%	2/6/2027	1,952,013	0.05%
Societe Generale SA^	\$625,000	1.79%	9/6/2027	576,227	0.01%
Societe Generale SA	\$300,000	4.68%	15/6/2027	294,561	0.01%
Societe Generale SA	€400,000	4.00%	16/11/2027	432,591	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Societe Generale SA^	\$400,000	5.52%	19/1/2028	395,439	0.01%
Societe Generale SA^	\$350,000	2.80%	19/1/2028	322,983	0.01%
Societe Generale SA	\$500,000	4.75%	14/9/2028	484,389	0.01%
Societe Generale SA^	€1,300,000	0.88%	22/9/2028	1,263,554	0.03%
Societe Generale SA	€300,000	2.13%	27/9/2028	298,972	0.01%
Societe Generale SA	€800,000	4.13%	21/11/2028	872,549	0.02%
Societe Generale SA^	\$600,000	6.45%	10/1/2029	609,816	0.01%
Societe Generale SA	€400,000	2.63%	30/5/2029	409,551	0.01%
Societe Generale SA^	€700,000	0.50%	12/6/2029	654,278	0.02%
Societe Generale SA^	\$375,000	5.63%	19/1/2030	369,579	0.01%
Societe Generale SA	\$400,000	3.00%	22/1/2030	344,211	0.01%
Societe Generale SA	€600,000	1.25%	12/6/2030	549,184	0.01%
Societe Generale SA^	€400,000	1.00%	24/11/2030	408,719	0.01%
Societe Generale SA^	€1,100,000	4.88%	21/11/2031	1,217,278	0.03%
Societe Generale SA^	£500,000	5.75%	22/1/2032	627,282	0.02%
Societe Generale SA^	\$500,000	2.89%	9/6/2032	407,321	0.01%
Societe Generale SA^	€100,000	5.25%	6/9/2032	109,613	0.00%
Societe Generale SA	€200,000	4.25%	16/11/2032	221,349	0.01%
Societe Generale SA^	\$300,000	3.34%	21/1/2033	248,231	0.01%
Societe Generale SA	€400,000	5.63%	2/6/2033	446,365	0.01%
Societe Generale SA^	\$425,000	6.22%	15/6/2033	420,176	0.01%
Societe Generale SA^	\$400,000	6.69%	10/1/2034	412,168	0.01%
Societe Generale SA^	\$300,000	6.07%	19/1/2035	296,963	0.01%
Societe Generale SA^	\$200,000	3.65%	8/7/2035	168,852	0.00%
Societe Generale SA	\$450,000	3.63%	1/3/2041	305,542	0.01%
Societe Generale SA^	\$400,000	4.03%	21/1/2043	277,957	0.01%
Societe Generale SA	\$200,000	5.63%	24/11/2045	174,918	0.00%
Societe Generale SA	\$300,000	7.37%	10/1/2053	295,844	0.01%
Societe Generale SA^	\$350,000	7.13%	19/1/2055	337,250	0.01%
Sodexo SA	€400,000	1.00%	17/7/2028	391,371	0.01%
Sodexo SA	€200,000	1.00%	27/4/2029	192,998	0.00%
Sodexo, Inc.	\$200,000	1.63%	16/4/2026	186,164	0.00%
Sodexo, Inc.	\$200,000	2.72%	16/4/2031	170,612	0.00%
Sogecap SA^	€300,000	4.13%	Perpetual	316,359	0.01%
Sogecap SA^	€300,000	6.50%	16/5/2044	343,008	0.01%
Suez SACA	€800,000	4.63%	3/11/2028	882,550	0.02%
Suez SACA	€300,000	5.00%	3/11/2032	340,930	0.01%
Suez SACA	€400,000	4.50%	13/11/2033	438,337	0.01%
Suez SACA	€200,000	2.88%	24/5/2034	192,711	0.00%
Suez SACA	€300,000	6.63%	5/10/2043	406,905	0.01%
TDF Infrastructure SASU	€100,000	2.50%	7/4/2026	104,880	0.00%
TDF Infrastructure SASU	€400,000	5.63%	21/7/2028	447,786	0.01%
TDF Infrastructure SASU	€300,000	1.75%	1/12/2029	282,082	0.01%
Technip Energies NV	€100,000	1.13%	28/5/2028	96,891	0.00%
Teleperformance SE	€600,000	1.88%	2/7/2025	629,379	0.02%
Teleperformance SE	€300,000	5.75%	22/11/2031	330,339	0.01%
Terega SA	€100,000	0.88%	17/9/2030	88,856	0.00%
Terega SASU	€100,000	0.63%	27/2/2028	95,470	0.00%
Thales SA	€500,000	0.00%	26/3/2026	503,800	0.01%
Thales SA	€400,000	0.25%	29/1/2027	394,033	0.01%
Thales SA	€500,000	4.25%	18/10/2031	552,586	0.01%
TotalEnergies Capital Canada Ltd.	€700,000	2.13%	18/9/2029	705,218	0.02%
TotalEnergies Capital International SA	£100,000	1.75%	7/7/2025	122,285	0.00%
TotalEnergies Capital International SA	€1,600,000	1.49%	8/4/2027	1,630,276	0.04%
TotalEnergies Capital International SA	€200,000	0.70%	31/5/2028	193,533	0.00%
TotalEnergies Capital International SA	\$430,000	3.46%	19/2/2029	403,557	0.01%
TotalEnergies Capital International SA	€700,000	1.49%	4/9/2030	670,621	0.02%
TotalEnergies Capital International SA	£200,000	1.41%	3/9/2031	203,121	0.00%
TotalEnergies Capital International SA	€300,000	1.99%	8/4/2032	291,097	0.01%
TotalEnergies Capital International SA	€300,000	1.62%	18/5/2040	239,005	0.01%
TotalEnergies Capital International SA	\$300,000	2.99%	29/6/2041	217,887	0.01%
TotalEnergies Capital International SA	\$350,000	3.46%	12/7/2049	254,267	0.01%
TotalEnergies Capital International SA	\$895,000	3.13%	29/5/2050	605,051	0.01%
TotalEnergies Capital SA	\$450,000	5.15%	5/4/2034	450,473	0.01%
TotalEnergies Capital SA	\$825,000	5.49%	5/4/2054	814,051	0.02%
TotalEnergies Capital SA	\$450,000	5.64%	5/4/2064	446,095	0.01%
TotalEnergies SE^	€1,000,000	1.63%	Perpetual	971,382	0.02%
TotalEnergies SE^	€800,000	2.00%	Perpetual	754,444	0.02%
TotalEnergies SE^	€200,000	3.25%	Perpetual	182,664	0.00%
Unibail-Rodamco-Westfield SE^	€600,000	2.88%	Perpetual	609,483	0.01%
Unibail-Rodamco-Westfield SE^	€200,000	7.25%	Perpetual	225,046	0.01%

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Unibail-Rodamco-Westfield SE	€800,000	1.13%	15/9/2025	829,771	0.02%
Unibail-Rodamco-Westfield SE	€100,000	2.50%	4/6/2026	105,089	0.00%
Unibail-Rodamco-Westfield SE	€1,000,000	0.63%	4/5/2027	983,230	0.02%
Unibail-Rodamco-Westfield SE	€600,000	0.75%	25/10/2028	566,066	0.01%
Unibail-Rodamco-Westfield SE	€100,000	2.63%	9/4/2030	103,044	0.00%
Unibail-Rodamco-Westfield SE	€100,000	1.38%	15/4/2030	93,659	0.00%
Unibail-Rodamco-Westfield SE	€700,000	4.13%	11/12/2030	751,644	0.02%
Unibail-Rodamco-Westfield SE	€200,000	1.88%	15/1/2031	188,677	0.00%
Unibail-Rodamco-Westfield SE	€400,000	1.38%	4/12/2031	356,680	0.01%
Unibail-Rodamco-Westfield SE	€500,000	0.88%	29/3/2032	424,866	0.01%
Unibail-Rodamco-Westfield SE	€300,000	2.00%	29/6/2032	276,724	0.01%
Unibail-Rodamco-Westfield SE	€400,000	1.75%	27/2/2034	352,679	0.01%
Unibail-Rodamco-Westfield SE	€150,000	2.00%	28/4/2036	129,853	0.00%
Unibail-Rodamco-Westfield SE	€100,000	2.25%	14/5/2038	85,428	0.00%
Unibail-Rodamco-Westfield SE	€100,000	1.75%	1/7/2049	65,547	0.00%
Veolia Environnement SA	€500,000	0.00%	9/6/2026	500,549	0.01%
Veolia Environnement SA	€700,000	0.00%	14/1/2027	687,901	0.02%
Veolia Environnement SA	€800,000	0.93%	4/1/2029	766,000	0.02%
Veolia Environnement SA	€200,000	1.94%	7/1/2030	196,743	0.00%
Veolia Environnement SA	€400,000	1.63%	17/9/2030	381,229	0.01%
Veolia Environnement SA	€600,000	0.66%	15/1/2031	532,496	0.01%
Veolia Environnement SA	€400,000	0.80%	15/1/2032	348,191	0.01%
Veolia Environnement SA	€500,000	1.63%	21/9/2032	459,425	0.01%
Verallia SA	€500,000	1.63%	14/5/2028	490,457	0.01%
Vinci SA	€100,000	1.00%	26/9/2025	103,841	0.00%
Vinci SA	£400,000	2.25%	15/3/2027	471,086	0.01%
Vinci SA	€100,000	0.00%	27/11/2028	93,244	0.00%
Vinci SA	€900,000	1.63%	18/1/2029	895,330	0.02%
Vinci SA	\$200,000	3.75%	10/4/2029	189,245	0.00%
Vinci SA	€200,000	3.38%	17/10/2032	210,607	0.01%
Vinci SA	£100,000	2.75%	15/9/2034	104,635	0.00%
Vivendi SE	€300,000	1.13%	11/12/2028	299,050	0.01%
WEA Finance LLC	\$340,000	2.88%	15/1/2027	315,818	0.01%
WEA Finance LLC	\$25,000	4.13%	20/9/2028	23,282	0.00%
WEA Finance LLC	\$450,000	3.50%	15/6/2029	403,686	0.01%
WEA Finance LLC	\$95,000	4.63%	20/9/2048	71,366	0.00%
WEA Finance LLC/Westfield UK & Europe Finance plc	\$200,000	4.75%	17/9/2044	153,136	0.00%
Wendel SE	€200,000	1.38%	18/1/2034	170,829	0.00%
Westfield America Management Ltd.	£400,000	2.63%	30/3/2029	438,781	0.01%
Worldline SA	€100,000	0.88%	30/6/2027	97,010	0.00%
				261,563,757	6.24%
Germany 4.00% (31 December 2023: 4.32%)					
Aareal Bank AG	€100,000	5.88%	29/5/2026	108,376	0.00%
Aareal Bank AG	€200,000	0.50%	7/4/2027	193,001	0.00%
Aareal Bank AG	€400,000	0.75%	18/4/2028	373,810	0.01%
adidas AG	€100,000	0.00%	5/10/2028	93,766	0.00%
adidas AG	€400,000	3.13%	21/11/2029	426,335	0.01%
adidas AG	€100,000	0.63%	10/9/2035	79,246	0.00%
Allianz Finance II BV	€1,500,000	0.88%	15/1/2026	1,548,240	0.04%
Allianz Finance II BV	€300,000	0.00%	22/11/2026	298,024	0.01%
Allianz Finance II BV	€500,000	3.00%	13/3/2028	533,152	0.01%
Allianz Finance II BV	€600,000	3.25%	4/12/2029	642,290	0.02%
Allianz Finance II BV	€100,000	0.50%	14/1/2031	89,700	0.00%
Allianz Finance II BV	€100,000	1.38%	21/4/2031	95,166	0.00%
Allianz Finance II BV	£600,000	4.50%	13/3/2043	701,680	0.02%
Allianz SE^	€600,000	4.60%	7/9/2038	650,723	0.02%
Allianz SE^	€500,000	2.24%	7/7/2045	525,839	0.01%
Allianz SE^	€400,000	1.30%	25/9/2049	369,525	0.01%
Allianz SE^	€300,000	2.12%	8/7/2050	285,557	0.01%
Allianz SE^	€400,000	4.25%	5/7/2052	423,249	0.01%
Allianz SE^	€500,000	5.82%	25/7/2053	587,240	0.01%
Allianz SE^	\$400,000	6.35%	6/9/2053	412,363	0.01%
Allianz SE^	€500,000	4.85%	26/7/2054	550,321	0.01%
Amprion GmbH	€200,000	3.45%	22/9/2027	212,917	0.01%
Amprion GmbH	€800,000	3.63%	21/5/2031	855,483	0.02%
Amprion GmbH	€200,000	3.97%	22/9/2032	217,366	0.01%
Amprion GmbH	€300,000	0.63%	23/9/2033	244,200	0.01%
Amprion GmbH	€100,000	4.00%	21/5/2044	103,842	0.00%
Aroundtown SA^	€300,000	1.63%	Perpetual	160,738	0.00%
Aroundtown SA	CAD30,000	4.63%	18/9/2025	21,339	0.00%
Aroundtown SA	€800,000	0.00%	16/7/2026	771,810	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Aroundtown SA	€400,000	0.38%	15/4/2027	371,756	0.01%
Aroundtown SA	€200,000	1.63%	31/1/2028	187,338	0.00%
Aroundtown SA	€100,000	1.45%	9/7/2028	91,285	0.00%
Aroundtown SA	\$200,000	5.38%	21/3/2029	176,352	0.00%
Aroundtown SA	£258,000	3.63%	10/4/2031	255,203	0.01%
BASF SE	€600,000	0.25%	5/6/2027	589,646	0.01%
BASF SE	€400,000	3.13%	29/6/2028	426,837	0.01%
BASF SE	€400,000	1.50%	22/5/2030	389,628	0.01%
BASF SE	€900,000	4.25%	8/3/2032	1,000,538	0.02%
BASF SE	€200,000	1.45%	13/12/2032	189,334	0.00%
BASF SE	€300,000	4.50%	8/3/2035	339,047	0.01%
Bayer AG	€150,000	4.00%	26/8/2026	162,063	0.00%
Bayer AG	€600,000	0.75%	6/1/2027	595,844	0.01%
Bayer AG	€200,000	4.25%	26/8/2029	219,427	0.01%
Bayer AG	€700,000	1.13%	6/1/2030	646,202	0.02%
Bayer AG	€400,000	0.63%	12/7/2031	337,873	0.01%
Bayer AG	€300,000	1.38%	6/7/2032	259,957	0.01%
Bayer AG	€890,000	4.63%	26/5/2033	977,342	0.02%
Bayer AG	€200,000	1.00%	12/1/2036	149,855	0.00%
Bayer Capital Corp. BV	€1,200,000	1.50%	26/6/2026	1,230,645	0.03%
Bayer Capital Corp. BV	€700,000	2.13%	15/12/2029	683,546	0.02%
Bayer US Finance II LLC	\$225,000	2.85%	15/4/2025	218,715	0.01%
Bayer US Finance II LLC	\$500,000	5.50%	15/8/2025	497,184	0.01%
Bayer US Finance II LLC	\$1,250,000	4.38%	15/12/2028	1,185,165	0.03%
Bayer US Finance II LLC	\$125,000	4.20%	15/7/2034	106,865	0.00%
Bayer US Finance II LLC	\$75,000	5.88%	15/4/2038	69,809	0.00%
Bayer US Finance II LLC	\$275,000	4.63%	25/6/2038	230,150	0.01%
Bayer US Finance II LLC	\$200,000	4.40%	15/7/2044	152,402	0.00%
Bayer US Finance II LLC	\$50,000	3.95%	15/4/2045	34,970	0.00%
Bayer US Finance II LLC	\$725,000	4.88%	25/6/2048	581,607	0.01%
Bayer US Finance II LLC	\$210,000	4.70%	15/7/2064	154,453	0.00%
Berlin Hyp AG	€300,000	0.38%	25/1/2027	294,980	0.01%
Berlin Hyp AG	€500,000	1.13%	25/10/2027	485,979	0.01%
Bertelsmann SE & Co. KGaA	€200,000	1.13%	27/4/2026	205,095	0.01%
Bertelsmann SE & Co. KGaA	€100,000	2.00%	1/4/2028	101,950	0.00%
Bertelsmann SE & Co. KGaA	€300,000	1.50%	15/5/2030	287,638	0.01%
BMW Canada, Inc.	CAD140,000	4.41%	10/2/2027	102,093	0.00%
BMW Finance NV	€500,000	1.00%	29/8/2025	520,762	0.01%
BMW Finance NV	€800,000	0.00%	11/1/2026	815,963	0.02%
BMW Finance NV	€100,000	0.75%	13/7/2026	101,809	0.00%
BMW Finance NV	€600,000	3.25%	22/11/2026	642,511	0.02%
BMW Finance NV	€200,000	0.38%	14/1/2027	199,641	0.00%
BMW Finance NV	€600,000	0.38%	24/9/2027	588,805	0.01%
BMW Finance NV	€1,000,000	1.13%	10/1/2028	998,231	0.02%
BMW Finance NV	€233,000	1.00%	22/5/2028	228,837	0.01%
BMW Finance NV	€1,100,000	1.50%	6/2/2029	1,091,589	0.03%
BMW Finance NV	\$200,000	2.85%	14/8/2029	180,644	0.00%
BMW Finance NV	€200,000	0.20%	11/1/2033	164,953	0.00%
BMW Finance NV	€30,000	3.63%	22/5/2035	32,157	0.00%
BMW US Capital LLC	\$275,000	5.05%	2/4/2026	274,102	0.01%
BMW US Capital LLC	\$100,000	2.80%	11/4/2026	95,956	0.00%
BMW US Capital LLC	\$500,000	1.25%	12/8/2026	460,621	0.01%
BMW US Capital LLC	\$275,000	4.90%	2/4/2027	273,805	0.01%
BMW US Capital LLC	\$425,000	3.30%	6/4/2027	405,969	0.01%
BMW US Capital LLC	\$350,000	5.05%	11/8/2028	350,051	0.01%
BMW US Capital LLC	\$275,000	4.90%	2/4/2029	273,433	0.01%
BMW US Capital LLC	\$500,000	2.55%	1/4/2031	427,539	0.01%
BMW US Capital LLC	€880,000	3.38%	2/2/2034	921,399	0.02%
BMW US Capital LLC	\$275,000	5.15%	2/4/2034	270,832	0.01%
Brenntag Finance BV	€400,000	1.13%	27/9/2025	414,892	0.01%
Brenntag Finance BV	€500,000	3.88%	24/4/2032	526,679	0.01%
Commerzbank AG	€900,000	0.10%	11/9/2025	925,391	0.02%
Commerzbank AG	€100,000	1.00%	4/3/2026	102,972	0.00%
Commerzbank AG	€200,000	0.50%	4/12/2026	200,120	0.01%
Commerzbank AG	€600,000	0.38%	1/9/2027	588,070	0.01%
Commerzbank AG^	€900,000	3.00%	14/9/2027	945,769	0.02%
Commerzbank AG	€100,000	1.88%	28/2/2028	101,216	0.00%
Commerzbank AG^	€800,000	5.25%	25/3/2029	892,135	0.02%
Commerzbank AG^	€400,000	5.13%	18/1/2030	445,797	0.01%
Continental AG	€200,000	4.00%	1/6/2028	217,576	0.01%
Covestro AG	€200,000	4.75%	15/11/2028	224,511	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Covestro AG	€300,000	1.38%	12/6/2030	286,509	0.01%
Daimler Truck Finance North America LLC	\$200,000	3.65%	7/4/2027	191,501	0.00%
Daimler Truck Finance North America LLC	\$150,000	5.13%	25/9/2027	149,299	0.00%
Daimler Truck Finance North America LLC	\$200,000	5.40%	20/9/2028	201,513	0.01%
Daimler Truck Finance North America LLC	\$250,000	2.38%	14/12/2028	222,567	0.01%
Daimler Truck Finance North America LLC	\$200,000	5.13%	25/9/2029	198,592	0.00%
Daimler Truck Finance North America LLC	\$200,000	5.50%	20/9/2033	200,926	0.01%
Daimler Truck Finance North America LLC	\$175,000	5.38%	25/6/2034	173,030	0.00%
Daimler Truck International Finance BV	€200,000	3.88%	19/6/2026	215,645	0.01%
Daimler Truck International Finance BV	€600,000	3.88%	19/6/2029	652,922	0.02%
Deutsche Bank AG	\$200,000	4.10%	13/1/2026	196,055	0.00%
Deutsche Bank AG	€200,000	2.63%	12/2/2026	210,423	0.01%
Deutsche Bank AG	\$300,000	1.69%	19/3/2026	282,126	0.01%
Deutsche Bank AG^	\$300,000	6.12%	14/7/2026	300,365	0.01%
Deutsche Bank AG^	\$950,000	2.13%	24/11/2026	901,634	0.02%
Deutsche Bank AG^	€500,000	0.75%	17/2/2027	509,800	0.01%
Deutsche Bank AG^	\$325,000	7.15%	13/7/2027	332,888	0.01%
Deutsche Bank AG^	\$800,000	2.31%	16/11/2027	738,206	0.02%
Deutsche Bank AG	€300,000	4.00%	29/11/2027	326,354	0.01%
Deutsche Bank AG^	\$486,000	2.55%	7/1/2028	449,216	0.01%
Deutsche Bank AG	€1,000,000	1.75%	17/1/2028	1,002,319	0.02%
Deutsche Bank AG^	\$230,000	5.71%	8/2/2028	229,565	0.01%
Deutsche Bank AG^	€1,200,000	1.88%	23/2/2028	1,218,331	0.03%
Deutsche Bank AG^	€200,000	3.25%	24/5/2028	210,266	0.01%
Deutsche Bank AG	\$900,000	5.52%	1/9/2028	912,321	0.02%
Deutsche Bank AG^	\$575,000	6.72%	18/1/2029	593,219	0.01%
Deutsche Bank AG^	\$510,000	6.82%	20/11/2029	530,229	0.01%
Deutsche Bank AG^	€500,000	3.75%	15/1/2030	535,296	0.01%
Deutsche Bank AG^	€1,000,000	4.13%	4/4/2030	1,066,126	0.03%
Deutsche Bank AG^	€800,000	5.00%	5/9/2030	883,378	0.02%
Deutsche Bank AG^	€400,000	1.75%	19/11/2030	376,696	0.01%
Deutsche Bank AG^	£500,000	6.13%	12/12/2030	639,588	0.02%
Deutsche Bank AG^	€500,000	5.63%	19/5/2031	542,778	0.01%
Deutsche Bank AG^	\$250,000	3.55%	18/9/2031	219,840	0.01%
Deutsche Bank AG^	\$600,000	3.73%	14/1/2032	506,950	0.01%
Deutsche Bank AG^	\$225,000	3.04%	28/5/2032	188,817	0.00%
Deutsche Bank AG^	€800,000	4.00%	24/6/2032	836,168	0.02%
Deutsche Bank AG^	\$400,000	4.88%	1/12/2032	375,876	0.01%
Deutsche Bank AG^	\$625,000	3.74%	7/1/2033	514,743	0.01%
Deutsche Bank AG^	\$575,000	7.08%	10/2/2034	585,291	0.01%
Deutsche Boerse AG	€300,000	3.75%	28/9/2029	327,285	0.01%
Deutsche Boerse AG	€300,000	1.50%	4/4/2032	281,568	0.01%
Deutsche Boerse AG	€500,000	3.88%	28/9/2033	550,625	0.01%
Deutsche Boerse AG^	€100,000	1.25%	16/6/2047	98,655	0.00%
Deutsche Boerse AG^	€400,000	2.00%	23/6/2048	393,920	0.01%
Deutsche Lufthansa AG	€2,700,000	2.88%	16/5/2027	2,813,064	0.07%
Deutsche Lufthansa AG	€500,000	4.00%	21/5/2030	535,038	0.01%
Deutsche Post AG	€200,000	1.25%	1/4/2026	207,068	0.01%
Deutsche Post AG	€200,000	0.38%	20/5/2026	203,268	0.01%
Deutsche Post AG	€100,000	1.00%	13/12/2027	99,966	0.00%
Deutsche Post AG	€700,000	0.75%	20/5/2029	684,613	0.02%
Deutsche Post AG	€100,000	3.38%	3/7/2033	107,785	0.00%
Deutsche Post AG	€400,000	3.50%	25/3/2036	419,461	0.01%
Deutsche Telekom AG	€600,000	1.38%	5/7/2034	541,343	0.01%
Deutsche Telekom AG	€100,000	2.25%	29/3/2039	91,456	0.00%
Deutsche Telekom AG	€200,000	1.75%	9/12/2049	146,446	0.00%
Deutsche Telekom AG	\$500,000	3.63%	21/1/2050	366,570	0.01%
Deutsche Telekom International Finance BV	€2,800,000	1.38%	30/1/2027	2,868,345	0.07%
Deutsche Telekom International Finance BV	€870,000	1.50%	3/4/2028	876,748	0.02%
Deutsche Telekom International Finance BV	\$700,000	4.38%	21/6/2028	681,255	0.02%
Deutsche Telekom International Finance BV	£200,000	8.88%	27/11/2028	292,061	0.01%
Deutsche Telekom International Finance BV	£300,000	2.25%	13/4/2029	340,960	0.01%
Deutsche Telekom International Finance BV	\$1,350,000	8.75%	15/6/2030	1,573,519	0.04%
Deutsche Telekom International Finance BV	£100,000	7.63%	15/6/2030	144,254	0.00%
Deutsche Telekom International Finance BV	\$100,000	9.25%	1/6/2032	123,949	0.00%
Deutsche Telekom International Finance BV	€100,000	7.50%	24/1/2033	137,740	0.00%
Deutsche Telekom International Finance BV	\$275,000	4.75%	21/6/2038	255,308	0.01%
Deutsche Telekom International Finance BV	\$200,000	4.88%	6/3/2042	182,084	0.00%
Deutsche Wohnen SE	€600,000	1.50%	30/4/2030	557,095	0.01%
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	€100,000	2.50%	25/1/2027	98,842	0.00%
E.ON International Finance BV	€600,000	1.63%	30/5/2026	622,468	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
E.ON International Finance BV	€450,000	1.50%	31/7/2029	439,648	0.01%
E.ON International Finance BV	£250,000	6.25%	3/6/2030	333,109	0.01%
E.ON International Finance BV	£400,000	4.75%	31/1/2034	478,721	0.01%
E.ON International Finance BV	£500,000	5.88%	30/10/2037	646,400	0.02%
E.ON International Finance BV	\$380,000	6.65%	30/4/2038	406,214	0.01%
E.ON International Finance BV	£300,000	6.75%	27/1/2039	417,737	0.01%
E.ON International Finance BV	£200,000	6.13%	6/7/2039	263,411	0.01%
E.ON SE	€100,000	0.25%	24/10/2026	99,864	0.00%
E.ON SE	€100,000	0.38%	29/9/2027	97,646	0.00%
E.ON SE	€900,000	3.50%	12/1/2028	969,955	0.02%
E.ON SE	€600,000	2.88%	26/8/2028	632,240	0.02%
E.ON SE	€560,000	0.10%	19/12/2028	530,037	0.01%
E.ON SE	€700,000	0.35%	28/2/2030	633,961	0.02%
E.ON SE	€500,000	3.38%	15/1/2031	530,112	0.01%
E.ON SE	€400,000	1.63%	29/3/2031	381,269	0.01%
E.ON SE	€100,000	0.88%	20/8/2031	89,524	0.00%
E.ON SE	€100,000	0.63%	7/11/2031	87,614	0.00%
E.ON SE	€267,000	3.50%	25/3/2032	282,486	0.01%
E.ON SE	€400,000	4.00%	29/8/2033	437,453	0.01%
E.ON SE	€300,000	0.88%	18/10/2034	249,569	0.01%
E.ON SE	€250,000	3.88%	12/1/2035	267,642	0.01%
E.ON SE	€400,000	3.75%	15/1/2036	423,213	0.01%
E.ON SE	€530,000	4.13%	25/3/2044	560,064	0.01%
Eurogrid GmbH	€200,000	1.50%	18/4/2028	198,769	0.00%
Eurogrid GmbH	€300,000	3.60%	1/2/2029	320,079	0.01%
Eurogrid GmbH	€400,000	3.28%	5/9/2031	416,714	0.01%
Eurogrid GmbH	€200,000	1.11%	15/5/2032	176,191	0.00%
Eurogrid GmbH	€300,000	0.74%	21/4/2033	249,254	0.01%
Eurogrid GmbH	€400,000	3.92%	1/2/2034	427,072	0.01%
Evonik Industries AG	€200,000	2.25%	25/9/2027	205,701	0.01%
Fresenius Finance Ireland plc	€400,000	0.00%	1/10/2025	409,762	0.01%
Fresenius Finance Ireland plc	€1,000,000	2.13%	1/2/2027	1,036,574	0.02%
Fresenius Finance Ireland plc	€200,000	0.50%	1/10/2028	189,209	0.00%
Fresenius Finance Ireland plc	€500,000	0.88%	1/10/2031	437,122	0.01%
Fresenius Finance Ireland plc	€100,000	3.00%	30/1/2032	101,718	0.00%
Fresenius Medical Care AG	€100,000	1.50%	11/7/2025	104,706	0.00%
Fresenius Medical Care AG	€200,000	3.88%	20/9/2027	216,049	0.01%
Fresenius Medical Care AG	€200,000	1.50%	29/5/2030	188,226	0.00%
Fresenius Medical Care US Finance III, Inc.	\$480,000	3.75%	15/6/2029	434,094	0.01%
Fresenius Medical Care US Finance III, Inc.	\$350,000	2.38%	16/2/2031	276,461	0.01%
Fresenius Medical Care US Finance III, Inc.	\$200,000	3.00%	1/12/2031	161,902	0.00%
Fresenius SE & Co. KGaA	€600,000	4.25%	28/5/2026	649,275	0.02%
Fresenius SE & Co. KGaA	€500,000	0.38%	28/9/2026	500,177	0.01%
Fresenius SE & Co. KGaA	€100,000	1.63%	8/10/2027	101,322	0.00%
Fresenius SE & Co. KGaA	€400,000	0.75%	15/1/2028	389,867	0.01%
Fresenius SE & Co. KGaA	€100,000	2.88%	15/2/2029	105,243	0.00%
Fresenius SE & Co. KGaA	€300,000	5.00%	28/11/2029	338,479	0.01%
Fresenius SE & Co. KGaA	€300,000	2.88%	24/5/2030	306,991	0.01%
Grand City Properties SA^	€200,000	1.50%	Perpetual	137,059	0.00%
Grand City Properties SA	€300,000	1.50%	22/2/2027	296,650	0.01%
Grand City Properties SA	€500,000	0.13%	11/1/2028	458,312	0.01%
Hannover Rueck SE^	€100,000	1.13%	9/10/2039	92,134	0.00%
Hannover Rueck SE^	€500,000	1.75%	8/10/2040	465,115	0.01%
Hannover Rueck SE^	€300,000	5.88%	26/8/2043	356,622	0.01%
Heidelberg Materials AG	€500,000	3.75%	31/5/2032	533,557	0.01%
Heidelberg Materials Finance Luxembourg SA	€600,000	1.63%	7/4/2026	622,697	0.02%
Heidelberg Materials Finance Luxembourg SA	€200,000	1.75%	24/4/2028	201,185	0.01%
HOCHTIEF AG	€700,000	4.25%	31/5/2030	755,162	0.02%
Infineon Technologies AG	€300,000	1.63%	24/6/2029	295,366	0.01%
Infineon Technologies AG	€200,000	2.00%	24/6/2032	191,525	0.00%
LANXESS AG	€600,000	1.00%	7/10/2026	604,150	0.01%
LANXESS AG	€400,000	0.63%	1/12/2029	355,326	0.01%
LEG Immobilien SE	€400,000	0.38%	17/1/2026	406,149	0.01%
LEG Immobilien SE	€500,000	0.88%	28/11/2027	490,917	0.01%
LEG Immobilien SE	€200,000	0.75%	30/6/2031	170,571	0.00%
LEG Immobilien SE	€500,000	1.00%	19/11/2032	417,056	0.01%
LEG Immobilien SE	€100,000	1.50%	17/1/2034	83,793	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD25,000	1.65%	22/9/2025	17,607	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD300,000	5.14%	29/6/2026	221,296	0.01%
Mercedes-Benz Finance Canada, Inc.	€1,000,000	3.00%	23/2/2027	1,061,934	0.03%
Mercedes-Benz Finance North America LLC	\$150,000	3.50%	3/8/2025	147,036	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mercedes-Benz Finance North America LLC	\$200,000	5.38%	26/11/2025	200,150	0.01%
Mercedes-Benz Finance North America LLC	\$175,000	1.45%	2/3/2026	164,388	0.00%
Mercedes-Benz Finance North America LLC	\$275,000	4.80%	30/3/2026	272,786	0.01%
Mercedes-Benz Finance North America LLC	\$150,000	3.45%	6/1/2027	144,304	0.00%
Mercedes-Benz Finance North America LLC	\$1,275,000	5.25%	29/11/2027	1,282,131	0.03%
Mercedes-Benz Finance North America LLC	\$500,000	3.75%	22/2/2028	478,985	0.01%
Mercedes-Benz Finance North America LLC	\$875,000	4.80%	30/3/2028	868,577	0.02%
Mercedes-Benz Finance North America LLC	\$200,000	4.85%	11/1/2029	198,681	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	4.30%	22/2/2029	145,802	0.00%
Mercedes-Benz Finance North America LLC	\$825,000	2.63%	10/3/2030	729,012	0.02%
Mercedes-Benz Finance North America LLC	\$385,000	8.50%	18/1/2031	457,788	0.01%
Mercedes-Benz Finance North America LLC	\$200,000	5.00%	11/1/2034	195,155	0.00%
Mercedes-Benz Group AG	€400,000	1.00%	15/11/2027	398,524	0.01%
Mercedes-Benz Group AG	€300,000	0.75%	8/2/2030	279,341	0.01%
Mercedes-Benz Group AG	€600,000	2.38%	22/5/2030	608,466	0.01%
Mercedes-Benz Group AG	€500,000	0.75%	10/9/2030	459,370	0.01%
Mercedes-Benz Group AG	€500,000	1.13%	6/11/2031	455,863	0.01%
Mercedes-Benz Group AG	€600,000	0.75%	11/3/2033	512,899	0.01%
Mercedes-Benz Group AG	€300,000	1.13%	8/8/2034	257,563	0.01%
Mercedes-Benz Group AG	€300,000	2.13%	3/7/2037	273,662	0.01%
Mercedes-Benz International Finance BV	€200,000	1.00%	11/11/2025	207,393	0.01%
Mercedes-Benz International Finance BV	€564,000	1.38%	26/6/2026	581,719	0.01%
Mercedes-Benz International Finance BV	€600,000	2.00%	22/8/2026	624,122	0.02%
Mercedes-Benz International Finance BV	€300,000	0.38%	8/11/2026	300,269	0.01%
Mercedes-Benz International Finance BV	€1,100,000	0.63%	6/5/2027	1,098,435	0.03%
Merck Financial Services GmbH	€100,000	0.13%	16/7/2025	103,396	0.00%
Merck Financial Services GmbH	€400,000	0.50%	16/7/2028	383,685	0.01%
Merck Financial Services GmbH	€700,000	0.88%	5/7/2031	634,527	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	€500,000	1.25%	26/5/2041	446,815	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	\$400,000	5.88%	23/5/2042	399,083	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	€500,000	4.25%	26/5/2044	527,552	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	€400,000	3.25%	26/5/2049	412,722	0.01%
O2 Telefonica Deutschland Finanzierungs GmbH	€100,000	1.75%	5/7/2025	104,978	0.00%
REWE International Finance BV	€500,000	4.88%	13/9/2030	556,588	0.01%
Roadster Finance DAC	€100,000	2.38%	8/12/2027	97,343	0.00%
Robert Bosch GmbH	€500,000	3.63%	2/6/2027	538,510	0.01%
Robert Bosch GmbH	€200,000	3.63%	2/6/2030	214,894	0.01%
Robert Bosch GmbH	€200,000	4.00%	2/6/2035	218,177	0.01%
Robert Bosch GmbH	€500,000	4.38%	2/6/2043	544,917	0.01%
RWE AG	€1,240,000	2.50%	24/8/2025	1,311,991	0.03%
RWE AG	€500,000	2.13%	24/5/2026	523,010	0.01%
RWE AG	€420,000	0.50%	26/11/2028	398,766	0.01%
RWE AG	€310,000	3.63%	13/2/2029	336,424	0.01%
RWE AG	€400,000	2.75%	24/5/2030	408,726	0.01%
RWE AG	€300,000	3.63%	10/1/2032	318,737	0.01%
RWE AG	€217,000	1.00%	26/11/2033	180,686	0.00%
RWE AG	€123,000	4.13%	13/2/2035	133,606	0.00%
SAP SE	€200,000	1.00%	13/3/2026	206,230	0.01%
Siemens Financieringsmaatschappij NV	€200,000	0.00%	20/2/2026	203,390	0.01%
Siemens Financieringsmaatschappij NV ¹	\$1,050,000	6.13%	17/8/2026	1,069,978	0.03%
Siemens Financieringsmaatschappij NV	\$600,000	2.35%	15/10/2026	565,037	0.01%
Siemens Financieringsmaatschappij NV	€1,000,000	0.63%	25/2/2027	1,002,670	0.02%
Siemens Financieringsmaatschappij NV ¹	\$1,250,000	3.40%	16/3/2027	1,198,760	0.03%
Siemens Financieringsmaatschappij NV	€400,000	1.00%	6/9/2027	404,703	0.01%
Siemens Financieringsmaatschappij NV	\$250,000	1.70%	11/3/2028	223,230	0.01%
Siemens Financieringsmaatschappij NV	€900,000	0.25%	20/2/2029	848,355	0.02%
Siemens Financieringsmaatschappij NV	€200,000	0.13%	5/9/2029	186,644	0.00%
Siemens Financieringsmaatschappij NV	€200,000	1.38%	6/9/2030	193,573	0.00%
Siemens Financieringsmaatschappij NV	€500,000	2.75%	9/9/2030	522,318	0.01%
Siemens Financieringsmaatschappij NV	€200,000	1.25%	28/2/2031	191,441	0.00%
Siemens Financieringsmaatschappij NV	€300,000	0.50%	20/2/2032	263,371	0.01%
Siemens Financieringsmaatschappij NV	€500,000	1.25%	25/2/2035	433,011	0.01%
Siemens Financieringsmaatschappij NV	€100,000	3.50%	24/2/2036	106,834	0.00%
Siemens Financieringsmaatschappij NV	€400,000	3.38%	22/2/2037	418,060	0.01%
Siemens Financieringsmaatschappij NV	€200,000	1.75%	28/2/2039	167,797	0.00%
Siemens Financieringsmaatschappij NV	\$750,000	2.88%	11/3/2041	550,697	0.01%
Siemens Financieringsmaatschappij NV	£500,000	3.75%	10/9/2042	530,289	0.01%
Siemens Financieringsmaatschappij NV	€1,100,000	3.63%	22/2/2044	1,140,637	0.03%
Siemens Financieringsmaatschappij NV	\$550,000	4.40%	27/5/2045	482,338	0.01%
Siemens Financieringsmaatschappij NV	\$750,000	4.20%	16/3/2047	635,555	0.02%
Sirius Real Estate Ltd.	€100,000	1.75%	24/11/2028	92,772	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Talanx AG	€700,000	4.00%	25/10/2029	765,199	0.02%
Talanx AG [^]	€500,000	2.25%	5/12/2047	499,451	0.01%
Traton Finance Luxembourg SA	€500,000	4.13%	22/11/2025	536,894	0.01%
Traton Finance Luxembourg SA	€700,000	4.50%	23/11/2026	760,148	0.02%
Traton Finance Luxembourg SA	£200,000	5.63%	16/1/2029	251,751	0.01%
Traton Finance Luxembourg SA	€400,000	0.75%	24/3/2029	374,013	0.01%
Traton Finance Luxembourg SA	€200,000	1.25%	24/3/2033	172,775	0.00%
Vier Gas Transport GmbH	€700,000	4.00%	26/9/2027	756,517	0.02%
Vier Gas Transport GmbH	€200,000	1.50%	25/9/2028	197,371	0.00%
Vier Gas Transport GmbH	€400,000	0.13%	10/9/2029	360,985	0.01%
Volkswagen Bank GmbH	€200,000	4.25%	7/1/2026	215,607	0.01%
Volkswagen Bank GmbH	€1,400,000	2.50%	31/7/2026	1,460,910	0.04%
Volkswagen Bank GmbH	€300,000	4.38%	3/5/2028	327,775	0.01%
Volkswagen Bank GmbH	€200,000	4.63%	3/5/2031	221,693	0.01%
Volkswagen Financial Services AG	€400,000	2.25%	1/10/2027	413,047	0.01%
Volkswagen Financial Services AG	€300,000	0.88%	31/1/2028	292,408	0.01%
Volkswagen Financial Services AG	€500,000	3.38%	6/4/2028	532,118	0.01%
Volkswagen Financial Services AG	€300,000	0.38%	12/2/2030	266,946	0.01%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.30%	9/2/2027	198,510	0.00%
Volkswagen Financial Services NV	£500,000	2.13%	18/1/2028	565,544	0.01%
Volkswagen Financial Services NV	£200,000	1.38%	14/9/2028	214,371	0.01%
Volkswagen Financial Services NV	£200,000	5.88%	23/5/2029	258,087	0.01%
Volkswagen Financial Services Overseas AG	€200,000	3.88%	10/9/2030	214,139	0.01%
Volkswagen Group of America Finance LLC	\$1,575,000	1.25%	24/11/2025	1,485,397	0.04%
Volkswagen Group of America Finance LLC	\$600,000	5.40%	20/3/2026	598,510	0.01%
Volkswagen Group of America Finance LLC	\$350,000	5.30%	22/3/2027	350,114	0.01%
Volkswagen Group of America Finance LLC ¹	\$1,000,000	4.75%	13/11/2028	978,075	0.02%
Volkswagen Group of America Finance LLC	\$350,000	5.25%	22/3/2029	347,653	0.01%
Volkswagen Group of America Finance LLC	\$200,000	4.60%	8/6/2029	193,698	0.00%
Volkswagen Group of America Finance LLC	\$200,000	5.90%	12/9/2033	203,440	0.01%
Volkswagen Group of America Finance LLC	\$300,000	5.60%	22/3/2034	298,316	0.01%
Volkswagen International Finance NV [^]	€1,200,000	3.88%	Perpetual	1,212,991	0.03%
Volkswagen International Finance NV [^]	€600,000	3.50%	Perpetual	575,186	0.01%
Volkswagen International Finance NV [^]	€500,000	4.63%	Perpetual	525,131	0.01%
Volkswagen International Finance NV [^]	€400,000	3.75%	Perpetual	407,766	0.01%
Volkswagen International Finance NV [^]	€400,000	4.38%	Perpetual	394,733	0.01%
Volkswagen International Finance NV	€1,100,000	4.13%	15/11/2025	1,186,034	0.03%
Volkswagen International Finance NV	€200,000	3.88%	29/3/2026	214,980	0.01%
Volkswagen International Finance NV	€300,000	1.88%	30/3/2027	306,860	0.01%
Volkswagen International Finance NV	€100,000	3.75%	28/9/2027	107,425	0.00%
Volkswagen International Finance NV	€900,000	4.25%	15/2/2028	981,642	0.02%
Volkswagen International Finance NV	€200,000	4.25%	29/3/2029	218,775	0.01%
Volkswagen International Finance NV	€700,000	4.38%	15/5/2030	770,114	0.02%
Volkswagen International Finance NV	€100,000	3.25%	18/11/2030	104,014	0.00%
Volkswagen International Finance NV	€300,000	3.30%	22/3/2033	309,185	0.01%
Volkswagen International Finance NV	€400,000	4.13%	16/11/2038	429,213	0.01%
Volkswagen International Finance NV	€500,000	1.50%	21/1/2041	366,978	0.01%
Volkswagen Leasing GmbH	€280,000	1.63%	15/8/2025	293,264	0.01%
Volkswagen Leasing GmbH	€900,000	0.25%	12/1/2026	914,951	0.02%
Volkswagen Leasing GmbH	€1,260,000	4.50%	25/3/2026	1,366,096	0.03%
Volkswagen Leasing GmbH	€100,000	3.63%	11/10/2026	107,064	0.00%
Volkswagen Leasing GmbH	€100,000	3.88%	11/10/2028	107,492	0.00%
Volkswagen Leasing GmbH	€500,000	0.63%	19/7/2029	458,515	0.01%
Volkswagen Leasing GmbH	€233,000	4.00%	11/4/2031	250,870	0.01%
Volkswagen Leasing GmbH	€250,000	4.75%	25/9/2031	280,926	0.01%
Vonovia SE	€100,000	1.13%	8/9/2025	103,493	0.00%
Vonovia SE	€1,400,000	0.00%	1/12/2025	1,418,220	0.03%
Vonovia SE	€100,000	1.50%	22/3/2026	102,862	0.00%
Vonovia SE	€300,000	4.75%	23/5/2027	330,088	0.01%
Vonovia SE	€600,000	0.38%	16/6/2027	583,429	0.01%
Vonovia SE	€400,000	1.50%	14/1/2028	396,031	0.01%
Vonovia SE	€500,000	0.63%	14/12/2029	448,205	0.01%
Vonovia SE	€500,000	2.13%	22/3/2030	483,072	0.01%
Vonovia SE	€300,000	2.25%	7/4/2030	292,351	0.01%
Vonovia SE	€300,000	5.00%	23/11/2030	335,607	0.01%
Vonovia SE	€400,000	2.38%	25/3/2032	380,021	0.01%
Vonovia SE	€400,000	0.75%	1/9/2032	329,866	0.01%
Vonovia SE	€600,000	1.00%	16/6/2033	487,463	0.01%
Vonovia SE	€300,000	4.25%	10/4/2034	316,207	0.01%
Vonovia SE	£100,000	5.50%	18/1/2036	120,824	0.00%
Vonovia SE	€200,000	2.75%	22/3/2038	177,258	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Vonovia SE	€200,000	1.63%	7/10/2039	143,961	0.00%
Vonovia SE	€200,000	1.00%	28/1/2041	126,924	0.00%
Vonovia SE	€200,000	1.50%	14/6/2041	137,042	0.00%
Vonovia SE	€500,000	1.63%	1/9/2051	299,265	0.01%
VW Credit Canada, Inc.	CAD300,000	1.50%	23/9/2025	210,645	0.01%
VW Credit Canada, Inc.	CAD265,000	2.45%	10/12/2026	183,537	0.00%
Wintershall Dea Finance BV	€200,000	1.33%	25/9/2028	191,972	0.00%
Wintershall Dea Finance BV	€500,000	1.82%	25/9/2031	450,475	0.01%
Wuestenrot & Wuertembergische AG^	€100,000	2.13%	10/9/2041	84,978	0.00%
Wurth Finance International BV	€300,000	2.13%	23/8/2030	299,561	0.01%
				167,642,232	4.00%
Hong Kong 0.28% (31 December 2023: 0.30%)					
AIA Group Ltd.^	\$625,000	2.70%	Perpetual	587,563	0.01%
AIA Group Ltd.	\$400,000	5.63%	25/10/2027	406,014	0.01%
AIA Group Ltd.	\$325,000	3.60%	9/4/2029	304,637	0.01%
AIA Group Ltd.	\$450,000	3.38%	7/4/2030	409,642	0.01%
AIA Group Ltd.	\$200,000	4.95%	4/4/2033	195,588	0.01%
AIA Group Ltd.^	€100,000	0.88%	9/9/2033	92,730	0.00%
AIA Group Ltd.	\$250,000	5.38%	5/4/2034	243,893	0.01%
AIA Group Ltd.	\$700,000	3.20%	16/9/2040	509,195	0.01%
AIA Group Ltd.	\$450,000	4.88%	11/3/2044	413,112	0.01%
Bank of Communications Hong Kong Ltd.^	\$250,000	2.30%	8/7/2031	234,614	0.01%
Bank of East Asia Ltd.^	\$250,000	6.63%	13/3/2027	251,368	0.01%
Bank of East Asia Ltd.^	\$250,000	6.75%	15/3/2027	251,906	0.01%
Bank of East Asia Ltd.^	\$250,000	4.88%	22/4/2032	237,667	0.01%
Castle Peak Power Finance Co., Ltd.	\$200,000	2.20%	22/6/2030	170,911	0.00%
Champion MTN Ltd.	\$200,000	2.95%	15/6/2030	165,409	0.00%
China Ping An Insurance Overseas Holdings Ltd.	\$200,000	2.85%	12/8/2031	165,590	0.00%
China Ping An Insurance Overseas Holdings Ltd.	\$200,000	6.13%	16/5/2034	202,714	0.01%
CK Hutchison Group Telecom Finance SA	€500,000	1.13%	17/10/2028	481,514	0.01%
CK Hutchison Group Telecom Finance SA	€200,000	1.50%	17/10/2031	181,324	0.00%
CK Hutchison Group Telecom Finance SA	€200,000	2.63%	17/10/2034	184,173	0.00%
CK Property Finance MTN Ltd.	\$200,000	1.38%	30/6/2026	184,348	0.00%
CLP Power Hong Kong Financing Ltd.	\$400,000	2.13%	30/6/2030	340,011	0.01%
Guotai Junan International Holdings Ltd.	\$200,000	2.00%	3/3/2026	188,950	0.00%
HKT Capital No 4 Ltd.	\$350,000	3.00%	14/7/2026	333,619	0.01%
HKT Capital No 6 Ltd.	\$200,000	3.00%	18/1/2032	170,954	0.00%
Hongkong Electric Finance Ltd.	\$600,000	2.25%	9/6/2030	514,619	0.01%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$200,000	4.50%	7/10/2025	197,375	0.01%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$200,000	2.88%	27/5/2030	175,216	0.00%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$200,000	2.25%	15/7/2031	163,774	0.00%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$200,000	5.25%	14/7/2033	197,795	0.01%
HPHT Finance 21 Ltd.	\$450,000	2.00%	19/3/2026	424,559	0.01%
Hutchison Whampoa Finance UK plc	£100,000	5.63%	24/11/2026	127,871	0.00%
Hysan MTN Ltd.	\$200,000	2.88%	2/6/2027	184,224	0.00%
Hysan MTN Ltd.	\$200,000	2.82%	4/9/2029	173,481	0.00%
IFC Development Corporate Treasury Ltd.	\$200,000	3.63%	17/4/2029	186,674	0.00%
JMH Co., Ltd.	\$325,000	2.50%	9/4/2031	274,073	0.01%
Nan Fung Treasury Ltd.	\$250,000	5.00%	5/9/2028	241,480	0.01%
Nan Fung Treasury Ltd.	\$200,000	3.63%	27/8/2030	175,971	0.00%
Shanghai Commercial Bank Ltd.^	\$250,000	6.38%	28/2/2033	254,308	0.01%
Sun Hung Kai Properties Capital Market Ltd.	\$200,000	3.75%	25/2/2029	188,211	0.00%
Sun Hung Kai Properties Capital Market Ltd.	\$225,000	2.88%	21/1/2030	199,522	0.01%
Sun Hung Kai Properties Capital Market Ltd.	\$325,000	2.75%	13/5/2030	284,525	0.01%
Swire Pacific Mtn Financing HK Ltd.	\$200,000	2.88%	30/1/2030	177,507	0.00%
Swire Pacific MTN Financing Ltd.	\$200,000	3.88%	21/9/2025	196,364	0.01%
Swire Properties MTN Financing Ltd.	\$200,000	3.63%	13/1/2026	194,817	0.01%
Swire Properties MTN Financing Ltd.	\$200,000	3.50%	10/1/2028	188,952	0.01%
				11,628,764	0.28%
Hungary 0.02% (31 December 2023: 0.02%)					
MOL Hungarian Oil & Gas plc	€200,000	1.50%	8/10/2027	197,270	0.00%
OTP Bank Nyrt^	\$200,000	7.50%	25/5/2027	204,802	0.01%
OTP Bank Nyrt^	€400,000	6.13%	5/10/2027	439,490	0.01%
				841,562	0.02%
India 0.11% (31 December 2023: 0.14%)					
ABJA Investment Co. Pte Ltd.	\$250,000	5.45%	24/1/2028	247,842	0.01%
Adani Electricity Mumbai Ltd.	\$200,000	3.95%	12/2/2030	171,149	0.00%
Adani Electricity Mumbai Ltd.	\$200,000	3.87%	22/7/2031	162,835	0.00%
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.00%	30/7/2027	184,431	0.00%
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.20%	4/8/2027	185,702	0.01%
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.38%	3/7/2029	179,121	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Adani Ports & Special Economic Zone Ltd.	\$200,000	3.10%	2/2/2031	158,426	0.00%
Adani Ports & Special Economic Zone Ltd.	\$200,000	3.83%	2/2/2032	161,830	0.00%
Adani Transmission Step-One Ltd.	\$250,000	4.00%	3/8/2026	236,795	0.01%
Adani Transmission Step-One Ltd.	\$151,000	4.25%	21/5/2036	124,817	0.00%
Bharti Airtel Ltd.	\$200,000	3.25%	3/6/2031	175,725	0.00%
HDFC Bank Ltd.	\$250,000	5.69%	2/3/2026	250,617	0.01%
ICICI Bank Ltd.	\$200,000	4.00%	18/3/2026	195,352	0.01%
ICICI Bank Ltd.	\$200,000	3.80%	14/12/2027	190,448	0.01%
India Vehicle Finance	\$250,000	5.85%	25/3/2029	244,755	0.01%
Reliance Industries Ltd.	\$500,000	2.88%	12/1/2032	423,387	0.01%
Reliance Industries Ltd.	\$250,000	6.25%	19/10/2040	262,484	0.01%
Reliance Industries Ltd.	\$250,000	4.88%	10/2/2045	222,808	0.01%
Reliance Industries Ltd.	\$750,000	3.63%	12/1/2052	524,226	0.01%
Reliance Industries Ltd.	\$250,000	3.75%	12/1/2062	170,840	0.00%
UltraTech Cement Ltd.	\$200,000	2.80%	16/2/2031	168,623	0.00%
				4,642,213	0.11%
Indonesia 0.06% (31 December 2023: 0.05%)					
Indofood CBP Sukses Makmur Tbk PT	\$450,000	3.40%	9/6/2031	391,493	0.01%
Indofood CBP Sukses Makmur Tbk PT	\$200,000	3.54%	27/4/2032	172,327	0.00%
Indofood CBP Sukses Makmur Tbk PT	\$200,000	4.75%	9/6/2051	164,176	0.00%
Indofood CBP Sukses Makmur Tbk PT	\$200,000	4.81%	27/4/2052	164,898	0.00%
Krakatau Posco PT	\$200,000	6.38%	11/6/2027	201,087	0.01%
Krakatau Posco PT	\$200,000	6.38%	11/6/2029	200,558	0.01%
LLPL Capital Pte Ltd.	\$154,840	6.88%	4/2/2039	154,996	0.00%
Minejesa Capital BV	\$557,880	4.63%	10/8/2030	533,639	0.01%
Minejesa Capital BV	\$300,000	5.63%	10/8/2037	271,788	0.01%
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak	\$200,000	4.85%	14/10/2038	182,715	0.01%
				2,437,677	0.06%
Ireland 0.84% (31 December 2023: 0.79%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$450,000	6.50%	15/7/2025	453,879	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$225,000	4.45%	1/10/2025	221,895	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$800,000	2.45%	29/10/2026	746,374	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$250,000	6.10%	15/1/2027	253,888	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$200,000	6.45%	15/4/2027	204,705	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$247,000	3.65%	21/7/2027	234,620	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$573,000	4.63%	15/10/2027	558,646	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$200,000	3.88%	23/1/2028	189,622	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$775,000	5.75%	6/6/2028	783,673	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,250,000	3.00%	29/10/2028	1,136,066	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$300,000	5.10%	19/1/2029	297,513	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$525,000	6.15%	30/9/2030	542,865	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,330,000	3.30%	30/1/2032	1,142,918	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$425,000	3.40%	29/10/2033	356,778	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$250,000	5.30%	19/1/2034	245,069	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$645,000	3.85%	29/10/2041	505,617	0.01%
AIB Group plc^	€300,000	3.63%	4/7/2026	320,698	0.01%
AIB Group plc^	\$500,000	7.58%	14/10/2026	510,878	0.01%
AIB Group plc^	€800,000	2.25%	4/4/2028	821,906	0.02%
AIB Group plc^	€350,000	4.63%	23/7/2029	386,206	0.01%
AIB Group plc^	\$200,000	6.61%	13/9/2029	206,374	0.00%
AIB Group plc^	€900,000	5.25%	23/10/2031	1,030,400	0.02%
AIB Group plc^	\$300,000	5.87%	28/3/2035	298,114	0.01%
Avolon Holdings Funding Ltd.	\$200,000	4.25%	15/4/2026	194,194	0.00%
Avolon Holdings Funding Ltd.	\$200,000	3.25%	15/2/2027	187,329	0.00%
Avolon Holdings Funding Ltd.	\$422,000	2.53%	18/11/2027	379,399	0.01%
Avolon Holdings Funding Ltd.	\$950,000	2.75%	21/2/2028	853,866	0.02%
Avolon Holdings Funding Ltd.	\$1,000,000	6.38%	4/5/2028	1,015,991	0.02%
Avolon Holdings Funding Ltd.	\$375,000	5.75%	1/3/2029	372,754	0.01%
Avolon Holdings Funding Ltd.	\$275,000	5.75%	15/11/2029	273,672	0.01%
Bank of Ireland Group plc^	€650,000	6.25%	16/9/2026	652,951	0.02%
Bank of Ireland Group plc^	\$300,000	2.03%	30/9/2027	276,300	0.01%
Bank of Ireland Group plc^	€800,000	4.88%	16/7/2028	884,914	0.02%
Bank of Ireland Group plc^	\$275,000	5.60%	20/3/2030	273,444	0.01%
Bank of Ireland Group plc^	€600,000	5.00%	4/7/2031	680,506	0.02%
Bank of Ireland Group plc^	€500,000	1.38%	11/8/2031	506,192	0.01%
Bank of Ireland Group plc^	£200,000	7.59%	6/12/2032	261,003	0.01%
Bank of Ireland Group plc^	€300,000	6.75%	1/3/2033	344,756	0.01%
Bank of Ireland Group plc^	€364,000	4.75%	10/8/2034	389,596	0.01%
CRH America Finance, Inc.	\$700,000	3.40%	9/5/2027	668,608	0.02%
CRH America Finance, Inc.	\$350,000	3.95%	4/4/2028	335,600	0.01%
CRH America Finance, Inc.	\$50,000	4.40%	9/5/2047	40,446	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CRH America Finance, Inc.	\$325,000	4.50%	4/4/2048	270,927	0.01%
CRH Finance DAC	€100,000	1.38%	18/10/2028	98,233	0.00%
CRH Funding BV	€200,000	1.63%	5/5/2030	192,201	0.00%
CRH SMW Finance DAC	€1,900,000	1.25%	5/11/2026	1,933,152	0.05%
Dali Capital plc	€100,000	4.80%	21/12/2037	115,149	0.00%
Dell Bank International DAC	€1,000,000	0.50%	27/10/2026	998,698	0.02%
Dell Bank International DAC	€1,250,000	4.50%	18/10/2027	1,371,187	0.03%
DXC Capital Funding DAC	€500,000	0.45%	15/9/2027	482,320	0.01%
DXC Capital Funding DAC	€500,000	0.95%	15/9/2031	431,274	0.01%
Experian Europe DAC	€500,000	1.56%	16/5/2031	471,756	0.01%
Freshwater Finance plc	€100,000	5.18%	20/4/2035	119,245	0.00%
Freshwater Finance plc	€200,000	4.61%	17/10/2036	216,898	0.00%
Grenke Finance plc	€300,000	7.88%	6/4/2027	345,351	0.01%
Icon Investments Six DAC	\$200,000	6.00%	8/5/2034	204,361	0.00%
Kerry Group Financial Services Unlimited Co.	€348,000	0.88%	1/12/2031	311,222	0.01%
Linde plc	€400,000	0.00%	30/9/2026	397,082	0.01%
Linde plc	€600,000	3.63%	12/6/2034	646,014	0.02%
Linde plc	€200,000	1.63%	31/3/2035	177,149	0.00%
Ryanair DAC	€1,100,000	2.88%	15/9/2025	1,166,402	0.03%
Ryanair DAC	€589,000	0.88%	25/5/2026	598,752	0.01%
SMBC Aviation Capital Finance DAC	\$250,000	1.90%	15/10/2026	230,215	0.01%
SMBC Aviation Capital Finance DAC	\$200,000	5.45%	3/5/2028	200,061	0.00%
SMBC Aviation Capital Finance DAC	\$200,000	2.30%	15/6/2028	177,689	0.00%
SMBC Aviation Capital Finance DAC	\$300,000	5.30%	3/4/2029	297,630	0.01%
SMBC Aviation Capital Finance DAC	\$400,000	5.70%	25/7/2033	398,059	0.01%
SMBC Aviation Capital Finance DAC	\$300,000	5.55%	3/4/2034	294,249	0.01%
Smurfit Kappa Acquisitions ULC	€700,000	2.88%	15/1/2026	740,234	0.02%
Smurfit Kappa Treasury ULC	€600,000	1.50%	15/9/2027	602,905	0.01%
Smurfit Kappa Treasury ULC	\$350,000	5.20%	15/1/2030	348,155	0.01%
Smurfit Kappa Treasury ULC	€400,000	1.00%	22/9/2033	340,534	0.01%
Smurfit Kappa Treasury ULC	\$350,000	5.44%	3/4/2034	346,755	0.01%
Smurfit Kappa Treasury ULC	\$350,000	5.78%	3/4/2054	347,563	0.01%
Vodafone International Financing DAC	€163,000	4.00%	10/2/2043	170,764	0.00%
				35,082,411	0.84%
Israel 0.02% (31 December 2023: 0.01%)					
Bank Leumi Le-Israel BM	\$200,000	5.13%	27/7/2027	194,046	0.00%
ICL Group Ltd.	\$250,000	6.38%	31/5/2038	227,321	0.01%
Israel Discount Bank Ltd.	\$250,000	5.38%	26/1/2028	241,957	0.01%
				663,324	0.02%
Italy 1.54% (31 December 2023: 1.36%)					
2i Rete Gas SpA	€500,000	1.75%	28/8/2026	514,612	0.01%
2i Rete Gas SpA	€200,000	1.61%	31/10/2027	201,148	0.01%
2i Rete Gas SpA	€115,000	0.58%	29/1/2031	100,404	0.00%
Aeroporti di Roma SpA	€700,000	1.75%	30/7/2031	649,004	0.02%
Assicurazioni Generali SpA^	€100,000	4.60%	Perpetual	106,840	0.00%
Assicurazioni Generali SpA	€900,000	3.21%	15/1/2029	950,564	0.02%
Assicurazioni Generali SpA	€100,000	2.12%	1/10/2030	94,832	0.00%
Assicurazioni Generali SpA	€560,000	2.43%	14/7/2031	526,477	0.01%
Assicurazioni Generali SpA	€400,000	5.80%	6/7/2032	462,938	0.01%
Assicurazioni Generali SpA	€200,000	5.40%	20/4/2033	225,725	0.01%
Assicurazioni Generali SpA	€300,000	3.55%	15/1/2034	311,277	0.01%
Assicurazioni Generali SpA^	€300,000	5.50%	27/10/2047	331,458	0.01%
ASTM SpA	€193,000	1.00%	25/11/2026	193,830	0.00%
ASTM SpA	€100,000	1.63%	8/2/2028	99,710	0.00%
ASTM SpA	€400,000	1.50%	25/1/2030	375,874	0.01%
ASTM SpA	€313,000	2.38%	25/11/2033	283,590	0.01%
Autostrade per l'Italia SpA	€800,000	4.38%	16/9/2025	862,146	0.02%
Autostrade per l'Italia SpA	€400,000	1.75%	26/6/2026	412,112	0.01%
Autostrade per l'Italia SpA	€196,000	1.75%	1/2/2027	199,833	0.00%
Autostrade per l'Italia SpA	€800,000	2.00%	4/12/2028	789,011	0.02%
Autostrade per l'Italia SpA	€1,100,000	2.00%	15/1/2030	1,055,510	0.03%
Autostrade per l'Italia SpA	€400,000	4.75%	24/1/2031	437,954	0.01%
Autostrade per l'Italia SpA	€200,000	2.25%	25/1/2032	185,067	0.00%
Autostrade per l'Italia SpA	€100,000	4.25%	28/6/2032	105,681	0.00%
Autostrade per l'Italia SpA	€100,000	5.13%	14/6/2033	111,240	0.00%
Banca Popolare di Sondrio SpA^	€266,000	4.13%	4/6/2030	283,654	0.01%
Banco BPM SpA	€809,000	4.63%	29/11/2027	887,725	0.02%
Banco BPM SpA^	€500,000	4.88%	17/1/2030	547,718	0.01%
BPER Banca SpA^	€800,000	4.00%	22/5/2031	847,036	0.02%
CA Auto Bank SpA	€800,000	3.75%	12/4/2027	854,488	0.02%
Covivio SA	€100,000	2.38%	20/2/2028	102,781	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enel Finance America LLC	\$235,000	2.88%	12/7/2041	153,633	0.00%
Enel Finance International NV	€900,000	1.50%	21/7/2025	943,379	0.02%
Enel Finance International NV	€100,000	0.25%	17/11/2025	102,550	0.00%
Enel Finance International NV	€700,000	0.25%	28/5/2026	705,114	0.02%
Enel Finance International NV	\$390,000	1.38%	12/7/2026	360,990	0.01%
Enel Finance International NV	€100,000	1.13%	16/9/2026	101,809	0.00%
Enel Finance International NV	\$320,000	3.63%	25/5/2027	305,531	0.01%
Enel Finance International NV	\$225,000	4.63%	15/6/2027	220,372	0.01%
Enel Finance International NV	€1,190,000	0.25%	17/6/2027	1,158,242	0.03%
Enel Finance International NV	£130,000	1.00%	20/10/2027	144,957	0.00%
Enel Finance International NV	\$530,000	3.50%	6/4/2028	495,732	0.01%
Enel Finance International NV	\$225,000	1.88%	12/7/2028	198,255	0.00%
Enel Finance International NV	€300,000	3.38%	23/7/2028	318,829	0.01%
Enel Finance International NV	£150,000	2.88%	11/4/2029	172,055	0.00%
Enel Finance International NV	€800,000	0.63%	28/5/2029	744,619	0.02%
Enel Finance International NV	\$250,000	4.88%	14/6/2029	245,793	0.01%
Enel Finance International NV	\$450,000	5.13%	26/6/2029	442,838	0.01%
Enel Finance International NV	€500,000	0.75%	17/6/2030	453,746	0.01%
Enel Finance International NV	€100,000	0.88%	17/1/2031	90,071	0.00%
Enel Finance International NV	\$450,000	2.25%	12/7/2031	366,264	0.01%
Enel Finance International NV	\$375,000	5.00%	15/6/2032	356,236	0.01%
Enel Finance International NV	\$350,000	5.50%	26/6/2034	340,989	0.01%
Enel Finance International NV	€500,000	0.88%	28/9/2034	399,392	0.01%
Enel Finance International NV	€300,000	1.25%	17/1/2035	249,826	0.01%
Enel Finance International NV	€300,000	0.88%	17/6/2036	225,173	0.01%
Enel Finance International NV	\$375,000	6.80%	15/9/2037	398,731	0.01%
Enel Finance International NV	\$500,000	6.00%	7/10/2039	493,446	0.01%
Enel Finance International NV	£50,000	5.75%	14/9/2040	62,605	0.00%
Enel Finance International NV	\$500,000	4.75%	25/5/2047	418,367	0.01%
Enel Finance International NV	\$350,000	5.50%	15/6/2052	316,456	0.01%
Enel SpA^	€910,000	1.38%	Perpetual	875,962	0.02%
Enel SpA^	€300,000	6.63%	Perpetual	346,527	0.01%
Enel SpA^	€350,000	1.88%	Perpetual	309,468	0.01%
Enel SpA^	€229,000	6.38%	Perpetual	258,202	0.01%
Enel SpA^	€200,000	4.75%	Perpetual	212,814	0.01%
Enel SpA^	€200,000	2.25%	Perpetual	201,778	0.01%
Enel SpA^	€100,000	3.38%	Perpetual	103,990	0.00%
Enel SpA	£450,000	5.75%	22/6/2037	572,874	0.01%
Eni SpA^	€700,000	2.63%	Perpetual	728,757	0.02%
Eni SpA^	€700,000	2.00%	Perpetual	694,364	0.02%
Eni SpA^	€400,000	3.38%	Perpetual	396,705	0.01%
Eni SpA^	€300,000	2.75%	Perpetual	285,163	0.01%
Eni SpA	€500,000	1.50%	2/2/2026	519,663	0.01%
Eni SpA	€600,000	1.25%	18/5/2026	616,697	0.01%
Eni SpA	€500,000	1.63%	17/5/2028	501,578	0.01%
Eni SpA	€300,000	0.38%	14/6/2028	284,938	0.01%
Eni SpA	\$450,000	4.75%	12/9/2028	441,188	0.01%
Eni SpA	€300,000	1.13%	19/9/2028	293,713	0.01%
Eni SpA	€1,000,000	0.63%	23/1/2030	915,601	0.02%
Eni SpA	€300,000	2.00%	18/5/2031	288,621	0.01%
Eni SpA	€200,000	1.00%	11/10/2034	162,861	0.00%
Eni SpA	\$175,000	5.70%	1/10/2040	168,063	0.00%
ENI SpA	€290,000	3.63%	19/5/2027	312,178	0.01%
ENI SpA	\$200,000	4.25%	9/5/2029	192,194	0.00%
ENI SpA	\$625,000	4.25%	19/5/2033	685,699	0.02%
ENI SpA	\$200,000	5.50%	15/5/2034	198,243	0.00%
ENI SpA	\$325,000	5.95%	15/5/2054	318,788	0.01%
ERG SpA	€100,000	0.88%	15/9/2031	85,479	0.00%
Iccrea Banca SpA^	€500,000	4.25%	5/2/2030	537,167	0.01%
Intesa Sanpaolo SpA	\$275,000	7.00%	21/11/2025	279,399	0.01%
Intesa Sanpaolo SpA	€600,000	0.63%	24/2/2026	609,868	0.01%
Intesa Sanpaolo SpA	€100,000	4.00%	19/5/2026	107,751	0.00%
Intesa Sanpaolo SpA	€700,000	1.00%	19/11/2026	704,661	0.02%
Intesa Sanpaolo SpA	€800,000	4.38%	29/8/2027	873,729	0.02%
Intesa Sanpaolo SpA^	€1,150,000	5.00%	8/3/2028	1,268,021	0.03%
Intesa Sanpaolo SpA	€900,000	1.75%	20/3/2028	901,040	0.02%
Intesa Sanpaolo SpA	€700,000	4.88%	19/5/2030	790,678	0.02%
Intesa Sanpaolo SpA	€500,000	3.63%	16/10/2030	529,091	0.01%
Intesa Sanpaolo SpA	€400,000	1.35%	24/2/2031	360,466	0.01%
Intesa Sanpaolo SpA	\$450,000	5.13%	29/8/2031	516,262	0.01%
Intesa Sanpaolo SpA	€150,000	5.63%	8/3/2033	175,760	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Intesa Sanpaolo SpA	£400,000	6.63%	31/5/2033	527,171	0.01%
Intesa Sanpaolo SpA	\$400,000	6.63%	20/6/2033	413,547	0.01%
Intesa Sanpaolo SpA^	\$500,000	8.25%	21/11/2033	553,743	0.01%
Intesa Sanpaolo SpA	\$550,000	7.20%	28/11/2033	589,609	0.01%
Intesa Sanpaolo SpA	£200,000	2.63%	11/3/2036	181,692	0.00%
Intesa Sanpaolo SpA	\$575,000	7.80%	28/11/2053	635,906	0.02%
Intesa Sanpaolo SpA^	\$750,000	7.78%	20/6/2054	784,510	0.02%
Iren SpA	€100,000	1.95%	19/9/2025	104,824	0.00%
Iren SpA	€300,000	1.50%	24/10/2027	301,782	0.01%
Iren SpA	€100,000	0.25%	17/1/2031	84,917	0.00%
Iren SpA	€373,000	3.88%	22/7/2032	393,593	0.01%
Italgas SpA	€200,000	0.00%	16/2/2028	189,653	0.00%
Italgas SpA	€100,000	0.88%	24/4/2030	91,275	0.00%
Italgas SpA	€300,000	1.00%	11/12/2031	263,763	0.01%
Italgas SpA	€250,000	4.13%	8/6/2032	268,991	0.01%
Italgas SpA	€300,000	0.50%	16/2/2033	239,844	0.01%
Mediobanca Banca di Credito Finanziario SpA	€500,000	1.13%	15/7/2025	521,220	0.01%
Mediobanca Banca di Credito Finanziario SpA^	€650,000	4.88%	13/9/2027	711,256	0.02%
Mediobanca Banca di Credito Finanziario SpA^	€200,000	4.75%	14/3/2028	219,592	0.01%
Mediobanca Banca di Credito Finanziario SpA^	€300,000	4.63%	7/2/2029	330,256	0.01%
Mediobanca Banca di Credito Finanziario SpA^	€400,000	1.00%	17/7/2029	383,501	0.01%
Mediobanca Banca di Credito Finanziario SpA^	€500,000	3.88%	4/7/2030	529,785	0.01%
Pirelli & C SpA	€300,000	3.88%	2/7/2029	320,799	0.01%
Snam SpA	€300,000	0.00%	15/8/2025	308,588	0.01%
Snam SpA	€1,300,000	3.38%	5/12/2026	1,384,609	0.03%
Snam SpA	€650,000	3.38%	19/2/2028	690,286	0.02%
Snam SpA	€205,000	0.75%	20/6/2029	191,085	0.00%
Snam SpA	€900,000	4.00%	27/11/2029	974,457	0.02%
Snam SpA	€600,000	0.75%	17/6/2030	541,334	0.01%
Snam SpA	€300,000	3.88%	19/2/2034	316,813	0.01%
Snam SpA	€300,000	1.00%	12/9/2034	242,000	0.01%
Terna - Rete Elettrica Nazionale	€100,000	1.00%	10/4/2026	102,632	0.00%
Terna - Rete Elettrica Nazionale	€200,000	1.00%	11/10/2028	193,528	0.00%
Terna - Rete Elettrica Nazionale	€600,000	3.63%	21/4/2029	642,500	0.02%
Terna - Rete Elettrica Nazionale	€200,000	0.38%	25/9/2030	175,353	0.00%
Terna - Rete Elettrica Nazionale	€200,000	3.50%	17/1/2031	210,697	0.01%
Terna - Rete Elettrica Nazionale	€200,000	0.75%	24/7/2032	171,233	0.00%
Terna - Rete Elettrica Nazionale	€300,000	3.88%	24/7/2033	322,826	0.01%
UniCredit SpA^	\$400,000	2.57%	22/9/2026	383,816	0.01%
UniCredit SpA	\$300,000	4.63%	12/4/2027	292,184	0.01%
UniCredit SpA^	\$300,000	1.98%	3/6/2027	279,648	0.01%
UniCredit SpA^	€1,500,000	2.20%	22/7/2027	1,555,503	0.04%
UniCredit SpA^	€300,000	0.93%	18/1/2028	299,692	0.01%
UniCredit SpA^	€600,000	4.80%	17/1/2029	664,500	0.02%
UniCredit SpA^	€300,000	4.45%	16/2/2029	326,192	0.01%
UniCredit SpA^	€410,000	0.80%	5/7/2029	391,436	0.01%
UniCredit SpA^	€500,000	4.60%	14/2/2030	554,254	0.01%
UniCredit SpA	€500,000	0.85%	19/1/2031	443,045	0.01%
UniCredit SpA^	€400,000	4.30%	23/1/2031	430,211	0.01%
UniCredit SpA^	\$500,000	3.13%	3/6/2032	424,192	0.01%
UniCredit SpA	€500,000	4.00%	5/3/2034	529,192	0.01%
				64,405,275	1.54%
Japan 2.50% (31 December 2023: 2.57%)					
Aeon Co., Ltd.	¥100,000,000	0.80%	17/8/2028	613,173	0.01%
Aozora Bank Ltd.	\$200,000	5.90%	8/9/2026	197,758	0.00%
Asahi Group Holdings Ltd.	€200,000	0.34%	19/4/2027	196,249	0.00%
Asahi Group Holdings Ltd.	¥100,000,000	0.29%	1/6/2027	616,001	0.01%
Asahi Group Holdings Ltd.	€600,000	0.54%	23/10/2028	566,739	0.01%
Asahi Mutual Life Insurance Co.^	\$200,000	6.90%	Perpetual	205,529	0.01%
Bridgestone Corp.	¥100,000,000	0.30%	21/4/2027	615,343	0.01%
Dai-ichi Life Insurance Co., Ltd.^	\$950,000	4.00%	Perpetual	911,752	0.02%
Denso Corp.	\$250,000	1.24%	16/9/2026	228,423	0.01%
East Japan Railway Co.	£600,000	1.16%	15/9/2028	652,652	0.02%
East Japan Railway Co.	£600,000	4.75%	8/12/2031	750,393	0.02%
East Japan Railway Co.	€300,000	1.85%	13/4/2033	281,933	0.01%
East Japan Railway Co.	£100,000	4.88%	14/6/2034	123,647	0.00%
East Japan Railway Co.	£100,000	4.50%	25/1/2036	118,443	0.00%
East Japan Railway Co.	€100,000	1.10%	15/9/2039	74,881	0.00%
East Japan Railway Co.	€400,000	4.11%	22/2/2043	428,697	0.01%
East Japan Railway Co.	€311,000	4.39%	5/9/2043	344,839	0.01%
Fast Retailing Co., Ltd.	¥500,000,000	0.41%	6/6/2028	3,060,705	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fukoku Mutual Life Insurance Co. ^	\$200,000	6.80%	Perpetual	207,755	0.01%
Honda Motor Co., Ltd.	\$425,000	2.97%	10/3/2032	372,744	0.01%
ITOCU Corp.	\$250,000	1.56%	30/3/2026	234,320	0.01%
Japan Government Bond	¥60,000,000	1.30%	20/12/2043	341,227	0.01%
JT International Financial Services BV	€200,000	1.00%	26/11/2029	188,427	0.00%
JT International Financial Services BV	\$150,000	6.88%	24/10/2032	164,971	0.00%
JT International Financial Services BV	£100,000	2.75%	28/9/2033	104,419	0.00%
JT International Financial Services BV	€275,000	3.63%	11/4/2034	285,509	0.01%
JT International Financial Services BV ^	€100,000	2.38%	7/4/2081	103,076	0.00%
Kansai Electric Power Co., Inc.	¥5,000,000	0.47%	25/5/2027	30,899	0.00%
Kansai Electric Power Co., Inc.	¥20,000,000	0.49%	23/7/2027	123,568	0.00%
Kansai Electric Power Co., Inc.	¥50,000,000	0.46%	20/12/2027	307,880	0.01%
Kansai Electric Power Co., Inc.	¥100,000,000	0.37%	19/9/2031	585,758	0.01%
Kyushu Electric Power Co., Inc.	¥100,000,000	0.51%	25/2/2027	619,576	0.02%
Kyushu Electric Power Co., Inc.	¥4,000,000	0.43%	25/5/2029	24,279	0.00%
Marubeni Corp.	\$350,000	1.58%	17/9/2026	322,228	0.01%
Meiji Yasuda Life Insurance Co. ^	\$1,150,000	5.20%	20/10/2045	1,137,199	0.03%
Mitsubishi Corp.	\$600,000	5.00%	5/7/2028	600,443	0.01%
Mitsubishi Corp.	\$200,000	5.00%	2/7/2029	199,651	0.00%
Mitsubishi Corp.	¥100,000,000	1.52%	25/6/2032	636,504	0.02%
Mitsubishi HC Capital, Inc.	\$600,000	5.08%	15/9/2027	596,448	0.01%
Mitsubishi HC Capital, Inc.	\$200,000	3.97%	13/4/2030	185,037	0.00%
Mitsubishi HC Finance America LLC	\$200,000	5.66%	28/2/2033	201,397	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$625,000	1.41%	17/7/2025	598,851	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$800,000	3.85%	1/3/2026	780,798	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	2.76%	13/9/2026	189,498	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	¥100,000,000	0.77%	5/3/2027	621,065	0.02%
Mitsubishi UFJ Financial Group, Inc. ^	€800,000	0.34%	8/6/2027	806,235	0.02%
Mitsubishi UFJ Financial Group, Inc. ^	\$1,050,000	1.54%	20/7/2027	971,418	0.02%
Mitsubishi UFJ Financial Group, Inc. ^	\$875,000	1.64%	13/10/2027	805,556	0.02%
Mitsubishi UFJ Financial Group, Inc. ^	¥200,000,000	0.25%	4/11/2027	1,224,261	0.03%
Mitsubishi UFJ Financial Group, Inc. ^	\$450,000	2.34%	19/1/2028	418,153	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$1,025,000	3.96%	2/3/2028	986,177	0.02%
Mitsubishi UFJ Financial Group, Inc. ^	\$200,000	4.08%	19/4/2028	193,520	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	\$200,000	5.02%	20/7/2028	198,641	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$500,000	4.05%	11/9/2028	482,361	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$1,275,000	5.35%	13/9/2028	1,276,862	0.03%
Mitsubishi UFJ Financial Group, Inc.	\$1,800,000	3.74%	7/3/2029	1,700,272	0.04%
Mitsubishi UFJ Financial Group, Inc. ^	¥100,000,000	1.03%	7/3/2029	621,113	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$400,000	3.20%	18/7/2029	364,584	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$297,000	2.56%	25/2/2030	258,723	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$325,000	5.26%	17/4/2030	324,219	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	2.05%	17/7/2030	166,969	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	\$375,000	5.48%	22/2/2031	378,153	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$600,000	2.31%	20/7/2032	493,314	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$400,000	2.49%	13/10/2032	331,176	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$258,000	2.85%	19/1/2033	217,988	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$200,000	4.32%	19/4/2033	186,731	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	\$450,000	5.13%	20/7/2033	443,320	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$400,000	5.44%	22/2/2034	402,427	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$350,000	5.41%	19/4/2034	351,550	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$650,000	5.43%	17/4/2035	647,295	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	4.29%	26/7/2038	180,323	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	3.75%	18/7/2039	167,040	0.00%
Mitsui & Co, Ltd.	\$200,000	5.51%	10/10/2028	203,679	0.01%
Mitsui Fudosan Co., Ltd.	\$825,000	3.65%	20/7/2027	788,004	0.02%
Mitsui Fudosan Co., Ltd.	¥100,000,000	0.81%	6/6/2033	594,393	0.01%
Mitsui Sumitomo Insurance Co., Ltd. ^	\$300,000	4.95%	Perpetual	289,662	0.01%
Mizuho Financial Group, Inc.	€500,000	0.21%	7/10/2025	514,306	0.01%
Mizuho Financial Group, Inc.	\$250,000	4.35%	20/10/2025	245,339	0.01%
Mizuho Financial Group, Inc.	\$1,275,000	3.48%	12/4/2026	1,233,068	0.03%
Mizuho Financial Group, Inc.	€300,000	0.18%	13/4/2026	303,237	0.01%
Mizuho Financial Group, Inc.	\$200,000	2.84%	13/9/2026	189,444	0.00%
Mizuho Financial Group, Inc.	\$200,000	3.66%	28/2/2027	192,044	0.00%
Mizuho Financial Group, Inc.	€300,000	1.63%	8/4/2027	305,637	0.01%
Mizuho Financial Group, Inc. ^	\$1,300,000	1.23%	22/5/2027	1,201,442	0.03%
Mizuho Financial Group, Inc. ^	\$500,000	1.55%	9/7/2027	462,647	0.01%
Mizuho Financial Group, Inc.	\$200,000	3.17%	11/9/2027	187,647	0.00%
Mizuho Financial Group, Inc.	\$275,000	4.02%	5/3/2028	264,369	0.01%
Mizuho Financial Group, Inc.	€700,000	4.16%	20/5/2028	765,643	0.02%
Mizuho Financial Group, Inc.	£200,000	5.63%	13/6/2028	256,948	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mizuho Financial Group, Inc.^	\$400,000	5.78%	6/7/2029	405,446	0.01%
Mizuho Financial Group, Inc.^	€600,000	0.47%	6/9/2029	564,500	0.01%
Mizuho Financial Group, Inc.	€500,000	0.40%	6/9/2029	458,139	0.01%
Mizuho Financial Group, Inc.^	\$400,000	4.25%	11/9/2029	383,042	0.01%
Mizuho Financial Group, Inc.	€400,000	0.80%	15/4/2030	365,727	0.01%
Mizuho Financial Group, Inc.^	\$300,000	3.26%	22/5/2030	272,973	0.01%
Mizuho Financial Group, Inc.	¥200,000,000	0.90%	24/6/2030	1,198,446	0.03%
Mizuho Financial Group, Inc.^	\$200,000	5.74%	27/5/2031	202,666	0.01%
Mizuho Financial Group, Inc.^	\$825,000	2.20%	10/7/2031	687,239	0.02%
Mizuho Financial Group, Inc.^	\$928,000	1.98%	8/9/2031	759,198	0.02%
Mizuho Financial Group, Inc.	\$450,000	2.56%	13/9/2031	365,809	0.01%
Mizuho Financial Group, Inc.^	\$200,000	2.17%	22/5/2032	161,870	0.00%
Mizuho Financial Group, Inc.^	\$375,000	2.26%	9/7/2032	304,423	0.01%
Mizuho Financial Group, Inc.	€200,000	4.03%	5/9/2032	219,193	0.01%
Mizuho Financial Group, Inc.	€400,000	4.42%	20/5/2033	443,906	0.01%
Mizuho Financial Group, Inc.^	\$250,000	5.67%	13/9/2033	251,897	0.01%
Mizuho Financial Group, Inc.^	\$500,000	5.75%	27/5/2034	506,897	0.01%
Mizuho Financial Group, Inc.^	\$400,000	5.75%	6/7/2034	405,549	0.01%
Nidec Corp.	€200,000	0.05%	30/3/2026	201,724	0.01%
Nippon Life Insurance Co.^	\$600,000	4.00%	19/9/2047	567,545	0.01%
Nippon Life Insurance Co.^	\$700,000	3.40%	23/1/2050	621,305	0.02%
Nippon Life Insurance Co.^	\$450,000	2.75%	21/1/2051	375,977	0.01%
Nippon Life Insurance Co.^	\$215,000	2.90%	16/9/2051	177,871	0.00%
Nippon Life Insurance Co.^	\$370,000	6.25%	13/9/2053	381,097	0.01%
Nippon Life Insurance Co.^	\$385,000	5.95%	16/4/2054	380,655	0.01%
Nissan Motor Acceptance Co. LLC	\$175,000	2.45%	15/9/2028	151,669	0.00%
Nissan Motor Co., Ltd.	\$450,000	3.52%	17/9/2025	436,768	0.01%
Nissan Motor Co., Ltd.	€100,000	2.65%	17/3/2026	104,850	0.00%
Nissan Motor Co., Ltd.	\$1,000,000	4.35%	17/9/2027	954,995	0.02%
Nissan Motor Co., Ltd.	€500,000	3.20%	17/9/2028	516,071	0.01%
Nissan Motor Co., Ltd.	\$950,000	4.81%	17/9/2030	882,944	0.02%
Nomura Holdings, Inc.	\$850,000	1.85%	16/7/2025	816,770	0.02%
Nomura Holdings, Inc.	\$500,000	5.71%	9/1/2026	500,257	0.01%
Nomura Holdings, Inc.	\$900,000	1.65%	14/7/2026	832,092	0.02%
Nomura Holdings, Inc.	¥200,000,000	0.28%	4/9/2026	1,228,920	0.03%
Nomura Holdings, Inc.	\$200,000	5.59%	2/7/2027	200,123	0.01%
Nomura Holdings, Inc.	\$225,000	5.84%	18/1/2028	227,797	0.01%
Nomura Holdings, Inc.	\$300,000	6.07%	12/7/2028	306,911	0.01%
Nomura Holdings, Inc.	\$750,000	2.17%	14/7/2028	662,165	0.02%
Nomura Holdings, Inc.	\$200,000	2.71%	22/1/2029	177,702	0.00%
Nomura Holdings, Inc.	\$650,000	3.10%	16/1/2030	574,017	0.01%
Nomura Holdings, Inc.	\$200,000	2.68%	16/7/2030	169,926	0.00%
Nomura Holdings, Inc.	\$525,000	2.61%	14/7/2031	431,920	0.01%
Nomura Holdings, Inc.	\$275,000	3.00%	22/1/2032	229,625	0.01%
Nomura Holdings, Inc.	\$200,000	6.18%	18/1/2033	207,807	0.01%
Nomura Holdings, Inc.	\$200,000	5.78%	3/7/2034	199,183	0.00%
Norinchukin Bank	\$700,000	5.43%	9/3/2028	694,167	0.02%
Norinchukin Bank	\$200,000	5.07%	14/9/2032	191,952	0.00%
NTT Finance Corp.	\$255,000	4.24%	25/7/2025	251,791	0.01%
NTT Finance Corp.	\$950,000	1.16%	3/4/2026	884,546	0.02%
NTT Finance Corp.	¥200,000,000	0.28%	20/12/2027	1,223,810	0.03%
NTT Finance Corp.	\$575,000	1.59%	3/4/2028	507,181	0.01%
NTT Finance Corp.	€500,000	0.40%	13/12/2028	470,748	0.01%
NTT Finance Corp.	¥100,000,000	0.65%	20/6/2030	609,399	0.01%
NTT Finance Corp.	¥100,000,000	0.38%	20/9/2030	597,998	0.01%
NTT Finance Corp.	\$400,000	2.07%	3/4/2031	330,031	0.01%
NTT Finance Corp.	¥100,000,000	0.84%	20/6/2033	595,816	0.01%
NTT Finance Corp.	¥100,000,000	1.48%	17/3/2034	621,665	0.02%
ORIX Corp.	\$150,000	3.70%	18/7/2027	143,430	0.00%
ORIX Corp.	\$825,000	5.00%	13/9/2027	819,580	0.02%
ORIX Corp.	€300,000	4.48%	1/6/2028	330,506	0.01%
ORIX Corp.	\$100,000	2.25%	9/3/2031	83,567	0.00%
ORIX Corp.	\$200,000	4.00%	13/4/2032	184,636	0.00%
ORIX Corp.	\$200,000	5.20%	13/9/2032	200,442	0.01%
Panasonic Holdings Corp.	\$250,000	3.11%	19/7/2029	228,450	0.01%
Panasonic Holdings Corp.	¥200,000,000	0.37%	5/3/2030	1,188,363	0.03%
Renesas Electronics Corp.	\$300,000	2.17%	25/11/2026	277,096	0.01%
Seven & i Holdings Co., Ltd.	¥100,000,000	0.19%	19/12/2025	619,135	0.01%
Seven & i Holdings Co., Ltd.	¥100,000,000	0.28%	20/12/2027	612,495	0.01%
Sompo Japan Insurance, Inc.	¥100,000,000	0.43%	14/10/2027	614,062	0.01%
Sumitomo Corp.	\$200,000	1.55%	6/7/2026	185,657	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sumitomo Life Insurance Co. ^	\$600,000	5.88%	Perpetual	585,495	0.01%
Sumitomo Life Insurance Co. ^	\$400,000	4.00%	14/9/2077	376,169	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$975,000	1.47%	8/7/2025	936,128	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$575,000	0.95%	12/1/2026	537,397	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	5.46%	13/1/2026	999,891	0.02%
Sumitomo Mitsui Financial Group, Inc.	€200,000	1.55%	15/6/2026	206,180	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	5.88%	13/7/2026	252,255	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$400,000	2.63%	14/7/2026	378,957	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$700,000	1.40%	17/9/2026	642,744	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	3.01%	19/10/2026	189,917	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	3.45%	11/1/2027	958,216	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$225,000	2.17%	14/1/2027	208,742	0.01%
Sumitomo Mitsui Financial Group, Inc. ^	¥100,000,000	0.55%	8/6/2027	618,294	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$350,000	3.36%	12/7/2027	332,021	0.01%
Sumitomo Mitsui Financial Group, Inc.	€200,000	0.30%	28/10/2027	193,042	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$700,000	5.52%	13/1/2028	707,330	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$450,000	3.54%	17/1/2028	426,180	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	5.80%	13/7/2028	255,149	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	3.94%	19/7/2028	287,129	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$275,000	5.72%	14/9/2028	280,265	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$725,000	1.90%	17/9/2028	635,111	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$375,000	4.31%	16/10/2028	365,803	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$850,000	3.04%	16/7/2029	766,348	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	2.72%	27/9/2029	221,340	0.01%
Sumitomo Mitsui Financial Group, Inc.	€800,000	0.63%	23/10/2029	735,686	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	5.71%	13/1/2030	305,839	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$500,000	2.75%	15/1/2030	438,645	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$850,000	2.13%	8/7/2030	710,541	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	5.85%	13/7/2030	256,484	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$400,000	2.14%	23/9/2030	332,725	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	1.71%	12/1/2031	160,246	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$334,000	2.22%	17/9/2031	271,694	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$600,000	5.77%	13/1/2033	616,558	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	5.78%	13/7/2033	257,190	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$450,000	5.81%	14/9/2033	466,607	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	2.30%	12/1/2041	133,420	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$375,000	2.93%	17/9/2041	274,094	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$325,000	6.18%	13/7/2043	354,601	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$400,000	1.05%	12/9/2025	379,612	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$550,000	4.80%	15/9/2025	545,322	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$225,000	4.95%	15/9/2027	223,561	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$700,000	5.50%	9/3/2028	710,017	0.02%
Sumitomo Mitsui Trust Bank Ltd.	\$200,000	5.20%	7/3/2029	201,313	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$300,000	5.35%	7/3/2034	301,205	0.01%
Suntory Holdings Ltd.	\$200,000	5.12%	11/6/2029	200,420	0.01%
Suntory Holdings Ltd.	¥100,000,000	0.80%	25/5/2033	596,643	0.01%
Takeda Pharmaceutical Co., Ltd.	€500,000	2.25%	21/11/2026	520,646	0.01%
Takeda Pharmaceutical Co., Ltd.	€500,000	0.75%	9/7/2027	494,556	0.01%
Takeda Pharmaceutical Co., Ltd.	\$1,000,000	5.00%	26/11/2028	992,529	0.02%
Takeda Pharmaceutical Co., Ltd.	\$325,000	2.05%	31/3/2030	274,229	0.01%
Takeda Pharmaceutical Co., Ltd.	€600,000	3.00%	21/11/2030	619,015	0.01%
Takeda Pharmaceutical Co., Ltd.	¥200,000,000	0.40%	14/10/2031	1,166,977	0.03%
Takeda Pharmaceutical Co., Ltd.	€200,000	1.38%	9/7/2032	179,794	0.00%
Takeda Pharmaceutical Co., Ltd.	\$775,000	3.03%	9/7/2040	561,088	0.01%
Takeda Pharmaceutical Co., Ltd.	€600,000	2.00%	9/7/2040	487,727	0.01%
Takeda Pharmaceutical Co., Ltd.	\$695,000	3.18%	9/7/2050	459,910	0.01%
Takeda Pharmaceutical Co., Ltd.	\$200,000	3.38%	9/7/2060	127,762	0.00%
Toyota Finance Corp.	¥200,000,000	0.37%	13/10/2026	1,237,387	0.03%
Toyota Motor Corp. ^1	\$1,000,000	1.34%	25/3/2026	937,377	0.02%
Toyota Motor Corp.	\$150,000	5.28%	13/7/2026	150,486	0.00%
Toyota Motor Corp.	\$150,000	5.12%	13/7/2028	151,064	0.00%
Toyota Motor Finance Netherlands BV	€700,000	3.13%	11/1/2027	743,955	0.02%
Toyota Motor Finance Netherlands BV	€500,000	3.13%	11/7/2029	527,339	0.01%
				104,753,070	2.50%
Jersey 0.01% (31 December 2023: 0.00%)					
Aptiv plc/Aptiv Global Financing Ltd.	€300,000	4.25%	11/6/2036	318,106	0.01%
				318,106	0.01%
Jordan 0.00% (31 December 2023: 0.00%)					
Hikma Finance USA LLC	\$200,000	3.25%	9/7/2025	193,884	0.00%
				193,884	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kuwait 0.03% (31 December 2023: 0.03%)					
Boubyan Sukuk Ltd.	\$200,000	3.39%	29/3/2027	189,620	0.00%
Burgan Bank SAK [^]	\$200,000	2.75%	15/12/2031	177,322	0.00%
KFH Sukuk Co.	\$300,000	5.01%	17/1/2029	295,730	0.01%
KIB Sukuk Ltd. [^]	\$200,000	2.38%	30/11/2030	189,276	0.00%
NBK SPC Ltd. [^]	\$250,000	1.63%	15/9/2027	229,807	0.01%
NBK SPC Ltd. [^]	\$200,000	5.50%	6/6/2030	201,389	0.01%
NBK Tier 1 Financing 2 Ltd. [^]	\$200,000	4.50%	Perpetual	192,852	0.00%
				1,475,996	0.03%
Luxembourg 0.28% (31 December 2023: 0.24%)					
Acef Holding SCA	€100,000	0.75%	14/6/2028	94,287	0.00%
Acef Holding SCA	€500,000	1.25%	26/4/2030	455,112	0.01%
ArcelorMittal SA	\$425,000	4.55%	11/3/2026	417,258	0.01%
ArcelorMittal SA	\$500,000	6.55%	29/11/2027	515,705	0.01%
ArcelorMittal SA	\$300,000	6.80%	29/11/2032	316,494	0.01%
ArcelorMittal SA	\$140,000	6.00%	17/6/2034	139,918	0.00%
ArcelorMittal SA	\$360,000	7.00%	15/10/2039	386,870	0.01%
ArcelorMittal SA	\$115,000	6.75%	1/3/2041	117,637	0.00%
ArcelorMittal SA	\$175,000	6.35%	17/6/2054	170,117	0.00%
Aroundtown Finance Sarl [^]	€300,000	5.00%	Perpetual	186,079	0.00%
Aroundtown Finance Sarl [^]	€100,000	7.13%	Perpetual	80,166	0.00%
AXA Logistics Europe Master SCA	€200,000	0.38%	15/11/2026	197,005	0.01%
Bevco Lux Sarl	€349,000	1.00%	16/1/2030	318,050	0.01%
Blackstone Property Partners Europe Holdings Sarl	€250,000	2.20%	24/7/2025	262,158	0.01%
Blackstone Property Partners Europe Holdings Sarl	€200,000	1.25%	26/4/2027	196,582	0.01%
Blackstone Property Partners Europe Holdings Sarl	€200,000	1.00%	4/5/2028	188,574	0.01%
Blackstone Property Partners Europe Holdings Sarl	€300,000	2.63%	20/10/2028	330,292	0.01%
Blackstone Property Partners Europe Holdings Sarl	€130,000	3.63%	29/10/2029	132,912	0.00%
Blackstone Property Partners Europe Holdings Sarl	€200,000	1.63%	20/4/2030	182,525	0.00%
Blackstone Property Partners Europe Holdings Sarl	€200,000	4.88%	29/4/2032	227,652	0.01%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€300,000	0.90%	12/10/2029	271,574	0.01%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€200,000	4.75%	27/3/2034	217,009	0.01%
Czech Gas Networks Investments Sarl	€500,000	1.00%	16/7/2027	493,642	0.01%
Eurofins Scientific SE	€200,000	4.00%	6/7/2029	208,036	0.01%
Eurofins Scientific SE	€500,000	0.88%	19/5/2031	417,902	0.01%
Grand City Properties Finance Sarl [^]	€150,000	6.13%	Perpetual	127,917	0.00%
JAB Holdings BV	€400,000	5.00%	12/6/2033	453,018	0.01%
JAB Holdings BV	€500,000	4.38%	25/4/2034	538,276	0.01%
Nestle Finance International Ltd.	€700,000	3.75%	14/11/2035	767,253	0.02%
Prologis International Funding II SA	€250,000	0.88%	9/7/2029	229,984	0.01%
Prologis International Funding II SA	€500,000	3.63%	7/3/2030	524,841	0.01%
Prologis International Funding II SA	€100,000	3.13%	1/6/2031	101,232	0.00%
Prologis International Funding II SA	€488,000	1.63%	17/6/2032	437,453	0.01%
Prologis International Funding II SA	€100,000	4.63%	21/2/2035	110,250	0.00%
Prologis International Funding II SA	€175,000	4.38%	1/7/2036	186,785	0.00%
Prologis International Funding II SA	€100,000	3.00%	22/2/2042	88,442	0.00%
SELP Finance Sarl	€300,000	3.75%	10/8/2027	319,529	0.01%
SELP Finance Sarl	€200,000	0.88%	27/5/2029	183,922	0.00%
SES GLOBAL Americas Holdings, Inc.	\$180,000	5.30%	25/3/2044	132,630	0.00%
SES SA	€200,000	0.88%	4/11/2027	193,707	0.01%
SES SA	€200,000	3.50%	14/1/2029	206,800	0.01%
Traton Finance Luxembourg SA	€400,000	4.25%	16/5/2028	434,510	0.01%
				11,560,105	0.28%
Macau 0.05% (31 December 2023: 0.06%)					
Sands China Ltd.	\$600,000	5.13%	8/8/2025	595,113	0.01%
Sands China Ltd.	\$275,000	4.05%	8/1/2026	266,130	0.01%
Sands China Ltd.	\$250,000	2.30%	8/3/2027	227,915	0.01%
Sands China Ltd.	\$650,000	5.40%	8/8/2028	636,400	0.01%
Sands China Ltd.	\$225,000	2.85%	8/3/2029	196,929	0.00%
Sands China Ltd.	\$250,000	4.38%	18/6/2030	230,164	0.01%
Sands China Ltd.	\$200,000	3.25%	8/8/2031	167,933	0.00%
				2,320,584	0.05%
Malaysia 0.03% (31 December 2023: 0.03%)					
GENM Capital Labuan Ltd.	\$200,000	3.88%	19/4/2031	174,695	0.01%
GohI Capital Ltd.	\$600,000	4.25%	24/1/2027	576,471	0.01%
IOI Investment L Bhd	\$200,000	3.38%	2/11/2031	172,655	0.00%
RHB Bank Bhd	\$250,000	1.66%	29/6/2026	231,806	0.01%
				1,155,627	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mexico 0.43% (31 December 2023: 0.43%)					
Alfa SAB de CV	\$250,000	6.88%	25/3/2044	255,942	0.01%
Alpek SAB de CV	\$400,000	4.25%	18/9/2029	367,526	0.01%
Alpek SAB de CV	\$250,000	3.25%	25/2/2031	209,912	0.01%
America Movil SAB de CV	£300,000	5.00%	27/10/2026	377,526	0.01%
America Movil SAB de CV	€480,000	2.13%	10/3/2028	489,448	0.01%
America Movil SAB de CV	\$300,000	3.63%	22/4/2029	280,125	0.01%
America Movil SAB de CV	\$400,000	2.88%	7/5/2030	352,352	0.01%
America Movil SAB de CV	£400,000	5.75%	28/6/2030	523,206	0.01%
America Movil SAB de CV	\$200,000	4.70%	21/7/2032	192,138	0.01%
America Movil SAB de CV	£100,000	4.95%	22/7/2033	123,390	0.00%
America Movil SAB de CV	\$500,000	6.38%	1/3/2035	535,176	0.01%
America Movil SAB de CV	\$150,000	6.13%	15/11/2037	157,914	0.00%
America Movil SAB de CV	\$600,000	6.13%	30/3/2040	621,958	0.02%
America Movil SAB de CV	£100,000	4.38%	7/8/2041	109,574	0.00%
America Movil SAB de CV	\$350,000	4.38%	16/7/2042	297,040	0.01%
America Movil SAB de CV	\$550,000	4.38%	22/4/2049	454,957	0.01%
Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa	\$350,000	4.38%	11/4/2027	338,810	0.01%
Becle SAB de CV	\$200,000	2.50%	14/10/2031	158,029	0.00%
Bimbo Bakeries USA, Inc.	\$350,000	6.05%	15/1/2029	359,621	0.01%
Bimbo Bakeries USA, Inc.	\$400,000	6.40%	15/1/2034	422,092	0.01%
Bimbo Bakeries USA, Inc.	\$300,000	5.38%	9/1/2036	291,716	0.01%
Buffalo Energy Mexico Holdings/Buffalo Energy Infrastructure/Buffalo Energy	\$200,000	7.88%	15/2/2039	207,450	0.01%
Cemex SAB de CV	\$400,000	5.45%	19/11/2029	392,674	0.01%
Cemex SAB de CV	\$250,000	3.88%	11/7/2031	219,172	0.01%
Cibanco SA Ibm/PLA Administradora Industrial S de RL de CV	\$200,000	4.96%	18/7/2029	188,678	0.01%
Coca-Cola Femsa SAB de CV	\$400,000	2.75%	22/1/2030	354,775	0.01%
Coca-Cola Femsa SAB de CV	\$450,000	1.85%	1/9/2032	348,600	0.01%
Coca-Cola Femsa SAB de CV	\$150,000	5.25%	26/11/2043	147,035	0.00%
Cometa Energia SA de CV	\$156,200	6.38%	24/4/2035	151,381	0.00%
Corp. Inmobiliaria Vesta SAB de CV	\$200,000	3.63%	13/5/2031	168,164	0.00%
El Puerto de Liverpool SAB de CV	\$200,000	3.88%	6/10/2026	193,429	0.01%
Fermaca Enterprises S de RL de CV	\$183,744	6.38%	30/3/2038	180,341	0.00%
Fresnillo plc	\$200,000	4.25%	2/10/2050	147,159	0.00%
GCC SAB de CV	\$200,000	3.61%	20/4/2032	170,396	0.00%
Grupo Bimbo SAB de CV	\$400,000	4.88%	27/6/2044	356,895	0.01%
Grupo Bimbo SAB de CV	\$200,000	4.00%	6/9/2049	152,225	0.00%
Grupo Televisa SAB	\$250,000	6.63%	15/1/2040	246,579	0.01%
Grupo Televisa SAB	\$450,000	5.00%	13/5/2045	373,376	0.01%
Grupo Televisa SAB	\$400,000	5.25%	24/5/2049	345,538	0.01%
Industrias Penoles SAB de CV	\$200,000	4.15%	12/9/2029	185,000	0.00%
Industrias Penoles SAB de CV	\$200,000	5.65%	12/9/2049	174,897	0.00%
Industrias Penoles SAB de CV	\$200,000	4.75%	6/8/2050	152,710	0.00%
Infraestructura Energetica Nova SAPI de CV	\$600,000	3.75%	14/1/2028	558,473	0.01%
Infraestructura Energetica Nova SAPI de CV	\$200,000	4.88%	14/1/2048	149,518	0.00%
Infraestructura Energetica Nova SAPI de CV	\$200,000	4.75%	15/1/2051	143,844	0.00%
Kimberly-Clark de Mexico SAB de CV	\$200,000	2.43%	1/7/2031	169,443	0.00%
Mexico Generadora de Energia S de rl	\$120,968	5.50%	6/12/2032	117,858	0.00%
Minera Mexico SA de CV	\$450,000	4.50%	26/1/2050	345,542	0.01%
Orbia Advance Corp. SAB de CV	\$250,000	1.88%	11/5/2026	232,802	0.01%
Orbia Advance Corp. SAB de CV	\$350,000	4.00%	4/10/2027	330,967	0.01%
Orbia Advance Corp. SAB de CV	\$200,000	2.88%	11/5/2031	164,754	0.00%
Orbia Advance Corp. SAB de CV	\$225,000	5.88%	17/9/2044	199,643	0.01%
Orbia Advance Corp. SAB de CV	\$200,000	5.50%	15/1/2048	167,419	0.00%
Sitios Latinoamerica SAB de CV	\$300,000	5.38%	4/4/2032	277,799	0.01%
Southern Copper Corp.	\$340,000	7.50%	27/7/2035	394,104	0.01%
Southern Copper Corp.	\$505,000	6.75%	16/4/2040	549,103	0.01%
Southern Copper Corp.	\$400,000	5.25%	8/11/2042	372,404	0.01%
Southern Copper Corp.	\$530,000	5.88%	23/4/2045	522,838	0.01%
Tierra Mojada Luxembourg II Sarl	\$350,671	5.75%	1/12/2040	315,755	0.01%
Trust Fibra Uno	\$400,000	5.25%	30/1/2026	389,721	0.01%
Trust Fibra Uno	\$200,000	4.87%	15/1/2030	175,246	0.00%
Trust Fibra Uno	\$214,000	7.38%	13/2/2034	210,878	0.01%
Trust Fibra Uno	\$200,000	6.95%	30/1/2044	174,843	0.00%
Trust Fibra Uno	\$400,000	6.39%	15/1/2050	312,853	0.01%
				18,050,733	0.43%
Netherlands 2.44% (31 December 2023: 2.51%)					
ABB Finance BV	€806,000	3.25%	16/1/2027	865,481	0.02%
ABN AMRO Bank NV	\$675,000	4.75%	28/7/2025	665,843	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ABN AMRO Bank NV	\$375,000	4.80%	18/4/2026	367,702	0.01%
ABN AMRO Bank NV	£100,000	5.25%	26/5/2026	126,672	0.00%
ABN AMRO Bank NV	€900,000	3.88%	21/12/2026	975,497	0.02%
ABN AMRO Bank NV	€300,000	2.38%	1/6/2027	311,754	0.01%
ABN AMRO Bank NV^	\$575,000	1.54%	16/6/2027	530,035	0.01%
ABN AMRO Bank NV^	\$200,000	6.34%	18/9/2027	202,510	0.00%
ABN AMRO Bank NV	€700,000	4.00%	16/1/2028	758,827	0.02%
ABN AMRO Bank NV	£1,000,000	5.13%	22/2/2028	1,259,466	0.03%
ABN AMRO Bank NV	€1,200,000	4.38%	20/10/2028	1,318,712	0.03%
ABN AMRO Bank NV	€300,000	0.50%	23/9/2029	273,060	0.01%
ABN AMRO Bank NV^	\$400,000	2.47%	13/12/2029	351,778	0.01%
ABN AMRO Bank NV	€900,000	4.25%	21/2/2030	988,091	0.02%
ABN AMRO Bank NV	€300,000	3.88%	15/1/2032	322,144	0.01%
ABN AMRO Bank NV^	€500,000	5.13%	22/2/2033	546,674	0.01%
ABN AMRO Bank NV^	€400,000	5.50%	21/9/2033	444,972	0.01%
ABN AMRO Bank NV	€500,000	4.50%	21/11/2034	563,107	0.01%
ABN AMRO Bank NV^	\$400,000	3.32%	13/3/2037	328,811	0.01%
Achmea BV	€800,000	3.63%	29/11/2025	854,518	0.02%
Achmea BV^	€100,000	6.75%	26/12/2043	117,225	0.00%
Achmea BV^	€300,000	5.63%	2/11/2044	322,838	0.01%
Aegon Ltd.	£100,000	6.13%	15/12/2031	133,026	0.00%
Aegon Ltd.^	\$275,000	5.50%	11/4/2048	264,773	0.01%
Ahold Finance USA LLC	\$425,000	6.88%	1/5/2029	454,902	0.01%
Akzo Nobel NV	€600,000	1.13%	8/4/2026	616,770	0.01%
Akzo Nobel NV	€400,000	1.50%	28/3/2028	396,658	0.01%
Akzo Nobel NV	€600,000	1.63%	14/4/2030	578,454	0.01%
American Medical Systems Europe BV	€900,000	1.63%	8/3/2031	852,413	0.02%
ASML Holding NV	€300,000	1.38%	7/7/2026	309,734	0.01%
ASML Holding NV	€200,000	1.63%	28/5/2027	205,009	0.00%
ASML Holding NV	€100,000	0.63%	7/5/2029	95,415	0.00%
ASML Holding NV	€200,000	0.25%	25/2/2030	182,012	0.00%
ASR Nederland NV^	€411,000	7.00%	7/12/2043	496,982	0.01%
Athora Netherlands NV^	€100,000	5.38%	31/8/2032	105,745	0.00%
BAT Netherlands Finance BV	€300,000	5.38%	16/2/2031	341,245	0.01%
BMW Finance NV	€200,000	3.25%	22/7/2030	214,724	0.01%
Coloplast Finance BV	€159,000	2.25%	19/5/2027	164,456	0.00%
Coloplast Finance BV	€100,000	2.75%	19/5/2030	102,093	0.00%
Cooperatieve Rabobank UA	€100,000	4.13%	14/7/2025	107,779	0.00%
Cooperatieve Rabobank UA	\$275,000	5.50%	18/7/2025	275,367	0.01%
Cooperatieve Rabobank UA	\$505,000	4.38%	4/8/2025	497,183	0.01%
Cooperatieve Rabobank UA	\$275,000	4.85%	9/1/2026	273,449	0.01%
Cooperatieve Rabobank UA	€1,700,000	1.25%	23/3/2026	1,758,070	0.04%
Cooperatieve Rabobank UA^	\$250,000	1.34%	24/6/2026	239,534	0.01%
Cooperatieve Rabobank UA	\$750,000	3.75%	21/7/2026	722,108	0.02%
Cooperatieve Rabobank UA	CHF200,000	3.13%	15/9/2026	231,136	0.01%
Cooperatieve Rabobank UA^	\$250,000	1.00%	24/9/2026	236,305	0.01%
Cooperatieve Rabobank UA	\$250,000	5.50%	5/10/2026	251,578	0.01%
Cooperatieve Rabobank UA	€1,300,000	3.91%	3/11/2026	1,410,831	0.03%
Cooperatieve Rabobank UA	€900,000	1.38%	3/2/2027	925,789	0.02%
Cooperatieve Rabobank UA^	\$250,000	1.11%	24/2/2027	232,091	0.01%
Cooperatieve Rabobank UA	\$250,000	5.04%	5/3/2027	249,593	0.01%
Cooperatieve Rabobank UA	£200,000	5.25%	14/9/2027	250,917	0.01%
Cooperatieve Rabobank UA^	€800,000	0.38%	1/12/2027	792,615	0.02%
Cooperatieve Rabobank UA^	\$350,000	1.98%	15/12/2027	320,795	0.01%
Cooperatieve Rabobank UA^	€900,000	4.63%	27/1/2028	987,606	0.02%
Cooperatieve Rabobank UA^	\$250,000	3.65%	6/4/2028	238,428	0.01%
Cooperatieve Rabobank UA^	€300,000	0.88%	5/5/2028	298,064	0.01%
Cooperatieve Rabobank UA^	£500,000	1.88%	12/7/2028	573,702	0.01%
Cooperatieve Rabobank UA^	\$250,000	4.66%	22/8/2028	243,895	0.01%
Cooperatieve Rabobank UA	\$275,000	4.80%	9/1/2029	272,470	0.01%
Cooperatieve Rabobank UA	AUD300,000	5.05%	26/2/2029	199,882	0.00%
Cooperatieve Rabobank UA^	\$500,000	5.56%	28/2/2029	502,048	0.01%
Cooperatieve Rabobank UA^	€1,000,000	4.23%	25/4/2029	1,094,082	0.03%
Cooperatieve Rabobank UA	£200,000	4.63%	23/5/2029	241,612	0.01%
Cooperatieve Rabobank UA	£200,000	4.55%	30/8/2029	251,716	0.01%
Cooperatieve Rabobank UA	€300,000	4.00%	10/1/2030	328,360	0.01%
Cooperatieve Rabobank UA^	\$270,000	5.45%	5/3/2030	269,899	0.01%
Cooperatieve Rabobank UA	€300,000	1.13%	7/5/2031	273,991	0.01%
Cooperatieve Rabobank UA^	€100,000	3.88%	30/11/2032	106,307	0.00%
Cooperatieve Rabobank UA^	\$350,000	3.76%	6/4/2033	310,022	0.01%
Cooperatieve Rabobank UA	€300,000	3.82%	26/7/2034	321,525	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cooperatieve Rabobank UA	\$400,000	5.25%	24/5/2041	395,304	0.01%
Cooperatieve Rabobank UA	\$400,000	5.75%	1/12/2043	394,226	0.01%
Cooperatieve Rabobank UA	\$500,000	5.25%	4/8/2045	473,703	0.01%
Cooperatieve Rabobank UA	£100,000	5.38%	3/8/2060	132,219	0.00%
CTP NV	€200,000	0.88%	20/1/2026	203,964	0.00%
CTP NV	€300,000	0.63%	27/9/2026	299,046	0.01%
CTP NV	€300,000	1.25%	21/6/2029	278,658	0.01%
Daimler Truck International Finance BV	€200,000	1.63%	6/4/2027	204,131	0.00%
Digital Intrepid Holding BV	€150,000	1.38%	18/7/2032	130,434	0.00%
DSM BV	€700,000	0.75%	28/9/2026	705,819	0.02%
DSV Finance BV	€500,000	1.38%	16/3/2030	476,111	0.01%
DSV Finance BV	€200,000	0.88%	17/9/2036	153,557	0.00%
EDP Finance BV	€100,000	1.88%	21/9/2029	98,212	0.00%
Enel Finance International NV	\$440,000	6.80%	14/10/2025	447,039	0.01%
Enel Finance International NV	€285,000	4.00%	20/2/2031	309,779	0.01%
Enel Finance International NV	\$440,000	7.50%	14/10/2032	486,796	0.01%
Enel Finance International NV	€400,000	3.88%	23/1/2035	419,960	0.01%
Enel Finance International NV	€200,000	4.50%	20/2/2043	212,732	0.01%
Enel Finance International NV	\$390,000	7.75%	14/10/2052	457,707	0.01%
Euronext NV	€325,000	0.13%	17/5/2026	327,294	0.01%
Euronext NV	€200,000	1.13%	12/6/2029	192,177	0.00%
Euronext NV	€200,000	1.50%	17/5/2041	154,118	0.00%
EXOR NV	€100,000	1.75%	18/1/2028	101,396	0.00%
EXOR NV	€380,000	0.88%	19/1/2031	341,922	0.01%
EXOR NV	€300,000	1.75%	14/10/2034	262,149	0.01%
H&M Finance BV	€400,000	4.88%	25/10/2031	449,233	0.01%
Heineken NV	€100,000	2.88%	4/8/2025	106,300	0.00%
Heineken NV	€100,000	1.00%	4/5/2026	102,423	0.00%
Heineken NV	€200,000	1.25%	17/3/2027	202,535	0.00%
Heineken NV	\$325,000	3.50%	29/1/2028	309,627	0.01%
Heineken NV	€400,000	2.25%	30/3/2030	401,348	0.01%
Heineken NV	€800,000	3.88%	23/9/2030	875,215	0.02%
Heineken NV	€700,000	1.75%	17/3/2031	672,015	0.02%
Heineken NV	€400,000	3.81%	4/7/2036	427,242	0.01%
Heineken NV	€200,000	1.75%	7/5/2040	162,212	0.00%
Heineken NV	\$175,000	4.00%	1/10/2042	144,417	0.00%
Heineken NV	\$325,000	4.35%	29/3/2047	276,843	0.01%
IMCD NV	€500,000	4.88%	18/9/2028	550,102	0.01%
ING Groep NV	\$275,000	4.63%	6/1/2026	271,947	0.01%
ING Groep NV	€100,000	2.13%	10/1/2026	104,806	0.00%
ING Groep NV^	\$975,000	1.40%	1/7/2026	933,884	0.02%
ING Groep NV^	€1,500,000	1.25%	16/2/2027	1,544,879	0.04%
ING Groep NV	\$200,000	3.95%	29/3/2027	193,230	0.00%
ING Groep NV^	\$420,000	6.08%	11/9/2027	424,514	0.01%
ING Groep NV^	€1,200,000	4.88%	14/11/2027	1,317,450	0.03%
ING Groep NV	\$200,000	4.55%	2/10/2028	194,739	0.00%
ING Groep NV^	£200,000	1.13%	7/12/2028	221,884	0.01%
ING Groep NV^	€700,000	0.25%	18/2/2029	660,219	0.02%
ING Groep NV	\$250,000	4.05%	9/4/2029	237,455	0.01%
ING Groep NV^	€300,000	4.50%	23/5/2029	329,147	0.01%
ING Groep NV^	€900,000	3.88%	12/8/2029	969,924	0.02%
ING Groep NV^	\$700,000	5.34%	19/3/2030	697,336	0.02%
ING Groep NV^	€100,000	1.00%	13/11/2030	102,008	0.00%
ING Groep NV^	€700,000	1.75%	16/2/2031	670,606	0.02%
ING Groep NV^	€400,000	2.13%	26/5/2031	412,232	0.01%
ING Groep NV^	\$250,000	2.73%	1/4/2032	210,988	0.01%
ING Groep NV^	€400,000	1.00%	16/11/2032	385,817	0.01%
ING Groep NV^	\$400,000	4.25%	28/3/2033	369,321	0.01%
ING Groep NV^	€300,000	6.25%	20/5/2033	381,272	0.01%
ING Groep NV^	€400,000	5.25%	14/11/2033	467,771	0.01%
ING Groep NV^	€700,000	4.75%	23/5/2034	793,301	0.02%
ING Groep NV^	\$400,000	6.11%	11/9/2034	412,216	0.01%
ING Groep NV^	€300,000	4.00%	12/2/2035	323,619	0.01%
ING Groep NV^	€200,000	5.00%	20/2/2035	219,211	0.01%
ING Groep NV^	\$800,000	5.55%	19/3/2035	790,487	0.02%
JAB Holdings BV	€300,000	2.00%	18/5/2028	302,868	0.01%
JAB Holdings BV	€100,000	1.00%	14/7/2031	89,215	0.00%
JAB Holdings BV	\$350,000	4.50%	8/4/2052	256,183	0.01%
JDE Peet's NV	\$175,000	1.38%	15/1/2027	158,313	0.00%
JDE Peet's NV	€652,000	0.63%	9/2/2028	625,836	0.01%
JDE Peet's NV	€800,000	0.50%	16/1/2029	742,721	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JDE Peet's NV	€300,000	1.13%	16/6/2033	252,499	0.01%
JT International Financial Services BV	\$200,000	2.25%	14/9/2031	164,260	0.00%
Koninklijke Ahold Delhaize NV	€100,000	1.13%	19/3/2026	102,994	0.00%
Koninklijke Ahold Delhaize NV	€300,000	0.38%	18/3/2030	271,976	0.01%
Koninklijke Ahold Delhaize NV	€800,000	3.38%	11/3/2031	853,695	0.02%
Koninklijke Ahold Delhaize NV	€300,000	3.88%	11/3/2036	320,484	0.01%
Koninklijke Ahold Delhaize NV	\$37,000	5.70%	1/10/2040	37,146	0.00%
Koninklijke KPN NV	£200,000	5.75%	17/9/2029	259,475	0.01%
Koninklijke KPN NV	\$150,000	8.38%	1/10/2030	173,110	0.00%
Koninklijke KPN NV	€300,000	0.88%	14/12/2032	257,333	0.01%
Koninklijke KPN NV	€300,000	3.88%	16/2/2036	317,318	0.01%
Koninklijke Philips NV	€1,100,000	0.50%	22/5/2026	1,116,272	0.03%
Koninklijke Philips NV	€700,000	2.13%	5/11/2029	697,350	0.02%
Koninklijke Philips NV	€300,000	3.75%	31/5/2032	319,559	0.01%
Koninklijke Philips NV	\$240,000	6.88%	11/3/2038	262,925	0.01%
Koninklijke Philips NV	\$125,000	5.00%	15/3/2042	113,733	0.00%
LeasePlan Corp. NV	€900,000	0.25%	7/9/2026	897,720	0.02%
Mercedes-Benz International Finance BV	€200,000	3.25%	15/11/2030	211,166	0.01%
Mercedes-Benz International Finance BV	€700,000	3.70%	30/5/2031	761,182	0.02%
Mondelez International Holdings Netherlands BV	€200,000	0.63%	9/9/2032	170,640	0.00%
MSD Netherlands Capital BV	€700,000	3.25%	30/5/2032	743,188	0.02%
MSD Netherlands Capital BV	€400,000	3.50%	30/5/2037	422,153	0.01%
MSD Netherlands Capital BV	€200,000	3.70%	30/5/2044	209,200	0.00%
Nationale-Nederlanden Bank NV	€200,000	0.50%	21/9/2028	188,856	0.00%
NIBC Bank NV	€400,000	0.88%	24/6/2027	395,160	0.01%
NN Group NV	€300,000	0.88%	23/11/2031	269,587	0.01%
NN Group NV^	€200,000	5.25%	1/3/2043	220,421	0.01%
NN Group NV^	€500,000	6.00%	3/11/2043	577,410	0.01%
NXP BV/NXP Funding LLC	\$25,000	5.35%	1/3/2026	24,945	0.00%
NXP BV/NXP Funding LLC	\$400,000	5.55%	1/12/2028	405,135	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.88%	18/6/2026	194,223	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$155,000	3.15%	1/5/2027	146,566	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$250,000	4.40%	1/6/2027	244,480	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$275,000	4.30%	18/6/2029	263,898	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$300,000	3.40%	1/5/2030	271,596	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$725,000	2.50%	11/5/2031	607,293	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$800,000	2.65%	15/2/2032	665,110	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$120,000	5.00%	15/1/2033	117,062	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$130,000	3.25%	11/5/2041	94,853	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.13%	15/2/2042	141,129	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$100,000	3.25%	30/11/2051	65,845	0.00%
OCI NV	\$200,000	6.70%	16/3/2033	197,418	0.00%
Pluxee NV	€200,000	3.75%	4/9/2032	210,628	0.01%
Prosus NV	€200,000	1.21%	19/1/2026	204,996	0.00%
Prosus NV	€280,000	2.78%	19/1/2034	249,152	0.01%
Rentokil Initial Finance BV	€700,000	3.88%	27/6/2027	754,504	0.02%
Rentokil Initial Finance BV	€300,000	4.38%	27/6/2030	332,655	0.01%
Repsol International Finance BV^	€200,000	4.25%	Perpetual	210,593	0.01%
Repsol International Finance BV^	€200,000	2.50%	Perpetual	203,663	0.00%
Sandoz Finance BV	€400,000	4.22%	17/4/2030	437,531	0.01%
Sandoz Finance BV	€400,000	4.50%	17/11/2033	445,070	0.01%
Sartorius Finance BV	€400,000	4.25%	14/9/2026	433,716	0.01%
Sartorius Finance BV	€500,000	4.88%	14/9/2035	556,953	0.01%
Shell International Finance BV	€400,000	1.88%	15/9/2025	420,653	0.01%
Shell International Finance BV ¹	\$545,000	2.88%	10/5/2026	523,610	0.01%
Shell International Finance BV	\$450,000	2.50%	12/9/2026	426,083	0.01%
Shell International Finance BV	€600,000	1.63%	20/1/2027	617,498	0.01%
Shell International Finance BV	€400,000	0.13%	8/11/2027	386,644	0.01%
Shell International Finance BV	€800,000	1.50%	7/4/2028	800,880	0.02%
Shell International Finance BV	\$700,000	3.88%	13/11/2028	671,664	0.02%
Shell International Finance BV	\$235,000	2.38%	7/11/2029	207,297	0.00%
Shell International Finance BV	\$730,000	2.75%	6/4/2030	651,144	0.02%
Shell International Finance BV	£200,000	1.00%	10/12/2030	202,653	0.00%
Shell International Finance BV	€300,000	0.50%	8/11/2031	261,193	0.01%
Shell International Finance BV	€400,000	1.88%	7/4/2032	381,430	0.01%
Shell International Finance BV	€900,000	1.25%	11/11/2032	807,545	0.02%
Shell International Finance BV	\$470,000	4.13%	11/5/2035	430,813	0.01%
Shell International Finance BV ¹	\$990,000	6.38%	15/12/2038	1,090,979	0.03%
Shell International Finance BV	€100,000	0.88%	8/11/2039	71,448	0.00%
Shell International Finance BV	\$365,000	5.50%	25/3/2040	367,332	0.01%
Shell International Finance BV	\$200,000	2.88%	26/11/2041	142,270	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Shell International Finance BV	\$180,000	3.63%	21/8/2042	141,563	0.00%
Shell International Finance BV ²	\$430,000	4.55%	12/8/2043	382,846	0.01%
Shell International Finance BV ²	\$1,090,000	4.38%	11/5/2045	930,730	0.02%
Shell International Finance BV	\$740,000	4.00%	10/5/2046	595,672	0.01%
Shell International Finance BV	\$470,000	3.75%	12/9/2046	363,563	0.01%
Shell International Finance BV	\$400,000	3.13%	7/11/2049	271,747	0.01%
Shell International Finance BV	\$740,000	3.25%	6/4/2050	514,309	0.01%
Shell International Finance BV	\$255,000	3.00%	26/11/2051	166,883	0.00%
Shell International Finance BV	£100,000	1.75%	10/9/2052	61,411	0.00%
Siemens Energy Finance BV	€1,000,000	4.00%	5/4/2026	1,071,914	0.03%
Siemens Financieringsmaatschappij NV	\$500,000	2.15%	11/3/2031	420,422	0.01%
Siemens Financieringsmaatschappij NV	€1,000,000	3.38%	24/8/2031	1,080,014	0.03%
Sigma Finance Netherlands BV	\$200,000	4.88%	27/3/2028	195,991	0.00%
Sika Capital BV	€500,000	3.75%	3/5/2030	541,027	0.01%
Stellantis NV	€200,000	3.50%	19/9/2030	210,039	0.00%
Thermo Fisher Scientific Finance I BV	€100,000	2.00%	18/10/2051	72,541	0.00%
Toyota Motor Finance Netherlands BV	€173,000	0.00%	27/10/2025	176,924	0.00%
Toyota Motor Finance Netherlands BV	€700,000	3.38%	13/1/2026	747,930	0.02%
Toyota Motor Finance Netherlands BV	€167,000	3.50%	13/1/2028	179,389	0.00%
Unilever Finance Netherlands BV	€500,000	1.25%	28/2/2031	471,564	0.01%
Unilever Finance Netherlands BV	€500,000	2.25%	16/5/2034	486,498	0.01%
Universal Music Group NV	€300,000	3.00%	30/6/2027	317,079	0.01%
Universal Music Group NV	€500,000	4.00%	13/6/2031	547,105	0.01%
Vestas Wind Systems Finance BV	€350,000	1.50%	15/6/2029	339,777	0.01%
Vestas Wind Systems Finance BV	€100,000	2.00%	15/6/2034	90,914	0.00%
Vesteda Finance BV	€100,000	2.00%	10/7/2026	103,423	0.00%
Vesteda Finance BV	€100,000	1.50%	24/5/2027	100,816	0.00%
Vesteda Finance BV	€450,000	0.75%	18/10/2031	387,949	0.01%
VIA Outlets BV	€180,000	1.75%	15/11/2028	172,223	0.00%
Viterra Finance BV	€197,000	0.38%	24/9/2025	202,012	0.00%
Viterra Finance BV	\$400,000	2.00%	21/4/2026	373,712	0.01%
Viterra Finance BV	\$275,000	4.90%	21/4/2027	270,272	0.01%
Viterra Finance BV	€200,000	1.00%	24/9/2028	189,654	0.00%
Viterra Finance BV	\$325,000	3.20%	21/4/2031	280,499	0.01%
Volkswagen International Finance NV [^]	€500,000	7.50%	Perpetual	579,056	0.01%
Volkswagen International Finance NV [^]	€200,000	7.88%	Perpetual	242,197	0.01%
Wolters Kluwer NV	€400,000	3.00%	23/9/2026	425,625	0.01%
Wolters Kluwer NV	€500,000	1.50%	22/3/2027	510,016	0.01%
Wolters Kluwer NV	€300,000	0.25%	30/3/2028	286,860	0.01%
				102,481,369	2.44%
New Zealand 0.14% (31 December 2023: 0.15%)					
ANZ New Zealand Int'l Ltd.	\$200,000	3.45%	21/1/2028	189,274	0.00%
ANZ New Zealand Int'l Ltd.	\$340,000	5.36%	14/8/2028	343,347	0.01%
ANZ New Zealand Int'l Ltd.	€300,000	0.38%	17/9/2029	275,960	0.01%
ANZ New Zealand Int'l Ltd.	\$200,000	2.55%	13/2/2030	174,949	0.00%
ASB Bank Ltd.	NZD1,000,000	1.65%	4/5/2026	570,055	0.01%
ASB Bank Ltd.	\$200,000	5.35%	15/6/2026	199,920	0.00%
ASB Bank Ltd.	NZD500,000	5.93%	16/11/2026	309,073	0.01%
ASB Bank Ltd.	\$200,000	5.40%	29/11/2027	200,751	0.01%
ASB Bank Ltd.	€200,000	0.25%	8/9/2028	186,749	0.00%
Auckland International Airport Ltd.	AUD200,000	6.48%	16/11/2033	141,012	0.00%
Bank of New Zealand	\$250,000	4.85%	7/2/2028	247,647	0.01%
Bank of New Zealand	\$250,000	5.08%	30/1/2029	249,079	0.01%
Bank of New Zealand	\$200,000	2.87%	27/1/2032	168,916	0.00%
Chorus Ltd.	€200,000	0.88%	5/12/2026	200,488	0.01%
Chorus Ltd.	AUD200,000	5.97%	18/9/2030	135,263	0.00%
Contact Energy Ltd.	AUD200,000	6.40%	21/11/2030	138,366	0.00%
Transpower New Zealand Ltd.	AUD140,000	5.23%	30/6/2030	93,945	0.00%
Westpac New Zealand Ltd.	NZD1,000,000	1.44%	24/2/2026	571,502	0.01%
Westpac New Zealand Ltd.	\$275,000	5.13%	26/2/2027	274,386	0.01%
Westpac New Zealand Ltd.	\$500,000	4.90%	15/2/2028	495,749	0.01%
Westpac New Zealand Ltd.	\$275,000	5.20%	28/2/2029	274,789	0.01%
Westpac Securities NZ Ltd.	€280,000	0.43%	14/12/2026	278,068	0.01%
Westpac Securities NZ Ltd.	€300,000	0.10%	13/7/2027	289,888	0.01%
				6,009,176	0.14%
Norway 0.29% (31 December 2023: 0.30%)					
Aker BP A.S.A	\$200,000	2.00%	15/7/2026	186,094	0.00%
Aker BP A.S.A	€300,000	1.13%	12/5/2029	284,627	0.01%
Aker BP A.S.A	\$185,000	3.75%	15/1/2030	169,469	0.00%
Aker BP A.S.A	\$650,000	4.00%	15/1/2031	590,378	0.01%
Aker BP A.S.A	\$250,000	3.10%	15/7/2031	212,611	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Aker BP A.S.A	€300,000	4.00%	29/5/2032	319,784	0.01%
Aker BP A.S.A	\$300,000	6.00%	13/6/2033	302,945	0.01%
DNB Bank A.S.A^	\$475,000	5.90%	9/10/2026	476,523	0.01%
DNB Bank A.S.A^	€500,000	3.63%	16/2/2027	534,903	0.01%
DNB Bank A.S.A^	€900,000	4.00%	17/8/2027	1,107,114	0.03%
DNB Bank A.S.A^	\$575,000	1.61%	30/3/2028	517,910	0.01%
DNB Bank A.S.A^	€900,000	4.50%	19/7/2028	987,574	0.02%
DNB Bank A.S.A^	€500,000	0.25%	23/2/2029	473,465	0.01%
DNB Bank A.S.A^	€600,000	4.00%	14/3/2029	652,223	0.02%
DNB Bank A.S.A^	€726,000	4.63%	1/11/2029	806,408	0.02%
DNB Bank A.S.A^	€750,000	4.63%	28/2/2033	814,213	0.02%
Santander Consumer Bank A.S.	€400,000	0.13%	14/4/2026	401,974	0.01%
SpareBank 1 SR-Bank A.S.A	€500,000	0.25%	9/11/2026	496,778	0.01%
SpareBank 1 SR-Bank A.S.A	€500,000	4.88%	24/8/2028	557,452	0.01%
SpareBank 1 SR-Bank A.S.A	€300,000	3.63%	12/3/2029	322,228	0.01%
Storebrand Livsforsikring A.S.^	€200,000	1.88%	30/9/2051	174,516	0.00%
Var Energi A.S.A.	\$200,000	7.50%	15/1/2028	210,190	0.01%
Var Energi A.S.A.	\$525,000	8.00%	15/11/2032	585,849	0.01%
Yara International A.S.A	\$705,000	4.75%	1/6/2028	687,895	0.02%
Yara International A.S.A	\$300,000	3.15%	4/6/2030	261,355	0.01%
				12,134,478	0.29%
Panama 0.01% (31 December 2023: 0.02%)					
Banco General SA	\$200,000	4.13%	7/8/2027	190,372	0.01%
ENA Master Trust	\$200,000	4.00%	19/5/2048	140,546	0.00%
				330,918	0.01%
Peru 0.04% (31 December 2023: 0.05%)					
Atlantica Transmision Sur SA	\$182,880	6.88%	30/4/2043	190,813	0.01%
Banco de Credito del Peru SA	\$300,000	5.85%	11/1/2029	303,799	0.01%
Banco Internacional del Peru SAA Interbank	\$275,000	3.25%	4/10/2026	260,591	0.01%
InRetail Consumer	\$200,000	3.25%	22/3/2028	180,696	0.00%
Kallpa Generacion SA	\$200,000	4.13%	16/8/2027	190,521	0.00%
Lima Metro Line 2 Finance Ltd.	\$85,833	5.88%	5/7/2034	84,474	0.00%
Lima Metro Line 2 Finance Ltd.	\$169,659	4.35%	5/4/2036	154,465	0.00%
Pluspetrol Camisea SA/Pluspetrol Lote 56 SA	\$200,000	6.24%	3/7/2036	199,463	0.01%
Transportadora de Gas del Peru SA	\$160,000	4.25%	30/4/2028	154,268	0.00%
				1,719,090	0.04%
Philippines 0.03% (31 December 2023: 0.01%)					
Bank of the Philippine Islands	\$200,000	5.25%	26/3/2029	199,738	0.01%
BDO Unibank, Inc.	\$200,000	2.13%	13/1/2026	189,901	0.00%
Metropolitan Bank & Trust Co.	\$200,000	2.13%	15/1/2026	189,585	0.00%
Metropolitan Bank & Trust Co.	\$200,000	5.38%	6/3/2029	200,268	0.01%
Metropolitan Bank & Trust Co.	\$200,000	5.50%	6/3/2034	198,418	0.00%
PLDT, Inc.	\$300,000	2.50%	23/1/2031	251,017	0.01%
				1,228,927	0.03%
Poland 0.02% (31 December 2023: 0.01%)					
ORLEN SA	€200,000	1.13%	27/5/2028	193,527	0.01%
ORLEN SA	€500,000	4.75%	13/7/2030	548,069	0.01%
				741,596	0.02%
Portugal 0.09% (31 December 2023: 0.09%)					
EDP - Energias de Portugal SA	€800,000	2.88%	1/6/2026	847,215	0.02%
EDP - Energias de Portugal SA	€400,000	1.63%	15/4/2027	408,077	0.01%
EDP Finance BV	€700,000	1.63%	26/1/2026	728,305	0.02%
EDP Finance BV	\$265,000	1.71%	24/1/2028	234,323	0.01%
EDP Servicios Financieros Espana SA	€500,000	4.38%	4/4/2032	555,045	0.01%
Fidelidade - Compania de Seguros SA^	€200,000	4.25%	4/9/2031	207,187	0.00%
Floene Energias SA	€400,000	4.88%	3/7/2028	439,714	0.01%
Ren Finance BV	€150,000	1.75%	18/1/2028	151,222	0.00%
Ren Finance BV	€200,000	3.50%	27/2/2032	210,678	0.01%
				3,781,766	0.09%
Qatar 0.07% (31 December 2023: 0.05%)					
ABQ Finance Ltd.	\$400,000	1.88%	8/9/2025	381,624	0.01%
ABQ Finance Ltd.	\$200,000	2.00%	6/7/2026	186,068	0.00%
CBQ Finance Ltd.	\$200,000	2.00%	15/9/2025	190,952	0.00%
CBQ Finance Ltd.	\$200,000	2.00%	12/5/2026	186,965	0.00%
CBQ Finance Ltd.	\$200,000	5.38%	28/3/2029	199,023	0.01%
Commercial Bank PSQC^	\$200,000	4.50%	Perpetual	188,664	0.00%
Doha Finance Ltd.	\$200,000	2.38%	31/3/2026	188,908	0.00%
Doha Finance Ltd.	\$200,000	5.25%	12/3/2029	197,416	0.01%
MAR Sukuk Ltd.	\$450,000	2.21%	2/9/2025	431,048	0.01%
QIB Sukuk Ltd.	\$300,000	1.95%	27/10/2025	285,039	0.01%
QIB Sukuk Ltd.	\$200,000	5.58%	22/11/2028	202,941	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
QIIB Senior Oryx Ltd.	\$200,000	5.25%	24/1/2029	200,509	0.01%
				2,839,157	0.07%
Romania 0.02% (31 December 2023: 0.02%)					
Banca Comerciala Romana SA^	€100,000	7.63%	19/5/2027	112,183	0.00%
NE Property BV	€400,000	1.88%	9/10/2026	402,664	0.01%
NE Property BV	€300,000	3.38%	14/7/2027	311,863	0.01%
				826,710	0.02%
Saudi Arabia 0.11% (31 December 2023: 0.11%)					
Acwa Power Management & Investments One Ltd.	\$193,212	5.95%	15/12/2039	185,708	0.00%
Al Rajhi Sukuk Ltd.	\$300,000	4.75%	5/4/2028	294,646	0.01%
Al Rajhi Sukuk Ltd.	\$400,000	5.05%	12/3/2029	396,333	0.01%
Almarai Co. JSC	\$250,000	5.23%	25/7/2033	248,447	0.01%
ANB Sukuk Ltd.^	\$200,000	3.33%	28/10/2030	192,069	0.00%
Banque Saudi Fransi	\$275,000	4.75%	31/5/2028	269,574	0.01%
BSF Finance	\$200,000	5.50%	23/11/2027	200,432	0.00%
BSF Sukuk Ltd.	\$400,000	5.00%	25/1/2029	394,854	0.01%
EIG Pearl Holdings Sarl	\$500,000	3.55%	31/8/2036	428,554	0.01%
EIG Pearl Holdings Sarl	\$500,000	4.39%	30/11/2046	394,973	0.01%
Greensaif Pipelines Bidco Sarl	\$400,000	6.13%	23/2/2038	408,258	0.01%
Greensaif Pipelines Bidco Sarl	\$600,000	6.51%	23/2/2042	627,913	0.02%
SNB Funding Ltd.	\$200,000	2.90%	29/1/2027	188,655	0.00%
TMS Issuer Sarl	\$600,000	5.78%	23/8/2032	609,769	0.01%
				4,840,185	0.11%
Singapore 0.10% (31 December 2023: 0.10%)					
CapitalLand Ascendas	€100,000	0.75%	23/6/2028	93,069	0.00%
DBS Bank Ltd.	AUD250,000	4.68%	24/2/2026	166,159	0.00%
DBS Group Holdings Ltd.^	SGD1,000,000	3.98%	Perpetual	734,910	0.02%
DBS Group Holdings Ltd.	\$250,000	1.19%	15/3/2027	226,085	0.00%
Income Insurance Ltd.^	SGD500,000	3.10%	20/7/2050	341,343	0.01%
Oversea-Chinese Banking Corp., Ltd.^	\$500,000	1.83%	10/9/2030	478,003	0.01%
Oversea-Chinese Banking Corp., Ltd.^	\$575,000	4.60%	15/6/2032	562,821	0.01%
Singapore Life Holdings Pte Ltd.^	SGD1,000,000	3.38%	24/2/2031	725,780	0.02%
United Overseas Bank Ltd.^	\$600,000	1.75%	16/3/2031	562,931	0.01%
United Overseas Bank Ltd.^	\$250,000	2.00%	14/10/2031	230,806	0.01%
United Overseas Bank Ltd.^	\$300,000	3.86%	7/10/2032	285,273	0.01%
				4,407,180	0.10%
South Africa 0.10% (31 December 2023: 0.09%)					
Anglo American Capital plc	€100,000	1.63%	18/9/2025	104,508	0.00%
Anglo American Capital plc	€100,000	1.63%	11/3/2026	103,713	0.00%
Anglo American Capital plc	\$350,000	4.75%	10/4/2027	343,599	0.01%
Anglo American Capital plc	\$300,000	4.00%	11/9/2027	287,380	0.01%
Anglo American Capital plc	\$200,000	4.50%	15/3/2028	193,735	0.00%
Anglo American Capital plc	\$200,000	2.25%	17/3/2028	178,970	0.00%
Anglo American Capital plc	€119,000	3.38%	11/3/2029	139,259	0.00%
Anglo American Capital plc	\$200,000	5.63%	1/4/2030	201,216	0.01%
Anglo American Capital plc	\$400,000	2.63%	10/9/2030	341,023	0.01%
Anglo American Capital plc	€500,000	5.00%	15/3/2031	564,385	0.01%
Anglo American Capital plc	€500,000	4.13%	15/3/2032	535,869	0.01%
Anglo American Capital plc	€100,000	4.75%	21/9/2032	111,274	0.00%
Anglo American Capital plc	\$400,000	5.50%	2/5/2033	391,768	0.01%
Anglo American Capital plc	\$200,000	3.95%	10/9/2050	147,220	0.00%
Anglo American Capital plc	\$400,000	4.75%	16/3/2052	330,486	0.01%
Anglo American Capital plc	\$200,000	6.00%	5/4/2054	197,872	0.01%
Gold Fields Orogen Holdings BVI Ltd.	\$200,000	6.13%	15/5/2029	202,269	0.01%
				4,374,546	0.10%
South Korea 0.53% (31 December 2023: 0.43%)					
Doosan Enerbility Co., Ltd.	\$200,000	5.50%	17/7/2026	200,416	0.01%
GS Caltex Corp.	\$200,000	5.38%	7/8/2028	200,323	0.00%
Hanwha Life Insurance Co., Ltd.^	\$200,000	3.38%	4/2/2032	187,532	0.00%
HD Hyundai Heavy Industries Co., Ltd.	\$200,000	3.18%	28/3/2027	188,668	0.00%
Hyundai Capital America	\$200,000	6.00%	11/7/2025	200,565	0.01%
Hyundai Capital America	\$300,000	1.80%	15/10/2025	285,838	0.01%
Hyundai Capital America	\$200,000	5.50%	30/3/2026	199,797	0.00%
Hyundai Capital America	\$450,000	1.50%	15/6/2026	416,809	0.01%
Hyundai Capital America	\$250,000	5.65%	26/6/2026	250,548	0.01%
Hyundai Capital America	\$500,000	1.65%	17/9/2026	460,212	0.01%
Hyundai Capital America	\$550,000	5.95%	21/9/2026	554,475	0.01%
Hyundai Capital America	\$325,000	2.75%	27/9/2026	306,249	0.01%
Hyundai Capital America	\$200,000	3.50%	2/11/2026	191,178	0.00%
Hyundai Capital America	\$340,000	3.00%	10/2/2027	320,424	0.01%
Hyundai Capital America	\$200,000	2.38%	15/10/2027	182,076	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hyundai Capital America	\$350,000	1.80%	10/1/2028	310,191	0.01%
Hyundai Capital America	\$200,000	5.60%	30/3/2028	201,362	0.01%
Hyundai Capital America	\$200,000	2.00%	15/6/2028	176,262	0.00%
Hyundai Capital America	\$450,000	5.68%	26/6/2028	454,762	0.01%
Hyundai Capital America	\$200,000	2.10%	15/9/2028	175,664	0.00%
Hyundai Capital America	\$200,000	6.10%	21/9/2028	205,313	0.01%
Hyundai Capital America	\$800,000	5.30%	8/1/2029	797,544	0.02%
Hyundai Capital America	\$250,000	6.50%	16/1/2029	260,942	0.01%
Hyundai Capital America	\$200,000	5.80%	1/4/2030	203,360	0.01%
Hyundai Capital America	\$200,000	6.38%	8/4/2030	208,629	0.01%
Hyundai Capital America	\$200,000	5.70%	26/6/2030	202,465	0.01%
Hyundai Capital America	\$200,000	6.20%	21/9/2030	207,699	0.01%
Hyundai Capital Services, Inc.	\$300,000	1.25%	8/2/2026	280,097	0.01%
Hyundai Capital Services, Inc.	\$200,000	2.50%	24/1/2027	186,018	0.00%
Hyundai Capital Services, Inc.	\$200,000	3.63%	29/8/2027	189,429	0.00%
Hyundai Card Co., Ltd.	\$200,000	5.75%	24/4/2029	201,058	0.01%
KB Kookmin Card Co., Ltd.	\$200,000	1.50%	13/5/2026	185,736	0.00%
KEB Hana Bank	\$200,000	1.25%	16/12/2026	182,308	0.00%
KEB Hana Bank	\$200,000	3.25%	30/3/2027	190,424	0.00%
KEB Hana Bank	\$200,000	5.38%	23/4/2027	201,269	0.01%
KEB Hana Bank	\$200,000	5.75%	24/10/2028	206,209	0.01%
KEB Hana Bank	\$200,000	5.38%	23/4/2029	203,930	0.01%
Kia Corp.	\$200,000	3.25%	21/4/2026	192,406	0.00%
Kia Corp.	\$200,000	2.75%	14/2/2027	187,124	0.00%
Kia Corp.	\$200,000	3.50%	25/10/2027	188,598	0.00%
Kookmin Bank	\$200,000	1.38%	6/5/2026	186,584	0.00%
Kookmin Bank	\$200,000	2.38%	15/2/2027	186,472	0.00%
Kookmin Bank	\$200,000	5.38%	8/5/2027	201,067	0.01%
Kookmin Bank	\$200,000	4.63%	21/4/2028	197,413	0.00%
Kookmin Bank	\$200,000	5.25%	8/5/2029	202,378	0.01%
Kookmin Bank	\$300,000	2.50%	4/11/2030	251,296	0.01%
Korea Investment & Securities Co., Ltd.	\$200,000	2.13%	19/7/2026	185,604	0.00%
Korea Investment & Securities Co., Ltd.	\$200,000	6.88%	6/11/2026	204,315	0.01%
KT Corp.	\$200,000	2.50%	18/7/2026	189,050	0.00%
Kyobo Life Insurance Co., Ltd.^	\$200,000	5.90%	15/6/2052	199,378	0.00%
LG Chem Ltd.	\$400,000	4.38%	14/7/2025	394,714	0.01%
LG Chem Ltd.	\$250,000	1.38%	7/7/2026	230,367	0.01%
LG Chem Ltd.	\$200,000	2.38%	7/7/2031	165,030	0.00%
LG Electronics, Inc.	\$200,000	5.63%	24/4/2027	200,761	0.01%
LG Electronics, Inc.	\$200,000	5.63%	24/4/2029	201,960	0.01%
LG Energy Solution Ltd.	\$200,000	5.63%	25/9/2026	200,024	0.00%
LG Energy Solution Ltd.	\$250,000	5.38%	2/7/2027	248,714	0.01%
LG Energy Solution Ltd.	\$200,000	5.75%	25/9/2028	202,328	0.01%
LG Energy Solution Ltd.	\$250,000	5.38%	2/7/2029	248,082	0.01%
LG Energy Solution Ltd.	\$200,000	5.50%	2/7/2034	195,318	0.00%
Mirae Asset Securities Co., Ltd.	\$200,000	2.63%	30/7/2025	192,740	0.00%
Mirae Asset Securities Co., Ltd.	\$200,000	6.00%	26/1/2029	202,042	0.01%
NAVER Corp.	\$200,000	1.50%	29/3/2026	187,056	0.00%
NH Investment & Securities Co., Ltd.	\$200,000	1.88%	7/10/2026	184,280	0.00%
POSCO	\$275,000	5.63%	17/1/2026	275,408	0.01%
POSCO	\$200,000	4.88%	23/1/2027	197,314	0.00%
POSCO	\$200,000	4.50%	4/8/2027	194,949	0.00%
POSCO	\$200,000	5.75%	17/1/2028	202,679	0.01%
POSCO	\$200,000	5.88%	17/1/2033	205,244	0.01%
Shinhan Bank Co., Ltd.	\$200,000	3.75%	20/9/2027	189,207	0.00%
Shinhan Bank Co., Ltd.	\$200,000	4.50%	26/3/2028	192,884	0.00%
Shinhan Bank Co., Ltd.	\$200,000	4.50%	12/4/2028	196,571	0.00%
Shinhan Bank Co., Ltd.	\$300,000	4.38%	13/4/2032	275,729	0.01%
Shinhan Bank Co., Ltd.	\$200,000	5.75%	15/4/2034	197,329	0.00%
Shinhan Card Co., Ltd.	\$250,000	1.38%	23/6/2026	230,922	0.01%
Shinhan Financial Group Co., Ltd.^	\$300,000	2.88%	Perpetual	282,269	0.01%
Shinhan Financial Group Co., Ltd.	\$200,000	5.00%	24/7/2028	197,837	0.00%
SK Battery America, Inc.	\$400,000	2.13%	26/1/2026	375,455	0.01%
SK Battery America, Inc.	\$250,000	4.88%	23/1/2027	247,040	0.01%
SK Broadband Co., Ltd.	\$200,000	4.88%	28/6/2028	197,776	0.00%
SK Hynix, Inc.	\$250,000	6.25%	17/1/2026	252,256	0.01%
SK Hynix, Inc.	\$400,000	1.50%	19/1/2026	375,723	0.01%
SK Hynix, Inc.	\$250,000	5.50%	16/1/2027	249,641	0.01%
SK Hynix, Inc.	\$400,000	6.38%	17/1/2028	411,116	0.01%
SK Hynix, Inc.	\$400,000	5.50%	16/1/2029	399,680	0.01%
SK Hynix, Inc.	\$400,000	2.38%	19/1/2031	329,229	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
SK Hynix, Inc.	\$200,000	6.50%	17/1/2033	210,577	0.01%
SK On Co., Ltd.	\$300,000	5.38%	11/5/2026	299,547	0.01%
SK Telecom Co., Ltd.	\$100,000	6.63%	20/7/2027	103,620	0.00%
Woori Bank	\$200,000	2.00%	20/1/2027	185,019	0.00%
Woori Bank	\$200,000	4.88%	26/1/2028	199,268	0.00%
Woori Bank	\$200,000	5.13%	6/8/2028	196,601	0.00%
Woori Bank	\$200,000	4.75%	24/1/2029	198,342	0.00%
				22,270,114	0.53%
Spain 1.85% (31 December 2023: 1.74%)					
Abanca Corp. Bancaria SA^	€300,000	0.50%	8/9/2027	299,226	0.01%
Abanca Corp. Bancaria SA^	€200,000	5.25%	14/9/2028	222,351	0.01%
Abertis Infraestructuras SA	€100,000	3.38%	27/11/2026	120,402	0.00%
Abertis Infraestructuras SA	€200,000	2.38%	27/9/2027	205,610	0.00%
Abertis Infraestructuras SA	€300,000	4.13%	31/1/2028	324,693	0.01%
Abertis Infraestructuras SA	€500,000	1.25%	7/2/2028	490,545	0.01%
Abertis Infraestructuras SA	€400,000	1.13%	26/3/2028	390,512	0.01%
Abertis Infraestructuras SA	€500,000	1.63%	15/7/2029	485,209	0.01%
Abertis Infraestructuras SA	€100,000	4.13%	7/8/2029	108,352	0.00%
Abertis Infraestructuras SA	€600,000	3.00%	27/3/2031	612,348	0.01%
Acciona Energia Financiacion Filiales SA	€300,000	5.13%	23/4/2031	332,000	0.01%
Amadeus IT Group SA	€200,000	2.88%	20/5/2027	210,453	0.01%
Atradius Credito y Cauccion SA de Seguros y Reaseguros	€100,000	5.00%	17/4/2034	107,051	0.00%
Banco Bilbao Vizcaya Argentaria SA	\$350,000	1.13%	18/9/2025	331,514	0.01%
Banco Bilbao Vizcaya Argentaria SA	€200,000	1.75%	26/11/2025	208,757	0.01%
Banco Bilbao Vizcaya Argentaria SA	€600,000	0.50%	14/1/2027	594,994	0.01%
Banco Bilbao Vizcaya Argentaria SA^	€900,000	0.13%	24/3/2027	908,664	0.02%
Banco Bilbao Vizcaya Argentaria SA	€600,000	3.38%	20/9/2027	642,308	0.02%
Banco Bilbao Vizcaya Argentaria SA^	€300,000	0.88%	14/1/2029	291,540	0.01%
Banco Bilbao Vizcaya Argentaria SA	€300,000	4.38%	14/10/2029	334,563	0.01%
Banco Bilbao Vizcaya Argentaria SA^	€700,000	4.63%	13/1/2031	774,957	0.02%
Banco Bilbao Vizcaya Argentaria SA	€500,000	3.50%	26/3/2031	531,187	0.01%
Banco Bilbao Vizcaya Argentaria SA^	€100,000	5.75%	15/9/2033	111,804	0.00%
Banco Bilbao Vizcaya Argentaria SA	€300,000	3.88%	15/1/2034	323,147	0.01%
Banco Bilbao Vizcaya Argentaria SA^	\$200,000	7.88%	15/11/2034	218,029	0.01%
Banco Bilbao Vizcaya Argentaria SA^	\$600,000	6.03%	13/3/2035	598,317	0.01%
Banco Bilbao Vizcaya Argentaria SA^	€300,000	4.88%	8/2/2036	323,859	0.01%
Banco de Sabadell SA	€200,000	0.88%	22/7/2025	208,002	0.00%
Banco de Sabadell SA^	€400,000	1.13%	11/3/2027	411,191	0.01%
Banco de Sabadell SA^	€200,000	5.13%	10/11/2028	223,440	0.01%
Banco de Sabadell SA^	€200,000	5.00%	7/6/2029	223,771	0.01%
Banco de Sabadell SA^	€400,000	5.50%	8/9/2029	451,624	0.01%
Banco de Sabadell SA^	€500,000	4.00%	15/1/2030	540,543	0.01%
Banco de Sabadell SA^	€300,000	4.25%	13/9/2030	324,521	0.01%
Banco Santander SA	\$600,000	5.15%	18/8/2025	595,530	0.01%
Banco Santander SA	\$500,000	5.18%	19/11/2025	495,016	0.01%
Banco Santander SA	€600,000	1.38%	5/1/2026	621,896	0.01%
Banco Santander SA	€500,000	3.75%	16/1/2026	536,766	0.01%
Banco Santander SA	€1,100,000	3.25%	4/4/2026	1,166,506	0.03%
Banco Santander SA^	€200,000	3.63%	27/9/2026	214,008	0.01%
Banco Santander SA	€1,500,000	0.30%	4/10/2026	1,497,590	0.04%
Banco Santander SA	€100,000	3.13%	19/1/2027	105,609	0.00%
Banco Santander SA^	€1,000,000	0.50%	24/3/2027	1,013,833	0.02%
Banco Santander SA	\$1,600,000	5.29%	18/8/2027	1,589,257	0.04%
Banco Santander SA^	\$600,000	1.72%	14/9/2027	550,122	0.01%
Banco Santander SA^	\$350,000	6.53%	7/11/2027	358,080	0.01%
Banco Santander SA	€500,000	3.88%	16/1/2028	542,593	0.01%
Banco Santander SA	€400,000	0.20%	11/2/2028	380,683	0.01%
Banco Santander SA	\$400,000	3.80%	23/2/2028	377,066	0.01%
Banco Santander SA^	\$400,000	4.18%	24/3/2028	385,449	0.01%
Banco Santander SA	\$425,000	4.38%	12/4/2028	409,608	0.01%
Banco Santander SA	CHF500,000	0.31%	9/6/2028	531,745	0.01%
Banco Santander SA	\$400,000	5.59%	8/8/2028	404,010	0.01%
Banco Santander SA^	€700,000	4.75%	30/8/2028	871,768	0.02%
Banco Santander SA	\$550,000	6.61%	7/11/2028	577,330	0.01%
Banco Santander SA	€1,000,000	3.88%	22/4/2029	1,072,561	0.03%
Banco Santander SA^	€500,000	0.63%	24/6/2029	474,930	0.01%
Banco Santander SA	\$400,000	3.31%	27/6/2029	365,989	0.01%
Banco Santander SA^	\$400,000	5.54%	14/3/2030	397,292	0.01%
Banco Santander SA	\$400,000	3.49%	28/5/2030	358,292	0.01%
Banco Santander SA	€400,000	4.25%	12/6/2030	444,543	0.01%
Banco Santander SA	€300,000	1.63%	22/10/2030	276,598	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco Santander SA	\$450,000	2.75%	3/12/2030	374,597	0.01%
Banco Santander SA	\$200,000	2.96%	25/3/2031	170,799	0.00%
Banco Santander SA	€1,100,000	4.88%	18/10/2031	1,245,310	0.03%
Banco Santander SA^	£300,000	2.25%	4/10/2032	336,416	0.01%
Banco Santander SA^	\$250,000	3.23%	22/11/2032	208,662	0.00%
Banco Santander SA	\$600,000	6.92%	8/8/2033	627,143	0.01%
Banco Santander SA^	€800,000	5.75%	23/8/2033	893,610	0.02%
Banco Santander SA	\$550,000	6.94%	7/11/2033	600,649	0.01%
Banco Santander SA	€1,000,000	3.75%	9/1/2034	1,070,556	0.03%
Banco Santander SA	\$600,000	6.35%	14/3/2034	601,631	0.01%
Banco Santander SA^	€500,000	5.00%	22/4/2034	544,486	0.01%
Bankinter SA^	€200,000	4.38%	3/5/2030	220,033	0.01%
Bankinter SA^	€300,000	1.25%	23/12/2032	291,579	0.01%
CaixaBank SA	€200,000	1.13%	27/3/2026	205,639	0.00%
CaixaBank SA	€300,000	1.38%	19/6/2026	307,770	0.01%
CaixaBank SA^	€400,000	0.38%	18/11/2026	408,788	0.01%
CaixaBank SA^	€1,300,000	4.63%	16/5/2027	1,414,191	0.03%
CaixaBank SA^	\$1,875,000	6.68%	13/9/2027	1,909,394	0.05%
CaixaBank SA^	£300,000	3.50%	6/4/2028	358,700	0.01%
CaixaBank SA^	€1,100,000	0.75%	26/5/2028	1,086,951	0.03%
CaixaBank SA^	\$400,000	6.21%	18/1/2029	406,290	0.01%
CaixaBank SA^	€400,000	0.50%	9/2/2029	381,298	0.01%
CaixaBank SA^	€300,000	5.00%	19/7/2029	334,681	0.01%
CaixaBank SA	€300,000	3.75%	7/9/2029	325,988	0.01%
CaixaBank SA^	\$560,000	5.67%	15/3/2030	557,779	0.01%
CaixaBank SA	CHF600,000	2.18%	19/3/2030	678,859	0.02%
CaixaBank SA	€1,400,000	4.25%	6/9/2030	1,550,426	0.04%
CaixaBank SA^	€700,000	5.38%	14/11/2030	802,030	0.02%
CaixaBank SA^	£300,000	6.88%	25/10/2033	386,790	0.01%
CaixaBank SA	€500,000	4.38%	29/11/2033	558,088	0.01%
CaixaBank SA^	€800,000	6.13%	30/5/2034	907,132	0.02%
CaixaBank SA^	\$500,000	6.84%	13/9/2034	528,172	0.01%
CaixaBank SA^	\$260,000	6.04%	15/6/2035	260,866	0.01%
Cellnex Finance Co., SA	€1,700,000	1.00%	15/9/2027	1,673,253	0.04%
Cellnex Finance Co., SA	€700,000	2.00%	15/9/2032	643,518	0.02%
Cellnex Finance Co., SA	\$250,000	3.88%	7/7/2041	198,289	0.00%
Cellnex Telecom SA	€800,000	1.88%	26/6/2029	779,768	0.02%
Cellnex Telecom SA	€500,000	1.75%	23/10/2030	469,508	0.01%
EDP Servicios Financieros Espana SA	€500,000	4.13%	4/4/2029	546,250	0.01%
EDP Servicios Financieros Espana SA	€600,000	3.50%	16/7/2030	635,301	0.02%
Enagas Financiaciones SA	€300,000	3.63%	24/1/2034	313,179	0.01%
FCC Servicios Medio Ambiente Holding SAU	€100,000	1.66%	4/12/2026	102,405	0.00%
FCC Servicios Medio Ambiente Holding SAU	€300,000	5.25%	30/10/2029	339,875	0.01%
Iberdrola Finanzas SA^	€400,000	4.88%	Perpetual	434,369	0.01%
Iberdrola Finanzas SA^	€400,000	1.58%	Perpetual	391,151	0.01%
Iberdrola Finanzas SA^	€200,000	4.87%	Perpetual	217,582	0.01%
Iberdrola Finanzas SA	€1,000,000	3.13%	22/11/2028	1,064,259	0.03%
Iberdrola Finanzas SA	€500,000	1.38%	11/3/2032	464,327	0.01%
Iberdrola Finanzas SA	€400,000	3.63%	13/7/2033	429,701	0.01%
Iberdrola International BV^	€400,000	1.45%	Perpetual	399,017	0.01%
Iberdrola International BV^	€300,000	2.25%	Perpetual	290,396	0.01%
Iberdrola International BV^	€100,000	1.83%	Perpetual	92,974	0.00%
Iberdrola International BV	€1,200,000	1.13%	21/4/2026	1,238,293	0.03%
Iberdrola International BV	\$165,000	6.75%	15/7/2036	184,947	0.00%
Inmobiliaria Colonial Socimi SA	€600,000	1.63%	28/11/2025	624,485	0.01%
Inmobiliaria Colonial Socimi SA	€400,000	2.00%	17/4/2026	416,109	0.01%
Inmobiliaria Colonial Socimi SA	€200,000	0.75%	22/6/2029	186,058	0.00%
Inmobiliaria Colonial Socimi SA	€300,000	2.50%	28/11/2029	300,113	0.01%
Mapfre SA^	€700,000	4.38%	31/3/2047	746,614	0.02%
Merlin Properties Socimi SA	€400,000	2.38%	13/7/2027	411,119	0.01%
Merlin Properties Socimi SA	€400,000	2.38%	18/9/2029	398,518	0.01%
Merlin Properties Socimi SA	€300,000	1.38%	1/6/2030	275,642	0.01%
Merlin Properties Socimi SA	€100,000	1.88%	4/12/2034	84,478	0.00%
Naturgy Finance Iberia SA	€200,000	1.38%	19/1/2027	203,122	0.00%
Naturgy Finance Iberia SA	€200,000	1.50%	29/1/2028	200,120	0.00%
NorteGas Energia Distribucion SA	€100,000	2.07%	28/9/2027	100,547	0.00%
NorteGas Energia Distribucion SA	€100,000	0.91%	22/1/2031	85,656	0.00%
Red Electrica Financiaciones SAU	€100,000	1.00%	21/4/2026	102,898	0.00%
Red Electrica Financiaciones SAU	€100,000	1.25%	13/3/2027	101,686	0.00%
Red Electrica Financiaciones SAU	€100,000	0.38%	24/7/2028	95,940	0.00%
Redeia Corp. SA^	€300,000	4.63%	Perpetual	325,250	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Redeia Corp. SA	€200,000	3.38%	9/7/2032	212,439	0.01%
Redexis Gas Finance BV	€300,000	1.88%	27/4/2027	303,736	0.01%
Redexis SAU	€300,000	4.38%	30/5/2031	318,933	0.01%
Repsol Europe Finance Sarl	€1,000,000	0.38%	6/7/2029	921,696	0.02%
Repsol Europe Finance Sarl	€100,000	0.88%	6/7/2033	85,163	0.00%
Repsol International Finance BV	€1,400,000	2.00%	15/12/2025	1,466,835	0.03%
Santander Consumer Finance SA	€300,000	0.50%	14/1/2027	297,932	0.01%
Santander Consumer Finance SA	€300,000	4.13%	5/5/2028	327,618	0.01%
Telefonica Emisiones SA	€100,000	5.38%	2/2/2026	126,523	0.00%
Telefonica Emisiones SA	€100,000	1.46%	13/4/2026	103,390	0.00%
Telefonica Emisiones SA	€500,000	1.45%	22/1/2027	509,265	0.01%
Telefonica Emisiones SA	\$150,000	4.10%	8/3/2027	145,635	0.00%
Telefonica Emisiones SA	€400,000	1.72%	12/1/2028	404,575	0.01%
Telefonica Emisiones SA	€200,000	2.32%	17/10/2028	204,749	0.00%
Telefonica Emisiones SA	€300,000	5.45%	8/10/2029	384,049	0.01%
Telefonica Emisiones SA	€600,000	2.93%	17/10/2029	628,221	0.02%
Telefonica Emisiones SA	€600,000	2.59%	25/5/2031	604,783	0.01%
Telefonica Emisiones SA	€1,100,000	4.18%	21/11/2033	1,201,560	0.03%
Telefonica Emisiones SA	\$650,000	7.05%	20/6/2036	708,034	0.02%
Telefonica Emisiones SA	€200,000	1.86%	13/7/2040	159,254	0.00%
Telefonica Emisiones SA	\$850,000	5.21%	8/3/2047	753,048	0.02%
Telefonica Emisiones SA	\$475,000	4.90%	6/3/2048	401,799	0.01%
Telefonica Emisiones SA	\$750,000	5.52%	1/3/2049	694,104	0.02%
Telefonica Europe BV	\$250,000	8.25%	15/9/2030	282,332	0.01%
Telefonica Europe BV	€460,000	5.88%	14/2/2033	575,276	0.01%
Unicaja Banco SA^	€200,000	5.13%	21/2/2029	221,989	0.01%
Werfen SA	€400,000	4.25%	3/5/2030	431,132	0.01%
				77,696,244	1.85%
Supranational 0.00% (31 December 2023: 0.00%)					
Concentrix Corp.	\$200,000	6.65%	2/8/2026	202,104	0.00%
				202,104	0.00%
Sweden 0.79% (31 December 2023: 0.78%)					
Akelius Residential Property AB	€100,000	2.38%	15/8/2025	121,145	0.00%
Akelius Residential Property Financing BV	€400,000	1.13%	11/1/2029	369,922	0.01%
Akelius Residential Property Financing BV	€400,000	0.75%	22/2/2030	343,683	0.01%
Alfa Laval Treasury International AB	€200,000	1.38%	18/2/2029	195,578	0.01%
Assa Abloy AB	€600,000	3.88%	13/9/2030	655,531	0.02%
Atlas Copco Finance DAC	€500,000	0.13%	3/9/2029	457,426	0.01%
Balder Finland OYJ	€300,000	1.00%	20/1/2029	264,156	0.01%
Balder Finland OYJ	€100,000	1.38%	24/5/2030	85,179	0.00%
Castellum AB	€200,000	0.75%	4/9/2026	199,624	0.01%
Electrolux AB	€500,000	4.50%	29/9/2028	544,497	0.01%
EQT AB	€450,000	0.88%	14/5/2031	388,758	0.01%
Essity AB	€100,000	0.50%	3/2/2030	93,298	0.00%
Essity AB	€500,000	0.25%	8/2/2031	461,525	0.01%
Essity Capital BV	€250,000	3.00%	21/9/2026	266,004	0.01%
Fastighets AB Balder	€400,000	1.88%	23/1/2026	411,108	0.01%
Fastighets AB Balder	€200,000	1.25%	28/1/2028	187,041	0.00%
H&M Finance BV	€200,000	0.25%	25/8/2029	179,588	0.00%
Heimstaden Bostad AB	€700,000	1.13%	21/1/2026	684,627	0.02%
Heimstaden Bostad Treasury BV	€300,000	0.63%	24/7/2025	299,604	0.01%
Heimstaden Bostad Treasury BV	€1,000,000	1.00%	13/4/2028	873,665	0.02%
Heimstaden Bostad Treasury BV	€300,000	1.38%	24/7/2028	261,644	0.01%
Hemso Fastighets AB	€900,000	1.00%	9/9/2026	909,340	0.02%
Investor AB	€500,000	2.75%	10/6/2032	511,572	0.01%
Investor AB	€100,000	1.50%	20/6/2039	80,147	0.00%
Lansforsakringar Bank AB	€500,000	0.05%	15/4/2026	504,072	0.01%
Molnlycke Holding AB	€200,000	0.63%	15/1/2031	172,604	0.00%
Sagax AB	€500,000	4.38%	29/5/2030	538,422	0.01%
Sagax Euro Mtn NL BV	€500,000	1.00%	17/5/2029	463,018	0.01%
Sandvik AB	€500,000	3.75%	27/9/2029	543,105	0.01%
Securitas AB	€200,000	0.25%	22/2/2028	190,611	0.01%
Skandinaviska Enskilda Banken AB	€200,000	5.50%	1/6/2026	255,237	0.01%
Skandinaviska Enskilda Banken AB	\$425,000	1.20%	9/9/2026	389,504	0.01%
Skandinaviska Enskilda Banken AB	€500,000	4.00%	9/11/2026	539,245	0.01%
Skandinaviska Enskilda Banken AB	€1,600,000	1.75%	11/11/2026	1,650,605	0.04%
Skandinaviska Enskilda Banken AB	€500,000	0.75%	9/8/2027	491,856	0.01%
Skandinaviska Enskilda Banken AB	€700,000	3.75%	7/2/2028	753,802	0.02%
Skandinaviska Enskilda Banken AB	€300,000	3.88%	9/5/2028	326,642	0.01%
Skandinaviska Enskilda Banken AB	€200,000	0.38%	21/6/2028	189,072	0.00%
Skandinaviska Enskilda Banken AB	\$300,000	5.38%	5/3/2029	299,893	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Skandinaviska Enskilda Banken AB [^]	€600,000	0.75%	3/11/2031	592,799	0.01%
Skandinaviska Enskilda Banken AB [^]	€300,000	5.00%	17/8/2033	330,266	0.01%
SKF AB	€108,000	3.13%	14/9/2028	113,947	0.00%
Svenska Handelsbanken AB	€600,000	0.13%	3/11/2026	595,318	0.01%
Svenska Handelsbanken AB	€800,000	3.88%	10/5/2027	868,086	0.02%
Svenska Handelsbanken AB [^]	\$300,000	1.42%	11/6/2027	276,449	0.01%
Svenska Handelsbanken AB	€1,000,000	3.38%	17/2/2028	1,072,372	0.03%
Svenska Handelsbanken AB	AUD200,000	5.00%	2/3/2028	132,630	0.00%
Svenska Handelsbanken AB	\$300,000	5.50%	15/6/2028	301,800	0.01%
Svenska Handelsbanken AB	€199,000	0.05%	6/9/2028	186,540	0.00%
Svenska Handelsbanken AB	€600,000	1.38%	23/2/2029	586,742	0.01%
Svenska Handelsbanken AB	€100,000	2.63%	5/9/2029	103,776	0.00%
Svenska Handelsbanken AB	€200,000	0.50%	18/2/2030	181,783	0.00%
Svenska Handelsbanken AB [^]	£200,000	4.63%	23/8/2032	242,840	0.01%
Svenska Handelsbanken AB [^]	€200,000	3.25%	1/6/2033	206,625	0.01%
Svenska Handelsbanken AB	€300,000	3.75%	15/2/2034	322,995	0.01%
Svenska Handelsbanken AB [^]	€250,000	5.00%	16/8/2034	275,599	0.01%
Swedbank AB	€1,800,000	3.75%	14/11/2025	1,930,150	0.05%
Swedbank AB	\$250,000	5.47%	15/6/2026	250,622	0.01%
Swedbank AB	\$200,000	6.14%	12/9/2026	202,467	0.01%
Swedbank AB	\$400,000	1.54%	16/11/2026	366,879	0.01%
Swedbank AB	\$500,000	5.34%	20/9/2027	498,584	0.01%
Swedbank AB	€400,000	0.20%	12/1/2028	380,398	0.01%
Swedbank AB	€400,000	4.25%	11/7/2028	438,517	0.01%
Swedbank AB	€600,000	4.13%	13/11/2028	659,569	0.02%
Swedbank AB [^]	£100,000	5.88%	24/5/2029	128,395	0.00%
Swedbank AB	€500,000	3.38%	29/5/2030	533,779	0.01%
Swedbank AB	€800,000	4.38%	5/9/2030	884,699	0.02%
Swedbank AB [^]	€300,000	3.63%	23/8/2032	315,634	0.01%
Swedbank AB [^]	£200,000	7.27%	15/11/2032	261,292	0.01%
Tele2 AB	€160,000	3.75%	22/11/2029	171,180	0.00%
Tele2 AB	€100,000	0.75%	23/3/2031	91,229	0.00%
Telefonaktiebolaget LM Ericsson	€200,000	1.00%	26/5/2029	185,037	0.00%
Telia Co. AB	€500,000	0.13%	27/11/2030	436,409	0.01%
Telia Co. AB [^]	€100,000	1.38%	11/5/2081	101,266	0.00%
Telia Co. AB [^]	€300,000	2.75%	30/6/2083	300,311	0.01%
Volvo Treasury AB	€120,000	1.63%	18/9/2025	125,466	0.00%
Volvo Treasury AB	€1,000,000	0.00%	18/5/2026	1,002,588	0.02%
Volvo Treasury AB	€1,200,000	2.00%	19/8/2027	1,231,804	0.03%
				33,039,192	0.79%
Switzerland 1.82% (31 December 2023: 1.95%)					
ABB Finance BV	€200,000	0.00%	19/1/2030	179,908	0.00%
ABB Finance BV	€500,000	3.38%	15/1/2034	529,513	0.01%
ABB Finance USA, Inc.	\$475,000	3.80%	3/4/2028	462,311	0.01%
ABB Finance USA, Inc.	\$200,000	4.38%	8/5/2042	177,453	0.00%
Adecco International Financial Services BV	€178,000	0.13%	21/9/2028	167,670	0.00%
Adecco International Financial Services BV	€200,000	1.25%	20/11/2029	191,776	0.00%
Adecco International Financial Services BV	€122,000	0.50%	21/9/2031	105,005	0.00%
Adecco International Financial Services BV [^]	€200,000	1.00%	21/3/2082	192,247	0.00%
Alcon Finance Corp.	\$200,000	2.75%	23/9/2026	189,132	0.00%
Alcon Finance Corp.	\$200,000	3.00%	23/9/2029	181,050	0.00%
Alcon Finance Corp.	\$375,000	2.60%	27/5/2030	326,790	0.01%
Alcon Finance Corp.	\$275,000	5.38%	6/12/2032	275,467	0.01%
Alcon Finance Corp.	\$200,000	5.75%	6/12/2052	202,353	0.01%
Argentum Netherlands BV for Givaudan SA	€700,000	2.00%	17/9/2030	688,358	0.02%
Argentum Netherlands BV for Swiss Re Ltd. [^]	\$400,000	5.75%	15/8/2050	396,298	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. [^]	€100,000	3.50%	1/10/2046	105,719	0.00%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. [^]	\$300,000	5.13%	1/6/2048	291,454	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. [^]	€100,000	2.75%	19/2/2049	100,973	0.00%
Cloverie plc for Swiss Reinsurance Co., Ltd. [^]	\$200,000	4.50%	11/9/2044	198,591	0.01%
Cloverie PLC for Zurich Insurance Co., Ltd.	€400,000	1.50%	15/12/2028	397,133	0.01%
Cloverie PLC for Zurich Insurance Co., Ltd. [^]	\$600,000	5.63%	24/6/2046	593,431	0.01%
Coca-Cola HBC Finance BV	€400,000	1.00%	14/5/2027	399,987	0.01%
Coca-Cola HBC Finance BV	€200,000	1.63%	14/5/2031	188,691	0.00%
Credit Suisse USA LLC	\$235,000	7.13%	15/7/2032	258,243	0.01%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG [^]	€300,000	3.38%	29/9/2047	309,825	0.01%
ELM BV for Swiss Reinsurance Co., Ltd. [^]	€300,000	2.60%	Perpetual	312,442	0.01%
Firmenich Productions Participations SAS	€500,000	1.38%	30/10/2026	510,970	0.01%
Firmenich Productions Participations SAS	€200,000	1.75%	30/4/2030	194,829	0.01%
Givaudan Finance Europe BV	€400,000	1.00%	22/4/2027	403,058	0.01%
Givaudan Finance Europe BV	€100,000	1.63%	22/4/2032	93,574	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Glencore Finance Canada Ltd.	\$455,000	5.55%	25/10/2042	423,645	0.01%
Glencore Funding LLC	\$100,000	4.88%	12/3/2029	98,577	0.00%
Helvetia Europe SA^	€182,000	2.75%	30/9/2041	171,292	0.00%
Holcim Finance Luxembourg SA	€250,000	2.25%	26/5/2028	255,838	0.01%
Holcim Finance Luxembourg SA	€100,000	1.75%	29/8/2029	97,711	0.00%
Holcim Finance Luxembourg SA	€950,000	0.50%	3/9/2030	835,943	0.02%
Holcim Finance Luxembourg SA	€600,000	0.63%	19/1/2033	493,356	0.01%
Holcim Finance US LLC	\$200,000	3.50%	22/9/2026	192,008	0.00%
Holcim Finance US LLC	\$200,000	4.75%	22/9/2046	172,348	0.00%
Holcim Sterling Finance Netherlands BV	€200,000	3.00%	12/5/2032	214,067	0.01%
Holcim Sterling Finance Netherlands BV	€100,000	2.25%	4/4/2034	96,040	0.00%
Nestle Finance International Ltd.	€700,000	0.00%	14/6/2026	705,680	0.02%
Nestle Finance International Ltd.	€300,000	0.88%	29/3/2027	302,862	0.01%
Nestle Finance International Ltd.	€200,000	1.25%	29/3/2031	190,592	0.00%
Nestle Finance International Ltd.	€800,000	0.00%	3/3/2033	655,597	0.02%
Nestle Finance International Ltd.	€100,000	1.50%	29/3/2035	89,101	0.00%
Nestle Finance International Ltd.	€500,000	1.75%	2/11/2037	437,177	0.01%
Nestle Finance International Ltd.	€200,000	0.38%	3/12/2040	133,130	0.00%
Nestle Finance International Ltd.	€145,000	0.88%	14/6/2041	104,435	0.00%
Nestle SA	CHF800,000	2.25%	8/11/2029	938,138	0.02%
Nestle SA	CHF600,000	2.13%	15/7/2030	702,695	0.02%
Nestle SA	CHF210,000	2.00%	28/6/2033	246,754	0.01%
Nestle SA	CHF400,000	1.63%	30/5/2034	455,494	0.01%
Nestle SA	CHF300,000	2.50%	14/7/2034	369,060	0.01%
Nestle SA	CHF150,000	1.75%	30/5/2040	173,193	0.00%
Novartis Capital Corp.	\$275,000	3.00%	20/11/2025	267,545	0.01%
Novartis Capital Corp.	\$175,000	2.00%	14/2/2027	162,998	0.00%
Novartis Capital Corp.	\$725,000	3.10%	17/5/2027	692,437	0.02%
Novartis Capital Corp.	\$200,000	2.20%	14/8/2030	173,197	0.00%
Novartis Capital Corp.	\$75,000	3.70%	21/9/2042	61,213	0.00%
Novartis Capital Corp.	\$675,000	4.40%	6/5/2044	601,479	0.01%
Novartis Capital Corp.	\$625,000	4.00%	20/11/2045	522,193	0.01%
Novartis Capital Corp.	\$500,000	2.75%	14/8/2050	324,163	0.01%
Novartis Finance SA	€200,000	1.13%	30/9/2027	201,192	0.01%
Novartis Finance SA	€1,300,000	0.00%	23/9/2028	1,220,739	0.03%
Novartis Finance SA	€500,000	1.70%	14/8/2038	440,699	0.01%
Richemont International Holding SA	€900,000	1.00%	26/3/2026	925,165	0.02%
Richemont International Holding SA	€200,000	0.75%	26/5/2028	194,744	0.01%
Richemont International Holding SA	€600,000	1.50%	26/3/2030	584,521	0.01%
Richemont International Holding SA	€200,000	1.13%	26/5/2032	182,125	0.00%
Richemont International Holding SA	€300,000	2.00%	26/3/2038	267,146	0.01%
Richemont International Holding SA	€200,000	1.63%	26/5/2040	164,126	0.00%
Roche Finance Europe BV	€1,500,000	3.31%	4/12/2027	1,611,777	0.04%
Roche Holdings, Inc.	\$500,000	3.00%	10/11/2025	486,594	0.01%
Roche Holdings, Inc.	\$700,000	0.99%	5/3/2026	654,773	0.02%
Roche Holdings, Inc.	\$200,000	2.63%	15/5/2026	191,449	0.00%
Roche Holdings, Inc.	\$200,000	2.38%	28/1/2027	187,457	0.00%
Roche Holdings, Inc.	\$850,000	1.93%	13/12/2028	750,115	0.02%
Roche Holdings, Inc.	\$950,000	2.08%	13/12/2031	775,858	0.02%
Roche Holdings, Inc.	\$200,000	7.00%	1/3/2039	235,070	0.01%
Roche Holdings, Inc.	\$325,000	4.00%	28/11/2044	270,217	0.01%
Roche Holdings, Inc.	\$850,000	2.61%	13/12/2051	519,771	0.01%
Roche Kapitalmarkt AG	CHF700,000	0.75%	25/2/2031	755,314	0.02%
Sika Capital BV	€300,000	3.75%	3/11/2026	322,989	0.01%
Sika Capital BV	€200,000	1.50%	29/4/2031	188,914	0.00%
Swiss Life Finance I AG	€300,000	3.25%	31/8/2029	316,952	0.01%
Swiss Re Finance Luxembourg SA^	\$200,000	5.00%	2/4/2049	192,650	0.01%
Swiss Re Finance Luxembourg SA^	€300,000	2.53%	30/4/2050	295,311	0.01%
Swiss Re Finance UK plc^	€300,000	2.71%	4/6/2052	283,406	0.01%
Tyco Electronics Group SA	\$285,000	3.70%	15/2/2026	278,246	0.01%
Tyco Electronics Group SA	\$275,000	3.13%	15/8/2027	260,017	0.01%
Tyco Electronics Group SA	€200,000	0.00%	16/2/2029	184,898	0.00%
Tyco Electronics Group SA	\$100,000	7.13%	1/10/2037	115,410	0.00%
UBS AG	\$350,000	5.80%	11/9/2025	351,185	0.01%
UBS AG	€150,000	0.25%	5/1/2026	152,666	0.00%
UBS AG	€350,000	7.75%	10/3/2026	460,077	0.01%
UBS AG	\$450,000	1.25%	1/6/2026	416,356	0.01%
UBS AG	\$750,000	1.25%	7/8/2026	689,064	0.02%
UBS AG	€1,800,000	5.50%	20/8/2026	2,002,727	0.05%
UBS AG	\$400,000	5.00%	9/7/2027	396,751	0.01%
UBS AG	\$875,000	7.50%	15/2/2028	936,186	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UBS AG	€1,100,000	0.25%	1/9/2028	1,031,215	0.03%
UBS AG	\$775,000	5.65%	11/9/2028	788,812	0.02%
UBS AG	AUD400,000	5.81%	24/11/2028	272,534	0.01%
UBS AG	€650,000	0.50%	31/3/2031	566,340	0.01%
UBS AG	\$310,000	4.50%	26/6/2048	271,793	0.01%
UBS Group AG	\$1,000,000	4.13%	24/9/2025	980,698	0.02%
UBS Group AG	\$800,000	4.13%	15/4/2026	779,724	0.02%
UBS Group AG	\$575,000	4.55%	17/4/2026	565,158	0.01%
UBS Group AG^	\$500,000	4.49%	12/5/2026	494,146	0.01%
UBS Group AG^	\$400,000	2.19%	5/6/2026	386,733	0.01%
UBS Group AG^	\$550,000	6.37%	15/7/2026	552,784	0.01%
UBS Group AG^	€1,200,000	2.13%	13/10/2026	1,256,191	0.03%
UBS Group AG^	\$650,000	5.71%	12/1/2027	650,424	0.02%
UBS Group AG^	\$400,000	1.36%	30/1/2027	373,411	0.01%
UBS Group AG^	\$925,000	1.31%	2/2/2027	862,100	0.02%
UBS Group AG^	€300,000	1.00%	24/6/2027	304,112	0.01%
UBS Group AG^	\$575,000	4.70%	5/8/2027	564,404	0.01%
UBS Group AG^	\$500,000	1.49%	10/8/2027	458,661	0.01%
UBS Group AG^	£200,000	7.00%	30/9/2027	260,048	0.01%
UBS Group AG^	\$500,000	6.33%	22/12/2027	507,894	0.01%
UBS Group AG	\$785,000	4.28%	9/1/2028	752,871	0.02%
UBS Group AG^	€500,000	0.65%	14/1/2028	495,528	0.01%
UBS Group AG	€1,200,000	0.25%	24/2/2028	1,139,562	0.03%
UBS Group AG	\$725,000	4.25%	23/3/2028	694,203	0.02%
UBS Group AG^	\$650,000	4.75%	12/5/2028	636,080	0.02%
UBS Group AG^	£310,000	2.25%	9/6/2028	357,134	0.01%
UBS Group AG^	\$925,000	6.44%	11/8/2028	948,502	0.02%
UBS Group AG^	€500,000	0.25%	5/11/2028	478,168	0.01%
UBS Group AG	CHF400,000	0.44%	9/11/2028	423,916	0.01%
UBS Group AG^	\$800,000	3.87%	12/1/2029	754,542	0.02%
UBS Group AG^	€1,650,000	7.75%	1/3/2029	1,997,327	0.05%
UBS Group AG^	\$600,000	6.25%	22/9/2029	616,911	0.02%
UBS Group AG^	£200,000	2.13%	15/11/2029	221,667	0.01%
UBS Group AG^	\$600,000	5.43%	8/2/2030	598,090	0.01%
UBS Group AG^	\$400,000	3.13%	13/8/2030	358,475	0.01%
UBS Group AG^	\$650,000	5.62%	13/9/2030	653,434	0.02%
UBS Group AG^	€1,100,000	4.38%	11/1/2031	1,204,815	0.03%
UBS Group AG^	\$1,100,000	4.19%	1/4/2031	1,026,095	0.02%
UBS Group AG	€500,000	0.88%	3/11/2031	435,909	0.01%
UBS Group AG^	\$825,000	2.10%	11/2/2032	663,053	0.02%
UBS Group AG^	€900,000	2.88%	2/4/2032	901,144	0.02%
UBS Group AG^	\$1,050,000	3.09%	14/5/2032	896,048	0.02%
UBS Group AG	€500,000	0.63%	18/1/2033	408,723	0.01%
UBS Group AG^	\$700,000	2.75%	11/2/2033	572,317	0.01%
UBS Group AG^	€543,000	4.13%	9/6/2033	586,940	0.01%
UBS Group AG^	\$600,000	4.99%	5/8/2033	572,311	0.01%
UBS Group AG^	\$900,000	6.54%	12/8/2033	944,848	0.02%
UBS Group AG^	£400,000	7.38%	7/9/2033	564,187	0.01%
UBS Group AG^	\$650,000	9.02%	15/11/2033	783,857	0.02%
UBS Group AG^	\$725,000	5.96%	12/1/2034	735,742	0.02%
UBS Group AG^	\$540,000	6.30%	22/9/2034	560,707	0.01%
UBS Group AG^	\$800,000	5.70%	8/2/2035	799,173	0.02%
UBS Group AG^	\$450,000	3.18%	11/2/2043	320,475	0.01%
UBS Group AG	\$775,000	4.88%	15/5/2045	695,774	0.02%
Zurich Finance Ireland Designated Activity Co.	€550,000	1.63%	17/6/2039	457,559	0.01%
Zurich Finance Ireland Designated Activity Co.^	€300,000	1.88%	17/9/2050	281,298	0.01%
Zurich Finance Ireland Designated Activity Co.^	\$625,000	3.00%	19/4/2051	515,364	0.01%
Zurich Finance Ireland Designated Activity Co.^	\$200,000	3.50%	2/5/2052	166,165	0.00%
Zurich Finance Ireland Designated Activity Co.^	€550,000	5.13%	23/11/2052	661,742	0.02%
				76,254,704	1.82%
Taiwan 0.12% (31 December 2023: 0.12%)					
TSMC Arizona Corp.	\$425,000	1.75%	25/10/2026	393,389	0.01%
TSMC Arizona Corp.	\$400,000	3.88%	22/4/2027	386,715	0.01%
TSMC Arizona Corp.	\$200,000	4.13%	22/4/2029	193,756	0.00%
TSMC Arizona Corp.	\$250,000	2.50%	25/10/2031	211,588	0.00%
TSMC Arizona Corp.	\$400,000	4.25%	22/4/2032	385,634	0.01%
TSMC Arizona Corp.	\$300,000	3.13%	25/10/2041	232,503	0.01%
TSMC Arizona Corp.	\$400,000	3.25%	25/10/2051	294,122	0.01%
TSMC Arizona Corp.	\$300,000	4.50%	22/4/2052	277,736	0.01%
TSMC Global Ltd.	\$500,000	0.75%	28/9/2025	472,424	0.01%
TSMC Global Ltd.	\$300,000	1.25%	23/4/2026	279,557	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TSMC Global Ltd.	\$400,000	1.00%	28/9/2027	351,733	0.01%
TSMC Global Ltd.	\$200,000	1.75%	23/4/2028	178,114	0.00%
TSMC Global Ltd.	\$400,000	1.38%	28/9/2030	323,221	0.01%
TSMC Global Ltd.	\$800,000	2.25%	23/4/2031	673,654	0.02%
TSMC Global Ltd.	\$200,000	4.63%	22/7/2032	197,764	0.00%
				4,851,910	0.12%
Tanzania 0.01% (31 December 2023: 0.01%)					
AngloGold Ashanti Holdings plc	\$200,000	3.38%	1/11/2028	179,429	0.01%
AngloGold Ashanti Holdings plc	\$200,000	3.75%	1/10/2030	174,812	0.00%
				354,241	0.01%
Thailand 0.09% (31 December 2023: 0.08%)					
Bangkok Bank PCL	\$400,000	4.30%	15/6/2027	388,214	0.01%
Bangkok Bank PCL	\$200,000	4.45%	19/9/2028	193,581	0.01%
Bangkok Bank PCL	\$200,000	5.30%	21/9/2028	199,638	0.01%
Bangkok Bank PCL	\$125,000	9.03%	15/3/2029	141,923	0.00%
Bangkok Bank PCL	\$400,000	5.50%	21/9/2033	396,650	0.01%
Bangkok Bank PCL	\$200,000	5.65%	5/7/2034	199,461	0.01%
Bangkok Bank PCL^	\$250,000	3.47%	23/9/2036	208,044	0.01%
GC Treasury Center Co., Ltd.	\$200,000	2.98%	18/3/2031	169,152	0.00%
GC Treasury Center Co., Ltd.	\$200,000	4.30%	18/3/2051	153,542	0.00%
Kasikornbank plc	\$200,000	5.46%	7/3/2028	200,958	0.01%
Muang Thai Life Assurance PCL^	\$200,000	3.55%	27/1/2037	188,559	0.00%
Siam Commercial Bank PCL	\$200,000	4.40%	11/2/2029	192,497	0.00%
Thaioil Treasury Center Co., Ltd.	\$200,000	4.63%	20/11/2028	193,040	0.01%
Thaioil Treasury Center Co., Ltd.	\$200,000	2.50%	18/6/2030	168,956	0.00%
Thaioil Treasury Center Co., Ltd.	\$200,000	4.88%	23/1/2043	172,914	0.00%
Thaioil Treasury Center Co., Ltd.	\$200,000	5.38%	20/11/2048	181,576	0.00%
Thaioil Treasury Center Co., Ltd.	\$400,000	3.50%	17/10/2049	266,678	0.01%
				3,615,383	0.09%
United Arab Emirates 0.18% (31 December 2023: 0.17%)					
Adib Sukuk Co. II Ltd.	\$200,000	5.70%	15/11/2028	203,131	0.01%
Aldar Investment Properties Sukuk Ltd.	\$200,000	4.88%	24/5/2033	192,121	0.00%
Aldar Sukuk No 2 Ltd.	\$200,000	3.88%	22/10/2029	186,267	0.00%
BOS Funding Ltd.	\$200,000	7.00%	14/3/2028	206,800	0.01%
Commercial Bank of Dubai PSC	\$200,000	5.32%	14/6/2028	199,028	0.01%
DIB Sukuk Ltd.	\$700,000	2.95%	16/1/2026	672,246	0.02%
DIB Sukuk Ltd.	\$300,000	1.96%	22/6/2026	279,615	0.01%
DIB Sukuk Ltd.	\$200,000	2.74%	16/2/2027	186,833	0.00%
DIB Sukuk Ltd.	\$400,000	5.49%	30/11/2027	402,888	0.01%
DIB Sukuk Ltd.	\$300,000	4.80%	16/8/2028	295,320	0.01%
DIB Sukuk Ltd.	\$350,000	5.24%	4/3/2029	347,574	0.01%
Emaar Sukuk Ltd.	\$200,000	3.64%	15/9/2026	191,693	0.00%
Emaar Sukuk Ltd.	\$275,000	3.70%	6/7/2031	247,878	0.01%
Esic Sukuk Ltd.	\$200,000	5.83%	14/2/2029	199,515	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$224,480	1.75%	30/9/2027	210,646	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$486,240	2.16%	31/3/2034	416,696	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$600,000	2.63%	31/3/2036	488,509	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$847,097	2.94%	30/9/2040	677,983	0.02%
Galaxy Pipeline Assets Bidco Ltd.	\$240,000	3.25%	30/9/2040	182,725	0.00%
MAF Sukuk Ltd.	\$250,000	4.50%	3/11/2025	246,464	0.01%
MAF Sukuk Ltd.	\$200,000	4.64%	14/5/2029	193,445	0.00%
MAF Sukuk Ltd.	\$200,000	3.93%	28/2/2030	185,378	0.00%
MAF Sukuk Ltd.	\$200,000	5.00%	1/6/2033	194,164	0.00%
Mashreqbank PSC^	\$200,000	7.88%	24/2/2033	211,251	0.01%
National Central Cooling Co. PJSC	\$200,000	2.50%	21/10/2027	180,883	0.00%
NBK Tier 1 Ltd.^	\$200,000	3.63%	Perpetual	185,134	0.00%
Nbk Tier 2 Ltd.^	\$200,000	2.50%	24/11/2030	189,022	0.00%
SIB Sukuk Co. III Ltd.	\$200,000	5.25%	3/7/2029	198,647	0.00%
				7,571,856	0.18%
United Kingdom 7.31% (31 December 2023: 7.17%)					
3i Group plc	£100,000	5.75%	3/12/2032	129,259	0.00%
3i Group plc	£200,000	3.75%	5/6/2040	195,493	0.00%
A2Dominion Housing Group Ltd.	£100,000	3.50%	15/11/2028	116,042	0.00%
abrdn plc	\$300,000	4.25%	30/6/2028	275,856	0.01%
Accent Capital plc	£100,000	2.63%	18/7/2049	77,977	0.00%
Affinity Sutton Capital Markets plc	£200,000	4.25%	8/10/2042	212,675	0.01%
Affinity Water Finance 2004 plc	£50,000	5.88%	13/7/2026	63,081	0.00%
Anchor Hanover Group	£100,000	2.00%	21/7/2051	65,246	0.00%
Anglian Water Services Financing plc	£200,000	4.50%	5/10/2027	245,357	0.01%
Anglian Water Services Financing plc	£200,000	2.75%	26/10/2029	223,791	0.01%
Anglian Water Services Financing plc	£600,000	5.88%	20/6/2031	768,057	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Anglian Water Services Financing plc	CAD100,000	4.53%	26/8/2032	69,333	0.00%
Anglian Water Services Financing plc	£200,000	5.75%	7/6/2043	243,285	0.01%
Annington Funding plc	£300,000	3.18%	12/7/2029	335,673	0.01%
Annington Funding plc	£100,000	2.31%	6/10/2032	97,246	0.00%
Annington Funding plc	£300,000	3.69%	12/7/2034	313,725	0.01%
Annington Funding plc	£100,000	3.94%	12/7/2047	91,930	0.00%
Annington Funding plc	£300,000	2.92%	6/10/2051	217,911	0.01%
Ashtead Capital, Inc.	\$450,000	1.50%	12/8/2026	410,316	0.01%
Ashtead Capital, Inc.	\$425,000	4.00%	1/5/2028	401,948	0.01%
Ashtead Capital, Inc.	\$250,000	5.95%	15/10/2033	250,446	0.01%
Assura Financing plc	£110,000	1.50%	15/9/2030	111,401	0.00%
Assura Financing plc	£150,000	1.63%	30/6/2033	138,234	0.00%
Aster Treasury plc	£100,000	5.41%	20/12/2032	129,818	0.00%
Aster Treasury plc	£300,000	1.41%	27/1/2036	258,660	0.01%
Aster Treasury plc	£100,000	4.50%	18/12/2043	112,428	0.00%
Astrazeneca Finance LLC	\$625,000	1.20%	28/5/2026	580,270	0.01%
Astrazeneca Finance LLC	\$275,000	4.80%	26/2/2027	273,427	0.01%
Astrazeneca Finance LLC	\$225,000	1.75%	28/5/2028	199,495	0.00%
Astrazeneca Finance LLC	\$475,000	4.85%	26/2/2029	474,054	0.01%
Astrazeneca Finance LLC	\$375,000	4.90%	26/2/2031	373,753	0.01%
Astrazeneca Finance LLC	\$325,000	2.25%	28/5/2031	274,286	0.01%
Astrazeneca Finance LLC	\$275,000	4.88%	3/3/2033	272,075	0.01%
Astrazeneca Finance LLC	\$500,000	5.00%	26/2/2034	497,111	0.01%
AstraZeneca plc	\$579,000	3.38%	16/11/2025	564,693	0.01%
AstraZeneca plc	\$525,000	0.70%	8/4/2026	486,229	0.01%
AstraZeneca plc	€500,000	3.63%	3/3/2027	540,210	0.01%
AstraZeneca plc	\$275,000	3.13%	12/6/2027	261,462	0.01%
AstraZeneca plc	\$775,000	4.00%	17/1/2029	746,561	0.02%
AstraZeneca plc	€800,000	0.38%	3/6/2029	745,539	0.02%
AstraZeneca plc	\$475,000	1.38%	6/8/2030	388,124	0.01%
AstraZeneca plc	£300,000	5.75%	13/11/2031	407,969	0.01%
AstraZeneca plc	\$825,000	6.45%	15/9/2037	918,043	0.02%
AstraZeneca plc	\$400,000	4.00%	18/9/2042	336,061	0.01%
AstraZeneca plc	\$370,000	4.38%	16/11/2045	321,351	0.01%
AstraZeneca plc	\$150,000	4.38%	17/8/2048	129,018	0.00%
AstraZeneca plc	\$425,000	2.13%	6/8/2050	237,819	0.01%
Aviva plc	CAD200,000	4.00%	2/10/2030	136,431	0.00%
Aviva plc^	€400,000	3.38%	4/12/2045	422,614	0.01%
Aviva plc^	£600,000	4.38%	12/9/2049	699,342	0.02%
Aviva plc^	£400,000	5.13%	4/6/2050	478,660	0.01%
Babcock International Group plc	€150,000	1.38%	13/9/2027	148,883	0.00%
BAE Systems plc	\$300,000	5.00%	26/3/2027	297,703	0.01%
BAE Systems plc	\$400,000	5.13%	26/3/2029	398,173	0.01%
BAE Systems plc ¹	\$975,000	3.40%	15/4/2030	882,767	0.02%
BAE Systems plc	\$350,000	5.30%	26/3/2034	346,326	0.01%
BAE Systems plc	\$250,000	3.00%	15/9/2050	161,505	0.00%
BAE Systems plc	\$250,000	5.50%	26/3/2054	244,217	0.01%
Barclays plc	\$855,000	4.38%	12/1/2026	840,935	0.02%
Barclays plc	£1,000,000	3.00%	8/5/2026	1,212,008	0.03%
Barclays plc	\$700,000	5.20%	12/5/2026	691,870	0.02%
Barclays plc^	\$700,000	5.30%	9/8/2026	695,391	0.02%
Barclays plc^	\$1,275,000	7.33%	2/11/2026	1,297,712	0.03%
Barclays plc^	€800,000	2.89%	31/1/2027	845,839	0.02%
Barclays plc^	CAD200,000	2.17%	23/6/2027	138,096	0.00%
Barclays plc^	\$1,500,000	2.28%	24/11/2027	1,387,346	0.03%
Barclays plc	\$725,000	4.34%	10/1/2028	697,234	0.02%
Barclays plc^	\$400,000	5.67%	12/3/2028	400,541	0.01%
Barclays plc	\$700,000	4.84%	9/5/2028	675,472	0.02%
Barclays plc^	\$925,000	5.50%	9/8/2028	922,779	0.02%
Barclays plc^	\$750,000	7.39%	2/11/2028	789,427	0.02%
Barclays plc^	\$550,000	4.97%	16/5/2029	538,205	0.01%
Barclays plc^	€800,000	0.58%	9/8/2029	750,680	0.02%
Barclays plc^	\$200,000	6.49%	13/9/2029	206,926	0.01%
Barclays plc^	€652,000	7.09%	6/11/2029	868,388	0.02%
Barclays plc^	\$600,000	5.69%	12/3/2030	601,725	0.01%
Barclays plc^	\$590,000	5.09%	20/6/2030	564,348	0.01%
Barclays plc^	€400,000	4.92%	8/8/2030	445,901	0.01%
Barclays plc^	£400,000	3.75%	22/11/2030	487,947	0.01%
Barclays plc^	£300,000	6.37%	31/1/2031	390,705	0.01%
Barclays plc^	€200,000	1.13%	22/3/2031	202,028	0.01%
Barclays plc^	\$340,000	2.65%	24/6/2031	288,622	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Barclays plc^	\$200,000	2.67%	10/3/2032	166,032	0.00%
Barclays plc^	€100,000	1.11%	12/5/2032	88,377	0.00%
Barclays plc^	£700,000	8.41%	14/11/2032	932,727	0.02%
Barclays plc^	\$550,000	2.89%	24/11/2032	455,151	0.01%
Barclays plc^	€800,000	4.51%	31/1/2033	873,036	0.02%
Barclays plc^	\$250,000	5.75%	9/8/2033	249,440	0.01%
Barclays plc^	\$600,000	7.44%	2/11/2033	659,962	0.02%
Barclays plc^	€300,000	5.26%	29/1/2034	343,284	0.01%
Barclays plc^	\$800,000	6.22%	9/5/2034	819,947	0.02%
Barclays plc^	\$700,000	7.12%	27/6/2034	744,097	0.02%
Barclays plc^	\$500,000	6.69%	13/9/2034	529,922	0.01%
Barclays plc^	£761,000	5.85%	21/3/2035	960,442	0.02%
Barclays plc^	€460,000	4.35%	8/5/2035	493,350	0.01%
Barclays plc^	\$340,000	3.56%	23/9/2035	292,161	0.01%
Barclays plc^	€700,000	4.97%	31/5/2036	753,225	0.02%
Barclays plc^	\$200,000	3.81%	10/3/2042	154,280	0.00%
Barclays plc^	\$500,000	3.33%	24/11/2042	358,371	0.01%
Barclays plc	\$600,000	5.25%	17/8/2045	564,919	0.01%
Barclays plc	\$500,000	4.95%	10/1/2047	445,903	0.01%
Barclays plc^	\$200,000	6.04%	12/3/2055	202,679	0.01%
BAT Capital Corp.	\$550,000	2.79%	6/9/2024	546,573	0.01%
BAT Capital Corp.	\$320,000	4.70%	2/4/2027	315,019	0.01%
BAT Capital Corp.	\$507,000	3.56%	15/8/2027	481,429	0.01%
BAT Capital Corp.	\$425,000	2.26%	25/3/2028	380,720	0.01%
BAT Capital Corp.	\$400,000	4.91%	2/4/2030	389,894	0.01%
BAT Capital Corp.	\$300,000	6.34%	2/8/2030	313,291	0.01%
BAT Capital Corp.	\$325,000	5.83%	20/2/2031	329,439	0.01%
BAT Capital Corp.	\$525,000	2.73%	25/3/2031	443,225	0.01%
BAT Capital Corp.	\$200,000	7.75%	19/10/2032	224,782	0.01%
BAT Capital Corp.	\$500,000	6.42%	2/8/2033	522,349	0.01%
BAT Capital Corp.	\$350,000	6.00%	20/2/2034	353,793	0.01%
BAT Capital Corp.	\$850,000	4.39%	15/8/2037	717,135	0.02%
BAT Capital Corp.	\$300,000	7.08%	2/8/2043	316,749	0.01%
BAT Capital Corp.	\$450,000	4.54%	15/8/2047	345,737	0.01%
BAT Capital Corp.	\$400,000	4.76%	6/9/2049	314,850	0.01%
BAT Capital Corp.	\$375,000	5.28%	2/4/2050	316,814	0.01%
BAT Capital Corp.	\$250,000	5.65%	16/3/2052	223,301	0.01%
BAT Capital Corp.	\$335,000	7.08%	2/8/2053	356,547	0.01%
BAT International Finance plc	\$700,000	1.67%	25/3/2026	656,055	0.02%
BAT International Finance plc	\$425,000	4.45%	16/3/2028	411,392	0.01%
BAT International Finance plc	£405,000	2.25%	26/6/2028	455,318	0.01%
BAT International Finance plc	\$375,000	5.93%	2/2/2029	383,779	0.01%
BAT International Finance plc	€700,000	3.13%	6/3/2029	723,812	0.02%
BAT International Finance plc	€945,000	4.13%	12/4/2032	993,366	0.02%
BAT International Finance plc	\$200,000	6.00%	24/11/2034	256,369	0.01%
BAT Netherlands Finance BV	€500,000	3.13%	7/4/2028	525,144	0.01%
Bazalgette Finance plc	£100,000	2.38%	29/11/2027	114,540	0.00%
Bazalgette Finance plc	£200,000	2.75%	10/3/2034	200,937	0.00%
Beazley Insurance DAC	\$200,000	5.50%	10/9/2029	189,958	0.00%
Berkeley Group plc	£200,000	2.50%	11/8/2031	195,787	0.00%
Beyond Housing Ltd.	£100,000	2.13%	17/5/2051	68,136	0.00%
BG Energy Capital plc	£100,000	5.13%	1/12/2025	125,967	0.00%
BG Energy Capital plc	€300,000	2.25%	21/11/2029	302,084	0.01%
BG Energy Capital plc	£300,000	5.00%	4/11/2036	373,188	0.01%
BG Energy Capital plc	\$275,000	5.13%	15/10/2041	254,718	0.01%
Blend Funding plc	£550,000	3.46%	21/9/2047	507,541	0.01%
BNI Finance BV	€400,000	3.88%	1/12/2030	433,730	0.01%
BP Capital Markets BV	€400,000	3.77%	12/5/2030	431,917	0.01%
BP Capital Markets BV	€700,000	4.32%	12/5/2035	775,281	0.02%
BP Capital Markets BV	€100,000	0.93%	4/12/2040	67,222	0.00%
BP Capital Markets BV	€461,000	1.47%	21/9/2041	335,870	0.01%
BP Capital Markets plc^	€800,000	3.25%	Perpetual	837,808	0.02%
BP Capital Markets plc^	€800,000	3.63%	Perpetual	821,061	0.02%
BP Capital Markets plc^	\$465,000	6.45%	Perpetual	478,192	0.01%
BP Capital Markets plc^	£300,000	4.25%	Perpetual	360,372	0.01%
BP Capital Markets plc	£300,000	2.27%	3/7/2026	361,450	0.01%
BP Capital Markets plc	€650,000	1.57%	16/2/2027	666,191	0.02%
BP Capital Markets plc ¹	\$1,065,000	3.28%	19/9/2027	1,009,873	0.02%
BP Capital Markets plc	€1,600,000	2.52%	7/4/2028	1,657,582	0.04%
BP Capital Markets plc	€600,000	1.59%	3/7/2028	598,240	0.01%
BP Capital Markets plc	€500,000	1.64%	26/6/2029	490,766	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BP Capital Markets plc	€300,000	2.82%	7/4/2032	302,143	0.01%
BP Capital Markets plc	£300,000	5.77%	25/5/2038	392,833	0.01%
British Airways 2019-1 Class AA Pass Through Trust	\$141,454	3.30%	15/12/2032	127,118	0.00%
British Airways 2020-1 Class A Pass Through Trust	\$108,387	4.25%	15/11/2032	101,331	0.00%
British American Tobacco plc^	€400,000	3.00%	Perpetual	403,971	0.01%
British American Tobacco plc^	€400,000	3.75%	Perpetual	394,432	0.01%
British Land Co. plc	£100,000	2.38%	14/9/2029	108,755	0.00%
British Telecommunications plc	€700,000	1.75%	10/3/2026	727,957	0.02%
British Telecommunications plc	€200,000	2.75%	30/8/2027	209,506	0.01%
British Telecommunications plc	€200,000	2.13%	26/9/2028	202,326	0.01%
British Telecommunications plc	\$800,000	3.25%	8/11/2029	728,466	0.02%
British Telecommunications plc	\$950,000	9.63%	15/12/2030	1,159,977	0.03%
British Telecommunications plc	£150,000	3.13%	21/11/2031	164,385	0.00%
British Telecommunications plc	€400,000	3.38%	30/8/2032	416,827	0.01%
British Telecommunications plc	£333,000	5.75%	13/2/2041	412,564	0.01%
Bromford Housing Group Ltd.	£100,000	3.13%	3/5/2048	87,657	0.00%
Brookfield Finance I UK plc/Brookfield Finance, Inc.	\$500,000	2.34%	30/1/2032	400,970	0.01%
Bunzl Finance plc	£100,000	1.50%	30/10/2030	102,558	0.00%
BUPA Finance plc	£100,000	5.00%	8/12/2026	124,105	0.00%
BUPA Finance plc	£200,000	1.75%	14/6/2027	228,519	0.01%
BUPA Finance plc	€200,000	5.00%	12/10/2030	224,457	0.01%
BUPA Finance plc	£100,000	4.13%	14/6/2035	103,010	0.00%
Cadent Finance plc	£400,000	2.13%	22/9/2028	449,024	0.01%
Cadent Finance plc	€500,000	4.25%	5/7/2029	546,673	0.01%
Cadent Finance plc	€400,000	0.63%	19/3/2030	358,122	0.01%
Cadent Finance plc	£385,000	5.63%	11/1/2036	478,124	0.01%
Cadent Finance plc	£417,000	3.13%	21/3/2040	377,309	0.01%
Cadent Finance plc	£200,000	2.75%	22/9/2046	152,271	0.00%
CCEP Finance Ireland DAC	€300,000	0.50%	6/9/2029	275,636	0.01%
CCEP Finance Ireland DAC	€300,000	0.88%	6/5/2033	254,986	0.01%
CCEP Finance Ireland DAC	€100,000	1.50%	6/5/2041	76,458	0.00%
Centrica plc	£700,000	4.38%	13/3/2029	858,000	0.02%
Centrica plc	\$275,000	5.38%	16/10/2043	238,438	0.01%
Centrica plc	£300,000	4.25%	12/9/2044	309,668	0.01%
Chancellor Masters & Scholars of The University of Cambridge	£100,000	3.75%	17/10/2052	102,393	0.00%
Chancellor Masters & Scholars of The University of Cambridge	£100,000	2.35%	27/6/2078	67,930	0.00%
Church Commissioners for England	£200,000	3.25%	14/7/2032	226,211	0.01%
Church Commissioners for England	£100,000	3.63%	14/7/2052	97,253	0.00%
Circle Anglia Social Housing plc	£100,000	5.20%	2/3/2044	118,166	0.00%
Citizen Treasury plc	£200,000	3.25%	20/10/2048	173,860	0.00%
CK Hutchison Europe Finance 18 Ltd.	€200,000	2.00%	13/4/2030	194,020	0.00%
CK Hutchison Europe Finance 21 Ltd.	€700,000	1.00%	2/11/2033	583,558	0.01%
CK Hutchison Group Telecom Finance SA	£200,000	2.00%	17/10/2027	226,966	0.01%
CK Hutchison International 17 Ltd.	\$550,000	3.50%	5/4/2027	526,441	0.01%
CK Hutchison International 19 II Ltd.	\$375,000	2.75%	6/9/2029	334,365	0.01%
CK Hutchison International 19 II Ltd.	\$200,000	3.38%	6/9/2049	142,327	0.00%
CK Hutchison International 19 Ltd.	\$525,000	3.63%	11/4/2029	491,725	0.01%
CK Hutchison International 20 Ltd.	\$250,000	2.50%	8/5/2030	216,135	0.01%
CK Hutchison International 20 Ltd.	\$300,000	3.38%	8/5/2050	212,157	0.01%
CK Hutchison International 21 Ltd.	\$375,000	2.50%	15/4/2031	315,564	0.01%
CK Hutchison International 23 Ltd.	\$300,000	4.75%	21/4/2028	296,315	0.01%
CK Hutchison International 23 Ltd.	\$650,000	4.88%	21/4/2033	627,930	0.02%
CK Hutchison International 24 Ltd.	\$350,000	5.38%	26/4/2029	352,907	0.01%
Clarion Funding plc	£100,000	1.25%	13/11/2032	92,920	0.00%
Clarion Funding plc	£100,000	1.88%	22/1/2035	91,080	0.00%
Clarion Funding plc	£200,000	3.13%	19/4/2048	171,763	0.00%
Clarion Funding plc	£100,000	1.88%	7/9/2051	62,051	0.00%
Clarion Funding plc	£321,000	5.38%	30/5/2057	396,849	0.01%
Close Brothers Finance plc	£500,000	2.75%	19/10/2026	587,088	0.01%
CNH Industrial Finance Europe SA	€100,000	1.88%	19/1/2026	104,219	0.00%
CNH Industrial Finance Europe SA	€300,000	1.63%	3/7/2029	290,889	0.01%
CNH Industrial NV	\$150,000	3.85%	15/11/2027	143,633	0.00%
Coca-Cola Europacific Partners plc	€300,000	1.75%	27/3/2026	311,885	0.01%
Coca-Cola Europacific Partners plc	\$200,000	1.50%	15/1/2027	182,522	0.00%
Coca-Cola Europacific Partners plc	€400,000	1.50%	8/11/2027	401,655	0.01%
Coca-Cola Europacific Partners plc	€300,000	1.75%	26/5/2028	301,970	0.01%
Coca-Cola Europacific Partners plc	€900,000	0.20%	2/12/2028	835,165	0.02%
Coca-Cola Europacific Partners plc	€300,000	1.88%	18/3/2030	294,002	0.01%
Community Finance Co. 1 plc	£300,000	5.02%	31/7/2034	375,184	0.01%
Compass Group Finance Netherlands BV	€400,000	1.50%	5/9/2028	399,925	0.01%
Compass Group Finance Netherlands BV	€422,000	3.00%	8/3/2030	441,829	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Compass Group plc	£600,000	2.00%	5/9/2025	731,133	0.02%
Compass Group plc	£100,000	2.00%	3/7/2029	111,891	0.00%
Connect Plus M25 Issuer plc	£84,408	2.61%	31/3/2039	88,132	0.00%
Coventry Building Society*	£500,000	7.00%	7/11/2027	649,220	0.02%
CPUK Finance Ltd.	£500,000	5.88%	28/8/2027	633,708	0.02%
CPUK Finance Ltd.	£100,000	3.69%	28/8/2028	116,397	0.00%
CRH Finance UK plc	£200,000	4.13%	2/12/2029	242,388	0.01%
CSL Finance plc	\$225,000	4.05%	27/4/2029	215,001	0.01%
CSL Finance plc	\$175,000	4.63%	27/4/2042	156,062	0.00%
Derwent London plc	£100,000	1.88%	17/11/2031	99,400	0.00%
Diageo Capital BV	€400,000	0.13%	28/9/2028	376,182	0.01%
Diageo Capital BV	€400,000	1.50%	8/6/2029	393,973	0.01%
Diageo Capital BV	€400,000	1.88%	8/6/2034	371,329	0.01%
Diageo Capital plc	\$500,000	5.20%	24/10/2025	499,164	0.01%
Diageo Capital plc	\$375,000	5.38%	5/10/2026	376,996	0.01%
Diageo Capital plc	\$650,000	3.88%	18/5/2028	625,833	0.02%
Diageo Capital plc	\$600,000	2.00%	29/4/2030	511,501	0.01%
Diageo Capital plc	\$475,000	5.50%	24/1/2033	488,018	0.01%
Diageo Capital plc	\$400,000	5.63%	5/10/2033	415,284	0.01%
Diageo Capital plc	\$75,000	5.88%	30/9/2036	78,916	0.00%
Diageo Capital plc	\$150,000	3.88%	29/4/2043	122,944	0.00%
Diageo Finance plc	€400,000	1.88%	27/3/2027	412,226	0.01%
Diageo Finance plc	€100,000	1.50%	22/10/2027	101,143	0.00%
Diageo Finance plc	£200,000	2.38%	8/6/2028	232,020	0.01%
Diageo Finance plc	€200,000	2.50%	27/3/2032	201,334	0.01%
Diageo Finance plc	£300,000	2.75%	8/6/2038	289,389	0.01%
Diageo Investment Corp.	\$100,000	7.45%	15/4/2035	116,844	0.00%
Diageo Investment Corp.	\$200,000	4.25%	11/5/2042	174,505	0.00%
DS Smith plc	€400,000	0.88%	12/9/2026	403,519	0.01%
DS Smith plc	€500,000	4.50%	27/7/2030	553,710	0.01%
DWR Cymru Financing UK plc	£400,000	1.38%	31/3/2033	371,752	0.01%
DWR Cymru Financing UK plc	£600,000	2.50%	31/3/2036	570,242	0.01%
Eastern Power Networks plc	£200,000	1.88%	1/6/2035	182,311	0.00%
Electricity North West Ltd.	£60,000	8.88%	25/3/2026	80,293	0.00%
EMH Treasury plc	£230,000	4.50%	29/1/2044	256,091	0.01%
ENW Finance plc	£400,000	4.89%	24/11/2032	495,458	0.01%
Eversholt Funding plc	£338,464	2.74%	30/6/2040	354,910	0.01%
Eversholt Funding plc	£100,000	3.53%	7/8/2042	99,359	0.00%
Experian Finance plc	£600,000	0.74%	29/10/2025	713,307	0.02%
Experian Finance plc	£300,000	1.38%	25/6/2026	308,066	0.01%
Experian Finance plc	\$200,000	4.25%	1/2/2029	192,322	0.00%
Ferguson Finance plc	\$200,000	3.25%	2/6/2030	180,138	0.00%
FIL Ltd.	€200,000	2.50%	4/11/2026	205,000	0.01%
Flagship Finance plc	£100,000	1.88%	14/7/2061	58,998	0.00%
Futures Treasury plc	£150,000	3.38%	8/2/2044	142,392	0.00%
Gatwick Funding Ltd.	£200,000	6.13%	2/3/2026	256,116	0.01%
Gatwick Funding Ltd.	£614,000	2.50%	15/4/2030	673,866	0.02%
Gatwick Funding Ltd.	£100,000	5.75%	23/1/2037	126,702	0.00%
Gatwick Funding Ltd.	£100,000	3.13%	28/9/2039	92,662	0.00%
Gatwick Funding Ltd.	£200,000	6.50%	2/3/2041	270,958	0.01%
Gatwick Funding Ltd.	£100,000	3.25%	26/2/2048	84,442	0.00%
GB Social Housing plc	£200,000	5.19%	12/2/2038	241,471	0.01%
Genfinance II plc	£100,000	6.06%	21/12/2039	132,967	0.00%
GlaxoSmithKline Capital plc	€800,000	1.25%	21/5/2026	822,356	0.02%
GlaxoSmithKline Capital plc	€100,000	1.00%	12/9/2026	101,633	0.00%
GlaxoSmithKline Capital plc	£500,000	1.25%	12/10/2028	552,754	0.01%
GlaxoSmithKline Capital plc	\$200,000	3.38%	1/6/2029	187,289	0.00%
GlaxoSmithKline Capital plc	£500,000	1.63%	12/5/2035	454,932	0.01%
GlaxoSmithKline Capital plc	£400,000	6.38%	9/3/2039	562,633	0.01%
GlaxoSmithKline Capital, Inc.	\$600,000	3.88%	15/5/2028	579,340	0.01%
GlaxoSmithKline Capital, Inc.	\$1,000,000	6.38%	15/5/2038	1,103,007	0.03%
GlaxoSmithKline Capital, Inc.	\$475,000	4.20%	18/3/2043	405,435	0.01%
Global Switch Finance BV	€200,000	1.38%	7/10/2030	194,375	0.00%
Grainger plc	£100,000	3.38%	24/4/2028	115,615	0.00%
Grainger plc	£150,000	3.00%	3/7/2030	160,541	0.00%
Great Places Housing Group Ltd.	£100,000	4.75%	22/10/2042	114,581	0.00%
Greater Gabbard OFTO plc	£62,288	4.14%	29/11/2032	75,035	0.00%
Greensquareaccord Ltd.	£200,000	5.25%	30/11/2047	232,198	0.01%
GSK Capital BV	€748,000	3.00%	28/11/2027	791,074	0.02%
Guinness Partnership Ltd.	£250,000	4.00%	24/10/2044	258,200	0.01%
Haleon Netherlands Capital BV	€400,000	1.25%	29/3/2026	411,055	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Haleon UK Capital plc	£100,000	2.88%	29/10/2028	117,098	0.00%
Hammerson plc	£100,000	7.25%	21/4/2028	130,658	0.00%
Heathrow Funding Ltd.	€300,000	1.50%	12/10/2025	312,535	0.01%
Heathrow Funding Ltd.	£100,000	6.75%	3/12/2026	130,401	0.00%
Heathrow Funding Ltd.	CAD265,000	3.40%	8/3/2028	185,279	0.00%
Heathrow Funding Ltd.	£433,000	2.63%	16/3/2028	490,886	0.01%
Heathrow Funding Ltd.	£800,000	2.75%	13/10/2029	902,412	0.02%
Heathrow Funding Ltd.	€1,000,000	1.50%	11/2/2030	948,902	0.02%
Heathrow Funding Ltd.	CAD60,000	3.78%	4/9/2030	41,267	0.00%
Heathrow Funding Ltd.	CAD325,000	3.66%	13/1/2031	220,086	0.01%
Heathrow Funding Ltd.	£200,000	6.45%	10/12/2031	267,561	0.01%
Heathrow Funding Ltd.	CAD275,000	3.73%	13/4/2033	180,655	0.00%
Heathrow Funding Ltd.	€500,000	4.50%	11/7/2033	550,171	0.01%
Heathrow Funding Ltd.	£300,000	5.88%	13/5/2041	382,159	0.01%
Heathrow Funding Ltd.	£100,000	4.63%	31/10/2046	107,722	0.00%
Heathrow Funding Ltd.	£200,000	2.75%	9/8/2049	152,722	0.00%
Hexagon Housing Association Ltd.	£100,000	3.63%	22/4/2048	88,761	0.00%
Home Group Ltd.	£100,000	3.13%	27/3/2043	88,966	0.00%
Housing & Care 21	£100,000	3.29%	8/11/2049	87,942	0.00%
HSBC Bank Capital Funding Sterling 1 LP^	£300,000	5.84%	Perpetual	391,374	0.01%
HSBC Capital Funding Dollar 1 LP^	£100,000	10.18%	Perpetual	120,928	0.00%
HSBC Holdings plc	\$300,000	4.25%	18/8/2025	294,624	0.01%
HSBC Holdings plc	\$2,513,000	4.30%	8/3/2026	2,470,110	0.06%
HSBC Holdings plc	\$338,000	3.90%	25/5/2026	328,828	0.01%
HSBC Holdings plc^	\$1,087,000	2.10%	4/6/2026	1,050,925	0.03%
HSBC Holdings plc^	\$800,000	4.29%	12/9/2026	785,899	0.02%
HSBC Holdings plc^	\$575,000	7.34%	3/11/2026	587,426	0.01%
HSBC Holdings plc^	€600,000	0.31%	13/11/2026	613,319	0.01%
HSBC Holdings plc^	£200,000	2.26%	13/11/2026	241,598	0.01%
HSBC Holdings plc	€550,000	4.38%	23/11/2026	535,961	0.01%
HSBC Holdings plc	€100,000	2.50%	15/3/2027	104,256	0.00%
HSBC Holdings plc^	\$240,000	1.59%	24/5/2027	223,615	0.01%
HSBC Holdings plc^	€1,700,000	3.02%	15/6/2027	1,794,648	0.04%
HSBC Holdings plc^	£700,000	1.75%	24/7/2027	822,123	0.02%
HSBC Holdings plc^	\$780,000	5.89%	14/8/2027	785,430	0.02%
HSBC Holdings plc^	€400,000	4.75%	10/3/2028	439,033	0.01%
HSBC Holdings plc^	\$1,000,000	4.04%	13/3/2028	963,462	0.02%
HSBC Holdings plc	€300,000	3.13%	7/6/2028	312,435	0.01%
HSBC Holdings plc^	£700,000	4.76%	9/6/2028	688,543	0.02%
HSBC Holdings plc^	£700,000	3.00%	22/7/2028	825,049	0.02%
HSBC Holdings plc^	\$1,125,000	5.21%	11/8/2028	1,117,134	0.03%
HSBC Holdings plc^	\$925,000	2.01%	22/9/2028	830,638	0.02%
HSBC Holdings plc^	\$725,000	7.39%	3/11/2028	766,761	0.02%
HSBC Holdings plc^	\$325,000	6.16%	9/3/2029	332,391	0.01%
HSBC Holdings plc^	\$1,150,000	4.58%	19/6/2029	1,111,537	0.03%
HSBC Holdings plc^	\$725,000	2.21%	17/8/2029	637,197	0.02%
HSBC Holdings plc^	€700,000	0.64%	24/9/2029	659,214	0.02%
HSBC Holdings plc^	\$200,000	5.55%	4/3/2030	200,372	0.00%
HSBC Holdings plc	\$1,400,000	4.95%	31/3/2030	1,375,841	0.03%
HSBC Holdings plc^	\$950,000	3.97%	22/5/2030	887,367	0.02%
HSBC Holdings plc^	£400,000	3.00%	29/5/2030	454,501	0.01%
HSBC Holdings plc^	\$600,000	2.85%	4/6/2031	518,183	0.01%
HSBC Holdings plc^	\$550,000	2.36%	18/8/2031	459,373	0.01%
HSBC Holdings plc^	£400,000	6.80%	14/9/2031	540,397	0.01%
HSBC Holdings plc^	€800,000	4.79%	10/3/2032	897,638	0.02%
HSBC Holdings plc^	\$500,000	5.73%	17/5/2032	501,273	0.01%
HSBC Holdings plc^	\$1,500,000	2.80%	24/5/2032	1,256,070	0.03%
HSBC Holdings plc^	€400,000	6.36%	16/11/2032	454,491	0.01%
HSBC Holdings plc^	\$600,000	2.87%	22/11/2032	499,187	0.01%
HSBC Holdings plc^	\$600,000	4.76%	29/3/2033	554,301	0.01%
HSBC Holdings plc^	€400,000	4.86%	23/5/2033	451,873	0.01%
HSBC Holdings plc^	\$900,000	5.40%	11/8/2033	888,769	0.02%
HSBC Holdings plc^	\$725,000	8.11%	3/11/2033	819,540	0.02%
HSBC Holdings plc^	\$850,000	6.25%	9/3/2034	885,073	0.02%
HSBC Holdings plc^	\$800,000	6.55%	20/6/2034	825,911	0.02%
HSBC Holdings plc^	\$750,000	7.40%	13/11/2034	813,584	0.02%
HSBC Holdings plc^	£700,000	8.20%	16/11/2034	959,694	0.02%
HSBC Holdings plc^	\$200,000	5.72%	4/3/2035	201,080	0.01%
HSBC Holdings plc^	€882,000	4.60%	22/3/2035	946,859	0.02%
HSBC Holdings plc	\$750,000	6.50%	2/5/2036	781,807	0.02%
HSBC Holdings plc	\$1,000,000	6.50%	15/9/2037	1,032,918	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HSBC Holdings plc	£500,000	7.00%	7/4/2038	676,982	0.02%
HSBC Holdings plc	\$475,000	6.80%	1/6/2038	508,154	0.01%
HSBC Holdings plc	£200,000	6.00%	29/3/2040	244,756	0.01%
HSBC Holdings plc^	\$915,000	6.33%	9/3/2044	956,595	0.02%
HSBC Holdings plc	\$440,000	5.25%	14/3/2044	407,960	0.01%
Hutchison Whampoa International 03/33 Ltd.	\$365,000	7.45%	24/11/2033	416,749	0.01%
Hyde Housing Association Ltd.	£450,000	1.75%	18/8/2055	258,547	0.01%
IHG Finance LLC	€300,000	4.38%	28/11/2029	329,263	0.01%
Imperial Brands Finance Netherlands BV	€500,000	5.25%	15/2/2031	562,033	0.01%
Imperial Brands Finance plc	\$600,000	4.25%	21/7/2025	590,822	0.01%
Imperial Brands Finance plc	€100,000	2.13%	12/2/2027	103,187	0.00%
Imperial Brands Finance plc	\$325,000	6.13%	27/7/2027	330,445	0.01%
Imperial Brands Finance plc	\$485,000	3.88%	26/7/2029	449,516	0.01%
Imperial Brands Finance plc	\$275,000	5.50%	1/2/2030	272,388	0.01%
Imperial Brands Finance plc	£200,000	4.88%	7/6/2032	237,213	0.01%
Imperial Brands Finance plc	\$275,000	5.88%	1/7/2034	269,627	0.01%
Informa plc	£200,000	3.13%	5/7/2026	241,523	0.01%
Informa plc	€200,000	1.25%	22/4/2028	196,038	0.00%
InterContinental Hotels Group plc	£300,000	3.75%	14/8/2025	371,327	0.01%
Intermediate Capital Group plc	€200,000	2.50%	28/1/2030	188,085	0.00%
Investec plc^	£100,000	1.88%	16/7/2028	111,909	0.00%
Investec plc^	£300,000	2.63%	4/1/2032	338,217	0.01%
Jigsaw Funding plc	£300,000	3.38%	5/5/2052	265,897	0.01%
Just Group plc^	£100,000	7.00%	15/4/2031	127,866	0.00%
Karbon Homes Ltd.	£100,000	3.38%	15/11/2047	92,190	0.00%
Land Securities Capital Markets plc	£302,000	2.38%	29/3/2027	353,559	0.01%
Land Securities Capital Markets plc	£200,000	2.40%	8/2/2029	226,457	0.01%
Land Securities Capital Markets plc	£100,000	4.75%	18/9/2031	124,704	0.00%
Land Securities Capital Markets plc	£100,000	4.88%	15/9/2032	125,408	0.00%
Land Securities Capital Markets plc	£200,000	2.75%	22/9/2059	149,611	0.00%
Leeds Building Society	£200,000	1.38%	6/10/2027	224,566	0.01%
Legal & General Finance plc	£100,000	5.88%	11/12/2031	133,773	0.00%
Legal & General Group plc^	£200,000	5.38%	27/10/2045	250,291	0.01%
Legal & General Group plc^	\$420,000	5.25%	21/3/2047	406,604	0.01%
Legal & General Group plc^	\$500,000	3.75%	26/11/2049	565,069	0.01%
Legal & General Group plc^	£300,000	4.50%	1/11/2050	344,830	0.01%
Legal & General Group plc^	£100,000	5.50%	27/6/2064	118,226	0.00%
Liberty Living Finance plc	£100,000	3.38%	28/11/2029	114,163	0.00%
Libra Longhurst Group Treasury NO 2 plc	£200,000	3.25%	15/5/2043	182,203	0.00%
Linde Finance BV	€600,000	0.25%	19/5/2027	590,189	0.01%
Linde Finance BV	€300,000	0.55%	19/5/2032	259,663	0.01%
Linde plc	€600,000	1.00%	30/9/2051	362,028	0.01%
LiveWest Treasury plc	£100,000	1.88%	18/2/2056	59,071	0.00%
Lloyds Bank Corporate Markets plc	€700,000	4.13%	30/5/2027	762,222	0.02%
Lloyds Bank plc	£100,000	6.50%	17/9/2040	141,577	0.00%
Lloyds Banking Group plc	\$329,000	4.58%	10/12/2025	322,984	0.01%
Lloyds Banking Group plc	\$575,000	4.65%	24/3/2026	564,268	0.01%
Lloyds Banking Group plc^	\$300,000	4.72%	11/8/2026	296,603	0.01%
Lloyds Banking Group plc	\$700,000	3.75%	11/1/2027	673,352	0.02%
Lloyds Banking Group plc^	\$340,000	1.63%	11/5/2027	315,781	0.01%
Lloyds Banking Group plc	AUD300,000	4.25%	22/11/2027	191,593	0.00%
Lloyds Banking Group plc^	\$500,000	5.46%	5/1/2028	499,054	0.01%
Lloyds Banking Group plc^	\$600,000	3.75%	18/3/2028	573,806	0.01%
Lloyds Banking Group plc	\$700,000	4.38%	22/3/2028	677,842	0.02%
Lloyds Banking Group plc^	£600,000	2.00%	12/4/2028	691,244	0.02%
Lloyds Banking Group plc	\$200,000	4.55%	16/8/2028	194,187	0.00%
Lloyds Banking Group plc^	\$500,000	3.57%	7/11/2028	470,356	0.01%
Lloyds Banking Group plc^	€800,000	4.50%	11/1/2029	878,809	0.02%
Lloyds Banking Group plc^	\$465,000	5.87%	6/3/2029	471,220	0.01%
Lloyds Banking Group plc^	AUD300,000	5.69%	6/3/2030	199,712	0.00%
Lloyds Banking Group plc^	\$560,000	5.72%	5/6/2030	564,488	0.01%
Lloyds Banking Group plc^	£176,000	5.25%	4/10/2030	222,389	0.01%
Lloyds Banking Group plc^	€224,000	4.75%	21/9/2031	250,172	0.01%
Lloyds Banking Group plc^	€351,000	3.88%	14/5/2032	375,182	0.01%
Lloyds Banking Group plc^	£300,000	6.63%	2/6/2033	383,699	0.01%
Lloyds Banking Group plc^	\$400,000	4.98%	11/8/2033	382,078	0.01%
Lloyds Banking Group plc^	AUD500,000	7.09%	31/8/2033	345,215	0.01%
Lloyds Banking Group plc^	\$450,000	7.95%	15/11/2033	505,394	0.01%
Lloyds Banking Group plc^	\$700,000	5.68%	5/1/2035	696,906	0.02%
Lloyds Banking Group plc^	£200,000	2.71%	3/12/2035	205,791	0.01%
Lloyds Banking Group plc	\$200,000	5.30%	1/12/2045	182,304	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lloyds Banking Group plc^	\$450,000	3.37%	14/12/2046	313,029	0.01%
Lloyds Banking Group plc	\$520,000	4.34%	9/1/2048	405,830	0.01%
London & Quadrant Housing Trust	£300,000	2.00%	31/3/2032	300,059	0.01%
London & Quadrant Housing Trust	£100,000	4.63%	5/12/2033	119,792	0.00%
London & Quadrant Housing Trust	£200,000	2.00%	20/10/2038	165,426	0.00%
London & Quadrant Housing Trust	£100,000	5.50%	27/1/2040	125,732	0.00%
London & Quadrant Housing Trust	£100,000	5.49%	15/6/2042	125,270	0.00%
London Power Networks plc	£250,000	6.13%	7/6/2027	324,471	0.01%
London Stock Exchange Group plc	€300,000	1.75%	6/12/2027	304,321	0.01%
London Stock Exchange Group plc	£300,000	1.63%	6/4/2030	320,512	0.01%
Lseg Netherlands BV	€1,000,000	0.25%	6/4/2028	953,664	0.02%
Lseg Netherlands BV	€400,000	0.75%	6/4/2033	336,772	0.01%
Lseg US Finance Corp.	\$200,000	4.88%	28/3/2027	198,219	0.00%
Lseg US Finance Corp.	\$200,000	5.30%	28/3/2034	199,343	0.00%
LSEGA Financing plc	\$550,000	2.00%	6/4/2028	493,082	0.01%
LSEGA Financing plc	\$525,000	2.50%	6/4/2031	442,629	0.01%
M&G plc^	\$200,000	6.50%	20/10/2048	202,190	0.01%
M&G plc^	£380,000	5.63%	20/10/2051	455,869	0.01%
M&G plc^	£300,000	5.56%	20/7/2055	343,203	0.01%
M&G plc^	£200,000	6.34%	19/12/2063	238,070	0.01%
M&G plc^	£200,000	6.25%	20/10/2068	231,921	0.01%
Manchester Airport Group Funding plc	£500,000	6.13%	30/9/2041	660,141	0.02%
Manchester Airport Group Funding plc	£200,000	2.88%	30/9/2044	165,844	0.00%
Marex Group plc	€100,000	8.38%	2/2/2028	115,379	0.00%
Martlet Homes Ltd.	£150,000	3.00%	9/5/2052	124,237	0.00%
Mead Johnson Nutrition Co.	\$205,000	5.90%	1/11/2039	209,325	0.01%
Mead Johnson Nutrition Co.	\$100,000	4.60%	1/6/2044	86,545	0.00%
Metropolitan Funding plc	£100,000	4.13%	5/4/2048	99,239	0.00%
Mobico Group plc	£100,000	2.38%	20/11/2028	109,292	0.00%
Mondi Finance plc	€100,000	1.63%	27/4/2026	103,432	0.00%
Morhomes plc	£250,000	3.40%	19/2/2038	249,672	0.01%
Motability Operations Group plc	€200,000	0.38%	3/1/2026	204,729	0.01%
Motability Operations Group plc	€900,000	0.13%	20/7/2028	840,674	0.02%
Motability Operations Group plc	£200,000	1.75%	3/7/2029	218,053	0.01%
Motability Operations Group plc	€500,000	4.00%	17/1/2030	542,289	0.01%
Motability Operations Group plc	€677,000	3.88%	24/1/2034	717,351	0.02%
Motability Operations Group plc	€500,000	4.25%	17/6/2035	542,238	0.01%
Motability Operations Group plc	£100,000	1.50%	20/1/2041	73,495	0.00%
Motability Operations Group plc	£300,000	2.13%	18/1/2042	242,133	0.01%
Motability Operations Group plc	£600,000	4.88%	17/1/2043	703,046	0.02%
Motability Operations Group plc	£200,000	5.63%	24/1/2054	252,190	0.01%
Myriad Capital plc	£100,000	4.75%	20/12/2043	112,129	0.00%
Narragansett Electric Co.	\$240,000	3.92%	1/8/2028	229,730	0.01%
Narragansett Electric Co.	\$105,000	5.64%	15/3/2040	102,435	0.00%
National Gas Transmission plc	€800,000	4.25%	5/4/2030	871,953	0.02%
National Gas Transmission plc	£200,000	5.75%	5/4/2035	252,857	0.01%
National Grid Electricity Distribution East Midlands plc	€303,000	3.53%	20/9/2028	322,697	0.01%
National Grid Electricity Distribution East Midlands plc	£200,000	1.75%	9/9/2031	199,609	0.00%
National Grid Electricity Distribution East Midlands plc	€105,000	3.95%	20/9/2032	112,236	0.00%
National Grid Electricity Distribution plc	£200,000	3.50%	16/10/2026	242,763	0.01%
National Grid Electricity Distribution South Wales plc	£400,000	1.63%	7/10/2035	343,032	0.01%
National Grid Electricity Distribution South Wales plc	£100,000	5.35%	10/7/2039	122,389	0.00%
National Grid Electricity Distribution South West plc	£100,000	5.75%	23/3/2040	125,965	0.00%
National Grid Electricity Distribution South West plc	£200,000	5.82%	31/7/2041	253,857	0.01%
National Grid Electricity Distribution West Midlands plc	£100,000	5.75%	16/4/2032	128,895	0.00%
National Grid Electricity Transmission plc	£100,000	4.00%	8/6/2027	121,775	0.00%
National Grid Electricity Transmission plc	CAD475,000	2.30%	22/6/2029	311,537	0.01%
National Grid Electricity Transmission plc	CAD50,000	5.22%	16/9/2031	37,165	0.00%
National Grid Electricity Transmission plc	€100,000	0.82%	7/7/2032	85,024	0.00%
National Grid Electricity Transmission plc	£200,000	2.00%	16/9/2038	164,311	0.00%
National Grid Electricity Transmission plc	£300,000	2.00%	17/4/2040	233,434	0.01%
National Grid Electricity Transmission plc	€200,000	0.87%	26/11/2040	138,467	0.00%
National Grid plc	€600,000	2.18%	30/6/2026	625,043	0.02%
National Grid plc	€1,050,000	0.16%	20/1/2028	994,581	0.02%
National Grid plc	€200,000	0.25%	1/9/2028	186,621	0.00%
National Grid plc	€400,000	3.88%	16/1/2029	431,569	0.01%
National Grid plc	\$260,000	5.81%	12/6/2033	261,252	0.01%
National Grid plc	€300,000	0.75%	1/9/2033	242,384	0.01%
National Grid plc	\$175,000	5.42%	11/1/2034	171,230	0.00%
National Grid plc	\$300,000	3.25%	30/3/2034	300,858	0.01%
National Grid plc	€400,000	4.28%	16/1/2035	434,725	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nationwide Building Society	\$200,000	3.90%	21/7/2025	196,716	0.00%
Nationwide Building Society	€800,000	0.25%	22/7/2025	827,428	0.02%
Nationwide Building Society	\$500,000	1.00%	28/8/2025	475,744	0.01%
Nationwide Building Society	£400,000	3.00%	6/5/2026	487,612	0.01%
Nationwide Building Society	\$250,000	4.00%	14/9/2026	240,070	0.01%
Nationwide Building Society	\$400,000	1.50%	13/10/2026	367,486	0.01%
Nationwide Building Society	€1,592,000	4.50%	1/11/2026	1,741,131	0.04%
Nationwide Building Society	€600,000	2.00%	28/4/2027	616,707	0.01%
Nationwide Building Society^	\$475,000	6.56%	18/10/2027	484,695	0.01%
Nationwide Building Society^	£200,000	6.18%	7/12/2027	256,531	0.01%
Nationwide Building Society^	\$300,000	2.97%	16/2/2028	281,094	0.01%
Nationwide Building Society	£300,000	6.13%	21/8/2028	392,273	0.01%
Nationwide Building Society	€200,000	0.25%	14/9/2028	187,143	0.00%
Nationwide Building Society^	\$325,000	4.30%	8/3/2029	311,122	0.01%
Nationwide Building Society	€100,000	3.25%	5/9/2029	105,386	0.00%
Nationwide Building Society^	\$475,000	3.96%	18/7/2030	439,511	0.01%
Nationwide Building Society^	\$250,000	4.13%	18/10/2032	233,392	0.01%
NatWest Group plc	\$475,000	4.80%	5/4/2026	469,134	0.01%
NatWest Group plc^	\$925,000	7.47%	10/11/2026	945,447	0.02%
NatWest Group plc^	£400,000	3.13%	28/3/2027	486,411	0.01%
NatWest Group plc^	\$500,000	1.64%	14/6/2027	462,968	0.01%
NatWest Group plc^	\$200,000	5.58%	1/3/2028	200,228	0.00%
NatWest Group plc^	€100,000	4.70%	14/3/2028	109,981	0.00%
NatWest Group plc^	€600,000	4.07%	6/9/2028	649,175	0.02%
NatWest Group plc^	\$500,000	5.52%	30/9/2028	500,002	0.01%
NatWest Group plc^	€200,000	4.77%	16/2/2029	220,747	0.01%
NatWest Group plc^	£1,000,000	3.62%	29/3/2029	1,185,610	0.03%
NatWest Group plc^	\$850,000	4.89%	18/5/2029	831,175	0.02%
NatWest Group plc^	\$300,000	5.81%	13/9/2029	303,822	0.01%
NatWest Group plc^	€700,000	0.67%	14/9/2029	658,766	0.02%
NatWest Group plc^	\$600,000	5.08%	27/1/2030	589,767	0.01%
NatWest Group plc^	€200,000	0.78%	26/2/2030	186,183	0.00%
NatWest Group plc^	\$500,000	4.45%	8/5/2030	477,967	0.01%
NatWest Group plc^	€100,000	1.04%	14/9/2032	96,508	0.00%
NatWest Group plc^	£500,000	7.42%	6/6/2033	655,150	0.02%
NatWest Group plc^	€300,000	5.76%	28/2/2034	335,843	0.01%
NatWest Group plc^	\$300,000	6.02%	2/3/2034	307,097	0.01%
NatWest Group plc^	\$200,000	6.48%	1/6/2034	203,203	0.01%
NatWest Group plc^	\$550,000	5.78%	1/3/2035	552,242	0.01%
NatWest Group plc^	\$425,000	3.03%	28/11/2035	355,962	0.01%
NatWest Markets plc	€500,000	2.00%	27/8/2025	525,482	0.01%
NatWest Markets plc	£200,000	6.63%	22/6/2026	259,304	0.01%
NatWest Markets plc	€700,000	1.38%	2/3/2027	710,015	0.02%
NatWest Markets plc	£100,000	6.38%	8/11/2027	130,982	0.00%
NatWest Markets plc	AUD200,000	5.90%	23/8/2028	135,750	0.00%
NatWest Markets plc	€976,000	3.63%	9/1/2029	1,045,072	0.03%
NatWest Markets plc	\$350,000	5.41%	17/5/2029	350,284	0.01%
New England Power Co.	\$135,000	3.80%	5/12/2047	100,467	0.00%
New England Power Co.	\$150,000	2.81%	6/10/2050	90,618	0.00%
NewRiver plc	£200,000	3.50%	7/3/2028	229,226	0.01%
Next Group plc	£100,000	3.63%	18/5/2028	120,155	0.00%
Northern Gas Networks Finance plc	£400,000	6.13%	2/6/2033	523,218	0.01%
Northern Gas Networks Finance plc	£100,000	4.88%	15/11/2035	117,492	0.00%
Northern Powergrid Northeast plc	£300,000	3.25%	1/4/2052	256,731	0.01%
Northern Powergrid Northeast plc	£100,000	1.88%	16/6/2062	58,800	0.00%
Northumbrian Water Finance plc	£100,000	2.38%	5/10/2027	114,057	0.00%
Northumbrian Water Finance plc	£300,000	4.50%	14/2/2031	353,457	0.01%
Northumbrian Water Finance plc	£100,000	5.63%	29/4/2033	124,721	0.00%
Northumbrian Water Finance plc	£200,000	6.38%	28/10/2034	260,256	0.01%
Notting Hill Genesis	£350,000	3.25%	12/10/2048	308,186	0.01%
nVent Finance Sarl	\$150,000	2.75%	15/11/2031	123,583	0.00%
nVent Finance Sarl	\$150,000	5.65%	15/5/2033	149,507	0.00%
Optivo Finance plc	£100,000	5.25%	13/3/2043	119,181	0.00%
Orbit Capital plc	£200,000	2.00%	24/11/2038	167,577	0.00%
Orbit Capital plc	£200,000	3.50%	24/3/2045	188,934	0.00%
OSB Group plc^	£139,000	8.88%	16/1/2030	187,137	0.00%
Paradigm Homes Charitable Housing Association Ltd.	£200,000	2.25%	20/5/2051	140,361	0.00%
Paragon Treasury plc	£100,000	2.00%	7/5/2036	87,628	0.00%
Paragon Treasury plc	£100,000	3.63%	21/1/2047	92,908	0.00%
Peabody Capital No 2 plc	£200,000	2.75%	2/3/2034	203,221	0.01%
Peabody Capital No 2 plc	£200,000	3.25%	14/9/2048	174,594	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pension Insurance Corp. plc	£200,000	5.63%	20/9/2030	241,318	0.01%
Pension Insurance Corp. plc	£300,000	4.63%	7/5/2031	337,303	0.01%
Pension Insurance Corp. plc	£681,000	6.88%	15/11/2034	853,385	0.02%
Phoenix Group Holdings plc	£194,000	6.63%	18/12/2025	246,220	0.01%
Phoenix Group Holdings plc	\$300,000	5.38%	6/7/2027	291,962	0.01%
Phoenix Group Holdings plc	€700,000	4.38%	24/1/2029	733,906	0.02%
Phoenix Group Holdings plc	£260,000	5.63%	28/4/2031	311,010	0.01%
Phoenix Group Holdings plc [^]	£130,000	7.75%	6/12/2053	170,833	0.00%
Places For People Treasury plc	£100,000	2.88%	17/8/2026	119,867	0.00%
Places For People Treasury plc	£200,000	2.50%	26/1/2036	185,023	0.00%
Platform HG Financing plc	£300,000	1.93%	15/9/2041	237,546	0.01%
Platform HG Financing plc	£370,000	5.34%	10/4/2050	460,495	0.01%
Platform HG Financing plc	£200,000	1.63%	10/8/2055	110,545	0.00%
Porterbrook Rail Finance Ltd.	£100,000	4.63%	4/4/2029	122,517	0.00%
Prudential Funding Asia plc	£100,000	6.13%	19/12/2031	128,811	0.00%
Prudential Funding Asia plc	£200,000	3.63%	24/3/2032	178,631	0.00%
Prudential Funding Asia plc [^]	\$250,000	2.95%	3/11/2033	221,832	0.01%
Quadgas Finance plc	£100,000	3.38%	17/9/2029	111,215	0.00%
Reckitt Benckiser Treasury Services Nederland BV	€500,000	0.38%	19/5/2026	505,553	0.01%
Reckitt Benckiser Treasury Services Nederland BV	€300,000	0.75%	19/5/2030	274,904	0.01%
Reckitt Benckiser Treasury Services plc	\$1,000,000	3.00%	26/6/2027	941,929	0.02%
Reckitt Benckiser Treasury Services plc	£128,000	1.75%	19/5/2032	127,905	0.00%
Reckitt Benckiser Treasury Services plc	€300,000	3.88%	14/9/2033	322,970	0.01%
RELX Capital, Inc.	\$350,000	4.00%	18/3/2029	336,341	0.01%
RELX Capital, Inc.	\$250,000	4.75%	20/5/2032	242,056	0.01%
RELX Finance BV	€1,620,000	0.50%	10/3/2028	1,564,561	0.04%
RELX Finance BV	€100,000	0.88%	10/3/2032	88,400	0.00%
RELX Finance BV	€500,000	3.38%	20/3/2033	525,914	0.01%
Rentokil Initial plc	€200,000	0.88%	30/5/2026	204,214	0.01%
Reynolds American, Inc.	\$400,000	5.70%	15/8/2035	390,692	0.01%
Reynolds American, Inc.	\$175,000	7.25%	15/6/2037	188,843	0.00%
Reynolds American, Inc.	\$200,000	6.15%	15/9/2043	192,677	0.00%
Reynolds American, Inc.	\$1,010,000	5.85%	15/8/2045	933,990	0.02%
RHP Finance plc	£100,000	3.25%	5/2/2048	92,415	0.00%
RI Finance Bonds No 3 plc	£100,000	6.13%	13/11/2028	127,523	0.00%
RL Finance Bonds No 4 plc [^]	£300,000	4.88%	7/10/2049	304,517	0.01%
Rolls-Royce plc	\$925,000	3.63%	14/10/2025	898,108	0.02%
Rolls-Royce plc	\$250,000	5.75%	15/10/2027	251,685	0.01%
Rothsay Life plc [^]	\$200,000	4.88%	Perpetual	176,214	0.00%
Rothsay Life plc	£350,000	8.00%	30/10/2025	450,657	0.01%
Rothsay Life plc	£300,000	3.38%	12/7/2026	362,387	0.01%
Rothsay Life plc	£400,000	7.73%	16/5/2033	532,178	0.01%
Rothsay Life plc	£175,000	7.02%	10/12/2034	220,942	0.01%
Royalty Pharma plc	\$200,000	2.15%	2/9/2031	160,650	0.00%
Royalty Pharma plc	\$150,000	5.40%	2/9/2034	146,013	0.00%
Royalty Pharma plc	\$375,000	3.35%	2/9/2051	239,734	0.01%
Royalty Pharma plc	\$150,000	5.90%	2/9/2054	144,402	0.00%
Sage Group plc	€632,000	3.82%	15/2/2028	679,623	0.02%
Sage Group plc	£200,000	1.63%	25/2/2031	202,076	0.01%
Sage Group plc	£300,000	2.88%	8/2/2034	308,243	0.01%
Sanctuary Capital plc	£280,000	6.70%	23/3/2039	404,599	0.01%
Sanctuary Capital plc	£100,000	5.00%	26/4/2047	117,617	0.00%
Sanctuary Capital plc	£400,000	2.38%	14/4/2050	294,624	0.01%
Santander UK Group Holdings plc	£300,000	3.63%	14/1/2026	370,594	0.01%
Santander UK Group Holdings plc [^]	\$275,000	1.53%	21/8/2026	261,739	0.01%
Santander UK Group Holdings plc [^]	\$225,000	6.83%	21/11/2026	227,906	0.01%
Santander UK Group Holdings plc [^]	\$675,000	1.67%	14/6/2027	623,857	0.02%
Santander UK Group Holdings plc [^]	£200,000	7.10%	16/11/2027	260,066	0.01%
Santander UK Group Holdings plc [^]	\$475,000	2.47%	11/1/2028	438,378	0.01%
Santander UK Group Holdings plc [^]	€400,000	3.53%	25/8/2028	423,765	0.01%
Santander UK Group Holdings plc [^]	\$200,000	3.82%	3/11/2028	188,917	0.00%
Santander UK Group Holdings plc [^]	\$600,000	6.53%	10/1/2029	616,070	0.01%
Santander UK Group Holdings plc [^]	£350,000	2.42%	17/1/2029	398,237	0.01%
Saxon Weald Capital plc	£100,000	5.38%	6/6/2042	123,251	0.00%
Schroders plc [^]	£510,000	6.35%	18/7/2034	647,653	0.02%
Scotland Gas Networks plc	£100,000	3.25%	8/3/2027	119,842	0.00%
Scottish Hydro Electric Transmission plc	£480,000	5.50%	15/1/2044	586,312	0.01%
Scottish Widows Ltd.	£100,000	7.00%	16/6/2043	133,426	0.00%
Segro Capital Sarl	€1,400,000	1.25%	23/3/2026	1,439,873	0.03%
Segro Capital Sarl	€200,000	0.50%	22/9/2031	170,633	0.00%
Segro plc	£100,000	2.38%	11/10/2029	110,833	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Segro plc	£100,000	2.88%	11/10/2037	96,214	0.00%
Segro plc	£200,000	5.13%	6/12/2041	237,897	0.01%
SELP Finance Sarl	€100,000	1.50%	20/11/2025	103,614	0.00%
Severn Trent Utilities Finance plc	£200,000	3.63%	16/1/2026	246,591	0.01%
Severn Trent Utilities Finance plc	£100,000	6.25%	7/6/2029	131,288	0.00%
Severn Trent Utilities Finance plc	£200,000	2.75%	5/12/2031	212,643	0.01%
Severn Trent Utilities Finance plc	£110,000	2.63%	22/2/2033	112,094	0.00%
Severn Trent Utilities Finance plc	£900,000	4.63%	30/11/2034	1,054,505	0.03%
Severn Trent Utilities Finance plc	£200,000	2.00%	2/6/2040	155,547	0.00%
Skipton Building Society^	£200,000	2.00%	2/10/2026	241,030	0.01%
Sky Group Finance Ltd.	\$25,000	6.50%	15/10/2035	27,167	0.00%
Sky Ltd.	€100,000	2.25%	17/11/2025	105,323	0.00%
Sky Ltd.	€800,000	2.50%	15/9/2026	839,495	0.02%
Sky Ltd.	£300,000	4.00%	26/11/2029	365,433	0.01%
Smith & Nephew plc	\$200,000	5.15%	20/3/2027	199,309	0.00%
Smith & Nephew plc	\$300,000	2.03%	14/10/2030	247,812	0.01%
Smith & Nephew plc	\$300,000	5.40%	20/3/2034	295,443	0.01%
South Eastern Power Networks plc	£200,000	1.75%	30/9/2034	183,830	0.00%
Southern Electric Power Distribution plc	£200,000	4.63%	20/2/2037	233,721	0.01%
Southern Gas Networks plc	£300,000	1.25%	2/12/2031	287,300	0.01%
Southern Gas Networks plc	£100,000	3.10%	15/9/2036	97,413	0.00%
Southern Housing	£150,000	3.50%	19/10/2047	133,994	0.00%
Southern Water Services Finance Ltd.	£200,000	6.64%	31/3/2026	249,109	0.01%
Southern Water Services Finance Ltd.	£600,000	1.63%	30/3/2027	652,403	0.02%
Southern Water Services Finance Ltd.	£300,000	3.00%	28/5/2037	262,952	0.01%
SP Manweb plc	£100,000	4.88%	20/9/2027	125,683	0.00%
SP Transmission plc	£100,000	2.00%	13/11/2031	103,837	0.00%
SSE plc^	£300,000	3.74%	Perpetual	364,770	0.01%
SSE plc^	£300,000	4.00%	Perpetual	313,923	0.01%
SSE plc^	€200,000	3.13%	Perpetual	205,269	0.01%
SSE plc	€100,000	0.88%	6/9/2025	103,774	0.00%
SSE plc	£400,000	8.38%	20/11/2028	569,914	0.01%
SSE plc	€900,000	2.88%	1/8/2029	932,139	0.02%
SSE plc	£200,000	6.25%	27/8/2038	269,189	0.01%
Standard Chartered plc	\$300,000	4.05%	12/4/2026	292,597	0.01%
Standard Chartered plc^	\$300,000	6.17%	9/1/2027	301,837	0.01%
Standard Chartered plc^	\$250,000	1.46%	14/1/2027	234,001	0.01%
Standard Chartered plc	\$200,000	4.30%	19/2/2027	193,799	0.00%
Standard Chartered plc^	€700,000	0.90%	2/7/2027	709,053	0.02%
Standard Chartered plc^	\$300,000	6.19%	6/7/2027	302,583	0.01%
Standard Chartered plc^	\$600,000	2.61%	12/1/2028	555,978	0.01%
Standard Chartered plc^	\$825,000	6.75%	8/2/2028	846,703	0.02%
Standard Chartered plc^	\$800,000	5.69%	14/5/2028	799,811	0.02%
Standard Chartered plc^	\$700,000	6.30%	9/1/2029	714,145	0.02%
Standard Chartered plc^	\$550,000	7.02%	8/2/2030	579,951	0.01%
Standard Chartered plc^	\$575,000	4.31%	21/5/2030	544,665	0.01%
Standard Chartered plc^	\$650,000	4.64%	1/4/2031	618,006	0.01%
Standard Chartered plc^	€400,000	1.20%	23/9/2031	396,011	0.01%
Standard Chartered plc^	\$275,000	2.68%	29/6/2032	224,745	0.01%
Standard Chartered plc^	\$450,000	3.60%	12/1/2033	378,712	0.01%
Standard Chartered plc^	\$300,000	6.30%	6/7/2034	308,887	0.01%
Standard Chartered plc^	\$550,000	6.10%	11/1/2035	557,201	0.01%
Standard Chartered plc^	\$200,000	5.91%	14/5/2035	198,382	0.00%
Standard Chartered plc^	\$500,000	3.27%	18/2/2036	422,295	0.01%
Standard Chartered plc	\$250,000	5.30%	9/1/2043	229,204	0.01%
Standard Chartered plc	\$675,000	5.70%	26/3/2044	648,148	0.02%
Stonewater Funding plc	£300,000	1.63%	10/9/2036	256,596	0.01%
SW Finance I plc	£277,000	7.00%	16/4/2040	328,569	0.01%
Swiss RE Subordinated Finance plc^	\$200,000	5.70%	5/4/2035	197,197	0.00%
Telereal Securitisation plc	£150,000	3.56%	10/12/2031	170,530	0.00%
Tesco Corporate Treasury Services plc	£200,000	1.88%	2/11/2028	223,544	0.01%
Tesco Corporate Treasury Services plc	€400,000	0.38%	27/7/2029	365,873	0.01%
Tesco Corporate Treasury Services plc	€200,000	4.25%	27/2/2031	218,361	0.01%
Tesco Corporate Treasury Services plc	£300,000	5.13%	22/5/2034	366,301	0.01%
Tesco Corporate Treasury Services plc	£200,000	5.50%	27/2/2035	250,663	0.01%
Tesco plc	\$100,000	6.15%	15/11/2037	100,118	0.00%
Thames Water Utilities Finance plc	€500,000	0.88%	31/1/2028	429,983	0.01%
Thames Water Utilities Finance plc	£300,000	3.50%	25/2/2028	318,472	0.01%
Thames Water Utilities Finance plc	£240,000	6.75%	16/11/2028	265,637	0.01%
Thames Water Utilities Finance plc	€300,000	4.38%	18/1/2031	276,612	0.01%
Thames Water Utilities Finance plc	£100,000	7.13%	30/4/2031	111,750	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Thames Water Utilities Finance plc	£100,000	2.63%	24/1/2032	95,294	0.00%
Thames Water Utilities Finance plc	€100,000	1.25%	31/1/2032	76,866	0.00%
Thames Water Utilities Finance plc	£400,000	4.38%	3/7/2034	399,775	0.01%
Thames Water Utilities Finance plc	£230,000	5.13%	28/9/2037	238,604	0.01%
Thames Water Utilities Finance plc	£200,000	2.38%	22/4/2040	157,411	0.00%
Thames Water Utilities Finance plc	£100,000	5.50%	11/2/2041	102,174	0.00%
Thames Water Utilities Finance plc	£200,000	7.75%	30/4/2044	236,245	0.01%
Thames Water Utilities Finance plc	£100,000	7.74%	9/4/2058	122,226	0.00%
THFC Funding No 1 plc	£500,000	5.13%	21/12/2035	622,918	0.02%
THFC Funding No 2 plc	£130,000	6.35%	8/7/2039	179,712	0.00%
THFC Funding No 3 plc	£100,000	5.20%	11/10/2043	121,861	0.00%
TP ICAP Finance plc	£100,000	7.88%	17/4/2030	135,415	0.00%
Tritax Big Box plc	£200,000	1.50%	27/11/2033	178,964	0.00%
Tritax EuroBox plc	€200,000	0.95%	2/6/2026	202,478	0.01%
Unilever Capital Corp.	\$500,000	2.00%	28/7/2026	469,955	0.01%
Unilever Capital Corp. ¹	\$750,000	3.50%	22/3/2028	715,611	0.02%
Unilever Capital Corp.	\$325,000	2.13%	6/9/2029	285,534	0.01%
Unilever Capital Corp.	\$300,000	1.38%	14/9/2030	244,375	0.01%
Unilever Capital Corp.	\$560,000	1.75%	12/8/2031	454,713	0.01%
Unilever Capital Corp.	\$250,000	5.00%	8/12/2033	250,063	0.01%
Unilever Capital Corp.	\$225,000	2.63%	12/8/2051	143,175	0.00%
Unilever Finance Netherlands BV	€500,000	0.88%	31/7/2025	521,069	0.01%
Unilever Finance Netherlands BV	€500,000	1.00%	14/2/2027	506,793	0.01%
Unilever Finance Netherlands BV	€300,000	1.75%	25/3/2030	296,763	0.01%
Unilever Finance Netherlands BV	€200,000	1.38%	4/9/2030	192,383	0.00%
Unilever Finance Netherlands BV	€200,000	3.25%	23/2/2031	213,903	0.01%
Unilever Finance Netherlands BV	€500,000	1.63%	12/2/2033	469,047	0.01%
Unilever Finance Netherlands BV	€700,000	3.50%	15/2/2037	746,770	0.02%
Unilever plc	€200,000	1.50%	11/6/2039	166,925	0.00%
United Utilities plc	£140,000	6.88%	15/8/2028	146,917	0.00%
United Utilities Water Finance plc	£400,000	2.63%	12/2/2031	433,139	0.01%
United Utilities Water Finance plc	£100,000	2.00%	3/7/2033	96,361	0.00%
United Utilities Water Finance plc	€557,000	3.75%	23/5/2034	579,003	0.01%
United Utilities Water Finance plc	£200,000	1.88%	3/6/2042	148,064	0.00%
United Utilities Water Finance plc	£200,000	5.25%	22/1/2046	233,901	0.01%
United Utilities Water Ltd.	£50,000	5.00%	28/2/2035	61,057	0.00%
University of Oxford	£400,000	2.54%	8/12/2117	262,938	0.01%
University of Southampton	£200,000	2.25%	11/4/2057	139,929	0.00%
Utmost Group plc	£200,000	4.00%	15/12/2031	202,370	0.01%
Virgin Money UK plc [^]	£200,000	4.00%	25/9/2026	247,338	0.01%
Virgin Money UK plc [^]	£300,000	4.00%	3/9/2027	367,103	0.01%
Virgin Money UK plc [^]	€500,000	4.00%	18/3/2028	536,812	0.01%
Virgin Money UK plc [^]	€200,000	4.63%	29/10/2028	219,303	0.01%
Virgin Money UK plc [^]	£100,000	5.13%	11/12/2030	124,429	0.00%
Virgin Money UK plc [^]	£100,000	2.63%	19/8/2031	117,823	0.00%
Vodafone Group plc	€400,000	1.88%	11/9/2025	420,452	0.01%
Vodafone Group plc	€1,000,000	1.13%	20/11/2025	1,037,938	0.02%
Vodafone Group plc	€600,000	2.20%	25/8/2026	628,251	0.02%
Vodafone Group plc	€600,000	1.50%	24/7/2027	608,270	0.01%
Vodafone Group plc	\$475,000	4.38%	30/5/2028	465,010	0.01%
Vodafone Group plc	€300,000	1.88%	20/11/2029	297,562	0.01%
Vodafone Group plc	\$450,000	7.88%	15/2/2030	507,745	0.01%
Vodafone Group plc	€1,300,000	1.63%	24/11/2030	1,241,471	0.03%
Vodafone Group plc	£636,000	5.90%	26/11/2032	846,680	0.02%
Vodafone Group plc	\$75,000	6.25%	30/11/2032	79,382	0.00%
Vodafone Group plc	\$725,000	6.15%	27/2/2037	768,791	0.02%
Vodafone Group plc	€300,000	2.88%	20/11/2037	286,739	0.01%
Vodafone Group plc	€300,000	2.50%	24/5/2039	269,513	0.01%
Vodafone Group plc	\$500,000	4.38%	19/2/2043	436,014	0.01%
Vodafone Group plc	\$475,000	5.25%	30/5/2048	438,368	0.01%
Vodafone Group plc	\$685,000	4.88%	19/6/2049	592,817	0.01%
Vodafone Group plc	£300,000	3.38%	8/8/2049	255,266	0.01%
Vodafone Group plc	\$525,000	4.25%	17/9/2050	409,597	0.01%
Vodafone Group plc	£200,000	5.13%	2/12/2052	225,566	0.01%
Vodafone Group plc	\$250,000	5.63%	10/2/2053	239,394	0.01%
Vodafone Group plc	\$725,000	5.75%	28/6/2054	701,991	0.02%
Vodafone Group plc	£200,000	3.00%	12/8/2056	149,130	0.00%
Vodafone Group plc	\$141,000	5.13%	19/6/2059	122,349	0.00%
Vodafone Group plc	\$125,000	5.75%	10/2/2063	118,483	0.00%
Vodafone Group plc	\$350,000	5.88%	28/6/2064	336,367	0.01%
Wales & West Utilities Finance plc	£100,000	5.75%	29/3/2030	129,245	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wales & West Utilities Finance plc	£100,000	3.00%	3/8/2038	93,983	0.00%
Wellcome Trust Finance plc	£180,000	4.63%	25/7/2036	223,770	0.01%
Wellcome Trust Ltd.	£800,000	1.13%	21/1/2027	812,976	0.02%
Wellcome Trust Ltd.	£200,000	4.00%	9/5/2059	213,288	0.01%
Wellcome Trust Ltd.	£200,000	1.50%	14/7/2071	96,234	0.00%
Wellcome Trust Ltd.	£142,000	2.52%	7/2/2118	92,174	0.00%
Wessex Water Services Finance plc	£200,000	1.50%	17/9/2029	207,811	0.01%
Wessex Water Services Finance plc	£196,000	1.25%	12/1/2036	155,435	0.00%
Wheatley Group Capital plc	£100,000	4.38%	28/11/2044	109,352	0.00%
WHG Treasury plc	£100,000	4.25%	6/10/2045	105,799	0.00%
Whitbread Group plc	£700,000	2.38%	31/5/2027	807,161	0.02%
Workspace Group plc	£100,000	2.25%	11/3/2028	108,138	0.00%
WPP Finance 2013	£100,000	2.88%	14/9/2046	78,000	0.00%
WPP Finance 2017	£300,000	3.75%	19/5/2032	334,963	0.01%
WPP Finance SA	€400,000	4.13%	30/5/2028	434,562	0.01%
Wrekin Housing Group Ltd.	£100,000	2.50%	22/10/2048	75,415	0.00%
Yorkshire Building Society	€300,000	0.63%	21/9/2025	309,907	0.01%
Yorkshire Building Society^	£400,000	3.38%	13/9/2028	462,780	0.01%
Yorkshire Housing Finance plc	£100,000	4.13%	31/10/2044	102,780	0.00%
Yorkshire Power Finance Ltd.	£100,000	7.25%	4/8/2028	133,902	0.00%
Yorkshire Water Finance plc	£100,000	1.75%	26/11/2026	114,267	0.00%
Yorkshire Water Finance plc	£200,000	5.25%	28/4/2030	240,895	0.01%
Yorkshire Water Finance plc	£400,000	1.75%	27/10/2032	369,404	0.01%
Yorkshire Water Finance plc	£300,000	5.50%	28/4/2035	353,510	0.01%
Yorkshire Water Finance plc	£50,000	6.38%	19/8/2039	61,799	0.00%
Yorkshire Water Finance plc	£200,000	2.75%	18/4/2041	165,827	0.00%
				306,766,291	7.31%
United States 55.60% (31 December 2023: 55.13%)					
3M Co.	\$125,000	3.00%	7/8/2025	121,750	0.00%
3M Co.	\$300,000	2.88%	15/10/2027	279,903	0.01%
3M Co.	\$100,000	3.63%	14/9/2028	94,621	0.00%
3M Co.	\$300,000	2.38%	26/8/2029	262,153	0.01%
3M Co.	\$200,000	3.05%	15/4/2030	179,448	0.00%
3M Co.	\$75,000	3.88%	15/6/2044	57,848	0.00%
3M Co.	\$275,000	3.63%	15/10/2047	198,936	0.01%
3M Co.	\$175,000	4.00%	14/9/2048	138,989	0.00%
3M Co.	\$350,000	3.25%	26/8/2049	237,248	0.01%
3M Co.	\$350,000	3.70%	15/4/2050	254,392	0.01%
7-Eleven, Inc.	\$750,000	0.95%	10/2/2026	698,480	0.02%
7-Eleven, Inc.	\$325,000	1.30%	10/2/2028	283,378	0.01%
7-Eleven, Inc.	\$850,000	1.80%	10/2/2031	680,861	0.02%
7-Eleven, Inc.	\$200,000	2.50%	10/2/2041	130,633	0.00%
7-Eleven, Inc.	\$425,000	2.80%	10/2/2051	253,277	0.01%
Abbott Ireland Financing DAC	€100,000	1.50%	27/9/2026	103,012	0.00%
Abbott Ireland Financing DAC	€400,000	0.38%	19/11/2027	391,012	0.01%
Abbott Laboratories	\$200,000	3.88%	15/9/2025	197,268	0.01%
Abbott Laboratories	\$287,000	3.75%	30/11/2026	279,941	0.01%
Abbott Laboratories	\$500,000	1.15%	30/1/2028	443,178	0.01%
Abbott Laboratories	\$425,000	4.75%	30/11/2036	412,340	0.01%
Abbott Laboratories	\$250,000	6.15%	30/11/2037	272,657	0.01%
Abbott Laboratories	\$75,000	5.30%	27/5/2040	75,523	0.00%
Abbott Laboratories	\$250,000	4.75%	15/4/2043	234,582	0.01%
Abbott Laboratories	\$1,380,000	4.90%	30/11/2046	1,299,583	0.03%
AbbVie, Inc.	\$850,000	3.80%	15/3/2025	838,918	0.02%
AbbVie, Inc.	\$750,000	3.20%	14/5/2026	724,427	0.02%
AbbVie, Inc. ¹	\$1,525,000	2.95%	21/11/2026	1,453,156	0.03%
AbbVie, Inc.	\$725,000	4.80%	15/3/2027	721,741	0.02%
AbbVie, Inc.	€300,000	0.75%	18/11/2027	295,736	0.01%
AbbVie, Inc.	\$775,000	4.25%	14/11/2028	756,395	0.02%
AbbVie, Inc.	€700,000	2.63%	15/11/2028	728,984	0.02%
AbbVie, Inc.	€200,000	2.13%	17/11/2028	203,325	0.01%
AbbVie, Inc. ¹	\$1,075,000	4.80%	15/3/2029	1,068,737	0.03%
AbbVie, Inc.	€400,000	2.13%	1/6/2029	404,865	0.01%
AbbVie, Inc.	\$2,075,000	3.20%	21/11/2029	1,904,498	0.05%
AbbVie, Inc.	\$725,000	4.95%	15/3/2031	723,094	0.02%
AbbVie, Inc. ¹	\$1,075,000	5.05%	15/3/2034	1,071,674	0.03%
AbbVie, Inc.	\$625,000	4.55%	15/3/2035	592,785	0.01%
AbbVie, Inc.	\$1,025,000	4.50%	14/5/2035	966,642	0.02%
AbbVie, Inc.	\$425,000	4.30%	14/5/2036	390,717	0.01%
AbbVie, Inc.	\$1,300,000	4.05%	21/11/2039	1,128,111	0.03%
AbbVie, Inc.	\$250,000	4.63%	1/10/2042	225,183	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AbbVie, Inc.	\$875,000	4.40%	6/11/2042	768,556	0.02%
AbbVie, Inc.	\$200,000	4.85%	15/6/2044	185,212	0.00%
AbbVie, Inc.	\$600,000	4.75%	15/3/2045	545,227	0.01%
AbbVie, Inc.	\$765,000	4.70%	14/5/2045	690,997	0.02%
AbbVie, Inc.	\$575,000	4.45%	14/5/2046	498,862	0.01%
AbbVie, Inc.	\$750,000	4.88%	14/11/2048	688,803	0.02%
AbbVie, Inc.	\$2,200,000	4.25%	21/11/2049	1,830,873	0.04%
AbbVie, Inc.	\$1,275,000	5.40%	15/3/2054	1,261,541	0.03%
AbbVie, Inc.	\$550,000	5.50%	15/3/2064	542,783	0.01%
ACE Capital Trust II	\$250,000	9.70%	1/4/2030	297,017	0.01%
Acuity Brands Lighting, Inc.	\$190,000	2.15%	15/12/2030	157,580	0.00%
Adobe, Inc.	\$250,000	2.15%	1/2/2027	233,098	0.01%
Adobe, Inc.	\$175,000	4.85%	4/4/2027	174,963	0.00%
Adobe, Inc.	\$175,000	4.80%	4/4/2029	175,301	0.00%
Adobe, Inc.	\$990,000	2.30%	1/2/2030	867,314	0.02%
Advanced Micro Devices, Inc.	\$200,000	3.92%	1/6/2032	185,373	0.00%
Advanced Micro Devices, Inc.	\$275,000	4.39%	1/6/2052	232,090	0.01%
AdventHealth Obligated Group	\$200,000	2.80%	15/11/2051	129,267	0.00%
Adventist Health System	\$275,000	5.43%	1/3/2032	273,529	0.01%
Adventist Health System	\$150,000	5.76%	1/12/2034	149,772	0.00%
Adventist Health System	\$75,000	3.63%	1/3/2049	53,554	0.00%
Advocate Health & Hospitals Corp.	\$25,000	3.83%	15/8/2028	23,953	0.00%
Advocate Health & Hospitals Corp.	\$100,000	2.21%	15/6/2030	86,064	0.00%
Advocate Health & Hospitals Corp.	\$25,000	4.27%	15/8/2048	21,538	0.00%
Advocate Health & Hospitals Corp.	\$200,000	3.39%	15/10/2049	145,997	0.00%
Advocate Health & Hospitals Corp.	\$225,000	3.01%	15/6/2050	152,291	0.00%
AEP Texas, Inc.	\$150,000	3.95%	1/6/2028	142,464	0.00%
AEP Texas, Inc.	\$175,000	5.45%	15/5/2029	175,936	0.00%
AEP Texas, Inc.	\$200,000	2.10%	1/7/2030	166,487	0.00%
AEP Texas, Inc.	\$200,000	4.70%	15/5/2032	188,575	0.00%
AEP Texas, Inc.	\$200,000	5.70%	15/5/2034	198,613	0.01%
AEP Texas, Inc.	\$250,000	3.80%	1/10/2047	179,041	0.00%
AEP Texas, Inc.	\$90,000	4.15%	1/5/2049	67,321	0.00%
AEP Texas, Inc.	\$155,000	3.45%	15/1/2050	102,398	0.00%
AEP Texas, Inc.	\$120,000	3.45%	15/5/2051	78,972	0.00%
AEP Texas, Inc.	\$200,000	5.25%	15/5/2052	178,622	0.00%
AEP Transmission Co. LLC	\$150,000	3.10%	1/12/2026	142,780	0.00%
AEP Transmission Co. LLC	\$150,000	5.15%	1/4/2034	146,733	0.00%
AEP Transmission Co. LLC	\$275,000	4.00%	1/12/2046	218,151	0.01%
AEP Transmission Co. LLC	\$170,000	3.75%	1/12/2047	125,848	0.00%
AEP Transmission Co. LLC	\$100,000	4.25%	15/9/2048	80,265	0.00%
AEP Transmission Co. LLC	\$160,000	3.80%	15/6/2049	117,981	0.00%
AEP Transmission Co. LLC	\$110,000	3.15%	15/9/2049	72,142	0.00%
AEP Transmission Co. LLC	\$250,000	3.65%	1/4/2050	180,228	0.00%
AEP Transmission Co. LLC	\$140,000	2.75%	15/8/2051	83,816	0.00%
AEP Transmission Co. LLC	\$185,000	4.50%	15/6/2052	153,584	0.00%
AEP Transmission Co. LLC	\$225,000	5.40%	15/3/2053	215,369	0.01%
AES Corp.	\$480,000	3.30%	15/7/2025	467,651	0.01%
AES Corp.	\$240,000	1.38%	15/1/2026	224,850	0.01%
AES Corp.	\$285,000	5.45%	1/6/2028	284,462	0.01%
AES Corp.	\$250,000	3.95%	15/7/2030	228,646	0.01%
AES Corp.	\$400,000	2.45%	15/1/2031	329,328	0.01%
Aetna, Inc.	\$252,000	6.63%	15/6/2036	267,063	0.01%
Aetna, Inc.	\$255,000	6.75%	15/12/2037	272,409	0.01%
Aetna, Inc.	\$310,000	4.75%	15/3/2044	260,688	0.01%
Aetna, Inc.	\$525,000	3.88%	15/8/2047	380,727	0.01%
Affiliated Managers Group, Inc.	\$300,000	3.30%	15/6/2030	267,686	0.01%
Aflac, Inc.	\$605,000	3.60%	1/4/2030	562,205	0.01%
Aflac, Inc.	\$50,000	4.00%	15/10/2046	39,347	0.00%
Aflac, Inc.	\$200,000	4.75%	15/1/2049	177,397	0.00%
AGCO Corp.	\$65,000	5.45%	21/3/2027	65,142	0.00%
AGCO Corp.	\$255,000	5.80%	21/3/2034	253,889	0.01%
Agilent Technologies, Inc.	\$175,000	2.10%	4/6/2030	147,525	0.00%
Agilent Technologies, Inc.	\$475,000	2.30%	12/3/2031	395,625	0.01%
Agree LP	\$300,000	2.00%	15/6/2028	264,993	0.01%
Agree LP	\$400,000	4.80%	1/10/2032	375,073	0.01%
AHS Hospital Corp.	\$300,000	2.78%	1/7/2051	190,383	0.00%
AIG SunAmerica Global Financing X	\$350,000	6.90%	15/3/2032	379,046	0.01%
Air Lease Corp.	\$675,000	3.38%	1/7/2025	659,617	0.02%
Air Lease Corp.	\$500,000	2.88%	15/1/2026	479,700	0.01%
Air Lease Corp.	\$625,000	3.75%	1/6/2026	603,753	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Air Lease Corp.	\$150,000	5.30%	25/6/2026	149,513	0.00%
Air Lease Corp.	\$125,000	2.20%	15/1/2027	115,445	0.00%
Air Lease Corp.	\$175,000	3.63%	1/12/2027	165,097	0.00%
Air Lease Corp.	\$325,000	5.85%	15/12/2027	329,004	0.01%
Air Lease Corp.	CAD300,000	5.40%	1/6/2028	222,807	0.01%
Air Lease Corp.	\$300,000	2.10%	1/9/2028	263,458	0.01%
Air Lease Corp.	\$50,000	4.63%	1/10/2028	48,492	0.00%
Air Lease Corp.	\$150,000	5.10%	1/3/2029	148,415	0.00%
Air Lease Corp.	\$300,000	3.25%	1/10/2029	271,533	0.01%
Air Lease Corp.	\$385,000	3.00%	1/2/2030	340,901	0.01%
Air Lease Corp.	€250,000	3.70%	15/4/2030	262,482	0.01%
Air Lease Corp.	\$250,000	3.13%	1/12/2030	218,528	0.01%
Air Lease Corp.	\$250,000	2.88%	15/1/2032	209,185	0.01%
Air Products & Chemicals, Inc.	\$175,000	1.85%	15/5/2027	160,692	0.00%
Air Products & Chemicals, Inc.	€1,100,000	0.50%	5/5/2028	1,058,838	0.03%
Air Products & Chemicals, Inc.	\$480,000	2.05%	15/5/2030	411,251	0.01%
Air Products & Chemicals, Inc. ¹	\$1,100,000	4.80%	3/3/2033	1,083,253	0.03%
Air Products & Chemicals, Inc.	€1,100,000	4.00%	3/3/2035	1,195,039	0.03%
Air Products & Chemicals, Inc.	\$400,000	2.70%	15/5/2040	285,712	0.01%
Aircastle Ltd.	\$210,000	4.25%	15/6/2026	204,699	0.01%
Aircastle Ltd.	\$275,000	2.85%	26/1/2028	248,604	0.01%
Aircastle Ltd.	\$200,000	6.50%	18/7/2028	203,628	0.01%
Aircastle Ltd.	\$200,000	5.95%	15/2/2029	199,818	0.01%
Alabama Power Co.	\$300,000	3.75%	1/9/2027	289,156	0.01%
Alabama Power Co.	\$375,000	3.05%	15/3/2032	324,578	0.01%
Alabama Power Co.	\$260,000	6.00%	1/3/2039	270,323	0.01%
Alabama Power Co.	\$100,000	3.85%	1/12/2042	79,844	0.00%
Alabama Power Co.	\$210,000	4.15%	15/8/2044	172,435	0.00%
Alabama Power Co.	\$320,000	3.75%	1/3/2045	245,127	0.01%
Alabama Power Co.	\$190,000	4.30%	2/1/2046	157,506	0.00%
Alabama Power Co.	\$200,000	3.70%	1/12/2047	148,877	0.00%
Alabama Power Co.	\$110,000	4.30%	15/7/2048	90,026	0.00%
Alabama Power Co.	\$225,000	3.45%	1/10/2049	159,667	0.00%
Alabama Power Co.	\$200,000	3.13%	15/7/2051	132,432	0.00%
Alabama Power Co.	\$450,000	3.00%	15/3/2052	291,993	0.01%
Alaska Airlines 2020-1 Class A Pass Through Trust	\$163,269	4.80%	15/8/2027	159,844	0.00%
Albemarle Corp.	\$125,000	5.45%	1/12/2044	113,400	0.00%
Albemarle Corp.	\$250,000	5.65%	1/6/2052	221,712	0.01%
Alcon Finance Corp.	\$200,000	3.80%	23/9/2049	150,838	0.00%
Alexander Funding Trust II	\$170,000	7.47%	31/7/2028	179,704	0.00%
Alexandria Real Estate Equities, Inc.	\$425,000	3.80%	15/4/2026	413,204	0.01%
Alexandria Real Estate Equities, Inc.	\$666,000	3.95%	15/1/2027	643,736	0.02%
Alexandria Real Estate Equities, Inc.	\$250,000	3.95%	15/1/2028	239,227	0.01%
Alexandria Real Estate Equities, Inc.	\$275,000	2.75%	15/12/2029	241,327	0.01%
Alexandria Real Estate Equities, Inc.	\$450,000	4.70%	1/7/2030	434,743	0.01%
Alexandria Real Estate Equities, Inc.	\$200,000	4.90%	15/12/2030	195,593	0.00%
Alexandria Real Estate Equities, Inc.	\$200,000	3.38%	15/8/2031	176,210	0.00%
Alexandria Real Estate Equities, Inc.	\$300,000	1.88%	1/2/2033	225,757	0.01%
Alexandria Real Estate Equities, Inc.	\$215,000	2.95%	15/3/2034	173,878	0.00%
Alexandria Real Estate Equities, Inc.	\$225,000	4.75%	15/4/2035	208,742	0.01%
Alexandria Real Estate Equities, Inc.	\$100,000	4.85%	15/4/2049	84,585	0.00%
Alexandria Real Estate Equities, Inc.	\$325,000	4.00%	1/2/2050	240,951	0.01%
Alexandria Real Estate Equities, Inc.	\$100,000	3.00%	18/5/2051	60,198	0.00%
Alexandria Real Estate Equities, Inc.	\$300,000	3.55%	15/3/2052	201,237	0.01%
Alexandria Real Estate Equities, Inc.	\$525,000	5.63%	15/5/2054	492,456	0.01%
Alleghany Corp.	\$180,000	4.90%	15/9/2044	167,432	0.00%
Alleghany Corp.	\$225,000	3.25%	15/8/2051	151,664	0.00%
Allegion plc	\$50,000	3.50%	1/10/2029	46,106	0.00%
Allegion US Holding Co., Inc.	\$200,000	3.55%	1/10/2027	189,216	0.00%
Allegion US Holding Co., Inc.	\$225,000	5.41%	1/7/2032	224,598	0.01%
Allegion US Holding Co., Inc.	\$175,000	5.60%	29/5/2034	175,083	0.00%
Alliant Energy Finance LLC	\$175,000	5.40%	6/6/2027	175,398	0.00%
Alliant Energy Finance LLC	\$235,000	4.25%	15/6/2028	225,136	0.01%
Alliant Energy Finance LLC	\$145,000	3.60%	1/3/2032	126,004	0.00%
Allied World Assurance Co. Holdings Ltd.	\$370,000	4.35%	29/10/2025	369,673	0.01%
Allina Health System	\$100,000	3.89%	15/4/2049	78,943	0.00%
Allstate Corp.	\$200,000	0.75%	15/12/2025	187,023	0.00%
Allstate Corp.	\$200,000	3.28%	15/12/2026	191,341	0.00%
Allstate Corp.	\$175,000	5.05%	24/6/2029	174,236	0.00%
Allstate Corp.	\$200,000	1.45%	15/12/2030	159,700	0.00%
Allstate Corp.	\$350,000	5.55%	9/5/2035	354,530	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Allstate Corp.	\$275,000	5.95%	1/4/2036	288,407	0.01%
Allstate Corp.	\$260,000	4.50%	15/6/2043	222,368	0.01%
Allstate Corp.	\$200,000	4.20%	15/12/2046	161,469	0.00%
Allstate Corp.	\$200,000	3.85%	10/8/2049	151,145	0.00%
Allstate Corp.^	\$177,000	6.50%	15/5/2057	178,177	0.00%
Ally Financial, Inc.	\$150,000	4.75%	9/6/2027	146,329	0.00%
Ally Financial, Inc.	\$150,000	7.10%	15/11/2027	156,219	0.00%
Ally Financial, Inc.	\$200,000	2.20%	2/11/2028	173,223	0.00%
Ally Financial, Inc.^	\$225,000	6.99%	13/6/2029	233,658	0.01%
Ally Financial, Inc.^	\$300,000	6.85%	3/1/2030	308,503	0.01%
Ally Financial, Inc.	\$605,000	8.00%	1/11/2031	668,277	0.02%
Alphabet, Inc. ¹	\$500,000	2.00%	15/8/2026	470,791	0.01%
Alphabet, Inc.	\$250,000	0.80%	15/8/2027	222,764	0.01%
Alphabet, Inc. ¹	\$825,000	1.10%	15/8/2030	673,764	0.02%
Alphabet, Inc.	\$350,000	1.90%	15/8/2040	227,970	0.01%
Alphabet, Inc.	\$850,000	2.05%	15/8/2050	482,641	0.01%
Alphabet, Inc.	\$495,000	2.25%	15/8/2060	273,616	0.01%
Altria Group, Inc.	\$340,000	4.40%	14/2/2026	334,500	0.01%
Altria Group, Inc.	€1,150,000	2.20%	15/6/2027	1,182,326	0.03%
Altria Group, Inc.	\$150,000	6.20%	1/11/2028	155,483	0.00%
Altria Group, Inc.	\$900,000	4.80%	14/2/2029	885,182	0.02%
Altria Group, Inc.	€200,000	3.13%	15/6/2031	199,384	0.01%
Altria Group, Inc.	\$625,000	2.45%	4/2/2032	505,113	0.01%
Altria Group, Inc.	\$925,000	5.80%	14/2/2039	924,312	0.02%
Altria Group, Inc.	\$305,000	3.40%	4/2/2041	219,552	0.01%
Altria Group, Inc.	\$325,000	4.25%	9/8/2042	258,371	0.01%
Altria Group, Inc.	\$315,000	4.50%	2/5/2043	258,815	0.01%
Altria Group, Inc.	\$175,000	5.38%	31/1/2044	163,988	0.00%
Altria Group, Inc.	\$705,000	3.88%	16/9/2046	507,877	0.01%
Altria Group, Inc.	\$900,000	5.95%	14/2/2049	882,791	0.02%
Altria Group, Inc.	\$250,000	4.45%	6/5/2050	191,883	0.00%
Altria Group, Inc.	\$375,000	3.70%	4/2/2051	252,578	0.01%
Altria Group, Inc.	\$175,000	4.00%	4/2/2061	121,228	0.00%
Amazon.com, Inc.	\$500,000	5.20%	3/12/2025	500,850	0.01%
Amazon.com, Inc.	\$1,250,000	1.00%	12/5/2026	1,162,669	0.03%
Amazon.com, Inc.	\$600,000	1.20%	3/6/2027	541,804	0.01%
Amazon.com, Inc.	\$1,350,000	3.15%	22/8/2027	1,282,350	0.03%
Amazon.com, Inc.	\$1,325,000	4.55%	1/12/2027	1,315,293	0.03%
Amazon.com, Inc.	\$500,000	1.65%	12/5/2028	445,288	0.01%
Amazon.com, Inc.	\$250,000	3.45%	13/4/2029	237,176	0.01%
Amazon.com, Inc.	\$550,000	4.65%	1/12/2029	547,785	0.01%
Amazon.com, Inc.	\$625,000	1.50%	3/6/2030	520,709	0.01%
Amazon.com, Inc.	\$700,000	2.10%	12/5/2031	589,810	0.01%
Amazon.com, Inc.	\$875,000	3.60%	13/4/2032	803,941	0.02%
Amazon.com, Inc.	\$975,000	4.70%	1/12/2032	966,369	0.02%
Amazon.com, Inc.	\$1,075,000	3.88%	22/8/2037	949,255	0.02%
Amazon.com, Inc.	\$875,000	2.88%	12/5/2041	642,417	0.02%
Amazon.com, Inc.	\$450,000	4.95%	5/12/2044	434,891	0.01%
Amazon.com, Inc.	\$1,075,000	4.05%	22/8/2047	895,635	0.02%
Amazon.com, Inc.	\$650,000	2.50%	3/6/2050	397,567	0.01%
Amazon.com, Inc.	\$1,525,000	3.10%	12/5/2051	1,047,891	0.03%
Amazon.com, Inc.	\$900,000	3.95%	13/4/2052	724,528	0.02%
Amazon.com, Inc.	\$775,000	4.25%	22/8/2057	649,165	0.02%
Amazon.com, Inc.	\$1,025,000	2.70%	3/6/2060	603,240	0.01%
Amazon.com, Inc.	\$600,000	3.25%	12/5/2061	400,193	0.01%
Amazon.com, Inc.	\$325,000	4.10%	13/4/2062	259,875	0.01%
Amcor Finance USA, Inc.	\$225,000	4.50%	15/5/2028	218,421	0.01%
Amcor Finance USA, Inc.	\$170,000	5.63%	26/5/2033	171,822	0.00%
Amcor Flexibles North America, Inc.	\$200,000	2.63%	19/6/2030	171,475	0.00%
Amcor Flexibles North America, Inc.	\$245,000	2.69%	25/5/2031	205,976	0.01%
Amcor Group Finance plc	\$175,000	5.45%	23/5/2029	175,644	0.00%
Amdocs Ltd.	\$150,000	2.54%	15/6/2030	127,783	0.00%
Ameren Corp.	\$200,000	5.70%	1/12/2026	201,532	0.01%
Ameren Corp.	\$400,000	1.75%	15/3/2028	352,871	0.01%
Ameren Corp.	\$215,000	5.00%	15/1/2029	212,803	0.01%
Ameren Corp.	\$300,000	3.50%	15/1/2031	270,361	0.01%
Ameren Illinois Co.	\$655,000	3.80%	15/5/2028	628,081	0.02%
Ameren Illinois Co.	\$120,000	3.85%	1/9/2032	108,879	0.00%
Ameren Illinois Co.	\$150,000	4.95%	1/6/2033	146,424	0.00%
Ameren Illinois Co.	\$150,000	4.15%	15/3/2046	122,506	0.00%
Ameren Illinois Co.	\$150,000	3.70%	1/12/2047	111,967	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ameren Illinois Co.	\$130,000	4.50%	15/3/2049	111,014	0.00%
Ameren Illinois Co.	\$100,000	3.25%	15/3/2050	68,067	0.00%
Ameren Illinois Co.	\$275,000	5.90%	1/12/2052	283,592	0.01%
Ameren Illinois Co.	\$200,000	5.55%	1/7/2054	196,242	0.00%
American Airlines 2015-2 Class AA Pass Through Trust	\$326,028	3.60%	22/9/2027	308,117	0.01%
American Airlines 2016-1 Class AA Pass Through Trust	\$64,315	3.58%	15/1/2028	60,569	0.00%
American Airlines 2016-2 Class AA Pass Through Trust	\$521,600	3.20%	15/6/2028	482,509	0.01%
American Airlines 2019-1 Class AA Pass Through Trust	\$58,725	3.15%	15/2/2032	52,226	0.00%
American Airlines 2021-1 Class A Pass Through Trust	\$390,815	2.88%	11/7/2034	333,465	0.01%
American Assets Trust LP	\$200,000	3.38%	1/2/2031	163,835	0.00%
American Electric Power Co., Inc.	\$200,000	5.70%	15/8/2025	200,099	0.01%
American Electric Power Co., Inc.	\$140,000	1.00%	1/11/2025	131,607	0.00%
American Electric Power Co., Inc.	\$155,000	5.75%	1/11/2027	157,595	0.00%
American Electric Power Co., Inc.	\$155,000	3.20%	13/11/2027	145,199	0.00%
American Electric Power Co., Inc.	\$200,000	4.30%	1/12/2028	191,976	0.00%
American Electric Power Co., Inc.	\$580,000	5.20%	15/1/2029	577,097	0.01%
American Electric Power Co., Inc.	\$185,000	5.95%	1/11/2032	189,450	0.00%
American Electric Power Co., Inc.	\$290,000	5.63%	1/3/2033	289,334	0.01%
American Electric Power Co., Inc.	\$155,000	3.25%	1/3/2050	101,701	0.00%
American Electric Power Co., Inc.^	\$250,000	7.05%	15/12/2054	249,080	0.01%
American Electric Power Co., Inc.^	\$200,000	6.95%	15/12/2054	199,278	0.01%
American Electric Power Co., Inc.^	\$250,000	3.88%	15/2/2062	229,072	0.01%
American Express Co.	\$400,000	3.95%	1/8/2025	393,382	0.01%
American Express Co.	\$400,000	4.90%	13/2/2026	397,447	0.01%
American Express Co.	\$1,150,000	1.65%	4/11/2026	1,058,308	0.03%
American Express Co.	\$525,000	2.55%	4/3/2027	490,733	0.01%
American Express Co.^	\$350,000	5.65%	23/4/2027	351,325	0.01%
American Express Co.	\$600,000	3.30%	3/5/2027	570,937	0.01%
American Express Co.^	\$650,000	5.39%	28/7/2027	650,740	0.02%
American Express Co.	\$900,000	5.85%	5/11/2027	921,711	0.02%
American Express Co.^	\$700,000	5.10%	16/2/2028	696,974	0.02%
American Express Co.	\$350,000	4.05%	3/5/2029	337,746	0.01%
American Express Co.^	\$325,000	5.28%	27/7/2029	325,524	0.01%
American Express Co.^	\$350,000	5.53%	25/4/2030	353,999	0.01%
American Express Co.^	\$350,000	6.49%	30/10/2031	372,988	0.01%
American Express Co.^	\$250,000	4.99%	26/5/2033	241,330	0.01%
American Express Co.^	\$450,000	4.42%	3/8/2033	424,672	0.01%
American Express Co.^	\$400,000	5.04%	1/5/2034	391,157	0.01%
American Express Co.^	\$175,000	5.63%	28/7/2034	175,371	0.00%
American Express Co.^	\$200,000	5.92%	25/4/2035	203,573	0.01%
American Express Co.	\$350,000	4.05%	3/12/2042	291,104	0.01%
American Financial Group, Inc.	\$55,000	5.25%	2/4/2030	54,621	0.00%
American Financial Group, Inc.	\$185,000	4.50%	15/6/2047	157,970	0.00%
American Homes 4 Rent LP	\$300,000	4.90%	15/2/2029	293,136	0.01%
American Homes 4 Rent LP	\$200,000	2.38%	15/7/2031	162,439	0.00%
American Homes 4 Rent LP	\$375,000	5.50%	1/2/2034	369,152	0.01%
American Homes 4 Rent LP	\$175,000	5.50%	15/7/2034	171,913	0.00%
American Homes 4 Rent LP	\$200,000	4.30%	15/4/2052	154,756	0.00%
American Honda Finance Corp.	\$900,000	1.20%	8/7/2025	862,348	0.02%
American Honda Finance Corp.	\$300,000	4.95%	9/1/2026	298,495	0.01%
American Honda Finance Corp.	\$450,000	4.75%	12/1/2026	446,440	0.01%
American Honda Finance Corp.	\$600,000	3.50%	24/4/2026	642,843	0.02%
American Honda Finance Corp.	\$250,000	5.25%	7/7/2026	250,513	0.01%
American Honda Finance Corp.	\$100,000	2.30%	9/9/2026	94,100	0.00%
American Honda Finance Corp.	\$125,000	2.35%	8/1/2027	116,888	0.00%
American Honda Finance Corp.	\$250,000	4.90%	12/3/2027	249,106	0.01%
American Honda Finance Corp.	\$200,000	1.50%	19/10/2027	227,320	0.01%
American Honda Finance Corp.	\$265,000	3.75%	25/10/2027	286,723	0.01%
American Honda Finance Corp.	\$400,000	2.00%	24/3/2028	359,708	0.01%
American Honda Finance Corp.	\$300,000	0.30%	7/7/2028	284,221	0.01%
American Honda Finance Corp.	\$250,000	5.13%	7/7/2028	251,158	0.01%
American Honda Finance Corp.	\$275,000	5.65%	15/11/2028	281,744	0.01%
American Honda Finance Corp.	\$250,000	4.90%	13/3/2029	248,962	0.01%
American Honda Finance Corp.	\$175,000	4.60%	17/4/2030	171,469	0.00%
American Honda Finance Corp.	\$575,000	5.85%	4/10/2030	599,842	0.01%
American Honda Finance Corp.	\$200,000	1.80%	13/1/2031	163,876	0.00%
American Honda Finance Corp.	\$300,000	4.90%	10/1/2034	291,094	0.01%
American International Group, Inc.	\$575,000	1.88%	21/6/2027	585,958	0.01%
American International Group, Inc.	\$125,000	3.40%	30/6/2030	113,731	0.00%
American International Group, Inc.	\$650,000	5.13%	27/3/2033	640,657	0.02%
American International Group, Inc.	\$200,000	3.88%	15/1/2035	177,920	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American International Group, Inc.	\$45,000	4.70%	10/7/2035	41,038	0.00%
American International Group, Inc.	\$222,000	4.50%	16/7/2044	191,913	0.00%
American International Group, Inc.	\$200,000	4.80%	10/7/2045	178,452	0.00%
American International Group, Inc.^	\$350,000	5.75%	1/4/2048	342,462	0.01%
American International Group, Inc.	\$350,000	4.75%	1/4/2048	308,820	0.01%
American International Group, Inc.	\$350,000	4.38%	30/6/2050	289,615	0.01%
American Medical Systems Europe BV	€500,000	3.38%	8/3/2029	531,110	0.01%
American Medical Systems Europe BV	€400,000	1.88%	8/3/2034	363,631	0.01%
American National Group LLC	\$200,000	6.14%	13/6/2032	191,659	0.00%
American National Group, Inc.	\$230,000	5.00%	15/6/2027	224,951	0.01%
American Tower Corp.	\$700,000	1.60%	15/4/2026	653,480	0.02%
American Tower Corp.	\$345,000	3.38%	15/10/2026	329,635	0.01%
American Tower Corp.	\$350,000	2.75%	15/1/2027	328,431	0.01%
American Tower Corp.	\$100,000	3.13%	15/1/2027	94,778	0.00%
American Tower Corp.	\$375,000	3.60%	15/1/2028	353,906	0.01%
American Tower Corp.	€200,000	0.50%	15/1/2028	191,074	0.00%
American Tower Corp.	\$350,000	1.50%	31/1/2028	306,623	0.01%
American Tower Corp.	\$200,000	5.25%	15/7/2028	199,686	0.01%
American Tower Corp.	\$240,000	5.20%	15/2/2029	239,106	0.01%
American Tower Corp.	\$175,000	3.95%	15/3/2029	165,237	0.00%
American Tower Corp.	€1,150,000	0.88%	21/5/2029	1,070,577	0.03%
American Tower Corp.	\$650,000	3.80%	15/8/2029	604,193	0.01%
American Tower Corp.	\$245,000	2.90%	15/1/2030	216,042	0.01%
American Tower Corp.	\$325,000	2.10%	15/6/2030	272,240	0.01%
American Tower Corp.	€800,000	0.95%	5/10/2030	715,470	0.02%
American Tower Corp.	\$225,000	1.88%	15/10/2030	183,142	0.00%
American Tower Corp.	\$200,000	2.70%	15/4/2031	168,974	0.00%
American Tower Corp.	\$200,000	2.30%	15/9/2031	163,124	0.00%
American Tower Corp.	€800,000	1.00%	15/1/2032	690,167	0.02%
American Tower Corp.	\$500,000	5.65%	15/3/2033	502,883	0.01%
American Tower Corp.	\$425,000	5.55%	15/7/2033	424,422	0.01%
American Tower Corp.	\$240,000	5.45%	15/2/2034	237,972	0.01%
American Tower Corp.	\$275,000	3.70%	15/10/2049	199,014	0.01%
American Tower Corp.	\$390,000	3.10%	15/6/2050	251,691	0.01%
American Tower Corp.	\$500,000	2.95%	15/1/2051	312,741	0.01%
American Transmission Systems, Inc.	\$210,000	2.65%	15/1/2032	174,564	0.00%
American Transmission Systems, Inc.	\$200,000	5.00%	1/9/2044	179,108	0.00%
American University	\$190,000	3.67%	1/4/2049	148,294	0.00%
American Water Capital Corp.	\$200,000	2.95%	1/9/2027	187,220	0.00%
American Water Capital Corp.	\$370,000	3.75%	1/9/2028	352,518	0.01%
American Water Capital Corp.	\$420,000	3.45%	1/6/2029	391,009	0.01%
American Water Capital Corp.	\$125,000	2.80%	1/5/2030	109,895	0.00%
American Water Capital Corp.	\$260,000	2.30%	1/6/2031	215,211	0.01%
American Water Capital Corp.	\$245,000	4.45%	1/6/2032	233,383	0.01%
American Water Capital Corp.	\$225,000	5.15%	1/3/2034	222,932	0.01%
American Water Capital Corp.	\$715,000	6.59%	15/10/2037	794,557	0.02%
American Water Capital Corp.	\$150,000	4.30%	1/12/2042	127,161	0.00%
American Water Capital Corp.	\$100,000	4.30%	1/9/2045	83,907	0.00%
American Water Capital Corp.	\$225,000	3.75%	1/9/2047	170,369	0.00%
American Water Capital Corp.	\$200,000	4.20%	1/9/2048	162,227	0.00%
American Water Capital Corp.	\$165,000	4.15%	1/6/2049	132,330	0.00%
American Water Capital Corp.	\$250,000	5.45%	1/3/2054	241,446	0.01%
Americo Life, Inc.	\$100,000	3.45%	15/4/2031	79,816	0.00%
Ameriprise Financial, Inc.	\$25,000	2.88%	15/9/2026	23,801	0.00%
Ameriprise Financial, Inc.	\$375,000	5.70%	15/12/2028	383,844	0.01%
Ameriprise Financial, Inc.	\$150,000	4.50%	13/5/2032	144,389	0.00%
Ameriprise Financial, Inc.	\$200,000	5.15%	15/5/2033	200,223	0.01%
AmFam Holdings, Inc.	\$100,000	2.81%	11/3/2031	76,809	0.00%
AmFam Holdings, Inc.	\$200,000	3.83%	11/3/2051	118,880	0.00%
Amgen, Inc.	\$1,050,000	2.60%	19/8/2026	994,859	0.02%
Amgen, Inc.	\$540,000	2.20%	21/2/2027	500,982	0.01%
Amgen, Inc.	\$865,000	3.20%	2/11/2027	815,234	0.02%
Amgen, Inc.	\$1,300,000	5.15%	2/3/2028	1,299,891	0.03%
Amgen, Inc.	\$425,000	1.65%	15/8/2028	371,778	0.01%
Amgen, Inc.	\$450,000	4.05%	18/8/2029	430,406	0.01%
Amgen, Inc.	£150,000	4.00%	13/9/2029	181,173	0.00%
Amgen, Inc.	\$300,000	2.45%	21/2/2030	261,650	0.01%
Amgen, Inc.	\$850,000	5.25%	2/3/2030	856,257	0.02%
Amgen, Inc.	\$400,000	2.30%	25/2/2031	336,199	0.01%
Amgen, Inc.	\$300,000	2.00%	15/1/2032	241,569	0.01%
Amgen, Inc.	\$300,000	3.35%	22/2/2032	266,161	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amgen, Inc.	\$275,000	4.20%	1/3/2033	254,730	0.01%
Amgen, Inc.	\$1,525,000	5.25%	2/3/2033	1,520,499	0.04%
Amgen, Inc.	\$175,000	6.38%	1/6/2037	187,259	0.00%
Amgen, Inc.	\$200,000	6.40%	1/2/2039	214,195	0.01%
Amgen, Inc.	\$600,000	3.15%	21/2/2040	448,426	0.01%
Amgen, Inc.	\$150,000	2.80%	15/8/2041	105,322	0.00%
Amgen, Inc.	\$75,000	4.95%	1/10/2041	68,761	0.00%
Amgen, Inc.	\$363,000	5.15%	15/11/2041	338,535	0.01%
Amgen, Inc.	\$1,275,000	5.60%	2/3/2043	1,256,344	0.03%
Amgen, Inc.	\$975,000	4.40%	1/5/2045	820,046	0.02%
Amgen, Inc.	\$575,000	4.56%	15/6/2048	486,193	0.01%
Amgen, Inc.	\$625,000	3.38%	21/2/2050	439,050	0.01%
Amgen, Inc.	\$1,335,000	4.66%	15/6/2051	1,139,130	0.03%
Amgen, Inc.	\$400,000	4.20%	22/2/2052	316,064	0.01%
Amgen, Inc.	\$350,000	4.88%	1/3/2053	308,271	0.01%
Amgen, Inc.	\$1,495,000	5.65%	2/3/2053	1,473,130	0.04%
Amgen, Inc.	\$368,000	2.77%	1/9/2053	219,921	0.01%
Amgen, Inc.	\$475,000	4.40%	22/2/2062	377,493	0.01%
Amgen, Inc.	\$950,000	5.75%	2/3/2063	931,404	0.02%
Amphenol Corp.	\$150,000	5.05%	5/4/2027	149,897	0.00%
Amphenol Corp.	\$150,000	5.05%	5/4/2029	150,458	0.00%
Amphenol Corp.	\$175,000	4.35%	1/6/2029	169,693	0.00%
Amphenol Corp.	\$225,000	2.80%	15/2/2030	200,317	0.01%
Amphenol Corp.	\$425,000	2.20%	15/9/2031	348,935	0.01%
Amphenol Corp.	\$200,000	5.25%	5/4/2034	199,449	0.01%
Amphenol Technologies Holding GmbH	€100,000	0.75%	4/5/2026	101,875	0.00%
Analog Devices, Inc.	\$250,000	1.70%	1/10/2028	220,277	0.01%
Analog Devices, Inc.	\$425,000	2.10%	1/10/2031	351,557	0.01%
Analog Devices, Inc.	\$200,000	5.05%	1/4/2034	199,137	0.01%
Analog Devices, Inc.	\$300,000	2.80%	1/10/2041	211,395	0.01%
Analog Devices, Inc.	\$550,000	2.95%	1/10/2051	358,922	0.01%
Andeavor Logistics LP/Tesoro Logistics Finance Corp.	\$75,000	5.20%	1/12/2047	58,607	0.00%
Aon Corp.	\$100,000	8.21%	1/1/2027	105,722	0.00%
Aon Corp.	\$175,000	4.50%	15/12/2028	170,214	0.00%
Aon Corp.	\$325,000	3.75%	2/5/2029	305,047	0.01%
Aon Corp./Aon Global Holdings plc	\$200,000	2.85%	28/5/2027	187,650	0.00%
Aon Corp./Aon Global Holdings plc	\$400,000	2.05%	23/8/2031	322,853	0.01%
Aon Corp./Aon Global Holdings plc	\$300,000	2.60%	2/12/2031	249,983	0.01%
Aon Corp./Aon Global Holdings plc	\$200,000	5.00%	12/9/2032	194,728	0.00%
Aon Corp./Aon Global Holdings plc	\$200,000	5.35%	28/2/2033	198,679	0.01%
Aon Corp./Aon Global Holdings plc	\$200,000	2.90%	23/8/2051	122,101	0.00%
Aon Corp./Aon Global Holdings plc	\$450,000	3.90%	28/2/2052	332,707	0.01%
Aon Global Ltd.	\$275,000	4.60%	14/6/2044	234,435	0.01%
Aon Global Ltd.	\$100,000	4.75%	15/5/2045	86,627	0.00%
Aon North America, Inc.	\$175,000	5.13%	1/3/2027	174,773	0.00%
Aon North America, Inc.	\$325,000	5.15%	1/3/2029	324,130	0.01%
Aon North America, Inc.	\$625,000	5.45%	1/3/2034	622,218	0.02%
Aon North America, Inc.	\$850,000	5.75%	1/3/2054	830,574	0.02%
Apache Corp.	\$490,000	4.25%	15/1/2030	454,737	0.01%
Apache Corp.	\$750,000	5.10%	1/9/2040	640,123	0.02%
Apache Corp.	\$225,000	5.35%	1/7/2049	188,487	0.00%
Apollo Debt Solutions BDC	\$150,000	6.90%	13/4/2029	150,805	0.00%
Apollo Global Management, Inc.	\$175,000	6.38%	15/11/2033	184,901	0.00%
Apollo Global Management, Inc.	\$275,000	5.80%	21/5/2054	270,842	0.01%
Apollo Management Holdings LP	\$200,000	4.40%	27/5/2026	196,163	0.00%
Apollo Management Holdings LP	\$525,000	2.65%	5/6/2030	458,271	0.01%
Apollo Management Holdings LP	\$35,000	5.00%	15/3/2048	32,527	0.00%
Appalachian Power Co.	\$360,000	2.70%	1/4/2031	302,247	0.01%
Appalachian Power Co.	\$145,000	4.50%	1/8/2032	133,956	0.00%
Appalachian Power Co.	\$325,000	5.65%	1/4/2034	321,955	0.01%
Appalachian Power Co.	\$150,000	7.00%	1/4/2038	164,471	0.00%
Appalachian Power Co.	\$140,000	4.40%	15/5/2044	111,589	0.00%
Appalachian Power Co.	\$155,000	4.45%	1/6/2045	124,496	0.00%
Appalachian Power Co.	\$135,000	3.70%	1/5/2050	93,272	0.00%
Apple, Inc.	\$500,000	0.55%	20/8/2025	474,769	0.01%
Apple, Inc.	\$1,475,000	0.70%	8/2/2026	1,377,910	0.03%
Apple, Inc.	\$575,000	3.25%	23/2/2026	559,196	0.01%
Apple, Inc.	\$1,000,000	2.45%	4/8/2026	949,848	0.02%
Apple, Inc.	\$1,475,000	2.05%	11/9/2026	1,386,825	0.03%
Apple, Inc.	€200,000	1.63%	10/11/2026	206,198	0.01%
Apple, Inc.	\$700,000	3.35%	9/2/2027	675,102	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Apple, Inc.	\$250,000	3.20%	11/5/2027	239,641	0.01%
Apple, Inc.	\$755,000	2.90%	12/9/2027	713,245	0.02%
Apple, Inc.	€100,000	2.00%	17/9/2027	103,772	0.00%
Apple, Inc.	\$200,000	3.00%	13/11/2027	189,471	0.00%
Apple, Inc.	\$1,300,000	1.20%	8/2/2028	1,149,708	0.03%
Apple, Inc.	\$700,000	4.00%	10/5/2028	685,412	0.02%
Apple, Inc.	\$1,350,000	1.40%	5/8/2028	1,188,319	0.03%
Apple, Inc.	€200,000	1.38%	24/5/2029	198,412	0.01%
Apple, Inc.	£200,000	3.05%	31/7/2029	236,970	0.01%
Apple, Inc.	\$175,000	3.25%	8/8/2029	163,846	0.00%
Apple, Inc.	\$875,000	2.20%	11/9/2029	776,122	0.02%
Apple, Inc.	\$500,000	1.65%	11/5/2030	421,173	0.01%
Apple, Inc.	\$700,000	1.25%	20/8/2030	573,214	0.01%
Apple, Inc.	\$1,325,000	1.65%	8/2/2031	1,095,726	0.03%
Apple, Inc.	\$200,000	1.70%	5/8/2031	163,559	0.00%
Apple, Inc.	\$575,000	3.35%	8/8/2032	521,593	0.01%
Apple, Inc.	\$725,000	2.38%	8/2/2041	501,184	0.01%
Apple, Inc.	\$1,325,000	3.85%	4/5/2043	1,109,098	0.03%
Apple, Inc. ¹	\$635,000	3.45%	9/2/2045	492,793	0.01%
Apple, Inc.	\$725,000	4.38%	13/5/2045	644,950	0.02%
Apple, Inc.	\$1,470,000	4.65%	23/2/2046	1,356,506	0.03%
Apple, Inc.	\$500,000	3.85%	4/8/2046	408,077	0.01%
Apple, Inc.	\$175,000	4.25%	9/2/2047	153,001	0.00%
Apple, Inc.	\$551,000	3.75%	12/9/2047	439,601	0.01%
Apple, Inc.	\$250,000	3.75%	13/11/2047	198,899	0.01%
Apple, Inc.	\$365,000	2.95%	11/9/2049	249,289	0.01%
Apple, Inc.	\$725,000	2.65%	11/5/2050	462,968	0.01%
Apple, Inc.	\$300,000	2.40%	20/8/2050	181,519	0.00%
Apple, Inc.	\$1,450,000	2.65%	8/2/2051	916,245	0.02%
Apple, Inc.	\$550,000	2.70%	5/8/2051	349,017	0.01%
Apple, Inc.	\$700,000	3.95%	8/8/2052	568,245	0.01%
Apple, Inc.	\$550,000	2.55%	20/8/2060	334,212	0.01%
Apple, Inc.	\$780,000	2.80%	8/2/2061	476,337	0.01%
Apple, Inc.	\$1,025,000	2.85%	5/8/2061	630,280	0.02%
Apple, Inc.	\$340,000	4.10%	8/8/2062	275,005	0.01%
Applied Materials, Inc.	\$75,000	3.90%	1/10/2025	73,916	0.00%
Applied Materials, Inc.	\$400,000	3.30%	1/4/2027	384,252	0.01%
Applied Materials, Inc.	\$200,000	5.10%	1/10/2035	202,449	0.01%
Applied Materials, Inc.	\$600,000	4.35%	1/4/2047	523,816	0.01%
Applied Materials, Inc.	\$210,000	2.75%	1/6/2050	137,296	0.00%
AptarGroup, Inc.	\$200,000	3.60%	15/3/2032	174,504	0.00%
Aptiv plc	\$475,000	4.35%	15/3/2029	458,462	0.01%
Aptiv plc	\$550,000	3.10%	1/12/2051	335,594	0.01%
Aptiv plc/Aptiv Corp.	\$225,000	3.25%	1/3/2032	194,945	0.00%
Aptiv plc/Aptiv Corp.	\$525,000	4.15%	1/5/2052	390,642	0.01%
Arch Capital Finance LLC	\$650,000	4.01%	15/12/2026	629,012	0.02%
Arch Capital Finance LLC	\$100,000	5.03%	15/12/2046	90,600	0.00%
Arch Capital Group Ltd.	\$425,000	3.64%	30/6/2050	306,325	0.01%
Arch Capital Group US, Inc.	\$200,000	5.14%	1/11/2043	183,402	0.00%
Archer-Daniels-Midland Co.	\$375,000	2.50%	11/8/2026	355,399	0.01%
Archer-Daniels-Midland Co.	\$450,000	3.25%	27/3/2030	409,779	0.01%
Archer-Daniels-Midland Co.	\$700,000	2.90%	1/3/2032	598,654	0.01%
Archer-Daniels-Midland Co.	\$325,000	3.75%	15/9/2047	244,953	0.01%
Archer-Daniels-Midland Co.	\$200,000	4.50%	15/3/2049	170,046	0.00%
Archer-Daniels-Midland Co.	\$275,000	2.70%	15/9/2051	168,589	0.00%
Ares Capital Corp.	\$400,000	3.25%	15/7/2025	388,960	0.01%
Ares Capital Corp.	\$200,000	3.88%	15/1/2026	193,071	0.00%
Ares Capital Corp.	\$575,000	2.15%	15/7/2026	531,318	0.01%
Ares Capital Corp.	\$100,000	7.00%	15/1/2027	101,671	0.00%
Ares Capital Corp.	\$300,000	2.88%	15/6/2027	274,431	0.01%
Ares Capital Corp.	\$425,000	2.88%	15/6/2028	376,645	0.01%
Ares Capital Corp.	\$350,000	5.88%	1/3/2029	344,530	0.01%
Ares Capital Corp.	\$300,000	5.95%	15/7/2029	294,774	0.01%
Ares Capital Corp.	\$250,000	3.20%	15/11/2031	206,117	0.01%
Ares Finance Co. II LLC	\$200,000	3.25%	15/6/2030	178,278	0.00%
Ares Finance Co. III LLC [^]	\$300,000	4.13%	30/6/2051	279,926	0.01%
Ares Finance Co. IV LLC	\$175,000	3.65%	1/2/2052	121,284	0.00%
Ares Strategic Income Fund	\$275,000	6.35%	15/8/2029	272,727	0.01%
Arizona Public Service Co.	\$95,000	2.95%	15/9/2027	88,457	0.00%
Arizona Public Service Co.	\$125,000	2.60%	15/8/2029	110,614	0.00%
Arizona Public Service Co.	\$125,000	6.35%	15/12/2032	131,209	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Arizona Public Service Co.	\$160,000	5.55%	1/8/2033	158,712	0.00%
Arizona Public Service Co.	\$100,000	5.70%	15/8/2034	99,824	0.00%
Arizona Public Service Co.	\$140,000	5.05%	1/9/2041	128,239	0.00%
Arizona Public Service Co.	\$130,000	4.50%	1/4/2042	109,002	0.00%
Arizona Public Service Co.	\$170,000	4.35%	15/11/2045	138,206	0.00%
Arizona Public Service Co.	\$155,000	3.75%	15/5/2046	114,109	0.00%
Arizona Public Service Co.	\$90,000	4.20%	15/8/2048	69,917	0.00%
Arizona Public Service Co.	\$90,000	4.25%	1/3/2049	70,259	0.00%
Arizona Public Service Co.	\$90,000	3.50%	1/12/2049	61,064	0.00%
Arizona Public Service Co.	\$190,000	3.35%	15/5/2050	126,596	0.00%
Army Hawaii Family Housing Trust Certificates	\$281,126	5.52%	15/6/2050	275,962	0.01%
Arrow Electronics, Inc.	\$155,000	3.88%	12/1/2028	146,749	0.00%
Arrow Electronics, Inc.	\$155,000	2.95%	15/2/2032	129,496	0.00%
Arrow Electronics, Inc.	\$175,000	5.88%	10/4/2034	173,213	0.00%
Arthur J Gallagher & Co.	\$350,000	2.40%	9/11/2031	285,571	0.01%
Arthur J Gallagher & Co.	\$300,000	6.50%	15/2/2034	317,402	0.01%
Arthur J Gallagher & Co.	\$325,000	3.50%	20/5/2051	224,181	0.01%
Arthur J Gallagher & Co.	\$200,000	3.05%	9/3/2052	122,505	0.00%
Arthur J Gallagher & Co.	\$250,000	5.75%	2/3/2053	242,913	0.01%
Arthur J Gallagher & Co.	\$200,000	6.75%	15/2/2054	220,144	0.01%
Arthur J Gallagher & Co.	\$100,000	5.75%	15/7/2054	97,108	0.00%
Ascension Health	\$462,000	2.53%	15/11/2029	409,602	0.01%
Ascension Health	\$225,000	3.11%	15/11/2039	174,085	0.00%
Ascension Health	\$610,000	3.95%	15/11/2046	508,873	0.01%
Ashtead Capital, Inc.	\$425,000	5.50%	11/8/2032	415,181	0.01%
Ashtead Capital, Inc.	\$300,000	5.55%	30/5/2033	292,327	0.01%
Ashtead Capital, Inc.	\$375,000	5.80%	15/4/2034	372,329	0.01%
Assured Guaranty Municipal Holdings, Inc.^	\$105,000	6.40%	15/12/2036	92,892	0.00%
Assured Guaranty US Holdings, Inc.	\$100,000	6.13%	15/9/2028	102,972	0.00%
Assured Guaranty US Holdings, Inc.	\$400,000	3.15%	15/6/2031	346,867	0.01%
Astrazeneca Finance LLC	\$400,000	4.88%	3/3/2028	399,369	0.01%
Astrazeneca Finance LLC	\$275,000	4.90%	3/3/2030	276,071	0.01%
AT&T, Inc.	€500,000	3.55%	18/11/2025	534,731	0.01%
AT&T, Inc.	€1,000,000	3.50%	17/12/2025	1,068,435	0.03%
AT&T, Inc.	\$250,000	3.88%	15/1/2026	244,070	0.01%
AT&T, Inc.	\$1,050,000	1.70%	25/3/2026	985,634	0.02%
AT&T, Inc.	\$275,000	2.95%	15/7/2026	262,294	0.01%
AT&T, Inc.	€900,000	1.80%	5/9/2026	930,358	0.02%
AT&T, Inc.	£400,000	2.90%	4/12/2026	479,393	0.01%
AT&T, Inc.	£400,000	5.50%	15/3/2027	506,627	0.01%
AT&T, Inc.	\$1,125,000	2.30%	1/6/2027	1,040,809	0.03%
AT&T, Inc.	\$1,100,000	1.65%	1/2/2028	976,929	0.02%
AT&T, Inc.	\$592,000	4.10%	15/2/2028	571,425	0.01%
AT&T, Inc.	€300,000	1.60%	19/5/2028	299,588	0.01%
AT&T, Inc.	\$1,000,000	4.35%	1/3/2029	969,260	0.02%
AT&T, Inc.	€700,000	2.35%	5/9/2029	707,212	0.02%
AT&T, Inc.	€150,000	2.60%	17/12/2029	152,730	0.00%
AT&T, Inc.	\$975,000	4.30%	15/2/2030	934,097	0.02%
AT&T, Inc.	\$1,475,000	2.75%	1/6/2031	1,263,259	0.03%
AT&T, Inc.	\$875,000	2.25%	1/2/2032	710,110	0.02%
AT&T, Inc.	€700,000	2.05%	19/5/2032	666,038	0.02%
AT&T, Inc.	€200,000	3.55%	17/12/2032	211,083	0.01%
AT&T, Inc.	\$1,285,000	2.55%	1/12/2033	1,021,401	0.02%
AT&T, Inc.	\$925,000	5.40%	15/2/2034	925,030	0.02%
AT&T, Inc.	€150,000	2.45%	15/3/2035	140,162	0.00%
AT&T, Inc.	\$820,000	4.50%	15/5/2035	755,032	0.02%
AT&T, Inc.	€1,500,000	3.15%	4/9/2036	1,472,377	0.04%
AT&T, Inc.	\$200,000	5.25%	1/3/2037	194,191	0.00%
AT&T, Inc.	\$245,000	4.90%	15/8/2037	228,643	0.01%
AT&T, Inc.	\$475,000	6.30%	15/1/2038	502,795	0.01%
AT&T, Inc.	€800,000	2.60%	19/5/2038	721,164	0.02%
AT&T, Inc.	\$300,000	4.85%	1/3/2039	274,823	0.01%
AT&T, Inc.	€200,000	1.80%	14/9/2039	160,204	0.00%
AT&T, Inc.	£300,000	7.00%	30/4/2040	425,062	0.01%
AT&T, Inc.	\$175,000	5.35%	1/9/2040	167,412	0.00%
AT&T, Inc.	\$910,000	3.50%	1/6/2041	696,160	0.02%
AT&T, Inc.	\$250,000	5.55%	15/8/2041	243,204	0.01%
AT&T, Inc.	\$300,000	5.15%	15/3/2042	278,241	0.01%
AT&T, Inc.	\$570,000	4.30%	15/12/2042	474,143	0.01%
AT&T, Inc.	£900,000	4.25%	1/6/2043	927,016	0.02%
AT&T, Inc.	£350,000	4.88%	1/6/2044	390,033	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AT&T, Inc.	\$225,000	4.65%	1/6/2044	192,129	0.00%
AT&T, Inc.	\$300,000	4.80%	15/6/2044	260,532	0.01%
AT&T, Inc.	\$575,000	4.35%	15/6/2045	476,169	0.01%
AT&T, Inc.	\$575,000	4.75%	15/5/2046	497,757	0.01%
AT&T, Inc.	\$225,000	5.15%	15/11/2046	208,911	0.01%
AT&T, Inc.	CAD355,000	4.85%	25/5/2047	234,018	0.01%
AT&T, Inc.	\$550,000	4.50%	9/3/2048	453,507	0.01%
AT&T, Inc.	CAD250,000	5.10%	25/11/2048	170,325	0.00%
AT&T, Inc.	\$300,000	4.55%	9/3/2049	248,619	0.01%
AT&T, Inc.	\$1,200,000	3.65%	1/6/2051	847,411	0.02%
AT&T, Inc.	\$325,000	3.30%	1/2/2052	215,809	0.01%
AT&T, Inc.	\$2,705,000	3.50%	15/9/2053	1,835,963	0.04%
AT&T, Inc.	\$2,582,000	3.55%	15/9/2055	1,739,740	0.04%
AT&T, Inc.	\$2,529,000	3.80%	1/12/2057	1,765,912	0.04%
AT&T, Inc.	\$2,360,000	3.65%	15/9/2059	1,583,952	0.04%
AT&T, Inc.	\$475,000	3.85%	1/6/2060	331,439	0.01%
AT&T, Inc.	\$225,000	3.50%	1/2/2061	148,005	0.00%
Athene Global Funding	\$625,000	0.91%	19/8/2024	620,875	0.02%
Athene Global Funding	CAD200,000	2.10%	24/9/2025	141,181	0.00%
Athene Global Funding	\$325,000	5.62%	8/5/2026	325,215	0.01%
Athene Global Funding	\$150,000	1.73%	2/10/2026	137,702	0.00%
Athene Global Funding	\$220,000	2.95%	12/11/2026	207,064	0.01%
Athene Global Funding	\$200,000	5.34%	15/1/2027	199,740	0.01%
Athene Global Funding	\$300,000	5.52%	25/3/2027	300,452	0.01%
Athene Global Funding	£200,000	5.15%	28/7/2027	251,270	0.01%
Athene Global Funding	€350,000	0.63%	12/1/2028	335,088	0.01%
Athene Global Funding	\$100,000	2.50%	24/3/2028	89,717	0.00%
Athene Global Funding	\$200,000	1.99%	19/8/2028	174,207	0.00%
Athene Global Funding	\$300,000	2.72%	7/1/2029	266,300	0.01%
Athene Global Funding	\$415,000	5.58%	9/1/2029	416,616	0.01%
Athene Global Funding	CAD135,000	5.11%	7/3/2029	99,180	0.00%
Athene Global Funding	\$325,000	2.55%	19/11/2030	271,131	0.01%
Athene Global Funding	\$205,000	2.67%	7/6/2031	169,361	0.00%
Athene Global Funding	\$200,000	2.65%	4/10/2031	164,255	0.00%
Athene Holding Ltd.	\$800,000	4.13%	12/1/2028	771,261	0.02%
Athene Holding Ltd.	\$440,000	6.15%	3/4/2030	454,857	0.01%
Athene Holding Ltd.	\$200,000	5.88%	15/1/2034	197,888	0.01%
Athene Holding Ltd.	\$150,000	3.95%	25/5/2051	107,464	0.00%
Athene Holding Ltd.	\$410,000	3.45%	15/5/2052	262,027	0.01%
Athene Holding Ltd.	\$525,000	6.25%	1/4/2054	525,238	0.01%
Atlantic City Electric Co.	\$125,000	4.00%	15/10/2028	119,757	0.00%
Atlantic City Electric Co.	\$225,000	2.30%	15/3/2031	188,418	0.00%
Atlassian Corp.	\$175,000	5.25%	15/5/2029	174,971	0.00%
Atlassian Corp.	\$175,000	5.50%	15/5/2034	173,352	0.00%
Atmos Energy Corp.	\$200,000	2.63%	15/9/2029	178,472	0.00%
Atmos Energy Corp.	\$195,000	5.45%	15/10/2032	197,495	0.01%
Atmos Energy Corp.	\$415,000	5.90%	15/11/2033	433,440	0.01%
Atmos Energy Corp.	\$175,000	5.50%	15/6/2041	173,983	0.00%
Atmos Energy Corp.	\$300,000	4.13%	15/10/2044	247,786	0.01%
Atmos Energy Corp.	\$490,000	4.30%	1/10/2048	402,824	0.01%
Atmos Energy Corp.	\$160,000	4.13%	15/3/2049	126,035	0.00%
Atmos Energy Corp.	\$130,000	3.38%	15/9/2049	89,971	0.00%
Atmos Energy Corp.	\$300,000	2.85%	15/2/2052	185,628	0.00%
Atmos Energy Corp.	\$175,000	6.20%	15/11/2053	188,638	0.00%
Autodesk, Inc.	\$650,000	2.40%	15/12/2031	538,993	0.01%
Automatic Data Processing, Inc.	\$625,000	3.38%	15/9/2025	611,683	0.01%
Automatic Data Processing, Inc.	\$400,000	1.70%	15/5/2028	357,047	0.01%
AutoNation, Inc.	\$150,000	4.50%	1/10/2025	147,583	0.00%
AutoNation, Inc.	\$200,000	1.95%	1/8/2028	173,355	0.00%
AutoNation, Inc.	\$375,000	2.40%	1/8/2031	301,535	0.01%
AutoNation, Inc.	\$325,000	3.85%	1/3/2032	289,033	0.01%
AutoZone, Inc.	\$125,000	5.05%	15/7/2026	124,566	0.00%
AutoZone, Inc.	\$185,000	3.75%	1/6/2027	177,898	0.00%
AutoZone, Inc.	\$200,000	5.10%	15/7/2029	199,125	0.01%
AutoZone, Inc.	\$875,000	4.00%	15/4/2030	822,855	0.02%
AutoZone, Inc.	\$200,000	1.65%	15/1/2031	160,406	0.00%
AutoZone, Inc.	\$400,000	5.20%	1/8/2033	393,865	0.01%
AutoZone, Inc.	\$250,000	5.40%	15/7/2034	247,254	0.01%
AvalonBay Communities, Inc.	\$500,000	3.50%	15/11/2025	488,292	0.01%
AvalonBay Communities, Inc.	\$600,000	2.95%	11/5/2026	575,716	0.01%
AvalonBay Communities, Inc.	\$200,000	3.35%	15/5/2027	190,912	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AvalonBay Communities, Inc.	\$400,000	1.90%	1/12/2028	351,995	0.01%
AvalonBay Communities, Inc.	\$400,000	5.00%	15/2/2033	390,262	0.01%
AvalonBay Communities, Inc.	\$125,000	5.30%	7/12/2033	124,110	0.00%
AvalonBay Communities, Inc.	\$150,000	5.35%	1/6/2034	150,020	0.00%
AvalonBay Communities, Inc.	\$130,000	3.90%	15/10/2046	101,317	0.00%
AvalonBay Communities, Inc.	\$150,000	4.15%	1/7/2047	121,131	0.00%
AvalonBay Communities, Inc.	\$85,000	4.35%	15/4/2048	70,546	0.00%
Avangrid, Inc.	\$315,000	3.80%	1/6/2029	293,010	0.01%
Avery Dennison Corp.	\$200,000	4.88%	6/12/2028	197,052	0.00%
Avery Dennison Corp.	\$250,000	2.25%	15/2/2032	202,584	0.01%
Avery Dennison Corp.	\$200,000	5.75%	15/3/2033	204,680	0.01%
Aviation Capital Group LLC	\$350,000	1.95%	30/1/2026	329,352	0.01%
Aviation Capital Group LLC	\$400,000	1.95%	20/9/2026	368,573	0.01%
Aviation Capital Group LLC	\$200,000	6.25%	15/4/2028	203,997	0.01%
Aviation Capital Group LLC	\$375,000	5.38%	15/7/2029	370,379	0.01%
Aviation Capital Group LLC	\$200,000	6.38%	15/7/2030	206,766	0.01%
Avista Corp.	\$90,000	4.35%	1/6/2048	74,386	0.00%
Avista Corp.	\$200,000	4.00%	1/4/2052	149,978	0.00%
Avnet, Inc.	\$75,000	4.63%	15/4/2026	73,633	0.00%
Avnet, Inc.	\$250,000	3.00%	15/5/2031	209,485	0.01%
Avnet, Inc.	\$180,000	5.50%	1/6/2032	174,063	0.00%
AXIS Specialty Finance LLC	\$155,000	3.90%	15/7/2029	144,830	0.00%
AXIS Specialty Finance LLC^	\$115,000	4.90%	15/1/2040	105,444	0.00%
AXIS Specialty Finance plc	\$50,000	4.00%	6/12/2027	47,944	0.00%
Bacardi Ltd.	\$150,000	2.75%	15/7/2026	141,727	0.00%
Bacardi Ltd.	\$250,000	4.70%	15/5/2028	243,085	0.01%
Bacardi Ltd.	\$325,000	5.30%	15/5/2048	293,126	0.01%
Bacardi Ltd./Bacardi-Martini BV	\$300,000	5.40%	15/6/2033	292,616	0.01%
Bacardi Ltd./Bacardi-Martini BV	\$150,000	5.90%	15/6/2043	146,482	0.00%
Bain Capital Specialty Finance, Inc.	\$250,000	2.55%	13/10/2026	229,261	0.01%
Baker Hughes Holdings LLC	\$380,000	5.13%	15/9/2040	361,364	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$190,000	2.06%	15/12/2026	176,337	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$585,000	3.34%	15/12/2027	553,507	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$200,000	3.14%	7/11/2029	182,008	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$155,000	4.49%	1/5/2030	150,698	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$450,000	4.08%	15/12/2047	359,918	0.01%
Baltimore Gas & Electric Co.	\$390,000	2.25%	15/6/2031	324,890	0.01%
Baltimore Gas & Electric Co.	\$150,000	5.30%	1/6/2034	149,078	0.00%
Baltimore Gas & Electric Co.	\$150,000	3.50%	15/8/2046	108,212	0.00%
Baltimore Gas & Electric Co.	\$215,000	3.75%	15/8/2047	160,666	0.00%
Baltimore Gas & Electric Co.	\$145,000	4.25%	15/9/2048	116,625	0.00%
Baltimore Gas & Electric Co.	\$150,000	2.90%	15/6/2050	94,181	0.00%
Baltimore Gas & Electric Co.	\$170,000	4.55%	1/6/2052	141,928	0.00%
Baltimore Gas & Electric Co.	\$300,000	5.65%	1/6/2054	296,487	0.01%
Bank of America Corp.	\$2,600,000	3.88%	1/8/2025	2,559,896	0.06%
Bank of America Corp.	\$675,000	4.45%	3/3/2026	663,562	0.02%
Bank of America Corp.	\$1,025,000	3.50%	19/4/2026	994,072	0.02%
Bank of America Corp.	CHF200,000	0.25%	12/6/2026	217,845	0.01%
Bank of America Corp.^	\$1,000,000	1.32%	19/6/2026	958,711	0.02%
Bank of America Corp.^	\$665,000	4.83%	22/7/2026	658,517	0.02%
Bank of America Corp.	\$150,000	6.22%	15/9/2026	152,932	0.00%
Bank of America Corp.	\$675,000	4.25%	22/10/2026	657,922	0.02%
Bank of America Corp.^	\$825,000	1.20%	24/10/2026	778,421	0.02%
Bank of America Corp.^	€870,000	1.95%	27/10/2026	910,198	0.02%
Bank of America Corp.^	\$1,000,000	5.08%	20/1/2027	993,701	0.02%
Bank of America Corp.^	\$925,000	1.66%	11/3/2027	867,312	0.02%
Bank of America Corp.^	€1,400,000	1.78%	4/5/2027	1,451,310	0.03%
Bank of America Corp.^	\$2,175,000	1.73%	22/7/2027	2,015,432	0.05%
Bank of America Corp.^	\$700,000	5.93%	15/9/2027	707,201	0.02%
Bank of America Corp.^	CAD395,000	1.98%	15/9/2027	272,395	0.01%
Bank of America Corp.	\$825,000	3.25%	21/10/2027	780,430	0.02%
Bank of America Corp.	\$675,000	4.18%	25/11/2027	651,565	0.02%
Bank of America Corp.^	\$825,000	3.82%	20/1/2028	795,402	0.02%
Bank of America Corp.^	\$950,000	2.55%	4/2/2028	886,597	0.02%
Bank of America Corp.^	CAD645,000	3.62%	16/3/2028	459,459	0.01%
Bank of America Corp.^	\$875,000	3.71%	24/4/2028	838,212	0.02%
Bank of America Corp.^	€1,100,000	1.66%	25/4/2028	1,120,112	0.03%
Bank of America Corp.^	\$750,000	4.38%	27/4/2028	732,018	0.02%
Bank of America Corp.	€200,000	4.13%	12/6/2028	218,673	0.01%
Bank of America Corp.^	\$675,000	3.59%	21/7/2028	642,398	0.02%
Bank of America Corp.^	\$1,000,000	4.95%	22/7/2028	991,807	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.	£200,000	7.00%	31/7/2028	270,311	0.01%
Bank of America Corp. ^	€200,000	0.58%	24/8/2028	194,812	0.00%
Bank of America Corp. ^	\$675,000	6.20%	10/11/2028	694,845	0.02%
Bank of America Corp. ^	\$2,207,000	3.42%	20/12/2028	2,074,815	0.05%
Bank of America Corp. ^	\$825,000	3.97%	5/3/2029	788,691	0.02%
Bank of America Corp. ^	\$1,175,000	5.20%	25/4/2029	1,172,922	0.03%
Bank of America Corp. ^	\$1,200,000	2.09%	14/6/2029	1,064,764	0.03%
Bank of America Corp. ^	\$1,200,000	4.27%	23/7/2029	1,155,988	0.03%
Bank of America Corp. ^	\$925,000	5.82%	15/9/2029	944,251	0.02%
Bank of America Corp. ^	\$1,000,000	3.97%	7/2/2030	947,067	0.02%
Bank of America Corp. ^	€1,000,000	1.38%	9/5/2030	962,749	0.02%
Bank of America Corp. ^	\$840,000	3.19%	23/7/2030	762,353	0.02%
Bank of America Corp. ^	\$675,000	2.88%	22/10/2030	600,923	0.01%
Bank of America Corp. ^	\$1,375,000	2.50%	13/2/2031	1,188,106	0.03%
Bank of America Corp. ^	€1,000,000	0.69%	22/3/2031	902,086	0.02%
Bank of America Corp. ^	£800,000	3.58%	27/4/2031	933,504	0.02%
Bank of America Corp. ^	\$965,000	2.59%	29/4/2031	834,061	0.02%
Bank of America Corp. ^	\$925,000	1.90%	23/7/2031	761,406	0.02%
Bank of America Corp. ^	\$825,000	1.92%	24/10/2031	674,226	0.02%
Bank of America Corp. ^	€800,000	0.65%	26/10/2031	707,531	0.02%
Bank of America Corp. ^	\$825,000	2.65%	11/3/2032	698,370	0.02%
Bank of America Corp. ^	\$1,725,000	2.69%	22/4/2032	1,458,685	0.04%
Bank of America Corp. ^	\$1,350,000	2.30%	21/7/2032	1,105,585	0.03%
Bank of America Corp. ^	\$1,275,000	2.57%	20/10/2032	1,057,541	0.03%
Bank of America Corp. ^	\$1,500,000	2.97%	4/2/2033	1,269,834	0.03%
Bank of America Corp. ^	\$1,525,000	4.57%	27/4/2033	1,438,352	0.03%
Bank of America Corp. ^	€800,000	2.82%	27/4/2033	797,859	0.02%
Bank of America Corp. ^	\$1,800,000	5.02%	22/7/2033	1,758,548	0.04%
Bank of America Corp. ^	\$1,825,000	5.29%	25/4/2034	1,805,937	0.04%
Bank of America Corp. ^	\$925,000	5.87%	15/9/2034	951,328	0.02%
Bank of America Corp. ^	\$1,550,000	5.47%	23/1/2035	1,548,024	0.04%
Bank of America Corp. ^	\$675,000	2.48%	21/9/2036	538,976	0.01%
Bank of America Corp.	\$675,000	6.11%	29/1/2037	701,420	0.02%
Bank of America Corp. ^	\$825,000	3.85%	8/3/2037	725,390	0.02%
Bank of America Corp. ^	\$675,000	4.24%	24/4/2038	596,980	0.01%
Bank of America Corp.	\$550,000	7.75%	14/5/2038	652,899	0.02%
Bank of America Corp. ^	\$500,000	4.08%	23/4/2040	424,605	0.01%
Bank of America Corp. ^	\$1,875,000	2.68%	19/6/2041	1,310,908	0.03%
Bank of America Corp.	\$500,000	5.88%	7/2/2042	520,071	0.01%
Bank of America Corp. ^	\$1,177,000	3.31%	22/4/2042	884,815	0.02%
Bank of America Corp.	\$875,000	5.00%	21/1/2044	825,131	0.02%
Bank of America Corp.	\$325,000	4.88%	1/4/2044	298,995	0.01%
Bank of America Corp. ^	\$865,000	4.44%	20/1/2048	737,569	0.02%
Bank of America Corp. ^	\$425,000	3.95%	23/1/2049	334,496	0.01%
Bank of America Corp. ^	\$1,075,000	4.33%	15/3/2050	897,576	0.02%
Bank of America Corp. ^	\$1,830,000	4.08%	20/3/2051	1,461,774	0.04%
Bank of America Corp. ^	\$325,000	2.83%	24/10/2051	204,833	0.01%
Bank of America Corp. ^	\$325,000	3.48%	13/3/2052	233,048	0.01%
Bank of America Corp. ^	\$675,000	2.97%	21/7/2052	440,262	0.01%
Bank of America NA	\$525,000	5.65%	18/8/2025	526,623	0.01%
Bank of America NA	\$775,000	5.53%	18/8/2026	780,311	0.02%
Bank of America NA	\$500,000	6.00%	15/10/2036	525,387	0.01%
Bank of New York Mellon Corp.	\$450,000	0.75%	28/1/2026	419,848	0.01%
Bank of New York Mellon Corp. ^	\$350,000	4.41%	24/7/2026	346,015	0.01%
Bank of New York Mellon Corp.	\$1,000,000	1.05%	15/10/2026	913,057	0.02%
Bank of New York Mellon Corp.	\$600,000	2.05%	26/1/2027	558,463	0.01%
Bank of New York Mellon Corp. ^	\$300,000	4.95%	26/4/2027	298,160	0.01%
Bank of New York Mellon Corp.	\$200,000	3.40%	29/1/2028	189,807	0.00%
Bank of New York Mellon Corp. ^	\$450,000	3.44%	7/2/2028	430,421	0.01%
Bank of New York Mellon Corp. ^	\$200,000	5.80%	25/10/2028	203,809	0.01%
Bank of New York Mellon Corp.	\$400,000	3.00%	30/10/2028	367,065	0.01%
Bank of New York Mellon Corp. ^	\$265,000	4.54%	1/2/2029	259,763	0.01%
Bank of New York Mellon Corp.	\$325,000	3.30%	23/8/2029	297,154	0.01%
Bank of New York Mellon Corp. ^	\$350,000	6.32%	25/10/2029	365,769	0.01%
Bank of New York Mellon Corp. ^	\$375,000	4.98%	14/3/2030	372,636	0.01%
Bank of New York Mellon Corp. ^	\$200,000	4.60%	26/7/2030	195,386	0.00%
Bank of New York Mellon Corp.	\$100,000	1.65%	28/1/2031	81,034	0.00%
Bank of New York Mellon Corp.	\$175,000	1.80%	28/7/2031	141,394	0.00%
Bank of New York Mellon Corp.	\$500,000	2.50%	26/1/2032	418,339	0.01%
Bank of New York Mellon Corp. ^	\$250,000	4.29%	13/6/2033	233,446	0.01%
Bank of New York Mellon Corp. ^	\$900,000	5.83%	25/10/2033	932,867	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of New York Mellon Corp.^	\$250,000	4.71%	1/2/2034	239,170	0.01%
Bank of New York Mellon Corp.^	\$300,000	4.97%	26/4/2034	292,305	0.01%
Bank of New York Mellon Corp.^	\$200,000	6.47%	25/10/2034	215,677	0.01%
Bank of New York Mellon Corp.^	\$375,000	5.19%	14/3/2035	370,181	0.01%
Bank of Nova Scotia	\$225,000	4.75%	2/2/2026	222,708	0.01%
BankUnited, Inc.	\$200,000	4.88%	17/11/2025	196,352	0.00%
Banner Health	\$100,000	2.34%	1/1/2030	86,774	0.00%
Banner Health	\$100,000	2.91%	1/1/2042	72,245	0.00%
Banner Health	\$100,000	3.18%	1/1/2050	69,987	0.00%
Banner Health	\$100,000	2.91%	1/1/2051	66,565	0.00%
Baptist Health South Florida Obligated Group	\$100,000	3.12%	15/11/2071	59,026	0.00%
Baptist Healthcare System Obligated Group	\$150,000	3.54%	15/8/2050	109,898	0.00%
Barings BDC, Inc.	\$200,000	7.00%	15/2/2029	200,654	0.01%
Basin Electric Power Cooperative	\$165,000	4.75%	26/4/2047	141,272	0.00%
BAT Capital Corp.	\$325,000	4.74%	16/3/2032	308,291	0.01%
Baxalta, Inc.	\$313,000	5.25%	23/6/2045	294,194	0.01%
Baxter International, Inc.	\$185,000	2.60%	15/8/2026	174,774	0.00%
Baxter International, Inc.	\$775,000	1.92%	1/2/2027	710,219	0.02%
Baxter International, Inc.	\$645,000	2.27%	1/12/2028	568,217	0.01%
Baxter International, Inc.	\$500,000	1.73%	1/4/2031	396,639	0.01%
Baxter International, Inc.	\$755,000	2.54%	1/2/2032	619,299	0.02%
Baxter International, Inc.	\$250,000	3.50%	15/8/2046	175,279	0.00%
Baxter International, Inc.	\$275,000	3.13%	1/12/2051	172,812	0.00%
BayCare Health System, Inc.	\$125,000	3.83%	15/11/2050	99,231	0.00%
Bayer US Finance LLC	\$275,000	6.38%	21/11/2030	281,789	0.01%
Bayer US Finance LLC	\$600,000	6.50%	21/11/2033	611,932	0.01%
Bayer US Finance LLC	\$200,000	6.88%	21/11/2053	205,372	0.01%
Baylor Scott & White Holdings	\$300,000	1.78%	15/11/2030	247,512	0.01%
Baylor Scott & White Holdings	\$75,000	4.19%	15/11/2045	64,438	0.00%
Baylor Scott & White Holdings	\$450,000	2.84%	15/11/2050	294,552	0.01%
Bayport Polymers LLC	\$300,000	4.74%	14/4/2027	288,637	0.01%
Becton Dickinson & Co.	\$76,000	3.73%	15/12/2024	75,282	0.00%
Becton Dickinson & Co.	€600,000	0.03%	13/8/2025	616,696	0.02%
Becton Dickinson & Co.	\$553,000	3.70%	6/6/2027	532,225	0.01%
Becton Dickinson & Co.	\$225,000	4.69%	13/2/2028	221,756	0.01%
Becton Dickinson & Co.	\$225,000	4.87%	8/2/2029	223,285	0.01%
Becton Dickinson & Co.	\$250,000	5.08%	7/6/2029	249,768	0.01%
Becton Dickinson & Co.	\$425,000	2.82%	20/5/2030	375,559	0.01%
Becton Dickinson & Co.	\$490,000	1.96%	11/2/2031	401,548	0.01%
Becton Dickinson & Co.	€350,000	3.83%	7/6/2032	377,030	0.01%
Becton Dickinson & Co.	\$200,000	5.11%	8/2/2034	196,753	0.00%
Becton Dickinson & Co.	\$150,000	4.69%	15/12/2044	132,009	0.00%
Becton Dickinson & Co.	\$675,000	4.67%	6/6/2047	588,686	0.01%
Becton Dickinson & Co.	\$212,000	3.79%	20/5/2050	160,199	0.00%
Becton Dickinson Euro Finance Sarl	€400,000	0.33%	13/8/2028	375,589	0.01%
Becton Dickinson Euro Finance Sarl	€300,000	4.03%	7/6/2036	321,952	0.01%
Becton Dickinson Euro Finance Sarl	€600,000	1.34%	13/8/2041	423,378	0.01%
Berkshire Hathaway Energy Co.	\$100,000	3.25%	15/4/2028	93,848	0.00%
Berkshire Hathaway Energy Co.	\$275,000	3.70%	15/7/2030	255,817	0.01%
Berkshire Hathaway Energy Co.	\$240,000	1.65%	15/5/2031	190,972	0.00%
Berkshire Hathaway Energy Co.	\$765,000	6.13%	1/4/2036	801,726	0.02%
Berkshire Hathaway Energy Co.	\$500,000	5.95%	15/5/2037	516,913	0.01%
Berkshire Hathaway Energy Co.	\$225,000	5.15%	15/11/2043	211,734	0.01%
Berkshire Hathaway Energy Co.	\$200,000	4.50%	1/2/2045	174,168	0.00%
Berkshire Hathaway Energy Co.	\$185,000	3.80%	15/7/2048	136,212	0.00%
Berkshire Hathaway Energy Co.	\$355,000	4.45%	15/1/2049	290,305	0.01%
Berkshire Hathaway Energy Co.	\$210,000	4.25%	15/10/2050	164,733	0.00%
Berkshire Hathaway Energy Co.	\$390,000	2.85%	15/5/2051	238,232	0.01%
Berkshire Hathaway Energy Co.	\$230,000	4.60%	1/5/2053	191,043	0.00%
Berkshire Hathaway Finance Corp.	\$300,000	1.85%	12/3/2030	256,348	0.01%
Berkshire Hathaway Finance Corp.	€400,000	1.50%	18/3/2030	386,774	0.01%
Berkshire Hathaway Finance Corp.	\$250,000	1.45%	15/10/2030	205,470	0.01%
Berkshire Hathaway Finance Corp.	\$400,000	2.88%	15/3/2032	350,006	0.01%
Berkshire Hathaway Finance Corp.	\$300,000	2.00%	18/3/2034	280,737	0.01%
Berkshire Hathaway Finance Corp.	£800,000	2.38%	19/6/2039	707,075	0.02%
Berkshire Hathaway Finance Corp.	\$200,000	5.75%	15/1/2040	212,524	0.01%
Berkshire Hathaway Finance Corp.	\$225,000	4.40%	15/5/2042	204,012	0.01%
Berkshire Hathaway Finance Corp.	\$175,000	4.30%	15/5/2043	153,120	0.00%
Berkshire Hathaway Finance Corp.	\$915,000	4.20%	15/8/2048	768,132	0.02%
Berkshire Hathaway Finance Corp.	\$725,000	4.25%	15/1/2049	619,500	0.02%
Berkshire Hathaway Finance Corp.	\$650,000	2.85%	15/10/2050	418,189	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Berkshire Hathaway Finance Corp.	\$250,000	2.50%	15/1/2051	150,129	0.00%
Berkshire Hathaway Finance Corp.	\$850,000	3.85%	15/3/2052	657,720	0.02%
Berkshire Hathaway Finance Corp.	£100,000	2.63%	19/6/2059	71,536	0.00%
Berkshire Hathaway, Inc.	\$850,000	3.13%	15/3/2026	823,144	0.02%
Berkshire Hathaway, Inc.	€1,600,000	1.13%	16/3/2027	1,615,752	0.04%
Berkshire Hathaway, Inc.	¥100,000,000	1.03%	8/12/2027	620,163	0.02%
Berkshire Hathaway, Inc.	€300,000	2.15%	15/3/2028	308,501	0.01%
Berkshire Hathaway, Inc.	¥100,000,000	1.14%	20/4/2028	621,527	0.02%
Berkshire Hathaway, Inc.	¥100,000,000	0.44%	15/4/2031	577,652	0.01%
Berkshire Hathaway, Inc.	€200,000	1.63%	16/3/2035	175,857	0.00%
Berkshire Hathaway, Inc.	\$300,000	4.50%	11/2/2043	277,716	0.01%
Berry Global, Inc.	\$600,000	1.57%	15/1/2026	563,861	0.01%
Berry Global, Inc.	\$187,000	4.88%	15/7/2026	183,577	0.00%
Berry Global, Inc.	\$375,000	5.50%	15/4/2028	374,457	0.01%
Berry Global, Inc.	\$300,000	5.80%	15/6/2031	300,047	0.01%
Berry Global, Inc.	\$300,000	5.65%	15/1/2034	294,140	0.01%
Best Buy Co., Inc.	\$300,000	1.95%	1/10/2030	248,610	0.01%
Beth Israel Lahey Health, Inc.	\$200,000	3.08%	1/7/2051	127,765	0.00%
BGC Group, Inc.	\$150,000	8.00%	25/5/2028	158,169	0.00%
Biogen, Inc.	\$675,000	2.25%	1/5/2030	574,406	0.01%
Biogen, Inc.	\$175,000	5.20%	15/9/2045	159,890	0.00%
Biogen, Inc.	\$740,000	3.15%	1/5/2050	476,973	0.01%
Biogen, Inc.	\$225,000	3.25%	15/2/2051	149,383	0.00%
Bio-Rad Laboratories, Inc.	\$300,000	3.30%	15/3/2027	284,087	0.01%
Bio-Rad Laboratories, Inc.	\$225,000	3.70%	15/3/2032	199,048	0.01%
Black Hills Corp.	\$100,000	3.15%	15/1/2027	94,743	0.00%
Black Hills Corp.	\$120,000	5.95%	15/3/2028	122,621	0.00%
Black Hills Corp.	\$250,000	2.50%	15/6/2030	210,603	0.01%
Black Hills Corp.	\$155,000	4.35%	1/5/2033	139,258	0.00%
Black Hills Corp.	\$150,000	6.15%	15/5/2034	152,966	0.00%
Black Hills Corp.	\$150,000	6.00%	15/1/2035	150,941	0.00%
Black Hills Corp.	\$100,000	4.20%	15/9/2046	77,618	0.00%
Black Hills Corp.	\$130,000	3.88%	15/10/2049	92,848	0.00%
BlackRock Funding, Inc.	\$350,000	5.00%	14/3/2034	347,389	0.01%
BlackRock Funding, Inc.	\$700,000	5.25%	14/3/2054	676,295	0.02%
BlackRock TCP Capital Corp.	\$100,000	6.95%	30/5/2029	97,630	0.00%
BlackRock, Inc.	\$640,000	2.40%	30/4/2030	558,673	0.01%
BlackRock, Inc.	\$400,000	2.10%	25/2/2032	325,834	0.01%
BlackRock, Inc.	\$500,000	4.75%	25/5/2033	489,987	0.01%
Blackstone Holdings Finance Co. LLC	€300,000	1.00%	5/10/2026	303,277	0.01%
Blackstone Holdings Finance Co. LLC	\$50,000	3.15%	2/10/2027	46,872	0.00%
Blackstone Holdings Finance Co. LLC	\$200,000	1.63%	5/8/2028	174,891	0.00%
Blackstone Holdings Finance Co. LLC	€200,000	1.50%	10/4/2029	196,239	0.00%
Blackstone Holdings Finance Co. LLC	\$310,000	2.50%	10/1/2030	270,992	0.01%
Blackstone Holdings Finance Co. LLC	\$25,000	1.60%	30/3/2031	19,684	0.00%
Blackstone Holdings Finance Co. LLC	\$200,000	2.00%	30/1/2032	157,624	0.00%
Blackstone Holdings Finance Co. LLC	\$400,000	2.55%	30/3/2032	331,607	0.01%
Blackstone Holdings Finance Co. LLC	\$525,000	6.20%	22/4/2033	551,787	0.01%
Blackstone Holdings Finance Co. LLC	€200,000	3.50%	1/6/2034	210,595	0.01%
Blackstone Holdings Finance Co. LLC	\$75,000	5.00%	15/6/2044	68,593	0.00%
Blackstone Holdings Finance Co. LLC	\$75,000	4.45%	15/7/2045	62,212	0.00%
Blackstone Holdings Finance Co. LLC	\$50,000	4.00%	2/10/2047	38,348	0.00%
Blackstone Holdings Finance Co. LLC	\$240,000	3.50%	10/9/2049	168,253	0.00%
Blackstone Holdings Finance Co. LLC	\$360,000	2.80%	30/9/2050	214,526	0.01%
Blackstone Holdings Finance Co. LLC	\$200,000	2.85%	5/8/2051	122,035	0.00%
Blackstone Holdings Finance Co. LLC	\$345,000	3.20%	30/1/2052	227,357	0.01%
Blackstone Private Credit Fund	\$300,000	7.05%	29/9/2025	302,898	0.01%
Blackstone Private Credit Fund	£100,000	4.88%	14/4/2026	122,589	0.00%
Blackstone Private Credit Fund	\$500,000	2.63%	15/12/2026	457,436	0.01%
Blackstone Private Credit Fund	\$200,000	3.25%	15/3/2027	184,654	0.00%
Blackstone Private Credit Fund	\$150,000	7.30%	27/11/2028	155,336	0.00%
Blackstone Private Credit Fund	\$400,000	4.00%	15/1/2029	364,978	0.01%
Blackstone Private Credit Fund	\$175,000	5.95%	16/7/2029	171,415	0.00%
Blackstone Private Credit Fund	\$150,000	6.25%	25/1/2031	148,803	0.00%
Blackstone Secured Lending Fund	\$500,000	2.75%	16/9/2026	462,932	0.01%
Blackstone Secured Lending Fund	\$200,000	2.13%	15/2/2027	180,574	0.00%
Blackstone Secured Lending Fund	\$150,000	5.88%	15/11/2027	148,932	0.00%
Blackstone Secured Lending Fund	\$225,000	2.85%	30/9/2028	197,218	0.01%
Block Financial LLC	\$250,000	2.50%	15/7/2028	224,077	0.01%
Block Financial LLC	\$200,000	3.88%	15/8/2030	183,377	0.00%
Blue Owl Capital Corp.	\$300,000	3.75%	22/7/2025	292,488	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Blue Owl Capital Corp.	\$225,000	4.25%	15/1/2026	218,230	0.01%
Blue Owl Capital Corp.	\$300,000	3.40%	15/7/2026	282,663	0.01%
Blue Owl Capital Corp.	\$325,000	2.63%	15/1/2027	297,084	0.01%
Blue Owl Capital Corp.	\$260,000	2.88%	11/6/2028	229,942	0.01%
Blue Owl Capital Corp.	\$175,000	5.95%	15/3/2029	172,361	0.00%
Blue Owl Capital Corp. II	\$125,000	8.45%	15/11/2026	128,865	0.00%
Blue Owl Capital Corp. III	\$100,000	3.13%	13/4/2027	91,400	0.00%
Blue Owl Credit Income Corp.	\$150,000	4.70%	8/2/2027	142,687	0.00%
Blue Owl Credit Income Corp.	\$200,000	7.75%	16/9/2027	205,504	0.01%
Blue Owl Credit Income Corp.	\$300,000	7.95%	13/6/2028	310,210	0.01%
Blue Owl Credit Income Corp.	\$200,000	7.75%	15/1/2029	206,207	0.01%
Blue Owl Credit Income Corp.	\$350,000	6.65%	15/3/2031	342,334	0.01%
Blue Owl Finance LLC	\$500,000	3.13%	10/6/2031	416,638	0.01%
Blue Owl Finance LLC	\$350,000	6.25%	18/4/2034	351,207	0.01%
Blue Owl Finance LLC	\$210,000	4.13%	7/10/2051	150,741	0.00%
Blue Owl Technology Finance Corp.	\$550,000	4.75%	15/12/2025	532,228	0.01%
Blue Owl Technology Finance Corp.	\$200,000	2.50%	15/1/2027	179,620	0.00%
Blue Owl Technology Finance Corp. II	\$200,000	6.75%	4/4/2029	195,648	0.00%
BMW US Capital LLC	\$175,000	1.95%	12/8/2031	141,946	0.00%
BMW US Capital LLC	\$200,000	3.70%	1/4/2032	181,101	0.00%
BMW US Capital LLC	\$300,000	5.15%	11/8/2033	300,396	0.01%
BNSF Funding Trust I ^a	\$200,000	6.61%	15/12/2055	199,816	0.01%
Boardwalk Pipelines LP	\$320,000	4.45%	15/7/2027	311,424	0.01%
Boardwalk Pipelines LP	\$280,000	4.80%	3/5/2029	273,698	0.01%
Boardwalk Pipelines LP	\$470,000	3.40%	15/2/2031	411,160	0.01%
Boardwalk Pipelines LP	\$200,000	3.60%	1/9/2032	172,469	0.00%
Boeing Co.	\$300,000	2.60%	30/10/2025	286,871	0.01%
Boeing Co.	\$525,000	2.75%	1/2/2026	498,543	0.01%
Boeing Co.	\$1,965,000	2.20%	4/2/2026	1,848,307	0.04%
Boeing Co.	\$75,000	3.10%	1/5/2026	71,156	0.00%
Boeing Co.	\$495,000	2.70%	1/2/2027	456,464	0.01%
Boeing Co.	\$25,000	2.80%	1/3/2027	22,988	0.00%
Boeing Co.	\$825,000	5.04%	1/5/2027	806,898	0.02%
Boeing Co.	\$350,000	6.26%	1/5/2027	352,537	0.01%
Boeing Co.	\$200,000	3.25%	1/2/2028	183,161	0.00%
Boeing Co.	\$424,000	3.25%	1/3/2028	386,270	0.01%
Boeing Co.	\$325,000	3.20%	1/3/2029	288,423	0.01%
Boeing Co.	\$525,000	6.30%	1/5/2029	532,368	0.01%
Boeing Co.	\$745,000	2.95%	1/2/2030	638,378	0.02%
Boeing Co.	\$1,950,000	5.15%	1/5/2030	1,872,123	0.04%
Boeing Co.	\$400,000	3.63%	1/2/2031	350,064	0.01%
Boeing Co.	\$350,000	6.39%	1/5/2031	356,268	0.01%
Boeing Co.	\$900,000	6.53%	1/5/2034	921,375	0.02%
Boeing Co.	\$520,000	3.60%	1/5/2034	418,296	0.01%
Boeing Co.	\$175,000	3.25%	1/2/2035	133,674	0.00%
Boeing Co.	\$175,000	3.55%	1/3/2038	126,752	0.00%
Boeing Co.	\$125,000	6.88%	15/3/2039	129,302	0.00%
Boeing Co.	\$300,000	5.88%	15/2/2040	281,012	0.01%
Boeing Co.	\$1,075,000	5.71%	1/5/2040	992,613	0.02%
Boeing Co.	\$100,000	3.63%	1/3/2048	64,330	0.00%
Boeing Co.	\$250,000	3.90%	1/5/2049	167,984	0.00%
Boeing Co.	\$575,000	3.75%	1/2/2050	377,267	0.01%
Boeing Co.	\$2,025,000	5.81%	1/5/2050	1,828,311	0.04%
Boeing Co.	\$900,000	6.86%	1/5/2054	922,750	0.02%
Boeing Co.	\$200,000	3.95%	1/8/2059	127,419	0.00%
Boeing Co.	\$1,400,000	5.93%	1/5/2060	1,252,537	0.03%
Boeing Co.	\$525,000	7.01%	1/5/2064	537,674	0.01%
Bon Secours Mercy Health, Inc.	\$50,000	4.30%	1/7/2028	48,496	0.00%
Bon Secours Mercy Health, Inc.	\$100,000	3.46%	1/6/2030	92,160	0.00%
Bon Secours Mercy Health, Inc.	\$50,000	2.10%	1/6/2031	41,339	0.00%
Bon Secours Mercy Health, Inc.	\$100,000	3.21%	1/6/2050	67,943	0.00%
Booking Holdings, Inc.	\$400,000	3.60%	1/6/2026	388,984	0.01%
Booking Holdings, Inc.	€300,000	1.80%	3/3/2027	308,482	0.01%
Booking Holdings, Inc.	€300,000	0.50%	8/3/2028	289,258	0.01%
Booking Holdings, Inc.	\$700,000	3.55%	15/3/2028	665,689	0.02%
Booking Holdings, Inc.	€500,000	3.63%	12/11/2028	539,701	0.01%
Booking Holdings, Inc.	€200,000	3.50%	1/3/2029	214,609	0.01%
Booking Holdings, Inc.	€100,000	4.25%	15/5/2029	110,568	0.00%
Booking Holdings, Inc.	\$490,000	4.63%	13/4/2030	482,093	0.01%
Booking Holdings, Inc.	€300,000	4.50%	15/11/2031	338,878	0.01%
Booking Holdings, Inc.	€500,000	4.13%	12/5/2033	550,776	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Booking Holdings, Inc.	€100,000	4.75%	15/11/2034	115,201	0.00%
Booking Holdings, Inc.	€400,000	3.75%	1/3/2036	421,353	0.01%
Booking Holdings, Inc.	€600,000	4.00%	1/3/2044	627,045	0.02%
Booz Allen Hamilton, Inc.	\$300,000	5.95%	4/8/2033	308,149	0.01%
BorgWarner, Inc.	\$975,000	2.65%	1/7/2027	904,500	0.02%
BorgWarner, Inc.	€300,000	1.00%	19/5/2031	263,196	0.01%
Boston Gas Co.	\$175,000	3.15%	1/8/2027	163,043	0.00%
Boston Gas Co.	\$190,000	3.00%	1/8/2029	170,170	0.00%
Boston Gas Co.	\$230,000	4.49%	15/2/2042	188,945	0.00%
Boston Gas Co.	\$140,000	6.12%	20/7/2053	138,643	0.00%
Boston Properties LP	\$525,000	3.65%	1/2/2026	506,656	0.01%
Boston Properties LP	\$375,000	6.75%	1/12/2027	384,606	0.01%
Boston Properties LP	\$600,000	4.50%	1/12/2028	565,207	0.01%
Boston Properties LP	\$275,000	3.40%	21/6/2029	244,440	0.01%
Boston Properties LP	\$175,000	2.90%	15/3/2030	148,602	0.00%
Boston Properties LP	\$350,000	3.25%	30/1/2031	295,938	0.01%
Boston Properties LP	\$100,000	2.55%	1/4/2032	78,040	0.00%
Boston Properties LP	\$400,000	2.45%	1/10/2033	296,658	0.01%
Boston Properties LP	\$200,000	6.50%	15/1/2034	203,747	0.01%
Boston Scientific Corp.	€300,000	0.63%	1/12/2027	292,450	0.01%
Boston Scientific Corp.	\$175,000	2.65%	1/6/2030	153,721	0.00%
Boston Scientific Corp.	\$25,000	6.50%	15/11/2035	27,675	0.00%
Boston Scientific Corp.	\$200,000	7.38%	15/1/2040	234,813	0.01%
Boston Scientific Corp.	\$319,000	4.70%	1/3/2049	284,093	0.01%
BP Capital Markets America, Inc.	\$800,000	3.12%	4/5/2026	770,186	0.02%
BP Capital Markets America, Inc.	\$260,000	3.02%	16/1/2027	247,009	0.01%
BP Capital Markets America, Inc.	\$160,000	3.54%	6/4/2027	153,818	0.00%
BP Capital Markets America, Inc.	\$700,000	5.02%	17/11/2027	699,445	0.02%
BP Capital Markets America, Inc.	\$315,000	3.94%	21/9/2028	302,235	0.01%
BP Capital Markets America, Inc.	\$745,000	4.23%	6/11/2028	722,296	0.02%
BP Capital Markets America, Inc.	\$375,000	4.70%	10/4/2029	369,601	0.01%
BP Capital Markets America, Inc.	\$275,000	4.97%	17/10/2029	274,242	0.01%
BP Capital Markets America, Inc.	\$690,000	3.63%	6/4/2030	643,156	0.02%
BP Capital Markets America, Inc.	\$245,000	1.75%	10/8/2030	203,632	0.01%
BP Capital Markets America, Inc.	\$670,000	2.72%	12/1/2032	569,946	0.01%
BP Capital Markets America, Inc.	\$760,000	4.81%	13/2/2033	736,881	0.02%
BP Capital Markets America, Inc.	\$645,000	4.89%	11/9/2033	627,911	0.02%
BP Capital Markets America, Inc.	\$320,000	4.99%	10/4/2034	312,979	0.01%
BP Capital Markets America, Inc.	\$650,000	5.23%	17/11/2034	645,211	0.02%
BP Capital Markets America, Inc.	\$670,000	3.06%	17/6/2041	488,052	0.01%
BP Capital Markets America, Inc.	\$685,000	3.00%	24/2/2050	446,080	0.01%
BP Capital Markets America, Inc.	\$475,000	2.77%	10/11/2050	292,362	0.01%
BP Capital Markets America, Inc.	\$895,000	2.94%	4/6/2051	568,837	0.01%
BP Capital Markets America, Inc.	\$710,000	3.00%	17/3/2052	456,489	0.01%
BP Capital Markets America, Inc.	\$735,000	3.38%	8/2/2061	485,519	0.01%
Brighthouse Financial Global Funding	\$325,000	1.55%	24/5/2026	300,543	0.01%
Brighthouse Financial Global Funding	\$175,000	2.00%	28/6/2028	152,296	0.00%
Brighthouse Financial Global Funding	\$275,000	5.65%	10/6/2029	274,843	0.01%
Brighthouse Financial, Inc.	\$200,000	5.63%	15/5/2030	199,921	0.01%
Brighthouse Financial, Inc.	\$190,000	3.85%	22/12/2051	120,639	0.00%
Bristol-Myers Squibb Co.	\$625,000	0.75%	13/11/2025	588,391	0.01%
Bristol-Myers Squibb Co.	\$475,000	4.95%	20/2/2026	473,560	0.01%
Bristol-Myers Squibb Co.	\$694,000	3.20%	15/6/2026	669,089	0.02%
Bristol-Myers Squibb Co.	\$475,000	4.90%	22/2/2027	473,787	0.01%
Bristol-Myers Squibb Co.	\$275,000	3.25%	27/2/2027	262,690	0.01%
Bristol-Myers Squibb Co.	\$885,000	3.90%	20/2/2028	854,659	0.02%
Bristol-Myers Squibb Co.	\$650,000	4.90%	22/2/2029	648,656	0.02%
Bristol-Myers Squibb Co.	\$625,000	3.40%	26/7/2029	582,347	0.01%
Bristol-Myers Squibb Co.	\$465,000	1.45%	13/11/2030	377,064	0.01%
Bristol-Myers Squibb Co.	\$350,000	5.75%	1/2/2031	363,243	0.01%
Bristol-Myers Squibb Co.	\$525,000	5.10%	22/2/2031	526,829	0.01%
Bristol-Myers Squibb Co.	\$425,000	2.95%	15/3/2032	367,156	0.01%
Bristol-Myers Squibb Co.	\$400,000	5.90%	15/11/2033	419,792	0.01%
Bristol-Myers Squibb Co.	\$900,000	5.20%	22/2/2034	898,304	0.02%
Bristol-Myers Squibb Co.	€100,000	1.75%	15/5/2035	91,575	0.00%
Bristol-Myers Squibb Co.	\$625,000	4.13%	15/6/2039	542,195	0.01%
Bristol-Myers Squibb Co.	\$500,000	2.35%	13/11/2040	330,989	0.01%
Bristol-Myers Squibb Co.	\$200,000	4.63%	15/5/2044	177,392	0.00%
Bristol-Myers Squibb Co.	\$200,000	5.00%	15/8/2045	185,356	0.00%
Bristol-Myers Squibb Co.	\$450,000	4.35%	15/11/2047	374,514	0.01%
Bristol-Myers Squibb Co.	\$463,000	4.55%	20/2/2048	397,171	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bristol-Myers Squibb Co.	\$1,400,000	4.25%	26/10/2049	1,139,900	0.03%
Bristol-Myers Squibb Co.	\$370,000	2.55%	13/11/2050	216,581	0.01%
Bristol-Myers Squibb Co.	\$900,000	3.70%	15/3/2052	659,679	0.02%
Bristol-Myers Squibb Co.	\$450,000	6.25%	15/11/2053	483,376	0.01%
Bristol-Myers Squibb Co.	\$1,000,000	5.55%	22/2/2054	985,627	0.02%
Bristol-Myers Squibb Co.	\$715,000	3.90%	15/3/2062	513,838	0.01%
Bristol-Myers Squibb Co.	\$375,000	6.40%	15/11/2063	406,444	0.01%
Bristol-Myers Squibb Co.	\$650,000	5.65%	22/2/2064	635,120	0.02%
Brixmor Operating Partnership LP	\$250,000	4.13%	15/6/2026	243,644	0.01%
Brixmor Operating Partnership LP	\$145,000	3.90%	15/3/2027	139,300	0.00%
Brixmor Operating Partnership LP	\$250,000	2.25%	1/4/2028	222,913	0.01%
Brixmor Operating Partnership LP	\$200,000	4.13%	15/5/2029	188,878	0.00%
Brixmor Operating Partnership LP	\$450,000	4.05%	1/7/2030	417,546	0.01%
Brixmor Operating Partnership LP	\$150,000	5.50%	15/2/2034	147,075	0.00%
Brixmor Operating Partnership LP	\$150,000	5.75%	15/2/2035	149,651	0.00%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$500,000	3.88%	15/1/2027	483,985	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$575,000	3.50%	15/1/2028	543,947	0.01%
Broadcom, Inc.	\$400,000	1.95%	15/2/2028	357,947	0.01%
Broadcom, Inc.	\$584,000	4.11%	15/9/2028	563,329	0.01%
Broadcom, Inc.	\$735,000	4.75%	15/4/2029	724,925	0.02%
Broadcom, Inc.	\$500,000	4.15%	15/11/2030	472,347	0.01%
Broadcom, Inc.	\$1,160,000	2.45%	15/2/2031	976,754	0.02%
Broadcom, Inc.	\$325,000	4.15%	15/4/2032	299,413	0.01%
Broadcom, Inc.	\$850,000	4.30%	15/11/2032	794,428	0.02%
Broadcom, Inc.	\$585,000	2.60%	15/2/2033	473,630	0.01%
Broadcom, Inc.	\$835,000	3.42%	15/4/2033	719,651	0.02%
Broadcom, Inc.	\$1,094,000	3.47%	15/4/2034	932,353	0.02%
Broadcom, Inc.	\$650,000	3.14%	15/11/2035	520,403	0.01%
Broadcom, Inc.	\$975,000	3.19%	15/11/2036	771,148	0.02%
Broadcom, Inc.	\$1,115,000	4.93%	15/5/2037	1,048,352	0.03%
Broadcom, Inc.	\$1,260,000	3.50%	15/2/2041	965,407	0.02%
Broadcom, Inc.	\$550,000	3.75%	15/2/2051	408,541	0.01%
Broadridge Financial Solutions, Inc.	\$25,000	3.40%	27/6/2026	24,030	0.00%
Broadridge Financial Solutions, Inc.	\$465,000	2.90%	1/12/2029	414,343	0.01%
Broadridge Financial Solutions, Inc.	\$150,000	2.60%	1/5/2031	126,489	0.00%
Brookfield Capital Finance LLC	\$200,000	6.09%	14/6/2033	205,645	0.01%
Brooklyn Union Gas Co.	\$225,000	3.41%	10/3/2026	216,247	0.01%
Brooklyn Union Gas Co.	\$165,000	4.87%	5/8/2032	152,625	0.00%
Brooklyn Union Gas Co.	\$295,000	4.50%	10/3/2046	231,812	0.01%
Brooklyn Union Gas Co.	\$305,000	4.27%	15/3/2048	230,114	0.01%
Brooklyn Union Gas Co.	\$150,000	4.49%	4/3/2049	115,302	0.00%
Brown & Brown, Inc.	\$250,000	2.38%	15/3/2031	206,572	0.01%
Brown & Brown, Inc.	\$200,000	4.20%	17/3/2032	182,637	0.00%
Brown & Brown, Inc.	\$175,000	5.65%	11/6/2034	173,944	0.00%
Brown & Brown, Inc.	\$300,000	4.95%	17/3/2052	255,126	0.01%
Brown University	\$150,000	2.92%	1/9/2050	103,338	0.00%
Brown-Forman Corp.	\$250,000	4.75%	15/4/2033	244,707	0.01%
Brown-Forman Corp.	\$225,000	4.50%	15/7/2045	197,506	0.01%
Brunswick Corp.	\$150,000	5.85%	18/3/2029	150,022	0.00%
Brunswick Corp.	\$175,000	2.40%	18/8/2031	139,770	0.00%
Brunswick Corp.	\$205,000	5.10%	1/4/2052	159,567	0.00%
Bunge Ltd. Finance Corp.	\$425,000	1.63%	17/8/2025	406,604	0.01%
Bunge Ltd. Finance Corp.	\$375,000	2.75%	14/5/2031	321,158	0.01%
Burlington Northern Santa Fe LLC	\$200,000	3.25%	15/6/2027	191,293	0.00%
Burlington Northern Santa Fe LLC	\$450,000	6.15%	1/5/2037	485,393	0.01%
Burlington Northern Santa Fe LLC	\$300,000	5.75%	1/5/2040	307,928	0.01%
Burlington Northern Santa Fe LLC	\$400,000	5.05%	1/3/2041	379,543	0.01%
Burlington Northern Santa Fe LLC	\$100,000	5.40%	1/6/2041	98,768	0.00%
Burlington Northern Santa Fe LLC	\$50,000	4.95%	15/9/2041	46,977	0.00%
Burlington Northern Santa Fe LLC	\$145,000	4.40%	15/3/2042	126,736	0.00%
Burlington Northern Santa Fe LLC	\$200,000	4.38%	1/9/2042	174,156	0.00%
Burlington Northern Santa Fe LLC	\$250,000	4.45%	15/3/2043	218,843	0.01%
Burlington Northern Santa Fe LLC	\$200,000	5.15%	1/9/2043	191,219	0.00%
Burlington Northern Santa Fe LLC	\$350,000	4.90%	1/4/2044	322,725	0.01%
Burlington Northern Santa Fe LLC	\$200,000	4.55%	1/9/2044	175,841	0.00%
Burlington Northern Santa Fe LLC	\$505,000	4.15%	1/4/2045	418,248	0.01%
Burlington Northern Santa Fe LLC	\$400,000	4.70%	1/9/2045	358,221	0.01%
Burlington Northern Santa Fe LLC	\$675,000	3.90%	1/8/2046	534,571	0.01%
Burlington Northern Santa Fe LLC	\$350,000	4.13%	15/6/2047	285,647	0.01%
Burlington Northern Santa Fe LLC	\$475,000	4.05%	15/6/2048	383,678	0.01%
Burlington Northern Santa Fe LLC	\$200,000	4.15%	15/12/2048	163,263	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Burlington Northern Santa Fe LLC	\$550,000	3.55%	15/2/2050	404,421	0.01%
Burlington Northern Santa Fe LLC	\$575,000	3.05%	15/2/2051	380,929	0.01%
Burlington Northern Santa Fe LLC	\$325,000	3.30%	15/9/2051	226,406	0.01%
Burlington Northern Santa Fe LLC	\$275,000	2.88%	15/6/2052	173,806	0.00%
Burlington Northern Santa Fe LLC	\$450,000	4.45%	15/1/2053	383,244	0.01%
Burlington Northern Santa Fe LLC	\$725,000	5.20%	15/4/2054	696,146	0.02%
Burlington Northern Santa Fe LLC	\$475,000	5.50%	15/3/2055	476,409	0.01%
Burlington Resources LLC	\$140,000	7.20%	15/8/2031	157,162	0.00%
Burlington Resources LLC	\$120,000	7.40%	1/12/2031	136,386	0.00%
Cabot Corp.	\$80,000	4.00%	1/7/2029	75,425	0.00%
Cabot Corp.	\$200,000	5.00%	30/6/2032	194,733	0.00%
California Institute of Technology	\$150,000	4.32%	1/8/2045	133,416	0.00%
California Institute of Technology	\$100,000	4.70%	1/11/2111	85,429	0.00%
California Institute of Technology	\$200,000	3.65%	1/9/2119	133,065	0.00%
Camden Property Trust	\$370,000	4.10%	15/10/2028	355,258	0.01%
Camden Property Trust	\$300,000	3.15%	1/7/2029	273,248	0.01%
Camden Property Trust	\$400,000	2.80%	15/5/2030	354,434	0.01%
Camden Property Trust	\$150,000	4.90%	15/1/2034	143,429	0.00%
Cameron LNG LLC	\$585,000	3.30%	15/1/2035	482,622	0.01%
Cameron LNG LLC	\$200,000	3.40%	15/1/2038	162,467	0.00%
Cameron LNG LLC	\$190,000	3.70%	15/1/2039	153,884	0.00%
Campbell Soup Co.	\$160,000	5.30%	20/3/2026	159,630	0.00%
Campbell Soup Co.	\$175,000	5.20%	19/3/2027	175,252	0.00%
Campbell Soup Co.	\$375,000	4.15%	15/3/2028	363,244	0.01%
Campbell Soup Co.	\$175,000	5.20%	21/3/2029	175,233	0.00%
Campbell Soup Co.	\$200,000	2.38%	24/4/2030	172,278	0.00%
Campbell Soup Co.	\$350,000	5.40%	21/3/2034	347,887	0.01%
Campbell Soup Co.	\$425,000	4.80%	15/3/2048	370,784	0.01%
Cantor Fitzgerald LP	\$400,000	4.50%	14/4/2027	385,908	0.01%
Capital One Financial Corp.^	\$800,000	4.99%	24/7/2026	793,010	0.02%
Capital One Financial Corp.	\$252,000	3.75%	28/7/2026	243,287	0.01%
Capital One Financial Corp.	\$475,000	3.75%	9/3/2027	456,120	0.01%
Capital One Financial Corp.	\$475,000	3.65%	11/5/2027	454,161	0.01%
Capital One Financial Corp.^	\$350,000	7.15%	29/10/2027	361,543	0.01%
Capital One Financial Corp.^	\$675,000	1.88%	2/11/2027	618,982	0.02%
Capital One Financial Corp.	\$605,000	3.80%	31/1/2028	575,040	0.01%
Capital One Financial Corp.^	\$450,000	4.93%	10/5/2028	444,150	0.01%
Capital One Financial Corp.^	\$250,000	5.47%	1/2/2029	248,957	0.01%
Capital One Financial Corp.^	\$750,000	6.31%	8/6/2029	767,488	0.02%
Capital One Financial Corp.^	\$375,000	5.70%	1/2/2030	376,513	0.01%
Capital One Financial Corp.^	\$500,000	3.27%	1/3/2030	450,915	0.01%
Capital One Financial Corp.^	\$300,000	5.25%	26/7/2030	294,344	0.01%
Capital One Financial Corp.^	\$610,000	7.62%	30/10/2031	670,956	0.02%
Capital One Financial Corp.^	\$525,000	2.36%	29/7/2032	410,697	0.01%
Capital One Financial Corp.^	\$125,000	2.62%	2/11/2032	101,652	0.00%
Capital One Financial Corp.^	\$700,000	5.27%	10/5/2033	675,943	0.02%
Capital One Financial Corp.^	\$426,000	5.82%	1/2/2034	421,618	0.01%
Capital One Financial Corp.^	\$700,000	6.38%	8/6/2034	718,789	0.02%
Capital One Financial Corp.^	\$375,000	6.05%	1/2/2035	377,192	0.01%
Cardinal Health, Inc.	\$400,000	3.75%	15/9/2025	391,600	0.01%
Cardinal Health, Inc.	\$400,000	3.41%	15/6/2027	380,987	0.01%
Cardinal Health, Inc.	\$250,000	5.13%	15/2/2029	249,428	0.01%
Cardinal Health, Inc.	\$200,000	5.45%	15/2/2034	199,240	0.01%
Cardinal Health, Inc.	\$175,000	4.90%	15/9/2045	153,504	0.00%
Cardinal Health, Inc.	\$365,000	4.37%	15/6/2047	294,294	0.01%
Cargill, Inc.	\$200,000	0.75%	2/2/2026	186,676	0.00%
Cargill, Inc.	\$225,000	4.50%	24/6/2026	222,220	0.01%
Cargill, Inc.	\$225,000	3.25%	23/5/2029	208,786	0.01%
Cargill, Inc.	\$225,000	2.13%	23/4/2030	193,232	0.00%
Cargill, Inc.	€167,000	3.88%	24/4/2030	182,495	0.00%
Cargill, Inc.	\$295,000	1.70%	2/2/2031	240,705	0.01%
Cargill, Inc.	\$500,000	2.13%	10/11/2031	409,300	0.01%
Cargill, Inc.	\$400,000	5.13%	11/10/2032	399,188	0.01%
Cargill, Inc.	\$200,000	4.75%	24/4/2033	194,680	0.00%
Cargill, Inc.	\$150,000	4.76%	23/11/2045	134,560	0.00%
Cargill, Inc.	\$350,000	3.13%	25/5/2051	234,952	0.01%
Cargill, Inc.	\$200,000	4.38%	22/4/2052	169,004	0.00%
Carlisle Cos, Inc.	\$200,000	3.75%	1/12/2027	190,533	0.00%
Carlisle Cos, Inc.	\$250,000	2.75%	1/3/2030	220,230	0.01%
Carlisle Cos, Inc.	\$150,000	2.20%	1/3/2032	120,741	0.00%
Carlyle Finance LLC	\$115,000	5.65%	15/9/2048	110,439	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Carlyle Holdings II Finance LLC	\$180,000	5.63%	30/3/2043	171,894	0.00%
Carrier Global Corp.	\$175,000	2.49%	15/2/2027	163,861	0.00%
Carrier Global Corp.	\$700,000	2.72%	15/2/2030	618,238	0.02%
Carrier Global Corp.	\$175,000	2.70%	15/2/2031	150,534	0.00%
Carrier Global Corp.	€400,000	4.50%	29/11/2032	448,251	0.01%
Carrier Global Corp.	\$400,000	5.90%	15/3/2034	417,743	0.01%
Carrier Global Corp.	\$500,000	3.38%	5/4/2040	387,196	0.01%
Carrier Global Corp.	\$925,000	3.58%	5/4/2050	671,759	0.02%
Carrier Global Corp.	\$425,000	6.20%	15/3/2054	455,963	0.01%
Case Western Reserve University	\$125,000	5.41%	1/6/2122	118,706	0.00%
Caterpillar Financial Services Corp.	\$525,000	5.15%	11/8/2025	524,081	0.01%
Caterpillar Financial Services Corp.	\$625,000	3.65%	12/8/2025	613,796	0.01%
Caterpillar Financial Services Corp.	\$250,000	4.80%	6/1/2026	248,769	0.01%
Caterpillar Financial Services Corp.	\$300,000	4.35%	15/5/2026	295,955	0.01%
Caterpillar Financial Services Corp.	\$100,000	2.40%	9/8/2026	94,692	0.00%
Caterpillar Financial Services Corp.	\$450,000	1.15%	14/9/2026	413,576	0.01%
Caterpillar Financial Services Corp.	\$450,000	3.60%	12/8/2027	433,019	0.01%
Caterpillar Financial Services Corp.	\$175,000	4.85%	27/2/2029	175,053	0.00%
Caterpillar, Inc.	\$200,000	2.60%	19/9/2029	179,415	0.00%
Caterpillar, Inc.	\$200,000	1.90%	12/3/2031	167,843	0.00%
Caterpillar, Inc.	\$175,000	5.20%	27/5/2041	170,754	0.00%
Caterpillar, Inc.	\$775,000	3.80%	15/8/2042	628,017	0.02%
Caterpillar, Inc.	\$45,000	4.30%	15/5/2044	39,056	0.00%
Caterpillar, Inc.	\$225,000	3.25%	19/9/2049	159,772	0.00%
Caterpillar, Inc.	\$475,000	3.25%	9/4/2050	338,316	0.01%
Caterpillar, Inc.	\$225,000	4.75%	15/5/2064	198,601	0.01%
Catholic Health Services of Long Island Obligated Group	\$150,000	3.37%	1/7/2050	102,877	0.00%
Cboe Global Markets, Inc.	\$300,000	1.63%	15/12/2030	245,138	0.01%
CBRE Services, Inc.	\$550,000	4.88%	1/3/2026	543,777	0.01%
CBRE Services, Inc.	\$100,000	5.50%	1/4/2029	100,388	0.00%
CBRE Services, Inc.	\$125,000	2.50%	1/4/2031	103,877	0.00%
CBRE Services, Inc.	\$225,000	5.95%	15/8/2034	227,711	0.01%
CDW LLC/CDW Finance Corp.	\$350,000	2.67%	1/12/2026	327,429	0.01%
CDW LLC/CDW Finance Corp.	\$190,000	4.25%	1/4/2028	181,275	0.00%
CDW LLC/CDW Finance Corp.	\$250,000	3.25%	15/2/2029	225,577	0.01%
CDW LLC/CDW Finance Corp.	\$320,000	3.57%	1/12/2031	278,875	0.01%
Celanese US Holdings LLC	€200,000	4.78%	19/7/2026	217,220	0.01%
Celanese US Holdings LLC	€100,000	2.13%	1/3/2027	102,073	0.00%
Celanese US Holdings LLC	\$625,000	6.17%	15/7/2027	634,323	0.02%
Celanese US Holdings LLC	€100,000	0.63%	10/9/2028	92,764	0.00%
Celanese US Holdings LLC	\$410,000	6.35%	15/11/2028	421,174	0.01%
Celanese US Holdings LLC	€300,000	5.34%	19/1/2029	337,069	0.01%
Celanese US Holdings LLC	\$200,000	6.33%	15/7/2029	205,752	0.01%
Celanese US Holdings LLC	\$300,000	6.55%	15/11/2030	313,601	0.01%
Celanese US Holdings LLC	\$650,000	6.38%	15/7/2032	668,358	0.02%
Celanese US Holdings LLC	\$350,000	6.70%	15/11/2033	367,775	0.01%
Cencora, Inc.	\$525,000	2.70%	15/3/2031	448,025	0.01%
Cencora, Inc.	\$200,000	5.13%	15/2/2034	196,397	0.00%
Cencora, Inc.	\$150,000	4.25%	1/3/2045	125,837	0.00%
Cencora, Inc.	\$200,000	4.30%	15/12/2047	165,164	0.00%
Centene Corp.	\$650,000	4.25%	15/12/2027	620,623	0.02%
Centene Corp.	\$825,000	2.45%	15/7/2028	732,621	0.02%
Centene Corp.	\$1,200,000	4.63%	15/12/2029	1,134,264	0.03%
Centene Corp.	\$400,000	3.38%	15/2/2030	354,937	0.01%
Centene Corp.	\$770,000	3.00%	15/10/2030	658,699	0.02%
Centene Corp.	\$700,000	2.50%	1/3/2031	574,890	0.01%
Centene Corp.	\$600,000	2.63%	1/8/2031	490,974	0.01%
CenterPoint Energy Houston Electric LLC	\$90,000	3.00%	1/2/2027	85,869	0.00%
CenterPoint Energy Houston Electric LLC	\$130,000	2.35%	1/4/2031	109,370	0.00%
CenterPoint Energy Houston Electric LLC	\$90,000	3.00%	1/3/2032	77,585	0.00%
CenterPoint Energy Houston Electric LLC	\$150,000	4.45%	1/10/2032	141,927	0.00%
CenterPoint Energy Houston Electric LLC	\$95,000	6.95%	15/3/2033	105,724	0.00%
CenterPoint Energy Houston Electric LLC	\$240,000	4.95%	1/4/2033	233,962	0.01%
CenterPoint Energy Houston Electric LLC	\$125,000	5.15%	1/3/2034	123,950	0.00%
CenterPoint Energy Houston Electric LLC	\$195,000	3.55%	1/8/2042	150,658	0.00%
CenterPoint Energy Houston Electric LLC	\$215,000	4.50%	1/4/2044	186,685	0.00%
CenterPoint Energy Houston Electric LLC	\$165,000	3.95%	1/3/2048	129,208	0.00%
CenterPoint Energy Houston Electric LLC	\$270,000	4.25%	1/2/2049	220,122	0.01%
CenterPoint Energy Houston Electric LLC	\$285,000	3.35%	1/4/2051	197,808	0.01%
CenterPoint Energy Houston Electric LLC	\$230,000	3.60%	1/3/2052	166,067	0.00%
CenterPoint Energy Houston Electric LLC	\$135,000	4.85%	1/10/2052	119,921	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CenterPoint Energy Houston Electric LLC	\$125,000	5.30%	1/4/2053	119,656	0.00%
CenterPoint Energy Resources Corp.	\$150,000	5.25%	1/3/2028	150,529	0.00%
CenterPoint Energy Resources Corp.	\$175,000	4.00%	1/4/2028	167,905	0.00%
CenterPoint Energy Resources Corp.	\$105,000	1.75%	1/10/2030	85,630	0.00%
CenterPoint Energy Resources Corp.	\$250,000	4.40%	1/7/2032	234,688	0.01%
CenterPoint Energy Resources Corp.	\$235,000	5.40%	1/3/2033	234,874	0.01%
CenterPoint Energy Resources Corp.	\$75,000	5.40%	1/7/2034	74,243	0.00%
CenterPoint Energy Resources Corp.	\$110,000	4.10%	1/9/2047	86,166	0.00%
CenterPoint Energy, Inc.	\$310,000	1.45%	1/6/2026	288,091	0.01%
CenterPoint Energy, Inc.	\$100,000	5.25%	10/8/2026	99,768	0.00%
CenterPoint Energy, Inc.	\$650,000	5.40%	1/6/2029	652,449	0.02%
CenterPoint Energy, Inc.	\$145,000	2.95%	1/3/2030	128,367	0.00%
CenterPoint Energy, Inc.	\$200,000	2.65%	1/6/2031	168,334	0.00%
CF Industries, Inc.	\$275,000	5.15%	15/3/2034	263,796	0.01%
CF Industries, Inc.	\$350,000	4.95%	1/6/2043	305,102	0.01%
CF Industries, Inc.	\$200,000	5.38%	15/3/2044	183,462	0.00%
CH Robinson Worldwide, Inc.	\$100,000	4.20%	15/4/2028	96,643	0.00%
Charles Schwab Corp.	\$250,000	3.45%	13/2/2026	242,661	0.01%
Charles Schwab Corp.	\$725,000	0.90%	11/3/2026	672,728	0.02%
Charles Schwab Corp.	\$400,000	1.15%	13/5/2026	370,070	0.01%
Charles Schwab Corp.	\$340,000	5.88%	24/8/2026	343,848	0.01%
Charles Schwab Corp.	\$150,000	3.20%	2/3/2027	142,758	0.00%
Charles Schwab Corp.	\$900,000	2.45%	3/3/2027	839,345	0.02%
Charles Schwab Corp.	\$125,000	3.30%	1/4/2027	119,256	0.00%
Charles Schwab Corp.	\$75,000	3.20%	25/1/2028	70,393	0.00%
Charles Schwab Corp.	\$250,000	2.00%	20/3/2028	224,350	0.01%
Charles Schwab Corp.^	\$400,000	5.64%	19/5/2029	405,155	0.01%
Charles Schwab Corp.	\$110,000	2.75%	1/10/2029	98,809	0.00%
Charles Schwab Corp.^	\$650,000	6.20%	17/11/2029	675,612	0.02%
Charles Schwab Corp.	\$400,000	1.65%	11/3/2031	321,432	0.01%
Charles Schwab Corp.	\$300,000	2.30%	13/5/2031	251,886	0.01%
Charles Schwab Corp.	\$250,000	1.95%	1/12/2031	199,876	0.01%
Charles Schwab Corp.	\$300,000	2.90%	3/3/2032	256,503	0.01%
Charles Schwab Corp.^	\$425,000	5.85%	19/5/2034	433,107	0.01%
Charles Schwab Corp.^	\$760,000	6.14%	24/8/2034	791,511	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$311,000	4.91%	23/7/2025	308,348	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$530,000	3.75%	15/2/2028	492,873	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$500,000	4.20%	15/3/2028	472,496	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$600,000	5.05%	30/3/2029	577,004	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$550,000	6.10%	1/6/2029	552,020	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$650,000	2.80%	1/4/2031	531,510	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$450,000	2.30%	1/2/2032	347,827	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$400,000	4.40%	1/4/2033	353,346	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$485,000	6.65%	1/2/2034	489,992	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$725,000	6.55%	1/6/2034	726,291	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$795,000	6.38%	23/10/2035	774,986	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$275,000	5.38%	1/4/2038	240,093	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$525,000	3.50%	1/6/2041	352,898	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$330,000	3.50%	1/3/2042	220,330	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,250,000	6.48%	23/10/2045	1,143,325	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$925,000	5.38%	1/5/2047	739,433	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$855,000	5.75%	1/4/2048	716,713	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$370,000	5.13%	1/7/2049	284,697	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$1,015,000	4.80%	1/3/2050	746,058	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	\$728,000	3.70%	1/4/2051	444,402	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$900,000	3.90%	1/6/2052	564,074	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$500,000	5.25%	1/4/2053	392,845	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$125,000	6.83%	23/10/2055	118,411	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$650,000	3.85%	1/4/2061	381,057	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$425,000	4.40%	1/12/2061	277,426	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$350,000	3.95%	30/6/2062	207,366	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$310,000	5.50%	1/4/2063	240,904	0.01%
Cheniere Corpus Christi Holdings LLC	\$485,000	3.70%	15/11/2029	448,407	0.01%
Cheniere Corpus Christi Holdings LLC	\$190,000	2.74%	31/12/2039	153,038	0.00%
Cheniere Energy Partners LP	\$515,000	4.50%	1/10/2029	490,502	0.01%
Cheniere Energy Partners LP	\$1,265,000	4.00%	1/3/2031	1,149,032	0.03%
Cheniere Energy Partners LP	\$645,000	3.25%	31/1/2032	550,017	0.01%
Cheniere Energy Partners LP	\$770,000	5.95%	30/6/2033	779,634	0.02%
Cheniere Energy Partners LP	\$510,000	5.75%	15/8/2034	510,345	0.01%
Cheniere Energy, Inc.	\$520,000	4.63%	15/10/2028	504,937	0.01%
Cheniere Energy, Inc.	\$575,000	5.65%	15/4/2034	574,272	0.01%
Chevron Corp.	\$705,000	2.95%	16/5/2026	678,501	0.02%
Chevron Corp.	\$305,000	2.00%	11/5/2027	281,825	0.01%
Chevron Corp.	\$535,000	2.24%	11/5/2030	463,227	0.01%
Chevron Corp.	\$305,000	3.08%	11/5/2050	208,314	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$500,000	3.40%	1/12/2026	477,294	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$200,000	3.70%	1/6/2028	190,422	0.00%
Chevron USA, Inc.	\$650,000	0.69%	12/8/2025	619,138	0.02%
Chevron USA, Inc.	\$155,000	1.02%	12/8/2027	137,793	0.00%
Chevron USA, Inc.	\$225,000	6.00%	1/3/2041	240,818	0.01%
Chevron USA, Inc.	\$530,000	2.34%	12/8/2050	307,542	0.01%
Children's Health System of Texas	\$100,000	2.51%	15/8/2050	61,186	0.00%
Children's Hospital	\$100,000	2.93%	15/7/2050	64,022	0.00%
Children's Hospital Corp.	\$200,000	4.12%	1/1/2047	168,302	0.00%
Children's Hospital Corp.	\$125,000	2.59%	1/2/2050	77,896	0.00%
Children's Hospital of Philadelphia	\$200,000	2.70%	1/7/2050	129,901	0.00%
Choice Hotels International, Inc.	\$300,000	3.70%	15/1/2031	264,731	0.01%
Choice Hotels International, Inc.	\$200,000	5.85%	1/8/2034	196,980	0.00%
CHRISTUS Health	\$25,000	4.34%	1/7/2028	24,354	0.00%
Chubb Corp.	\$200,000	6.00%	11/5/2037	213,330	0.01%
Chubb Corp.	\$300,000	6.50%	15/5/2038	334,513	0.01%
Chubb INA Holdings LLC	\$775,000	3.35%	3/5/2026	749,846	0.02%
Chubb INA Holdings LLC	€400,000	0.88%	15/6/2027	397,844	0.01%
Chubb INA Holdings LLC	€800,000	1.55%	15/3/2028	799,524	0.02%
Chubb INA Holdings LLC	\$325,000	1.38%	15/9/2030	264,963	0.01%
Chubb INA Holdings LLC	€200,000	1.40%	15/6/2031	186,250	0.00%
Chubb INA Holdings LLC	\$350,000	5.00%	15/3/2034	346,771	0.01%
Chubb INA Holdings LLC	\$300,000	6.70%	15/5/2036	337,156	0.01%
Chubb INA Holdings LLC	€171,000	2.50%	15/3/2038	159,842	0.00%
Chubb INA Holdings LLC	\$450,000	4.35%	3/11/2045	388,619	0.01%
Chubb INA Holdings LLC	\$550,000	3.05%	15/12/2061	349,645	0.01%
Church & Dwight Co., Inc.	\$235,000	3.15%	1/8/2027	223,053	0.01%
Church & Dwight Co., Inc.	\$250,000	5.60%	15/11/2032	259,309	0.01%
Church & Dwight Co., Inc.	\$100,000	3.95%	1/8/2047	78,653	0.00%
Church & Dwight Co., Inc.	\$200,000	5.00%	15/6/2052	185,699	0.00%
Cigna Group	\$424,000	4.50%	25/2/2026	417,976	0.01%
Cigna Group	\$188,000	1.25%	15/3/2026	175,576	0.00%
Cigna Group	\$700,000	3.40%	1/3/2027	669,196	0.02%
Cigna Group	\$1,475,000	4.38%	15/10/2028	1,432,193	0.03%
Cigna Group	\$375,000	5.00%	15/5/2029	373,373	0.01%
Cigna Group	\$652,000	2.40%	15/3/2030	564,200	0.01%
Cigna Group	\$575,000	2.38%	15/3/2031	482,386	0.01%
Cigna Group	\$275,000	5.13%	15/5/2031	272,966	0.01%
Cigna Group	\$325,000	5.40%	15/3/2033	326,136	0.01%
Cigna Group	\$550,000	5.25%	15/2/2034	542,070	0.01%
Cigna Group	\$675,000	4.80%	15/8/2038	620,066	0.02%
Cigna Group	\$525,000	4.80%	15/7/2046	461,887	0.01%
Cigna Group	\$460,000	3.88%	15/10/2047	346,558	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cigna Group	\$950,000	4.90%	15/12/2048	832,992	0.02%
Cigna Group	\$550,000	3.40%	15/3/2050	374,559	0.01%
Cigna Group	\$600,000	3.40%	15/3/2051	407,110	0.01%
Cigna Group	\$575,000	5.60%	15/2/2054	550,805	0.01%
Cincinnati Financial Corp.	\$150,000	6.92%	15/5/2028	158,736	0.00%
Cincinnati Financial Corp.	\$75,000	6.13%	1/11/2034	78,019	0.00%
Cintas Corp. No 2	\$1,145,000	3.70%	1/4/2027	1,102,360	0.03%
Cisco Systems, Inc.	\$350,000	4.90%	26/2/2026	349,566	0.01%
Cisco Systems, Inc.	\$235,000	2.95%	28/2/2026	227,147	0.01%
Cisco Systems, Inc.	\$1,225,000	4.80%	26/2/2027	1,221,592	0.03%
Cisco Systems, Inc.	\$900,000	4.85%	26/2/2029	899,717	0.02%
Cisco Systems, Inc.	\$450,000	4.95%	26/2/2031	449,689	0.01%
Cisco Systems, Inc.	\$1,225,000	5.05%	26/2/2034	1,223,822	0.03%
Cisco Systems, Inc.	\$650,000	5.90%	15/2/2039	690,607	0.02%
Cisco Systems, Inc.	\$594,000	5.50%	15/1/2040	603,312	0.01%
Cisco Systems, Inc.	\$765,000	5.30%	26/2/2054	750,083	0.02%
Cisco Systems, Inc.	\$350,000	5.35%	26/2/2064	340,417	0.01%
Citadel LP	\$275,000	4.88%	15/1/2027	268,225	0.01%
Citibank NA	\$649,000	5.86%	29/9/2025	652,251	0.02%
Citibank NA	\$700,000	5.44%	30/4/2026	702,483	0.02%
Citibank NA	\$875,000	5.49%	4/12/2026	879,321	0.02%
Citibank NA	\$1,000,000	5.80%	29/9/2028	1,027,150	0.02%
Citibank NA	\$650,000	5.57%	30/4/2034	660,772	0.02%
Citigroup, Inc.	\$875,000	5.50%	13/9/2025	874,030	0.02%
Citigroup, Inc.	¥40,000,000	2.40%	31/10/2025	252,781	0.01%
Citigroup, Inc.	\$500,000	3.70%	12/1/2026	487,034	0.01%
Citigroup, Inc.	\$725,000	4.60%	9/3/2026	713,466	0.02%
Citigroup, Inc.	CHF500,000	0.75%	2/4/2026	549,366	0.01%
Citigroup, Inc.	\$825,000	3.40%	1/5/2026	796,660	0.02%
Citigroup, Inc.	£100,000	5.15%	21/5/2026	127,076	0.00%
Citigroup, Inc.^	€500,000	1.25%	6/7/2026	522,481	0.01%
Citigroup, Inc.^	€800,000	1.50%	24/7/2026	836,963	0.02%
Citigroup, Inc.^	\$1,000,000	5.61%	29/9/2026	999,626	0.02%
Citigroup, Inc.	\$950,000	3.20%	21/10/2026	905,500	0.02%
Citigroup, Inc.	£300,000	1.75%	23/10/2026	351,454	0.01%
Citigroup, Inc.	\$300,000	4.30%	20/11/2026	292,866	0.01%
Citigroup, Inc.^	\$1,140,000	1.12%	28/1/2027	1,063,622	0.03%
Citigroup, Inc.^	\$950,000	1.46%	9/6/2027	880,687	0.02%
Citigroup, Inc.	¥100,000,000	2.80%	25/6/2027	647,683	0.02%
Citigroup, Inc.	\$1,275,000	4.45%	29/9/2027	1,242,916	0.03%
Citigroup, Inc.^	€1,400,000	0.50%	8/10/2027	1,398,916	0.03%
Citigroup, Inc.^	\$940,000	3.89%	10/1/2028	907,828	0.02%
Citigroup, Inc.^	\$550,000	3.07%	24/2/2028	519,115	0.01%
Citigroup, Inc.^	\$1,025,000	4.66%	24/5/2028	1,008,428	0.02%
Citigroup, Inc.^	\$1,300,000	3.67%	24/7/2028	1,239,058	0.03%
Citigroup, Inc.	\$960,000	4.13%	25/7/2028	920,884	0.02%
Citigroup, Inc.^	€1,200,000	3.71%	22/9/2028	1,289,750	0.03%
Citigroup, Inc.^	\$700,000	3.52%	27/10/2028	661,618	0.02%
Citigroup, Inc.	€250,000	1.25%	10/4/2029	240,955	0.01%
Citigroup, Inc.^	\$850,000	4.08%	23/4/2029	814,616	0.02%
Citigroup, Inc.^	\$500,000	5.17%	13/2/2030	496,971	0.01%
Citigroup, Inc.^	\$700,000	3.98%	20/3/2030	660,441	0.02%
Citigroup, Inc.^	\$600,000	2.98%	5/11/2030	534,394	0.01%
Citigroup, Inc.^	\$600,000	2.67%	29/1/2031	521,958	0.01%
Citigroup, Inc.^	\$1,425,000	4.41%	31/3/2031	1,358,118	0.03%
Citigroup, Inc.^	\$1,250,000	2.57%	3/6/2031	1,072,420	0.03%
Citigroup, Inc.^	\$1,112,000	2.56%	1/5/2032	926,620	0.02%
Citigroup, Inc.	\$350,000	6.63%	15/6/2032	373,406	0.01%
Citigroup, Inc.^	\$700,000	2.52%	3/11/2032	575,771	0.01%
Citigroup, Inc.^	\$1,025,000	3.06%	25/1/2033	869,208	0.02%
Citigroup, Inc.^	\$1,050,000	3.79%	17/3/2033	935,938	0.02%
Citigroup, Inc.^	\$750,000	4.91%	24/5/2033	721,065	0.02%
Citigroup, Inc.^	€500,000	4.11%	22/9/2033	543,890	0.01%
Citigroup, Inc.	\$325,000	6.00%	31/10/2033	333,797	0.01%
Citigroup, Inc.^	\$1,075,000	6.27%	17/11/2033	1,126,922	0.03%
Citigroup, Inc.^	\$1,075,000	6.17%	25/5/2034	1,093,435	0.03%
Citigroup, Inc.^	\$888,000	5.83%	13/2/2035	880,199	0.02%
Citigroup, Inc.	\$300,000	6.13%	25/8/2036	306,856	0.01%
Citigroup, Inc.^	\$250,000	3.88%	24/1/2039	209,134	0.01%
Citigroup, Inc.	\$718,000	8.13%	15/7/2039	896,905	0.02%
Citigroup, Inc.	£200,000	7.38%	1/9/2039	300,529	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup, Inc.^	\$275,000	5.32%	26/3/2041	265,043	0.01%
Citigroup, Inc.	\$300,000	5.88%	30/1/2042	307,787	0.01%
Citigroup, Inc.^	\$650,000	2.90%	3/11/2042	452,955	0.01%
Citigroup, Inc.	\$525,000	6.68%	13/9/2043	571,243	0.01%
Citigroup, Inc.	\$200,000	5.30%	6/5/2044	186,011	0.00%
Citigroup, Inc.	\$325,000	4.65%	30/7/2045	283,698	0.01%
Citigroup, Inc.	\$700,000	4.75%	18/5/2046	600,138	0.01%
Citigroup, Inc.^	\$200,000	4.28%	24/4/2048	166,083	0.00%
Citigroup, Inc.	\$875,000	4.65%	23/7/2048	762,797	0.02%
Citizens Bank NA^	\$250,000	4.58%	9/8/2028	241,344	0.01%
Citizens Financial Group, Inc.	\$200,000	4.30%	3/12/2025	195,593	0.00%
Citizens Financial Group, Inc.^	\$450,000	5.84%	23/1/2030	448,498	0.01%
Citizens Financial Group, Inc.	\$300,000	3.25%	30/4/2030	264,021	0.01%
Citizens Financial Group, Inc.	\$100,000	2.64%	30/9/2032	76,649	0.00%
Citizens Financial Group, Inc.^	\$300,000	6.65%	25/4/2035	310,333	0.01%
Citizens Financial Group, Inc.^	\$200,000	5.64%	21/5/2037	185,609	0.00%
City of Hope	\$225,000	4.38%	15/8/2048	183,340	0.00%
CK Hutchison International 24 Ltd.	\$350,000	5.50%	26/4/2034	350,249	0.01%
Claremont Mckenna College	\$125,000	3.78%	1/1/2122	83,190	0.00%
Cleco Corporate Holdings LLC	\$300,000	3.74%	1/5/2026	288,753	0.01%
Cleco Corporate Holdings LLC	\$85,000	4.97%	1/5/2046	69,931	0.00%
Cleveland Clinic Foundation	\$125,000	4.86%	1/1/2114	109,464	0.00%
Cleveland Electric Illuminating Co.	\$150,000	3.50%	1/4/2028	140,329	0.00%
Cleveland Electric Illuminating Co.	\$125,000	4.55%	15/11/2030	118,121	0.00%
Clorox Co.	\$200,000	3.10%	1/10/2027	188,068	0.00%
Clorox Co.	\$150,000	4.40%	1/5/2029	146,012	0.00%
Clorox Co.	\$350,000	1.80%	15/5/2030	291,976	0.01%
Clorox Co.	\$275,000	4.60%	1/5/2032	266,478	0.01%
CME Group, Inc.	\$300,000	5.30%	15/9/2043	299,769	0.01%
CME Group, Inc.	\$200,000	4.15%	15/6/2048	168,508	0.00%
CMS Energy Corp.	\$185,000	3.00%	15/5/2026	177,064	0.00%
CMS Energy Corp.	\$115,000	4.88%	1/3/2044	103,573	0.00%
CMS Energy Corp.^	\$350,000	4.75%	1/6/2050	320,160	0.01%
CNA Financial Corp.	\$275,000	4.50%	1/3/2026	270,806	0.01%
CNA Financial Corp.	\$300,000	3.90%	1/5/2029	284,346	0.01%
CNA Financial Corp.	\$250,000	5.50%	15/6/2033	249,439	0.01%
CNA Financial Corp.	\$175,000	5.13%	15/2/2034	169,508	0.00%
CNH Industrial Capital LLC	\$200,000	5.45%	14/10/2025	199,918	0.01%
CNH Industrial Capital LLC	\$250,000	1.88%	15/1/2026	236,695	0.01%
CNH Industrial Capital LLC	\$125,000	1.45%	15/7/2026	115,550	0.00%
CNH Industrial Capital LLC	\$475,000	5.50%	12/1/2029	479,862	0.01%
CNH Industrial Capital LLC	\$250,000	5.10%	20/4/2029	249,075	0.01%
CNO Financial Group, Inc.	\$200,000	5.25%	30/5/2029	193,895	0.00%
CNO Financial Group, Inc.	\$250,000	6.45%	15/6/2034	249,856	0.01%
CNO Global Funding	\$1,050,000	1.75%	7/10/2026	961,176	0.02%
Coca-Cola Co.	€300,000	1.13%	9/3/2027	304,156	0.01%
Coca-Cola Co. ¹	\$325,000	3.38%	25/3/2027	313,860	0.01%
Coca-Cola Co.	\$175,000	1.50%	5/3/2028	156,486	0.00%
Coca-Cola Co.	€300,000	0.13%	9/3/2029	278,722	0.01%
Coca-Cola Co.	\$250,000	2.13%	6/9/2029	220,105	0.01%
Coca-Cola Co.	\$500,000	1.65%	1/6/2030	419,199	0.01%
Coca-Cola Co.	\$500,000	2.00%	5/3/2031	418,831	0.01%
Coca-Cola Co.	\$430,000	1.38%	15/3/2031	345,256	0.01%
Coca-Cola Co.	\$750,000	2.25%	5/1/2032	631,778	0.02%
Coca-Cola Co.	€200,000	0.50%	9/3/2033	169,178	0.00%
Coca-Cola Co.	€300,000	0.38%	15/3/2033	251,584	0.01%
Coca-Cola Co.	\$375,000	5.00%	13/5/2034	376,233	0.01%
Coca-Cola Co.	€300,000	1.63%	9/3/2035	270,176	0.01%
Coca-Cola Co.	€300,000	0.95%	6/5/2036	242,969	0.01%
Coca-Cola Co.	€150,000	0.80%	15/3/2040	107,975	0.00%
Coca-Cola Co.	\$475,000	2.50%	1/6/2040	333,216	0.01%
Coca-Cola Co. ¹	€1,100,000	1.00%	9/3/2041	801,897	0.02%
Coca-Cola Co.	\$200,000	2.88%	5/5/2041	146,921	0.00%
Coca-Cola Co.	\$600,000	2.60%	1/6/2050	372,849	0.01%
Coca-Cola Co.	\$500,000	3.00%	5/3/2051	337,429	0.01%
Coca-Cola Co.	\$325,000	2.50%	15/3/2051	197,079	0.00%
Coca-Cola Co.	\$475,000	5.30%	13/5/2054	471,803	0.01%
Coca-Cola Co.	\$550,000	2.75%	1/6/2060	333,077	0.01%
Coca-Cola Consolidated, Inc.	\$50,000	3.80%	25/11/2025	48,884	0.00%
Coca-Cola Consolidated, Inc.	\$200,000	5.25%	1/6/2029	200,833	0.01%
Coca-Cola Consolidated, Inc.	\$300,000	5.45%	1/6/2034	302,675	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Colgate-Palmolive Co.	\$175,000	3.10%	15/8/2027	166,652	0.00%
Colgate-Palmolive Co.	€500,000	0.30%	10/11/2029	463,406	0.01%
Colgate-Palmolive Co.	\$300,000	3.25%	15/8/2032	268,101	0.01%
Colgate-Palmolive Co.	\$175,000	4.60%	1/3/2033	171,827	0.00%
Colgate-Palmolive Co.	€100,000	1.38%	6/3/2034	90,269	0.00%
Colgate-Palmolive Co.	€100,000	0.88%	12/11/2039	73,302	0.00%
Colgate-Palmolive Co.	\$375,000	4.00%	15/8/2045	313,774	0.01%
Colgate-Palmolive Co.	\$25,000	3.70%	1/8/2047	19,787	0.00%
Colonial Enterprises, Inc.	\$200,000	3.25%	15/5/2030	178,706	0.00%
Colonial Pipeline Co.	\$200,000	7.63%	15/4/2032	226,792	0.01%
Colonial Pipeline Co.	\$305,000	4.25%	15/4/2048	248,978	0.01%
Colorado Interstate Gas Co. LLC/Colorado Interstate Issuing Corp.	\$120,000	4.15%	15/8/2026	116,566	0.00%
Columbia Pipeline Group, Inc.	\$190,000	5.80%	1/6/2045	184,995	0.00%
Columbia Pipelines Holding Co. LLC	\$35,000	6.06%	15/8/2026	35,274	0.00%
Columbia Pipelines Holding Co. LLC	\$295,000	6.04%	15/8/2028	301,640	0.01%
Columbia Pipelines Holding Co. LLC	\$175,000	5.68%	15/1/2034	172,076	0.00%
Columbia Pipelines Operating Co. LLC	\$255,000	5.93%	15/8/2030	260,402	0.01%
Columbia Pipelines Operating Co. LLC	\$400,000	6.04%	15/11/2033	408,693	0.01%
Columbia Pipelines Operating Co. LLC	\$240,000	6.50%	15/8/2043	249,766	0.01%
Columbia Pipelines Operating Co. LLC	\$450,000	6.54%	15/11/2053	474,187	0.01%
Columbia Pipelines Operating Co. LLC	\$170,000	6.71%	15/8/2063	179,282	0.00%
Comcast Corp.	\$550,000	3.38%	15/8/2025	538,818	0.01%
Comcast Corp. ¹	\$1,075,000	3.95%	15/10/2025	1,058,053	0.03%
Comcast Corp.	\$300,000	5.25%	7/11/2025	299,804	0.01%
Comcast Corp.	\$300,000	3.15%	1/3/2026	290,039	0.01%
Comcast Corp.	€242,000	0.00%	14/9/2026	240,590	0.01%
Comcast Corp.	\$325,000	2.35%	15/1/2027	304,349	0.01%
Comcast Corp.	\$225,000	3.30%	1/2/2027	215,660	0.01%
Comcast Corp.	\$250,000	3.30%	1/4/2027	239,088	0.01%
Comcast Corp.	€800,000	0.25%	20/5/2027	784,698	0.02%
Comcast Corp.	\$500,000	5.35%	15/11/2027	505,511	0.01%
Comcast Corp.	\$825,000	3.15%	15/2/2028	775,066	0.02%
Comcast Corp.	\$500,000	3.55%	1/5/2028	474,851	0.01%
Comcast Corp.	\$1,275,000	4.15%	15/10/2028	1,234,677	0.03%
Comcast Corp.	\$750,000	4.55%	15/1/2029	738,341	0.02%
Comcast Corp.	£200,000	1.50%	20/2/2029	219,844	0.01%
Comcast Corp.	\$450,000	5.10%	1/6/2029	452,851	0.01%
Comcast Corp.	€400,000	0.25%	14/9/2029	363,560	0.01%
Comcast Corp.	£100,000	5.50%	23/11/2029	130,786	0.00%
Comcast Corp.	\$625,000	2.65%	1/2/2030	553,286	0.01%
Comcast Corp.	\$725,000	3.40%	1/4/2030	666,486	0.02%
Comcast Corp.	\$425,000	4.25%	15/10/2030	407,527	0.01%
Comcast Corp.	\$675,000	1.95%	15/1/2031	557,090	0.01%
Comcast Corp.	\$600,000	5.50%	15/11/2032	613,678	0.01%
Comcast Corp.	\$775,000	4.25%	15/1/2033	724,347	0.02%
Comcast Corp.	\$200,000	4.80%	15/5/2033	194,415	0.00%
Comcast Corp.	\$625,000	5.30%	1/6/2034	626,272	0.02%
Comcast Corp.	\$475,000	4.20%	15/8/2034	435,430	0.01%
Comcast Corp.	£571,000	1.88%	20/2/2036	517,449	0.01%
Comcast Corp.	\$700,000	3.20%	15/7/2036	565,609	0.01%
Comcast Corp.	\$75,000	6.45%	15/3/2037	81,163	0.00%
Comcast Corp.	\$400,000	3.90%	1/3/2038	338,602	0.01%
Comcast Corp.	\$525,000	4.60%	15/10/2038	477,846	0.01%
Comcast Corp.	\$400,000	3.25%	1/11/2039	307,782	0.01%
Comcast Corp.	€200,000	1.25%	20/2/2040	154,926	0.00%
Comcast Corp.	\$995,000	3.75%	1/4/2040	808,561	0.02%
Comcast Corp.	\$425,000	4.60%	15/8/2045	369,543	0.01%
Comcast Corp.	\$485,000	3.40%	15/7/2046	350,290	0.01%
Comcast Corp.	\$375,000	4.00%	15/8/2047	294,515	0.01%
Comcast Corp.	\$885,000	3.97%	1/11/2047	689,857	0.02%
Comcast Corp.	\$600,000	4.00%	1/3/2048	471,340	0.01%
Comcast Corp.	\$738,000	4.70%	15/10/2048	653,371	0.02%
Comcast Corp.	\$475,000	4.00%	1/11/2049	370,215	0.01%
Comcast Corp.	\$600,000	3.45%	1/2/2050	423,796	0.01%
Comcast Corp.	\$500,000	2.80%	15/1/2051	308,181	0.01%
Comcast Corp.	\$1,699,000	2.89%	1/11/2051	1,060,804	0.03%
Comcast Corp.	\$450,000	2.45%	15/8/2052	253,356	0.01%
Comcast Corp.	\$475,000	4.05%	1/11/2052	368,092	0.01%
Comcast Corp.	\$550,000	5.35%	15/5/2053	526,955	0.01%
Comcast Corp.	\$400,000	5.65%	1/6/2054	399,417	0.01%
Comcast Corp.	\$2,133,000	2.94%	1/11/2056	1,286,857	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Comcast Corp.	\$588,000	4.95%	15/10/2058	525,121	0.01%
Comcast Corp.	\$200,000	2.65%	15/8/2062	108,911	0.00%
Comcast Corp.	\$1,493,000	2.99%	1/11/2063	875,850	0.02%
Comcast Corp.	\$550,000	5.50%	15/5/2064	529,224	0.01%
Comerica Bank^	\$250,000	5.33%	25/8/2033	224,938	0.01%
Comerica, Inc.^	\$475,000	5.98%	30/1/2030	468,119	0.01%
CommonSpirit Health	\$200,000	6.07%	1/11/2027	204,603	0.01%
CommonSpirit Health	\$405,000	3.35%	1/10/2029	371,125	0.01%
CommonSpirit Health	\$300,000	5.21%	1/12/2031	295,781	0.01%
CommonSpirit Health	\$275,000	5.32%	1/12/2034	270,185	0.01%
CommonSpirit Health	\$240,000	4.35%	1/11/2042	202,284	0.01%
CommonSpirit Health	\$300,000	4.19%	1/10/2049	240,235	0.01%
CommonSpirit Health	\$250,000	3.82%	1/10/2049	190,500	0.00%
CommonSpirit Health	\$200,000	3.91%	1/10/2050	151,569	0.00%
CommonSpirit Health	\$350,000	5.55%	1/12/2054	343,192	0.01%
Commonwealth Edison Co.	\$100,000	2.55%	15/6/2026	95,240	0.00%
Commonwealth Edison Co.	\$200,000	3.70%	15/8/2028	190,058	0.00%
Commonwealth Edison Co.	\$235,000	2.20%	1/3/2030	201,070	0.01%
Commonwealth Edison Co.	\$175,000	3.15%	15/3/2032	152,797	0.00%
Commonwealth Edison Co.	\$150,000	4.90%	1/2/2033	146,425	0.00%
Commonwealth Edison Co.	\$150,000	5.30%	1/6/2034	150,021	0.00%
Commonwealth Edison Co.	\$35,000	5.90%	15/3/2036	36,278	0.00%
Commonwealth Edison Co.	\$150,000	6.45%	15/1/2038	162,297	0.00%
Commonwealth Edison Co.	\$275,000	3.80%	1/10/2042	216,365	0.01%
Commonwealth Edison Co.	\$120,000	4.60%	15/8/2043	104,744	0.00%
Commonwealth Edison Co.	\$105,000	3.70%	1/3/2045	79,851	0.00%
Commonwealth Edison Co.	\$100,000	4.35%	15/11/2045	83,854	0.00%
Commonwealth Edison Co.	\$195,000	3.65%	15/6/2046	144,777	0.00%
Commonwealth Edison Co.	\$375,000	3.75%	15/8/2047	282,084	0.01%
Commonwealth Edison Co.	\$250,000	4.00%	1/3/2048	194,344	0.00%
Commonwealth Edison Co.	\$110,000	4.00%	1/3/2049	85,081	0.00%
Commonwealth Edison Co.	\$150,000	3.20%	15/11/2049	99,811	0.00%
Commonwealth Edison Co.	\$330,000	3.00%	1/3/2050	211,184	0.01%
Commonwealth Edison Co.	\$220,000	3.13%	15/3/2051	143,453	0.00%
Commonwealth Edison Co.	\$200,000	2.75%	1/9/2051	119,326	0.00%
Commonwealth Edison Co.	\$200,000	3.85%	15/3/2052	148,059	0.00%
Commonwealth Edison Co.	\$175,000	5.30%	1/2/2053	165,391	0.00%
Commonwealth Edison Co.	\$150,000	5.65%	1/6/2054	149,250	0.00%
Community Health Network, Inc.	\$150,000	3.10%	1/5/2050	98,123	0.00%
Conagra Brands, Inc.	\$350,000	4.60%	1/11/2025	345,802	0.01%
Conagra Brands, Inc.	\$400,000	5.30%	1/10/2026	399,564	0.01%
Conagra Brands, Inc.	\$900,000	1.38%	1/11/2027	792,790	0.02%
Conagra Brands, Inc.	\$175,000	7.00%	1/10/2028	186,079	0.00%
Conagra Brands, Inc.	\$250,000	4.85%	1/11/2028	245,751	0.01%
Conagra Brands, Inc.	\$470,000	5.30%	1/11/2038	442,430	0.01%
Conagra Brands, Inc.	\$260,000	5.40%	1/11/2048	239,360	0.01%
Concentrix Corp.	\$225,000	6.60%	2/8/2028	227,760	0.01%
Concentrix Corp.	\$200,000	6.85%	2/8/2033	198,000	0.01%
Connecticut Light & Power Co.	\$300,000	3.20%	15/3/2027	286,091	0.01%
Connecticut Light & Power Co.	\$280,000	2.05%	1/7/2031	228,304	0.01%
Connecticut Light & Power Co.	\$285,000	4.30%	15/4/2044	240,277	0.01%
Connecticut Light & Power Co.	\$100,000	4.15%	1/6/2045	81,934	0.00%
Connecticut Light & Power Co.	\$260,000	4.00%	1/4/2048	207,244	0.01%
Connecticut Light & Power Co.	\$150,000	5.25%	15/1/2053	143,322	0.00%
Conoco Funding Co.	\$125,000	7.25%	15/10/2031	140,298	0.00%
ConocoPhillips	\$225,000	5.90%	15/5/2038	233,589	0.01%
ConocoPhillips	\$535,000	6.50%	1/2/2039	588,471	0.01%
ConocoPhillips	\$105,000	4.88%	1/10/2047	95,561	0.00%
ConocoPhillips Co.	\$412,000	6.95%	15/4/2029	446,544	0.01%
ConocoPhillips Co.	\$595,000	5.05%	15/9/2033	589,957	0.01%
ConocoPhillips Co.	\$283,000	3.76%	15/3/2042	224,250	0.01%
ConocoPhillips Co.	\$265,000	4.30%	15/11/2044	224,832	0.01%
ConocoPhillips Co.	\$135,000	5.95%	15/3/2046	139,953	0.00%
ConocoPhillips Co.	\$390,000	3.80%	15/3/2052	291,705	0.01%
ConocoPhillips Co.	\$415,000	5.30%	15/5/2053	394,374	0.01%
ConocoPhillips Co.	\$340,000	5.55%	15/3/2054	334,891	0.01%
ConocoPhillips Co.	\$615,000	4.03%	15/3/2062	463,312	0.01%
ConocoPhillips Co.	\$240,000	5.70%	15/9/2063	239,266	0.01%
Consolidated Edison Co. of New York, Inc.	\$105,000	3.13%	15/11/2027	98,437	0.00%
Consolidated Edison Co. of New York, Inc.	\$90,000	3.80%	15/5/2028	86,269	0.00%
Consolidated Edison Co. of New York, Inc.	\$150,000	4.00%	1/12/2028	144,421	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Consolidated Edison Co. of New York, Inc.	\$180,000	3.35%	1/4/2030	165,240	0.00%
Consolidated Edison Co. of New York, Inc.	\$275,000	2.40%	15/6/2031	232,195	0.01%
Consolidated Edison Co. of New York, Inc.	\$485,000	5.20%	1/3/2033	484,025	0.01%
Consolidated Edison Co. of New York, Inc.	\$350,000	5.50%	15/3/2034	355,675	0.01%
Consolidated Edison Co. of New York, Inc.	\$150,000	5.38%	15/5/2034	150,701	0.00%
Consolidated Edison Co. of New York, Inc.	\$125,000	5.85%	15/3/2036	128,409	0.00%
Consolidated Edison Co. of New York, Inc.	\$175,000	6.20%	15/6/2036	185,596	0.00%
Consolidated Edison Co. of New York, Inc.	\$190,000	6.75%	1/4/2038	210,331	0.01%
Consolidated Edison Co. of New York, Inc.	\$190,000	5.50%	1/12/2039	187,269	0.00%
Consolidated Edison Co. of New York, Inc.	\$110,000	5.70%	15/6/2040	109,686	0.00%
Consolidated Edison Co. of New York, Inc.	\$300,000	4.20%	15/3/2042	247,567	0.01%
Consolidated Edison Co. of New York, Inc.	\$275,000	3.95%	1/3/2043	219,531	0.01%
Consolidated Edison Co. of New York, Inc.	\$220,000	4.45%	15/3/2044	187,429	0.00%
Consolidated Edison Co. of New York, Inc.	\$305,000	4.50%	1/12/2045	257,056	0.01%
Consolidated Edison Co. of New York, Inc.	\$200,000	3.85%	15/6/2046	153,087	0.00%
Consolidated Edison Co. of New York, Inc.	\$275,000	3.88%	15/6/2047	212,085	0.01%
Consolidated Edison Co. of New York, Inc.	\$185,000	4.65%	1/12/2048	157,480	0.00%
Consolidated Edison Co. of New York, Inc.	\$285,000	4.13%	15/5/2049	225,000	0.01%
Consolidated Edison Co. of New York, Inc.	\$520,000	3.95%	1/4/2050	406,351	0.01%
Consolidated Edison Co. of New York, Inc.	\$235,000	3.20%	1/12/2051	154,662	0.00%
Consolidated Edison Co. of New York, Inc.	\$225,000	6.15%	15/11/2052	238,461	0.01%
Consolidated Edison Co. of New York, Inc.	\$450,000	5.90%	15/11/2053	460,717	0.01%
Consolidated Edison Co. of New York, Inc.	\$300,000	5.70%	15/5/2054	299,352	0.01%
Consolidated Edison Co. of New York, Inc.	\$175,000	4.63%	1/12/2054	148,135	0.00%
Consolidated Edison Co. of New York, Inc.	\$160,000	4.30%	1/12/2056	125,914	0.00%
Consolidated Edison Co. of New York, Inc.	\$220,000	4.50%	15/5/2058	179,336	0.00%
Consolidated Edison Co. of New York, Inc.	\$190,000	3.70%	15/11/2059	132,041	0.00%
Consolidated Edison Co. of New York, Inc.	\$215,000	3.00%	1/12/2060	127,133	0.00%
Consolidated Edison Co. of New York, Inc.	\$225,000	3.60%	15/6/2061	154,532	0.00%
Constellation Brands, Inc.	\$400,000	4.40%	15/11/2025	394,610	0.01%
Constellation Brands, Inc.	\$450,000	3.60%	15/2/2028	426,468	0.01%
Constellation Brands, Inc.	\$650,000	4.65%	15/11/2028	636,013	0.02%
Constellation Brands, Inc.	\$200,000	2.88%	1/5/2030	176,551	0.00%
Constellation Brands, Inc.	\$500,000	2.25%	1/8/2031	410,386	0.01%
Constellation Brands, Inc.	\$200,000	4.75%	9/5/2032	192,301	0.00%
Constellation Brands, Inc.	\$250,000	4.90%	1/5/2033	241,300	0.01%
Constellation Brands, Inc.	\$225,000	4.50%	9/5/2047	187,864	0.00%
Constellation Brands, Inc.	\$150,000	4.10%	15/2/2048	118,180	0.00%
Constellation Brands, Inc.	\$200,000	5.25%	15/11/2048	186,228	0.00%
Constellation Energy Generation LLC	\$160,000	5.60%	1/3/2028	162,065	0.00%
Constellation Energy Generation LLC	\$250,000	5.80%	1/3/2033	255,326	0.01%
Constellation Energy Generation LLC	\$190,000	6.13%	15/1/2034	198,057	0.01%
Constellation Energy Generation LLC	\$290,000	6.25%	1/10/2039	299,477	0.01%
Constellation Energy Generation LLC	\$100,000	5.75%	1/10/2041	98,391	0.00%
Constellation Energy Generation LLC	\$275,000	5.60%	15/6/2042	265,376	0.01%
Constellation Energy Generation LLC	\$400,000	6.50%	1/10/2053	425,120	0.01%
Constellation Energy Generation LLC	\$300,000	5.75%	15/3/2054	290,816	0.01%
Consumers Energy Co.	\$340,000	4.90%	15/2/2029	338,607	0.01%
Consumers Energy Co.	\$200,000	4.60%	30/5/2029	196,808	0.00%
Consumers Energy Co.	\$160,000	3.60%	15/8/2032	143,667	0.00%
Consumers Energy Co.	\$200,000	4.63%	15/5/2033	191,539	0.00%
Consumers Energy Co.	\$120,000	3.95%	15/5/2043	97,376	0.00%
Consumers Energy Co.	\$115,000	3.95%	15/7/2047	92,186	0.00%
Consumers Energy Co.	\$125,000	4.05%	15/5/2048	101,637	0.00%
Consumers Energy Co.	\$375,000	4.35%	15/4/2049	316,099	0.01%
Consumers Energy Co.	\$145,000	3.75%	15/2/2050	110,376	0.00%
Consumers Energy Co.	\$180,000	4.20%	1/9/2052	145,558	0.00%
Consumers Energy Co.	\$376,000	2.50%	1/5/2060	212,192	0.01%
Continental Resources, Inc.	\$390,000	2.27%	15/11/2026	361,966	0.01%
Continental Resources, Inc.	\$530,000	4.38%	15/1/2028	509,196	0.01%
Continental Resources, Inc.	\$340,000	5.75%	15/1/2031	334,360	0.01%
Continental Resources, Inc.	\$305,000	2.88%	1/4/2032	246,484	0.01%
Continental Resources, Inc.	\$295,000	4.90%	1/6/2044	241,191	0.01%
Continental Wind LLC	\$59,040	6.00%	28/2/2033	58,540	0.00%
COPT Defense Properties LP	\$200,000	2.25%	15/3/2026	188,845	0.00%
COPT Defense Properties LP	\$400,000	2.00%	15/1/2029	339,629	0.01%
COPT Defense Properties LP	\$150,000	2.75%	15/4/2031	124,045	0.00%
Corebridge Financial, Inc.	\$550,000	3.65%	5/4/2027	526,547	0.01%
Corebridge Financial, Inc.	\$525,000	3.85%	5/4/2029	492,114	0.01%
Corebridge Financial, Inc.	\$400,000	3.90%	5/4/2032	358,255	0.01%
Corebridge Financial, Inc.	\$350,000	6.05%	15/9/2033	358,295	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Corebridge Financial, Inc.	\$625,000	5.75%	15/1/2034	629,025	0.02%
Corebridge Financial, Inc.	\$250,000	4.35%	5/4/2042	206,256	0.01%
Corebridge Financial, Inc.	\$450,000	4.40%	5/4/2052	354,267	0.01%
Corebridge Financial, Inc.^	\$400,000	6.88%	15/12/2052	403,552	0.01%
Corebridge Global Funding	\$200,000	0.90%	22/9/2025	189,016	0.00%
Corebridge Global Funding	\$250,000	5.35%	24/6/2026	249,922	0.01%
Corebridge Global Funding	\$200,000	5.90%	19/9/2028	204,228	0.01%
Corebridge Global Funding	\$200,000	5.20%	12/1/2029	199,140	0.01%
Corebridge Global Funding	\$375,000	5.20%	24/6/2029	373,593	0.01%
Corewell Health Obligated Group	\$50,000	3.49%	15/7/2049	37,342	0.00%
Corning, Inc.	\$100,000	4.70%	15/3/2037	92,415	0.00%
Corning, Inc.	\$175,000	5.75%	15/8/2040	173,551	0.00%
Corning, Inc.	\$150,000	4.75%	15/3/2042	133,883	0.00%
Corning, Inc.	\$275,000	5.35%	15/11/2048	257,413	0.01%
Corning, Inc.	\$275,000	3.90%	15/11/2049	206,159	0.01%
Corning, Inc.	\$500,000	5.45%	15/11/2079	459,981	0.01%
CoStar Group, Inc.	\$200,000	2.80%	15/7/2030	169,164	0.00%
Costco Wholesale Corp.	\$500,000	1.38%	20/6/2027	454,289	0.01%
Costco Wholesale Corp.	\$525,000	1.60%	20/4/2030	441,108	0.01%
Costco Wholesale Corp.	\$500,000	1.75%	20/4/2032	401,415	0.01%
Coterra Energy, Inc.	\$295,000	3.90%	15/5/2027	283,688	0.01%
Coterra Energy, Inc.	\$130,000	4.38%	15/3/2029	124,143	0.00%
Coterra Energy, Inc.	\$180,000	5.60%	15/3/2034	179,568	0.00%
Cottage Health Obligated Group	\$200,000	3.30%	1/11/2049	143,048	0.00%
Cox Communications, Inc.	\$350,000	3.35%	15/9/2026	334,708	0.01%
Cox Communications, Inc.	\$325,000	3.50%	15/8/2027	307,255	0.01%
Cox Communications, Inc.	\$700,000	5.45%	15/9/2028	703,678	0.02%
Cox Communications, Inc.	\$125,000	1.80%	1/10/2030	100,476	0.00%
Cox Communications, Inc.	\$215,000	2.60%	15/6/2031	177,639	0.00%
Cox Communications, Inc.	\$300,000	5.70%	15/6/2033	298,583	0.01%
Cox Communications, Inc.	\$300,000	4.80%	1/2/2035	271,414	0.01%
Cox Communications, Inc.	\$150,000	8.38%	1/3/2039	176,889	0.00%
Cox Communications, Inc.	\$275,000	4.50%	30/6/2043	220,846	0.01%
Cox Communications, Inc.	\$350,000	2.95%	1/10/2050	208,398	0.01%
Cox Communications, Inc.	\$325,000	3.60%	15/6/2051	220,496	0.01%
Cox Communications, Inc.	\$200,000	5.80%	15/12/2053	190,623	0.00%
CRH America Finance, Inc.	\$275,000	5.40%	21/5/2034	272,292	0.01%
CRH SMW Finance DAC	\$475,000	5.20%	21/5/2029	475,018	0.01%
Crown Castle, Inc.	\$325,000	4.45%	15/2/2026	319,293	0.01%
Crown Castle, Inc.	\$225,000	3.70%	15/6/2026	217,467	0.01%
Crown Castle, Inc.	\$1,000,000	1.05%	15/7/2026	915,236	0.02%
Crown Castle, Inc.	\$75,000	4.00%	1/3/2027	72,477	0.00%
Crown Castle, Inc.	\$260,000	2.90%	15/3/2027	244,051	0.01%
Crown Castle, Inc.	\$150,000	3.65%	1/9/2027	142,602	0.00%
Crown Castle, Inc.	\$315,000	5.00%	11/1/2028	311,151	0.01%
Crown Castle, Inc.	\$375,000	3.80%	15/2/2028	355,323	0.01%
Crown Castle, Inc.	\$175,000	4.80%	1/9/2028	171,347	0.00%
Crown Castle, Inc.	\$175,000	4.30%	15/2/2029	167,062	0.00%
Crown Castle, Inc.	\$650,000	3.10%	15/11/2029	580,539	0.01%
Crown Castle, Inc.	\$580,000	3.30%	1/7/2030	517,060	0.01%
Crown Castle, Inc.	\$200,000	2.25%	15/1/2031	164,438	0.00%
Crown Castle, Inc.	\$350,000	2.10%	1/4/2031	283,411	0.01%
Crown Castle, Inc.	\$200,000	2.50%	15/7/2031	165,090	0.00%
Crown Castle, Inc.	\$400,000	5.10%	1/5/2033	385,625	0.01%
Crown Castle, Inc.	\$400,000	2.90%	1/4/2041	276,642	0.01%
Crown Castle, Inc.	\$60,000	4.75%	15/5/2047	51,053	0.00%
Crown Castle, Inc.	\$75,000	5.20%	15/2/2049	67,996	0.00%
Crown Castle, Inc.	\$215,000	4.00%	15/11/2049	163,281	0.00%
Crown Castle, Inc.	\$100,000	4.15%	1/7/2050	77,801	0.00%
Crown Castle, Inc.	\$525,000	3.25%	15/1/2051	347,537	0.01%
CSX Corp.	\$150,000	3.35%	1/11/2025	146,116	0.00%
CSX Corp.	\$150,000	2.60%	1/11/2026	141,813	0.00%
CSX Corp.	\$50,000	3.25%	1/6/2027	47,734	0.00%
CSX Corp.	\$125,000	3.80%	1/3/2028	120,244	0.00%
CSX Corp.	\$500,000	4.25%	15/3/2029	485,401	0.01%
CSX Corp.	\$425,000	2.40%	15/2/2030	370,642	0.01%
CSX Corp.	\$300,000	4.10%	15/11/2032	280,153	0.01%
CSX Corp.	\$325,000	5.20%	15/11/2033	325,743	0.01%
CSX Corp.	\$150,000	6.00%	1/10/2036	158,494	0.00%
CSX Corp.	\$100,000	6.15%	1/5/2037	107,189	0.00%
CSX Corp.	\$100,000	6.22%	30/4/2040	107,086	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CSX Corp.	\$100,000	5.50%	15/4/2041	99,502	0.00%
CSX Corp.	\$50,000	4.75%	30/5/2042	45,372	0.00%
CSX Corp.	\$350,000	4.40%	1/3/2043	304,479	0.01%
CSX Corp.	\$275,000	4.10%	15/3/2044	225,960	0.01%
CSX Corp.	\$550,000	3.80%	1/11/2046	426,411	0.01%
CSX Corp.	\$175,000	4.30%	1/3/2048	145,986	0.00%
CSX Corp.	\$75,000	4.50%	15/3/2049	64,230	0.00%
CSX Corp.	\$375,000	3.35%	15/9/2049	263,733	0.01%
CSX Corp.	\$250,000	3.80%	15/4/2050	190,845	0.00%
CSX Corp.	\$450,000	4.50%	15/11/2052	385,202	0.01%
CSX Corp.	\$300,000	4.25%	1/11/2066	233,381	0.01%
CSX Corp.	\$355,000	4.65%	1/3/2068	297,831	0.01%
CubeSmart LP	\$100,000	3.13%	1/9/2026	95,247	0.00%
CubeSmart LP	\$350,000	2.25%	15/12/2028	308,306	0.01%
CubeSmart LP	\$25,000	4.38%	15/2/2029	23,954	0.00%
CubeSmart LP	\$250,000	3.00%	15/2/2030	221,344	0.01%
CubeSmart LP	\$150,000	2.00%	15/2/2031	121,304	0.00%
CubeSmart LP	\$200,000	2.50%	15/2/2032	163,529	0.00%
Cummins, Inc.	\$375,000	4.90%	20/2/2029	374,431	0.01%
Cummins, Inc.	\$100,000	1.50%	1/9/2030	82,023	0.00%
Cummins, Inc.	\$275,000	5.15%	20/2/2034	275,388	0.01%
Cummins, Inc.	\$275,000	2.60%	1/9/2050	166,987	0.00%
Cummins, Inc.	\$450,000	5.45%	20/2/2054	441,060	0.01%
CVS Health Corp.	\$400,000	3.88%	20/7/2025	392,786	0.01%
CVS Health Corp.	\$750,000	5.00%	20/2/2026	744,322	0.02%
CVS Health Corp.	\$200,000	2.88%	1/6/2026	190,515	0.00%
CVS Health Corp.	\$150,000	3.00%	15/8/2026	142,887	0.00%
CVS Health Corp.	\$300,000	3.63%	1/4/2027	287,773	0.01%
CVS Health Corp.	\$175,000	6.25%	1/6/2027	179,638	0.00%
CVS Health Corp.	\$1,025,000	1.30%	21/8/2027	907,983	0.02%
CVS Health Corp.	\$1,810,000	4.30%	25/3/2028	1,747,470	0.04%
CVS Health Corp.	\$500,000	5.00%	30/1/2029	494,880	0.01%
CVS Health Corp.	\$575,000	5.40%	1/6/2029	575,630	0.01%
CVS Health Corp.	\$875,000	3.25%	15/8/2029	794,079	0.02%
CVS Health Corp.	\$825,000	5.13%	21/2/2030	815,740	0.02%
CVS Health Corp.	\$375,000	3.75%	1/4/2030	345,091	0.01%
CVS Health Corp.	\$800,000	1.75%	21/8/2030	650,167	0.02%
CVS Health Corp.	\$125,000	5.25%	30/1/2031	123,666	0.00%
CVS Health Corp.	\$450,000	1.88%	28/2/2031	360,760	0.01%
CVS Health Corp.	\$350,000	5.55%	1/6/2031	350,218	0.01%
CVS Health Corp.	\$250,000	2.13%	15/9/2031	200,566	0.01%
CVS Health Corp.	\$550,000	5.25%	21/2/2033	536,947	0.01%
CVS Health Corp.	\$450,000	5.30%	1/6/2033	439,374	0.01%
CVS Health Corp.	\$450,000	5.70%	1/6/2034	448,726	0.01%
CVS Health Corp.	\$400,000	4.88%	20/7/2035	373,440	0.01%
CVS Health Corp.	\$2,050,000	4.78%	25/3/2038	1,830,358	0.04%
CVS Health Corp.	\$200,000	6.13%	15/9/2039	199,909	0.01%
CVS Health Corp.	\$515,000	4.13%	1/4/2040	415,637	0.01%
CVS Health Corp.	\$600,000	2.70%	21/8/2040	398,441	0.01%
CVS Health Corp.	\$175,000	5.30%	5/12/2043	158,637	0.00%
CVS Health Corp.	\$250,000	6.00%	1/6/2044	245,098	0.01%
CVS Health Corp.	\$1,400,000	5.13%	20/7/2045	1,231,056	0.03%
CVS Health Corp.	\$3,050,000	5.05%	25/3/2048	2,628,377	0.06%
CVS Health Corp.	\$200,000	4.25%	1/4/2050	152,044	0.00%
CVS Health Corp.	\$450,000	5.63%	21/2/2053	417,627	0.01%
CVS Health Corp.	\$480,000	5.88%	1/6/2053	459,731	0.01%
CVS Health Corp.	\$375,000	6.05%	1/6/2054	367,524	0.01%
CVS Health Corp.	\$100,000	6.00%	1/6/2063	95,711	0.00%
Daimler Truck Finance Canada, Inc.	CAD200,000	2.46%	15/12/2026	138,767	0.00%
Daimler Truck Finance North America LLC	\$200,000	5.15%	16/1/2026	198,987	0.01%
Daimler Truck Finance North America LLC	\$225,000	2.00%	14/12/2026	207,908	0.01%
Daimler Truck Finance North America LLC	\$250,000	5.00%	15/1/2027	248,164	0.01%
Daimler Truck Finance North America LLC	\$450,000	5.13%	19/1/2028	449,206	0.01%
Daimler Truck Finance North America LLC	\$325,000	2.50%	14/12/2031	268,068	0.01%
Daimler Truck Finance North America LLC	\$250,000	5.38%	18/1/2034	247,621	0.01%
Danaher Corp.	€600,000	2.10%	30/9/2026	624,793	0.02%
Danaher Corp.	€600,000	2.50%	30/3/2030	612,126	0.01%
Danaher Corp.	\$500,000	2.60%	1/10/2050	305,180	0.01%
Danaher Corp.	\$375,000	2.80%	10/12/2051	236,574	0.01%
Darden Restaurants, Inc.	\$255,000	4.55%	15/2/2048	207,356	0.01%
Dartmouth-Hitchcock Health	\$75,000	4.18%	1/8/2048	59,144	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dayton Power & Light Co.	\$155,000	3.95%	15/6/2049	112,947	0.00%
DCP Midstream Operating LP	\$216,000	5.38%	15/7/2025	215,146	0.01%
DCP Midstream Operating LP	\$125,000	5.63%	15/7/2027	126,298	0.00%
DCP Midstream Operating LP	\$100,000	5.13%	15/5/2029	99,344	0.00%
DCP Midstream Operating LP	\$200,000	8.13%	16/8/2030	227,497	0.01%
DCP Midstream Operating LP	\$268,000	3.25%	15/2/2032	229,149	0.01%
DCP Midstream Operating LP	\$100,000	6.45%	3/11/2036	104,737	0.00%
DCP Midstream Operating LP	\$275,000	5.60%	1/4/2044	262,460	0.01%
Deere & Co.	\$164,000	5.38%	16/10/2029	168,082	0.00%
Deere & Co.	\$200,000	7.13%	3/3/2031	225,562	0.01%
Deere & Co.	\$450,000	3.90%	9/6/2042	375,605	0.01%
Deere & Co.	\$215,000	3.75%	15/4/2050	168,625	0.00%
Dell International LLC/EMC Corp.	\$675,000	5.85%	15/7/2025	676,167	0.02%
Dell International LLC/EMC Corp.	\$460,000	6.02%	15/6/2026	464,846	0.01%
Dell International LLC/EMC Corp.	\$475,000	4.90%	1/10/2026	470,355	0.01%
Dell International LLC/EMC Corp.	\$425,000	5.25%	1/2/2028	427,810	0.01%
Dell International LLC/EMC Corp.	\$500,000	5.30%	1/10/2029	502,744	0.01%
Dell International LLC/EMC Corp.	\$425,000	6.20%	15/7/2030	445,943	0.01%
Dell International LLC/EMC Corp.	\$500,000	5.75%	1/2/2033	514,008	0.01%
Dell International LLC/EMC Corp.	\$499,000	8.10%	15/7/2036	594,519	0.01%
Dell International LLC/EMC Corp.	\$350,000	3.38%	15/12/2041	256,127	0.01%
Dell International LLC/EMC Corp.	\$232,000	8.35%	15/7/2046	293,602	0.01%
Dell International LLC/EMC Corp.	\$375,000	3.45%	15/12/2051	253,952	0.01%
Dell, Inc.	\$140,000	6.50%	15/4/2038	146,687	0.00%
Delta Air Lines, Inc./SkyMiles IP Ltd.		4.50%	20/10/2025	369,893	0.01%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$1,275,000	4.75%	20/10/2028	1,243,257	0.03%
DENTSPLY SIRONA, Inc.	\$250,000	3.25%	1/6/2030	218,167	0.01%
Devon Energy Corp.	\$410,000	5.60%	15/7/2041	381,513	0.01%
Devon Energy Corp.	\$120,000	4.75%	15/5/2042	100,433	0.00%
Devon Energy Corp.	\$195,000	5.00%	15/6/2045	166,149	0.00%
DH Europe Finance II Sarl	€400,000	0.20%	18/3/2026	405,221	0.01%
DH Europe Finance II Sarl	€300,000	0.75%	18/9/2031	266,260	0.01%
DH Europe Finance II Sarl	€500,000	1.35%	18/9/2039	387,017	0.01%
DH Europe Finance II Sarl	\$425,000	3.25%	15/11/2039	335,841	0.01%
DH Europe Finance II Sarl	€100,000	1.80%	18/9/2049	71,859	0.00%
DH Europe Finance II Sarl	\$400,000	3.40%	15/11/2049	287,648	0.01%
Diamondback Energy, Inc.	\$400,000	3.25%	1/12/2026	382,119	0.01%
Diamondback Energy, Inc.	\$140,000	5.20%	18/4/2027	140,059	0.00%
Diamondback Energy, Inc.	\$115,000	5.15%	30/1/2030	114,450	0.00%
Diamondback Energy, Inc.	\$285,000	3.13%	24/3/2031	250,718	0.01%
Diamondback Energy, Inc.	\$270,000	6.25%	15/3/2033	282,428	0.01%
Diamondback Energy, Inc.	\$600,000	5.40%	18/4/2034	593,912	0.01%
Diamondback Energy, Inc.	\$250,000	4.40%	24/3/2051	199,267	0.01%
Diamondback Energy, Inc.	\$275,000	4.25%	15/3/2052	213,139	0.01%
Diamondback Energy, Inc.	\$250,000	6.25%	15/3/2053	258,077	0.01%
Diamondback Energy, Inc.	\$550,000	5.75%	18/4/2054	532,905	0.01%
Diamondback Energy, Inc.	\$365,000	5.90%	18/4/2064	352,364	0.01%
Dick's Sporting Goods, Inc.	\$300,000	3.15%	15/1/2032	255,032	0.01%
Dick's Sporting Goods, Inc.	\$235,000	4.10%	15/1/2052	165,555	0.00%
Digital Dutch Finco BV	€100,000	1.50%	15/3/2030	93,700	0.00%
Digital Dutch Finco BV	€200,000	1.25%	1/2/2031	178,431	0.00%
Digital Dutch Finco BV	€400,000	1.00%	15/1/2032	342,908	0.01%
Digital Euro Finco LLC	€100,000	2.50%	16/1/2026	104,682	0.00%
Digital Euro Finco LLC	€500,000	1.13%	9/4/2028	483,340	0.01%
Digital Intrepid Holding BV	€500,000	0.63%	15/7/2031	421,457	0.01%
Digital Realty Trust LP	\$650,000	3.70%	15/8/2027	620,238	0.02%
Digital Realty Trust LP	\$100,000	5.55%	15/1/2028	100,896	0.00%
Digital Realty Trust LP	\$275,000	4.45%	15/7/2028	266,535	0.01%
Digital Realty Trust LP	\$211,000	3.60%	1/7/2029	195,606	0.00%
Digital Stout Holding LLC	£400,000	3.30%	19/7/2029	456,223	0.01%
Digital Stout Holding LLC	£175,000	3.75%	17/10/2030	199,780	0.01%
Discover Bank	\$889,000	4.25%	13/3/2026	867,050	0.02%
Discover Bank	\$350,000	4.65%	13/9/2028	335,606	0.01%
Discover Financial Services	\$250,000	4.10%	9/2/2027	240,296	0.01%
Discover Financial Services	\$200,000	6.70%	29/11/2032	208,481	0.01%
Discover Financial Services^	\$300,000	7.96%	2/11/2034	337,366	0.01%
Discovery Communications LLC	€400,000	1.90%	19/3/2027	407,335	0.01%
Discovery Communications LLC	\$675,000	3.95%	20/3/2028	631,039	0.02%
Discovery Communications LLC	\$275,000	4.13%	15/5/2029	253,907	0.01%
Discovery Communications LLC	\$200,000	3.63%	15/5/2030	175,984	0.00%
Discovery Communications LLC	\$300,000	6.35%	1/6/2040	286,321	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DOC DR LLC	\$50,000	4.30%	15/3/2027	48,908	0.00%
DOC DR LLC	\$300,000	3.95%	15/1/2028	286,748	0.01%
DOC DR LLC	\$200,000	2.63%	1/11/2031	165,221	0.00%
Doctors Co. An Interinsurance Exchange	\$200,000	4.50%	18/1/2032	159,121	0.00%
Dollar General Corp.	\$375,000	3.88%	15/4/2027	360,438	0.01%
Dollar General Corp.	\$150,000	4.63%	1/11/2027	146,705	0.00%
Dollar General Corp.	\$475,000	4.13%	1/5/2028	457,294	0.01%
Dollar General Corp.	\$225,000	5.20%	5/7/2028	224,459	0.01%
Dollar General Corp.	\$450,000	3.50%	3/4/2030	411,021	0.01%
Dollar General Corp.	\$200,000	5.00%	1/11/2032	194,928	0.00%
Dollar General Corp.	\$450,000	5.45%	5/7/2033	447,460	0.01%
Dollar General Corp.	\$150,000	4.13%	3/4/2050	113,790	0.00%
Dollar Tree, Inc.	\$780,000	4.20%	15/5/2028	748,937	0.02%
Dollar Tree, Inc.	\$350,000	2.65%	1/12/2031	290,803	0.01%
Dominion Energy South Carolina, Inc.	\$190,000	2.30%	1/12/2031	156,352	0.00%
Dominion Energy South Carolina, Inc.	\$95,000	6.63%	1/2/2032	103,190	0.00%
Dominion Energy South Carolina, Inc.	\$300,000	6.05%	15/1/2038	312,097	0.01%
Dominion Energy South Carolina, Inc.	\$130,000	5.45%	1/2/2041	126,848	0.00%
Dominion Energy South Carolina, Inc.	\$175,000	4.60%	15/6/2043	151,885	0.00%
Dominion Energy South Carolina, Inc.	\$175,000	6.25%	15/10/2053	188,125	0.00%
Dominion Energy South Carolina, Inc.	\$175,000	5.10%	1/6/2065	155,361	0.00%
Dominion Energy, Inc.	\$225,000	3.90%	1/10/2025	220,322	0.01%
Dominion Energy, Inc.	\$500,000	1.45%	15/4/2026	465,858	0.01%
Dominion Energy, Inc.	\$560,000	3.38%	1/4/2030	505,801	0.01%
Dominion Energy, Inc.	\$530,000	2.25%	15/8/2031	431,288	0.01%
Dominion Energy, Inc.	\$355,000	4.35%	15/8/2032	330,920	0.01%
Dominion Energy, Inc.	\$275,000	5.38%	15/11/2032	272,735	0.01%
Dominion Energy, Inc.	\$180,000	5.25%	1/8/2033	175,707	0.00%
Dominion Energy, Inc.	\$100,000	5.95%	15/6/2035	101,488	0.00%
Dominion Energy, Inc.	\$260,000	3.30%	15/4/2041	187,673	0.00%
Dominion Energy, Inc.	\$115,000	4.90%	1/8/2041	101,174	0.00%
Dominion Energy, Inc.	\$200,000	4.05%	15/9/2042	156,574	0.00%
Dominion Energy, Inc.	\$110,000	4.70%	1/12/2044	93,097	0.00%
Dominion Energy, Inc.	\$180,000	4.60%	15/3/2049	149,495	0.00%
Dominion Energy, Inc.	\$250,000	4.85%	15/8/2052	215,088	0.01%
Dominion Energy, Inc.^	\$425,000	7.00%	1/6/2054	443,007	0.01%
Dominion Energy, Inc.^	\$250,000	6.88%	1/2/2055	255,486	0.01%
Dover Corp.	€300,000	1.25%	9/11/2026	305,117	0.01%
Dover Corp.	€300,000	0.75%	4/11/2027	293,658	0.01%
Dover Corp.	\$168,000	2.95%	4/11/2029	151,803	0.00%
Dover Corp.	\$120,000	5.38%	1/3/2041	117,100	0.00%
Dow Chemical Co.	€400,000	0.50%	15/3/2027	394,771	0.01%
Dow Chemical Co.	\$200,000	4.80%	30/11/2028	198,010	0.01%
Dow Chemical Co.	\$246,000	7.38%	1/11/2029	270,815	0.01%
Dow Chemical Co.	\$450,000	5.15%	15/2/2034	440,548	0.01%
Dow Chemical Co.	\$200,000	9.40%	15/5/2039	264,712	0.01%
Dow Chemical Co.	€300,000	1.88%	15/3/2040	240,072	0.01%
Dow Chemical Co.	\$100,000	5.25%	15/11/2041	92,824	0.00%
Dow Chemical Co.	\$620,000	4.38%	15/11/2042	512,421	0.01%
Dow Chemical Co.	\$200,000	5.55%	30/11/2048	189,915	0.00%
Dow Chemical Co.	\$400,000	4.80%	15/5/2049	340,725	0.01%
Dow Chemical Co.	\$100,000	3.60%	15/11/2050	69,609	0.00%
Dow Chemical Co.	\$400,000	6.90%	15/5/2053	444,575	0.01%
Dow Chemical Co.	\$230,000	5.60%	15/2/2054	221,365	0.01%
DR Horton, Inc.	\$650,000	2.60%	15/10/2025	626,376	0.02%
DT Midstream, Inc.	\$200,000	4.30%	15/4/2032	180,491	0.00%
DTE Electric Co.	\$175,000	4.85%	1/12/2026	174,846	0.00%
DTE Electric Co.	\$450,000	1.90%	1/4/2028	403,099	0.01%
DTE Electric Co.	\$95,000	2.25%	1/3/2030	82,014	0.00%
DTE Electric Co.	\$310,000	2.63%	1/3/2031	267,242	0.01%
DTE Electric Co.	\$140,000	3.00%	1/3/2032	120,704	0.00%
DTE Electric Co.	\$275,000	5.20%	1/4/2033	274,603	0.01%
DTE Electric Co.	\$200,000	5.20%	1/3/2034	199,344	0.01%
DTE Electric Co.	\$135,000	4.30%	1/7/2044	114,318	0.00%
DTE Electric Co.	\$150,000	3.70%	15/3/2045	115,613	0.00%
DTE Electric Co.	\$85,000	3.70%	1/6/2046	64,840	0.00%
DTE Electric Co.	\$265,000	3.75%	15/8/2047	200,737	0.01%
DTE Electric Co.	\$145,000	4.05%	15/5/2048	115,592	0.00%
DTE Electric Co.	\$230,000	3.95%	1/3/2049	181,194	0.00%
DTE Electric Co.	\$210,000	2.95%	1/3/2050	135,293	0.00%
DTE Electric Co.	\$200,000	3.25%	1/4/2051	134,980	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DTE Electric Co.	\$95,000	3.65%	1/3/2052	69,730	0.00%
DTE Electric Co.	\$245,000	5.40%	1/4/2053	239,195	0.01%
DTE Energy Co.	\$260,000	2.85%	1/10/2026	246,182	0.01%
DTE Energy Co.	\$300,000	4.88%	1/6/2028	295,189	0.01%
DTE Energy Co.	\$400,000	5.10%	1/3/2029	396,866	0.01%
DTE Energy Co.	\$168,000	3.40%	15/6/2029	153,961	0.00%
DTE Energy Co.	\$250,000	5.85%	1/6/2034	253,641	0.01%
Duke Energy Carolinas LLC	\$100,000	3.95%	15/11/2028	96,132	0.00%
Duke Energy Carolinas LLC	\$115,000	2.45%	15/8/2029	101,374	0.00%
Duke Energy Carolinas LLC	\$160,000	2.45%	1/2/2030	139,876	0.00%
Duke Energy Carolinas LLC	\$275,000	2.55%	15/4/2031	234,238	0.01%
Duke Energy Carolinas LLC	\$300,000	2.85%	15/3/2032	256,946	0.01%
Duke Energy Carolinas LLC	\$200,000	6.45%	15/10/2032	213,881	0.01%
Duke Energy Carolinas LLC	\$400,000	4.95%	15/1/2033	393,475	0.01%
Duke Energy Carolinas LLC	\$475,000	4.85%	15/1/2034	459,722	0.01%
Duke Energy Carolinas LLC	\$350,000	6.10%	1/6/2037	359,947	0.01%
Duke Energy Carolinas LLC	\$200,000	6.00%	15/1/2038	207,961	0.01%
Duke Energy Carolinas LLC	\$100,000	6.05%	15/4/2038	104,119	0.00%
Duke Energy Carolinas LLC	\$200,000	5.30%	15/2/2040	193,279	0.00%
Duke Energy Carolinas LLC	\$170,000	4.25%	15/12/2041	142,281	0.00%
Duke Energy Carolinas LLC	\$325,000	4.00%	30/9/2042	261,639	0.01%
Duke Energy Carolinas LLC	\$115,000	3.75%	1/6/2045	86,480	0.00%
Duke Energy Carolinas LLC	\$225,000	3.88%	15/3/2046	172,401	0.00%
Duke Energy Carolinas LLC	\$200,000	3.70%	1/12/2047	146,715	0.00%
Duke Energy Carolinas LLC	\$130,000	3.95%	15/3/2048	100,084	0.00%
Duke Energy Carolinas LLC	\$265,000	3.20%	15/8/2049	177,607	0.00%
Duke Energy Carolinas LLC	\$200,000	3.45%	15/4/2051	139,545	0.00%
Duke Energy Carolinas LLC	\$275,000	3.55%	15/3/2052	193,500	0.00%
Duke Energy Carolinas LLC	\$275,000	5.35%	15/1/2053	261,228	0.01%
Duke Energy Carolinas LLC	\$175,000	5.40%	15/1/2054	167,703	0.00%
Duke Energy Corp.	\$150,000	0.90%	15/9/2025	142,007	0.00%
Duke Energy Corp.	\$150,000	5.00%	8/12/2025	149,295	0.00%
Duke Energy Corp.	\$610,000	2.65%	1/9/2026	576,861	0.01%
Duke Energy Corp.	\$300,000	3.15%	15/8/2027	282,790	0.01%
Duke Energy Corp.	\$150,000	5.00%	8/12/2027	149,188	0.00%
Duke Energy Corp.	\$510,000	4.30%	15/3/2028	494,883	0.01%
Duke Energy Corp.	\$175,000	4.85%	5/1/2029	172,909	0.00%
Duke Energy Corp.	\$425,000	3.40%	15/6/2029	392,909	0.01%
Duke Energy Corp.	\$380,000	2.45%	1/6/2030	326,618	0.01%
Duke Energy Corp.	€500,000	3.75%	1/4/2031	528,520	0.01%
Duke Energy Corp.	\$225,000	2.55%	15/6/2031	188,429	0.00%
Duke Energy Corp.	\$445,000	4.50%	15/8/2032	416,233	0.01%
Duke Energy Corp.	\$450,000	5.45%	15/6/2034	445,088	0.01%
Duke Energy Corp.	€200,000	3.85%	15/6/2034	207,398	0.01%
Duke Energy Corp.	\$260,000	3.30%	15/6/2041	188,605	0.00%
Duke Energy Corp.	\$545,000	3.75%	1/9/2046	396,940	0.01%
Duke Energy Corp.	\$150,000	3.95%	15/8/2047	111,529	0.00%
Duke Energy Corp.	\$345,000	3.50%	15/6/2051	232,695	0.01%
Duke Energy Corp.	\$330,000	5.00%	15/8/2052	286,861	0.01%
Duke Energy Corp.	\$320,000	6.10%	15/9/2053	324,997	0.01%
Duke Energy Corp.	\$350,000	5.80%	15/6/2054	340,220	0.01%
Duke Energy Florida LLC	\$195,000	3.20%	15/1/2027	186,229	0.00%
Duke Energy Florida LLC	\$185,000	3.80%	15/7/2028	176,715	0.00%
Duke Energy Florida LLC	\$305,000	2.50%	1/12/2029	268,952	0.01%
Duke Energy Florida LLC	\$150,000	1.75%	15/6/2030	124,421	0.00%
Duke Energy Florida LLC	\$195,000	2.40%	15/12/2031	161,798	0.00%
Duke Energy Florida LLC	\$375,000	5.88%	15/11/2033	389,555	0.01%
Duke Energy Florida LLC	\$160,000	6.35%	15/9/2037	169,915	0.00%
Duke Energy Florida LLC	\$440,000	6.40%	15/6/2038	471,617	0.01%
Duke Energy Florida LLC	\$100,000	5.65%	1/4/2040	99,365	0.00%
Duke Energy Florida LLC	\$220,000	3.85%	15/11/2042	174,610	0.00%
Duke Energy Florida LLC	\$270,000	3.40%	1/10/2046	189,409	0.00%
Duke Energy Florida LLC	\$125,000	4.20%	15/7/2048	100,320	0.00%
Duke Energy Florida LLC	\$175,000	3.00%	15/12/2051	110,142	0.00%
Duke Energy Florida LLC	\$165,000	6.20%	15/11/2053	174,963	0.00%
Duke Energy Indiana LLC	\$100,000	5.25%	1/3/2034	99,715	0.00%
Duke Energy Indiana LLC	\$275,000	6.35%	15/8/2038	293,154	0.01%
Duke Energy Indiana LLC	\$315,000	6.45%	1/4/2039	339,271	0.01%
Duke Energy Indiana LLC	\$110,000	4.90%	15/7/2043	98,213	0.00%
Duke Energy Indiana LLC	\$240,000	3.25%	1/10/2049	161,234	0.00%
Duke Energy Indiana LLC	\$205,000	2.75%	1/4/2050	123,491	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Duke Energy Indiana LLC	\$195,000	5.40%	1/4/2053	184,369	0.00%
Duke Energy Ohio, Inc.	\$125,000	5.25%	1/4/2033	123,892	0.00%
Duke Energy Ohio, Inc.	\$200,000	3.70%	15/6/2046	146,595	0.00%
Duke Energy Ohio, Inc.	\$100,000	4.30%	1/2/2049	80,243	0.00%
Duke Energy Ohio, Inc.	\$155,000	5.65%	1/4/2053	149,635	0.00%
Duke Energy Progress LLC	\$225,000	2.00%	15/8/2031	183,342	0.00%
Duke Energy Progress LLC	\$163,000	3.40%	1/4/2032	143,950	0.00%
Duke Energy Progress LLC	\$150,000	5.25%	15/3/2033	149,580	0.00%
Duke Energy Progress LLC	\$150,000	5.10%	15/3/2034	148,824	0.00%
Duke Energy Progress LLC	\$225,000	4.10%	15/5/2042	183,749	0.00%
Duke Energy Progress LLC	\$225,000	4.10%	15/3/2043	181,760	0.00%
Duke Energy Progress LLC	\$150,000	4.38%	30/3/2044	124,503	0.00%
Duke Energy Progress LLC	\$305,000	4.15%	1/12/2044	244,969	0.01%
Duke Energy Progress LLC	\$250,000	4.20%	15/8/2045	201,566	0.01%
Duke Energy Progress LLC	\$200,000	3.60%	15/9/2047	144,433	0.00%
Duke Energy Progress LLC	\$210,000	2.50%	15/8/2050	120,668	0.00%
Duke Energy Progress LLC	\$175,000	2.90%	15/8/2051	108,311	0.00%
Duke Energy Progress LLC	\$260,000	4.00%	1/4/2052	196,693	0.00%
Duke Energy Progress LLC	\$150,000	5.35%	15/3/2053	140,735	0.00%
Duke University	\$100,000	2.68%	1/10/2044	73,024	0.00%
Duke University	\$100,000	2.76%	1/10/2050	65,708	0.00%
Duke University	\$250,000	2.83%	1/10/2055	162,147	0.00%
Duke University Health System, Inc.	\$250,000	3.92%	1/6/2047	201,661	0.01%
DuPont de Nemours, Inc.	\$645,000	4.49%	15/11/2025	636,332	0.02%
DuPont de Nemours, Inc.	\$265,000	4.73%	15/11/2028	263,925	0.01%
DuPont de Nemours, Inc.	\$469,000	5.32%	15/11/2038	482,042	0.01%
DuPont de Nemours, Inc.	\$720,000	5.42%	15/11/2048	745,848	0.02%
Duquesne Light Holdings, Inc.	\$160,000	3.62%	1/8/2027	150,448	0.00%
Duquesne Light Holdings, Inc.	\$200,000	2.78%	7/1/2032	162,040	0.00%
DXC Technology Co.	\$600,000	1.75%	15/1/2026	624,641	0.02%
DXC Technology Co.	\$250,000	1.80%	15/9/2026	229,515	0.01%
Eagle Materials, Inc.	\$300,000	2.50%	1/7/2031	253,536	0.01%
East Ohio Gas Co.	\$235,000	2.00%	15/6/2030	194,616	0.00%
East Ohio Gas Co.	\$260,000	3.00%	15/6/2050	159,796	0.00%
Eastern Gas Transmission & Storage, Inc.	\$95,000	3.00%	15/11/2029	84,999	0.00%
Eastern Gas Transmission & Storage, Inc.	\$130,000	4.80%	1/11/2043	113,961	0.00%
Eastern Gas Transmission & Storage, Inc.	\$190,000	4.60%	15/12/2044	159,912	0.00%
Eastman Chemical Co.	\$200,000	4.50%	1/12/2028	194,376	0.00%
Eastman Chemical Co.	\$200,000	5.75%	8/3/2033	201,759	0.01%
Eastman Chemical Co.	\$350,000	5.63%	20/2/2034	347,747	0.01%
Eastman Chemical Co.	\$200,000	4.80%	1/9/2042	174,050	0.00%
Eastman Chemical Co.	\$260,000	4.65%	15/10/2044	217,740	0.01%
Eaton Capital Unlimited Co.	€450,000	0.58%	8/3/2030	411,647	0.01%
Eaton Corp.	\$550,000	3.10%	15/9/2027	519,081	0.01%
Eaton Corp.	\$50,000	4.00%	2/11/2032	46,595	0.00%
Eaton Corp.	\$300,000	4.15%	15/3/2033	281,024	0.01%
Eaton Corp.	\$425,000	4.15%	2/11/2042	361,466	0.01%
Eaton Vance Corp.	\$50,000	3.50%	6/4/2027	47,785	0.00%
eBay, Inc.	\$200,000	5.90%	22/11/2025	201,052	0.01%
eBay, Inc.	\$200,000	5.95%	22/11/2027	205,895	0.01%
eBay, Inc.	\$575,000	2.70%	11/3/2030	506,743	0.01%
eBay, Inc.	\$400,000	2.60%	10/5/2031	339,461	0.01%
eBay, Inc.	\$200,000	6.30%	22/11/2032	212,272	0.01%
eBay, Inc.	\$245,000	4.00%	15/7/2042	195,964	0.00%
eBay, Inc.	\$250,000	3.65%	10/5/2051	178,141	0.00%
Ecolab, Inc.	\$475,000	2.70%	1/11/2026	449,811	0.01%
Ecolab, Inc.	\$625,000	4.80%	24/3/2030	622,180	0.02%
Ecolab, Inc.	\$350,000	1.30%	30/1/2031	278,507	0.01%
Ecolab, Inc.	\$175,000	3.95%	1/12/2047	141,558	0.00%
Ecolab, Inc.	\$450,000	2.13%	15/8/2050	251,408	0.01%
Ecolab, Inc.	\$202,000	2.75%	18/8/2055	121,383	0.00%
Edison International	\$165,000	4.70%	15/8/2025	163,045	0.00%
Edison International	\$175,000	5.75%	15/6/2027	176,663	0.00%
Edison International	\$365,000	4.13%	15/3/2028	348,622	0.01%
Edison International	\$180,000	5.25%	15/11/2028	178,395	0.00%
Edison International	\$175,000	5.45%	15/6/2029	174,944	0.00%
Edison International	\$100,000	6.95%	15/11/2029	106,256	0.00%
Edwards Lifesciences Corp.	\$225,000	4.30%	15/6/2028	217,419	0.01%
EIDP, Inc.	\$200,000	4.50%	15/5/2026	197,275	0.01%
EIDP, Inc.	\$250,000	2.30%	15/7/2030	215,166	0.01%
EIDP, Inc.	\$200,000	4.80%	15/5/2033	192,884	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
El Paso Electric Co.	\$200,000	5.00%	1/12/2044	168,893	0.00%
El Paso Natural Gas Co. LLC	\$100,000	3.50%	15/2/2032	84,888	0.00%
Electronic Arts, Inc.	\$300,000	1.85%	15/2/2031	244,993	0.01%
Electronic Arts, Inc.	\$250,000	2.95%	15/2/2051	161,392	0.00%
Elevance Health, Inc.	\$225,000	5.35%	15/10/2025	224,777	0.01%
Elevance Health, Inc.	\$750,000	1.50%	15/3/2026	703,992	0.02%
Elevance Health, Inc.	\$500,000	3.65%	1/12/2027	477,838	0.01%
Elevance Health, Inc.	\$1,700,000	4.10%	1/3/2028	1,644,016	0.04%
Elevance Health, Inc.	\$225,000	5.15%	15/6/2029	225,608	0.01%
Elevance Health, Inc.	\$705,000	2.55%	15/3/2031	600,678	0.01%
Elevance Health, Inc.	\$365,000	5.38%	15/6/2034	366,684	0.01%
Elevance Health, Inc.	\$310,000	5.95%	15/12/2034	322,946	0.01%
Elevance Health, Inc.	\$240,000	6.38%	15/6/2037	256,332	0.01%
Elevance Health, Inc.	\$280,000	4.63%	15/5/2042	246,456	0.01%
Elevance Health, Inc.	\$400,000	4.65%	15/1/2043	352,965	0.01%
Elevance Health, Inc.	\$150,000	5.10%	15/1/2044	139,083	0.00%
Elevance Health, Inc.	\$600,000	4.65%	15/8/2044	523,374	0.01%
Elevance Health, Inc.	\$575,000	4.38%	1/12/2047	477,272	0.01%
Elevance Health, Inc.	\$250,000	4.55%	1/3/2048	211,921	0.01%
Elevance Health, Inc.	\$205,000	3.70%	15/9/2049	151,348	0.00%
Elevance Health, Inc.	\$200,000	3.13%	15/5/2050	134,050	0.00%
Elevance Health, Inc.	\$400,000	3.60%	15/3/2051	287,365	0.01%
Elevance Health, Inc.	\$225,000	4.55%	15/5/2052	188,825	0.00%
Elevance Health, Inc.	\$300,000	6.10%	15/10/2052	314,769	0.01%
Elevance Health, Inc.	\$450,000	5.13%	15/2/2053	414,018	0.01%
Elevance Health, Inc.	\$365,000	5.65%	15/6/2054	360,879	0.01%
Eli Lilly & Co.	€300,000	1.63%	2/6/2026	311,192	0.01%
Eli Lilly & Co.	\$250,000	4.50%	9/2/2027	247,889	0.01%
Eli Lilly & Co.	\$350,000	4.50%	9/2/2029	346,959	0.01%
Eli Lilly & Co. ¹	\$564,000	3.38%	15/3/2029	532,900	0.01%
Eli Lilly & Co.	€100,000	2.13%	3/6/2030	100,680	0.00%
Eli Lilly & Co.	€150,000	0.63%	1/11/2031	133,618	0.00%
Eli Lilly & Co.	\$350,000	4.70%	27/2/2033	343,896	0.01%
Eli Lilly & Co.	€150,000	0.50%	14/9/2033	126,831	0.00%
Eli Lilly & Co.	\$525,000	4.70%	9/2/2034	514,733	0.01%
Eli Lilly & Co.	€100,000	1.63%	14/9/2043	72,363	0.00%
Eli Lilly & Co.	\$625,000	3.95%	15/3/2049	509,732	0.01%
Eli Lilly & Co.	€400,000	1.70%	1/11/2049	295,771	0.01%
Eli Lilly & Co.	\$475,000	2.25%	15/5/2050	277,113	0.01%
Eli Lilly & Co.	€200,000	1.13%	14/9/2051	125,671	0.00%
Eli Lilly & Co.	\$450,000	4.88%	27/2/2053	421,365	0.01%
Eli Lilly & Co.	\$550,000	5.00%	9/2/2054	525,338	0.01%
Eli Lilly & Co.	\$450,000	2.50%	15/9/2060	252,284	0.01%
Eli Lilly & Co.	€100,000	1.38%	14/9/2061	58,096	0.00%
Eli Lilly & Co.	\$425,000	4.95%	27/2/2063	394,564	0.01%
Eli Lilly & Co.	\$550,000	5.10%	9/2/2064	524,054	0.01%
Emerson Electric Co.	\$525,000	0.88%	15/10/2026	478,993	0.01%
Emerson Electric Co. ¹	\$425,000	2.00%	21/12/2028	377,009	0.01%
Emerson Electric Co.	\$300,000	2.20%	21/12/2031	249,865	0.01%
Emerson Electric Co.	\$50,000	5.25%	15/11/2039	49,980	0.00%
Emerson Electric Co.	\$200,000	2.75%	15/10/2050	127,625	0.00%
Emerson Electric Co.	\$500,000	2.80%	21/12/2051	314,259	0.01%
Emory University	\$125,000	2.14%	1/9/2030	106,543	0.00%
Emory University	\$150,000	2.97%	1/9/2050	102,676	0.00%
Enact Holdings, Inc.	\$275,000	6.25%	28/5/2029	275,181	0.01%
Enbridge Energy Partners LP	\$330,000	5.88%	15/10/2025	330,775	0.01%
Enbridge Energy Partners LP	\$150,000	7.50%	15/4/2038	171,377	0.00%
Enbridge Energy Partners LP	\$185,000	5.50%	15/9/2040	176,464	0.00%
Enbridge Energy Partners LP	\$200,000	7.38%	15/10/2045	227,763	0.01%
Enbridge, Inc.	\$420,000	2.50%	1/8/2033	333,296	0.01%
Enel Finance America LLC	\$405,000	7.10%	14/10/2027	425,419	0.01%
Energy Transfer LP	\$950,000	5.95%	1/12/2025	952,544	0.02%
Energy Transfer LP	\$310,000	4.75%	15/1/2026	306,383	0.01%
Energy Transfer LP	\$175,000	3.90%	15/7/2026	169,459	0.00%
Energy Transfer LP	\$350,000	6.05%	1/12/2026	354,697	0.01%
Energy Transfer LP	\$220,000	4.40%	15/3/2027	214,594	0.01%
Energy Transfer LP	\$285,000	5.50%	1/6/2027	285,897	0.01%
Energy Transfer LP	\$240,000	4.00%	1/10/2027	230,382	0.01%
Energy Transfer LP	\$490,000	5.55%	15/2/2028	493,998	0.01%
Energy Transfer LP	\$245,000	4.95%	15/5/2028	241,402	0.01%
Energy Transfer LP	\$305,000	4.95%	15/6/2028	300,993	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Energy Transfer LP	\$350,000	6.10%	1/12/2028	360,430	0.01%
Energy Transfer LP	\$525,000	5.25%	15/4/2029	524,196	0.01%
Energy Transfer LP	\$348,000	5.25%	1/7/2029	345,948	0.01%
Energy Transfer LP	\$165,000	4.15%	15/9/2029	156,217	0.00%
Energy Transfer LP	\$525,000	3.75%	15/5/2030	482,893	0.01%
Energy Transfer LP	\$350,000	6.40%	1/12/2030	367,802	0.01%
Energy Transfer LP	\$605,000	5.75%	15/2/2033	610,119	0.01%
Energy Transfer LP	\$500,000	6.55%	1/12/2033	529,048	0.01%
Energy Transfer LP	\$500,000	5.55%	15/5/2034	493,675	0.01%
Energy Transfer LP	\$435,000	5.60%	1/9/2034	431,482	0.01%
Energy Transfer LP	\$175,000	4.90%	15/3/2035	162,761	0.00%
Energy Transfer LP	\$275,000	6.63%	15/10/2036	290,324	0.01%
Energy Transfer LP	\$195,000	7.50%	1/7/2038	221,774	0.01%
Energy Transfer LP	\$245,000	6.05%	1/6/2041	240,177	0.01%
Energy Transfer LP	\$345,000	6.50%	1/2/2042	357,424	0.01%
Energy Transfer LP	\$110,000	6.10%	15/2/2042	108,192	0.00%
Energy Transfer LP	\$120,000	4.95%	15/1/2043	102,859	0.00%
Energy Transfer LP	\$160,000	5.15%	1/2/2043	139,924	0.00%
Energy Transfer LP	\$155,000	5.95%	1/10/2043	150,204	0.00%
Energy Transfer LP	\$245,000	5.30%	1/4/2044	219,411	0.01%
Energy Transfer LP	\$175,000	5.00%	15/5/2044	151,072	0.00%
Energy Transfer LP	\$405,000	5.15%	15/3/2045	355,969	0.01%
Energy Transfer LP	\$280,000	5.35%	15/5/2045	250,576	0.01%
Energy Transfer LP	\$340,000	6.13%	15/12/2045	333,205	0.01%
Energy Transfer LP	\$365,000	5.30%	15/4/2047	323,170	0.01%
Energy Transfer LP	\$525,000	5.40%	1/10/2047	469,642	0.01%
Energy Transfer LP	\$340,000	6.00%	15/6/2048	328,077	0.01%
Energy Transfer LP	\$680,000	6.25%	15/4/2049	677,427	0.02%
Energy Transfer LP	\$690,000	5.00%	15/5/2050	586,473	0.01%
Energy Transfer LP	\$605,000	5.95%	15/5/2054	586,062	0.01%
Energy Transfer LP	\$437,000	6.05%	1/9/2054	428,397	0.01%
EnLink Midstream LLC	\$500,000	5.38%	1/6/2029	488,160	0.01%
EnLink Midstream LLC	\$185,000	6.50%	1/9/2030	189,200	0.00%
EnLink Midstream Partners LP	\$175,000	5.60%	1/4/2044	154,626	0.00%
EnLink Midstream Partners LP	\$250,000	5.05%	1/4/2045	203,825	0.01%
EnLink Midstream Partners LP	\$50,000	5.45%	1/6/2047	43,361	0.00%
Enstar Finance LLC^	\$50,000	5.75%	1/9/2040	49,200	0.00%
Enstar Finance LLC^	\$150,000	5.50%	15/1/2042	144,851	0.00%
Enstar Group Ltd.	\$100,000	4.95%	1/6/2029	96,065	0.00%
Enstar Group Ltd.	\$275,000	3.10%	1/9/2031	227,160	0.01%
Entegris, Inc.	\$550,000	4.75%	15/4/2029	525,451	0.01%
Entergy Arkansas LLC	\$175,000	3.50%	1/4/2026	170,041	0.00%
Entergy Arkansas LLC	\$150,000	4.00%	1/6/2028	144,480	0.00%
Entergy Arkansas LLC	\$145,000	5.15%	15/1/2033	143,164	0.00%
Entergy Arkansas LLC	\$100,000	5.30%	15/9/2033	99,440	0.00%
Entergy Arkansas LLC	\$250,000	5.45%	1/6/2034	250,378	0.01%
Entergy Arkansas LLC	\$185,000	4.20%	1/4/2049	147,175	0.00%
Entergy Arkansas LLC	\$250,000	2.65%	15/6/2051	145,189	0.00%
Entergy Arkansas LLC	\$200,000	5.75%	1/6/2054	198,369	0.01%
Entergy Corp.	\$250,000	0.90%	15/9/2025	236,590	0.01%
Entergy Corp.	\$225,000	2.95%	1/9/2026	213,402	0.01%
Entergy Corp.	\$195,000	1.90%	15/6/2028	171,780	0.00%
Entergy Corp.	\$200,000	2.80%	15/6/2030	174,537	0.00%
Entergy Corp.	\$230,000	2.40%	15/6/2031	189,803	0.00%
Entergy Corp.	\$385,000	3.75%	15/6/2050	271,972	0.01%
Entergy Corp.^	\$450,000	7.13%	1/12/2054	446,581	0.01%
Entergy Louisiana LLC	\$150,000	2.40%	1/10/2026	141,032	0.00%
Entergy Louisiana LLC	\$340,000	3.12%	1/9/2027	320,819	0.01%
Entergy Louisiana LLC	\$130,000	3.25%	1/4/2028	121,772	0.00%
Entergy Louisiana LLC	\$100,000	1.60%	15/12/2030	80,399	0.00%
Entergy Louisiana LLC	\$250,000	3.05%	1/6/2031	217,691	0.01%
Entergy Louisiana LLC	\$155,000	2.35%	15/6/2032	126,009	0.00%
Entergy Louisiana LLC	\$240,000	4.00%	15/3/2033	216,025	0.01%
Entergy Louisiana LLC	\$150,000	5.35%	15/3/2034	148,860	0.00%
Entergy Louisiana LLC	\$155,000	3.10%	15/6/2041	111,737	0.00%
Entergy Louisiana LLC	\$140,000	4.95%	15/1/2045	123,647	0.00%
Entergy Louisiana LLC	\$290,000	4.20%	1/9/2048	229,793	0.01%
Entergy Louisiana LLC	\$190,000	4.20%	1/4/2050	149,238	0.00%
Entergy Louisiana LLC	\$390,000	2.90%	15/3/2051	236,251	0.01%
Entergy Louisiana LLC	\$170,000	4.75%	15/9/2052	146,249	0.00%
Entergy Louisiana LLC	\$200,000	5.70%	15/3/2054	197,117	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Entergy Mississippi LLC	\$295,000	2.85%	1/6/2028	271,195	0.01%
Entergy Mississippi LLC	\$100,000	5.00%	1/9/2033	96,929	0.00%
Entergy Mississippi LLC	\$250,000	3.85%	1/6/2049	184,100	0.00%
Entergy Mississippi LLC	\$100,000	5.85%	1/6/2054	99,613	0.00%
Entergy Texas, Inc.	\$95,000	4.00%	30/3/2029	90,805	0.00%
Entergy Texas, Inc.	\$160,000	1.75%	15/3/2031	129,000	0.00%
Entergy Texas, Inc.	\$270,000	4.50%	30/3/2039	237,356	0.01%
Entergy Texas, Inc.	\$210,000	3.55%	30/9/2049	149,487	0.00%
Enterprise Products Operating LLC	\$420,000	5.05%	10/1/2026	418,983	0.01%
Enterprise Products Operating LLC	\$705,000	3.70%	15/2/2026	687,166	0.02%
Enterprise Products Operating LLC	\$375,000	4.60%	11/1/2027	371,374	0.01%
Enterprise Products Operating LLC	\$175,000	3.95%	15/2/2027	170,070	0.00%
Enterprise Products Operating LLC	\$315,000	4.15%	16/10/2028	304,531	0.01%
Enterprise Products Operating LLC	\$375,000	3.13%	31/7/2029	343,372	0.01%
Enterprise Products Operating LLC	\$595,000	2.80%	31/1/2030	531,521	0.01%
Enterprise Products Operating LLC	\$315,000	5.35%	31/1/2033	317,702	0.01%
Enterprise Products Operating LLC	\$225,000	6.88%	1/3/2033	249,923	0.01%
Enterprise Products Operating LLC	\$375,000	4.85%	31/1/2034	364,215	0.01%
Enterprise Products Operating LLC	\$125,000	7.55%	15/4/2038	147,713	0.00%
Enterprise Products Operating LLC	\$165,000	6.13%	15/10/2039	173,809	0.00%
Enterprise Products Operating LLC	\$180,000	6.45%	1/9/2040	192,913	0.00%
Enterprise Products Operating LLC	\$340,000	5.70%	15/2/2042	340,229	0.01%
Enterprise Products Operating LLC	\$225,000	4.85%	15/8/2042	203,392	0.01%
Enterprise Products Operating LLC	\$230,000	4.45%	15/2/2043	197,405	0.01%
Enterprise Products Operating LLC	\$465,000	4.85%	15/3/2044	419,383	0.01%
Enterprise Products Operating LLC	\$675,000	5.10%	15/2/2045	626,557	0.02%
Enterprise Products Operating LLC	\$340,000	4.90%	15/5/2046	306,429	0.01%
Enterprise Products Operating LLC	\$425,000	4.25%	15/2/2048	347,505	0.01%
Enterprise Products Operating LLC	\$225,000	4.80%	1/2/2049	199,164	0.01%
Enterprise Products Operating LLC	\$435,000	4.20%	31/1/2050	349,651	0.01%
Enterprise Products Operating LLC	\$510,000	3.70%	31/1/2051	377,075	0.01%
Enterprise Products Operating LLC	\$310,000	3.20%	15/2/2052	206,380	0.01%
Enterprise Products Operating LLC	\$500,000	3.30%	15/2/2053	337,534	0.01%
Enterprise Products Operating LLC	\$120,000	4.95%	15/10/2054	106,183	0.00%
Enterprise Products Operating LLC	\$465,000	3.95%	31/1/2060	343,284	0.01%
Enterprise Products Operating LLC [^]	\$400,000	5.25%	16/8/2077	382,943	0.01%
Enterprise Products Operating LLC [^]	\$215,000	5.38%	15/2/2078	200,917	0.01%
EOG Resources, Inc.	\$475,000	4.15%	15/1/2026	467,741	0.01%
EOG Resources, Inc.	\$225,000	4.38%	15/4/2030	219,599	0.01%
EOG Resources, Inc.	\$295,000	4.95%	15/4/2050	270,567	0.01%
EPR Properties	\$200,000	4.75%	15/12/2026	193,337	0.00%
EPR Properties	\$300,000	4.50%	1/6/2027	287,118	0.01%
EPR Properties	\$150,000	4.95%	15/4/2028	143,599	0.00%
EPR Properties	\$200,000	3.60%	15/11/2031	166,799	0.00%
EQT Corp.	\$255,000	3.90%	1/10/2027	243,685	0.01%
EQT Corp.	\$200,000	5.70%	1/4/2028	201,865	0.01%
EQT Corp.	\$260,000	5.00%	15/1/2029	255,044	0.01%
EQT Corp.	\$275,000	7.00%	1/2/2030	291,756	0.01%
EQT Corp.	\$240,000	3.63%	15/5/2031	211,547	0.01%
EQT Corp.	\$275,000	5.75%	1/2/2034	272,197	0.01%
Equifax, Inc.	\$175,000	2.60%	15/12/2025	167,670	0.00%
Equifax, Inc.	\$225,000	5.10%	1/6/2028	224,055	0.01%
Equifax, Inc.	\$650,000	2.35%	15/9/2031	533,406	0.01%
Equinix Europe 2 Financing Corp. LLC	\$225,000	5.50%	15/6/2034	224,615	0.01%
Equinix, Inc.	\$200,000	1.25%	15/7/2025	191,092	0.00%
Equinix, Inc.	\$800,000	1.00%	15/9/2025	757,301	0.02%
Equinix, Inc.	\$500,000	1.45%	15/5/2026	464,185	0.01%
Equinix, Inc.	\$100,000	2.90%	18/11/2026	94,419	0.00%
Equinix, Inc.	\$100,000	1.80%	15/7/2027	90,346	0.00%
Equinix, Inc.	\$200,000	1.55%	15/3/2028	174,883	0.00%
Equinix, Inc.	\$375,000	3.20%	18/11/2029	338,175	0.01%
Equinix, Inc.	\$350,000	2.15%	15/7/2030	293,338	0.01%
Equinix, Inc.	\$300,000	2.50%	15/5/2031	251,161	0.01%
Equinix, Inc.	\$350,000	3.90%	15/4/2032	318,358	0.01%
Equinix, Inc.	\$225,000	3.00%	15/7/2050	142,490	0.00%
Equinix, Inc.	\$175,000	2.95%	15/9/2051	108,046	0.00%
Equitable Financial Life Global Funding	\$300,000	1.00%	9/1/2026	280,228	0.01%
Equitable Financial Life Global Funding	\$150,000	1.30%	12/7/2026	137,777	0.00%
Equitable Financial Life Global Funding	\$300,000	1.40%	27/8/2027	265,669	0.01%
Equitable Financial Life Global Funding	\$600,000	1.80%	8/3/2028	530,616	0.01%
Equitable Financial Life Global Funding	£200,000	6.38%	2/6/2028	263,267	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Equitable Financial Life Global Funding	\$200,000	1.75%	15/11/2030	160,760	0.00%
Equitable Holdings, Inc.	\$600,000	4.35%	20/4/2028	580,820	0.01%
Equitable Holdings, Inc.	\$52,000	4.57%	15/2/2029	50,017	0.00%
Equitable Holdings, Inc.	\$397,000	5.00%	20/4/2048	356,014	0.01%
ERAC USA Finance LLC	\$250,000	3.80%	1/11/2025	244,519	0.01%
ERAC USA Finance LLC	\$500,000	3.30%	1/12/2026	478,125	0.01%
ERAC USA Finance LLC	\$200,000	4.60%	1/5/2028	196,919	0.00%
ERAC USA Finance LLC	\$150,000	5.00%	15/2/2029	149,647	0.00%
ERAC USA Finance LLC	\$400,000	4.90%	1/5/2033	389,235	0.01%
ERAC USA Finance LLC	\$325,000	6.70%	1/6/2034	356,865	0.01%
ERAC USA Finance LLC	\$400,000	5.20%	30/10/2034	395,887	0.01%
ERAC USA Finance LLC	\$300,000	7.00%	15/10/2037	339,208	0.01%
ERAC USA Finance LLC	\$400,000	5.63%	15/3/2042	400,626	0.01%
ERAC USA Finance LLC	\$200,000	4.50%	15/2/2045	173,819	0.00%
ERAC USA Finance LLC	\$325,000	4.20%	1/11/2046	265,820	0.01%
ERAC USA Finance LLC	\$600,000	5.40%	1/5/2053	579,792	0.01%
ERP Operating LP	\$425,000	3.25%	1/8/2027	402,283	0.01%
ERP Operating LP	\$300,000	3.50%	1/3/2028	284,320	0.01%
ERP Operating LP	\$200,000	4.15%	1/12/2028	193,138	0.00%
ERP Operating LP	\$125,000	3.00%	1/7/2029	113,563	0.00%
ERP Operating LP	\$100,000	2.50%	15/2/2030	87,232	0.00%
ERP Operating LP	\$275,000	4.50%	1/7/2044	232,903	0.01%
ERP Operating LP	\$200,000	4.50%	1/6/2045	167,646	0.00%
Essent Group Ltd.	\$175,000	6.25%	1/7/2029	174,800	0.00%
Essential Properties LP	\$150,000	2.95%	15/7/2031	123,424	0.00%
Essential Utilities, Inc.	\$385,000	3.57%	1/5/2029	357,337	0.01%
Essential Utilities, Inc.	\$200,000	2.70%	15/4/2030	173,862	0.00%
Essential Utilities, Inc.	\$150,000	2.40%	1/5/2031	123,523	0.00%
Essential Utilities, Inc.	\$200,000	5.38%	15/1/2034	196,556	0.00%
Essential Utilities, Inc.	\$135,000	4.28%	1/5/2049	106,847	0.00%
Essential Utilities, Inc.	\$200,000	3.35%	15/4/2050	134,440	0.00%
Essential Utilities, Inc.	\$150,000	5.30%	1/5/2052	136,901	0.00%
Essex Portfolio LP	\$200,000	3.38%	15/4/2026	192,936	0.00%
Essex Portfolio LP	\$300,000	3.63%	1/5/2027	286,951	0.01%
Essex Portfolio LP	\$400,000	1.70%	1/3/2028	351,049	0.01%
Essex Portfolio LP	\$100,000	4.00%	1/3/2029	94,485	0.00%
Essex Portfolio LP	\$480,000	3.00%	15/1/2030	425,427	0.01%
Essex Portfolio LP	\$100,000	1.65%	15/1/2031	79,295	0.00%
Essex Portfolio LP	\$250,000	2.55%	15/6/2031	208,168	0.01%
Essex Portfolio LP	\$200,000	2.65%	15/3/2032	165,111	0.00%
Essex Portfolio LP	\$75,000	4.50%	15/3/2048	61,822	0.00%
Estee Lauder Cos, Inc.	\$75,000	3.15%	15/3/2027	71,615	0.00%
Estee Lauder Cos, Inc.	\$200,000	4.38%	15/5/2028	195,925	0.00%
Estee Lauder Cos, Inc. ¹	\$325,000	2.38%	1/12/2029	285,086	0.01%
Estee Lauder Cos, Inc.	\$625,000	1.95%	15/3/2031	513,607	0.01%
Estee Lauder Cos, Inc.	\$200,000	4.65%	15/5/2033	193,115	0.00%
Estee Lauder Cos, Inc.	\$125,000	6.00%	15/5/2037	132,679	0.00%
Estee Lauder Cos, Inc.	\$220,000	4.15%	15/3/2047	179,312	0.00%
Estee Lauder Cos, Inc.	\$200,000	3.13%	1/12/2049	133,581	0.00%
Estee Lauder Cos, Inc.	\$300,000	5.15%	15/5/2053	281,040	0.01%
Euronet Worldwide, Inc.	€200,000	1.38%	22/5/2026	203,958	0.01%
Everest Reinsurance Holdings, Inc.	\$25,000	4.87%	1/6/2044	21,928	0.00%
Everest Reinsurance Holdings, Inc.	\$340,000	3.50%	15/10/2050	228,769	0.01%
Everest Reinsurance Holdings, Inc.	\$500,000	3.13%	15/10/2052	308,964	0.01%
Everyg Kansas Central, Inc.	\$110,000	2.55%	1/7/2026	104,564	0.00%
Everyg Kansas Central, Inc.	\$115,000	5.90%	15/11/2033	118,331	0.00%
Everyg Kansas Central, Inc.	\$190,000	4.13%	1/3/2042	156,545	0.00%
Everyg Kansas Central, Inc.	\$165,000	4.10%	1/4/2043	133,644	0.00%
Everyg Kansas Central, Inc.	\$90,000	4.25%	1/12/2045	73,614	0.00%
Everyg Kansas Central, Inc.	\$90,000	3.25%	1/9/2049	59,902	0.00%
Everyg Kansas Central, Inc.	\$185,000	3.45%	15/4/2050	127,308	0.00%
Everyg Kansas Central, Inc.	\$145,000	5.70%	15/3/2053	142,166	0.00%
Everyg Metro, Inc.	\$350,000	4.95%	15/4/2033	339,446	0.01%
Everyg Metro, Inc.	\$125,000	5.40%	1/4/2034	124,094	0.00%
Everyg Metro, Inc.	\$250,000	5.30%	1/10/2041	235,576	0.01%
Everyg Metro, Inc.	\$105,000	4.20%	15/3/2048	83,237	0.00%
Everyg Missouri West, Inc.	\$295,000	5.15%	15/12/2027	292,815	0.01%
Everyg Missouri West, Inc.	\$100,000	5.65%	1/6/2034	100,368	0.00%
Everyg, Inc.	\$300,000	2.90%	15/9/2029	268,017	0.01%
Eversource Energy	\$225,000	0.80%	15/8/2025	213,173	0.01%
Eversource Energy	\$400,000	4.75%	15/5/2026	395,012	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eversource Energy	\$90,000	1.40%	15/8/2026	82,599	0.00%
Eversource Energy	\$165,000	2.90%	1/3/2027	154,929	0.00%
Eversource Energy	\$100,000	4.60%	1/7/2027	97,910	0.00%
Eversource Energy	\$390,000	3.30%	15/1/2028	363,970	0.01%
Eversource Energy	\$345,000	5.45%	1/3/2028	346,085	0.01%
Eversource Energy	\$200,000	5.95%	1/2/2029	204,472	0.01%
Eversource Energy	\$355,000	4.25%	1/4/2029	338,129	0.01%
Eversource Energy	\$235,000	1.65%	15/8/2030	189,673	0.00%
Eversource Energy	\$350,000	5.85%	15/4/2031	354,740	0.01%
Eversource Energy	\$250,000	5.13%	15/5/2033	239,692	0.01%
Eversource Energy	\$250,000	5.50%	1/1/2034	245,248	0.01%
Eversource Energy	\$300,000	5.95%	15/7/2034	302,906	0.01%
Eversource Energy	\$320,000	3.45%	15/1/2050	219,056	0.01%
Exelon Corp.	\$350,000	3.40%	15/4/2026	338,732	0.01%
Exelon Corp.	\$200,000	2.75%	15/3/2027	187,495	0.00%
Exelon Corp.	\$315,000	5.15%	15/3/2028	314,123	0.01%
Exelon Corp.	\$150,000	5.15%	15/3/2029	149,488	0.00%
Exelon Corp.	\$375,000	4.05%	15/4/2030	352,158	0.01%
Exelon Corp.	\$185,000	3.35%	15/3/2032	161,996	0.00%
Exelon Corp.	\$270,000	5.30%	15/3/2033	268,061	0.01%
Exelon Corp.	\$325,000	5.45%	15/3/2034	322,723	0.01%
Exelon Corp.	\$180,000	4.95%	15/6/2035	167,599	0.00%
Exelon Corp.	\$150,000	5.63%	15/6/2035	149,653	0.00%
Exelon Corp.	\$230,000	5.10%	15/6/2045	208,996	0.01%
Exelon Corp.	\$265,000	4.45%	15/4/2046	218,764	0.01%
Exelon Corp.	\$305,000	4.70%	15/4/2050	257,647	0.01%
Exelon Corp.	\$210,000	4.10%	15/3/2052	161,098	0.00%
Exelon Corp.	\$465,000	5.60%	15/3/2053	447,366	0.01%
Expedia Group, Inc.	\$200,000	5.00%	15/2/2026	198,445	0.01%
Expedia Group, Inc.	\$900,000	4.63%	1/8/2027	883,440	0.02%
Expedia Group, Inc.	\$400,000	3.80%	15/2/2028	380,721	0.01%
Expedia Group, Inc.	\$375,000	3.25%	15/2/2030	338,134	0.01%
Extra Space Storage LP	\$125,000	3.50%	1/7/2026	120,229	0.00%
Extra Space Storage LP	\$325,000	3.90%	1/4/2029	305,784	0.01%
Extra Space Storage LP	\$200,000	5.50%	1/7/2030	201,421	0.01%
Extra Space Storage LP	\$100,000	2.20%	15/10/2030	83,033	0.00%
Extra Space Storage LP	\$250,000	2.55%	1/6/2031	208,062	0.01%
Extra Space Storage LP	\$460,000	2.40%	15/10/2031	377,619	0.01%
Extra Space Storage LP	\$500,000	2.35%	15/3/2032	398,769	0.01%
Extra Space Storage LP	\$200,000	5.40%	1/2/2034	195,753	0.00%
Exxon Mobil Corp.	\$755,000	3.04%	1/3/2026	730,311	0.02%
Exxon Mobil Corp.	\$955,000	2.28%	16/8/2026	903,168	0.02%
Exxon Mobil Corp.	\$380,000	2.44%	16/8/2029	339,660	0.01%
Exxon Mobil Corp.	\$200,000	3.48%	19/3/2030	186,451	0.00%
Exxon Mobil Corp.	\$155,000	2.61%	15/10/2030	136,029	0.00%
Exxon Mobil Corp.	€400,000	0.84%	26/6/2032	349,054	0.01%
Exxon Mobil Corp.	€700,000	1.41%	26/6/2039	536,687	0.01%
Exxon Mobil Corp.	\$495,000	3.00%	16/8/2039	376,247	0.01%
Exxon Mobil Corp.	\$850,000	4.23%	19/3/2040	748,409	0.02%
Exxon Mobil Corp.	\$415,000	3.57%	6/3/2045	316,746	0.01%
Exxon Mobil Corp.	\$865,000	4.11%	1/3/2046	714,093	0.02%
Exxon Mobil Corp.	\$505,000	3.10%	16/8/2049	342,468	0.01%
Exxon Mobil Corp.	\$940,000	4.33%	19/3/2050	792,152	0.02%
Exxon Mobil Corp.	\$690,000	3.45%	15/4/2051	498,212	0.01%
F&G Annuities & Life, Inc.	\$350,000	7.40%	13/1/2028	361,311	0.01%
F&G Global Funding	\$200,000	5.15%	7/7/2025	198,276	0.01%
F&G Global Funding	\$200,000	1.75%	30/6/2026	183,957	0.00%
F&G Global Funding	\$200,000	2.30%	11/4/2027	181,075	0.00%
F&G Global Funding	\$300,000	2.00%	20/9/2028	256,777	0.01%
FactSet Research Systems, Inc.	\$500,000	2.90%	1/3/2027	467,628	0.01%
Farmers Exchange Capital	\$175,000	7.05%	15/7/2028	179,478	0.00%
Farmers Exchange Capital II^	\$100,000	6.15%	1/11/2053	89,756	0.00%
Farmers Exchange Capital III^	\$160,000	5.45%	15/10/2054	134,344	0.00%
Farmers Insurance Exchange^	\$150,000	4.75%	1/11/2057	111,864	0.00%
Federal Realty OP LP	\$200,000	1.25%	15/2/2026	186,644	0.00%
Federal Realty OP LP	\$100,000	3.25%	15/7/2027	94,323	0.00%
Federal Realty OP LP	\$50,000	3.20%	15/6/2029	45,346	0.00%
Federal Realty OP LP	\$345,000	4.50%	1/12/2044	279,146	0.01%
FedEx Corp.	€100,000	0.45%	5/8/2025	103,471	0.00%
FedEx Corp.	\$100,000	3.25%	1/4/2026	96,650	0.00%
FedEx Corp.	€100,000	1.63%	11/1/2027	102,375	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
FedEx Corp.	\$200,000	3.40%	15/2/2028	189,287	0.00%
FedEx Corp.	€300,000	0.45%	4/5/2029	278,351	0.01%
FedEx Corp.	\$500,000	3.10%	5/8/2029	457,677	0.01%
FedEx Corp.	€200,000	1.30%	5/8/2031	184,008	0.00%
FedEx Corp.	€200,000	0.95%	4/5/2033	168,978	0.00%
FedEx Corp.	\$200,000	4.90%	15/1/2034	195,198	0.00%
FedEx Corp.	\$350,000	3.25%	15/5/2041	256,418	0.01%
FedEx Corp.	\$150,000	3.88%	1/8/2042	117,105	0.00%
FedEx Corp.	\$175,000	4.10%	15/4/2043	140,495	0.00%
FedEx Corp.	\$200,000	5.10%	15/1/2044	182,691	0.00%
FedEx Corp.	\$350,000	4.10%	1/2/2045	275,129	0.01%
FedEx Corp.	\$150,000	4.75%	15/11/2045	129,096	0.00%
FedEx Corp.	\$475,000	4.55%	1/4/2046	396,017	0.01%
FedEx Corp.	\$300,000	4.40%	15/1/2047	244,280	0.01%
FedEx Corp.	\$375,000	4.05%	15/2/2048	291,628	0.01%
FedEx Corp.	\$690,000	4.95%	17/10/2048	610,451	0.01%
FedEx Corp.	\$400,000	5.25%	15/5/2050	373,024	0.01%
Fells Point Funding Trust	\$315,000	3.05%	31/1/2027	296,843	0.01%
Ferguson Finance plc	\$200,000	4.25%	20/4/2027	193,916	0.00%
Ferguson Finance plc	\$350,000	4.50%	24/10/2028	341,396	0.01%
Ferguson Finance plc	\$250,000	4.65%	20/4/2032	236,526	0.01%
Ferrovial SE	€500,000	4.38%	13/9/2030	548,089	0.01%
Fidelity National Financial, Inc.	\$75,000	4.50%	15/8/2028	72,694	0.00%
Fidelity National Financial, Inc.	\$500,000	3.40%	15/6/2030	443,718	0.01%
Fidelity National Financial, Inc.	\$200,000	2.45%	15/3/2031	163,148	0.00%
Fidelity National Financial, Inc.	\$125,000	3.20%	17/9/2051	76,897	0.00%
Fidelity National Information Services, Inc.	€500,000	0.63%	3/12/2025	513,260	0.01%
Fidelity National Information Services, Inc.	\$750,000	1.15%	1/3/2026	699,262	0.02%
Fidelity National Information Services, Inc.	€225,000	1.50%	21/5/2027	227,491	0.01%
Fidelity National Information Services, Inc.	\$800,000	1.65%	1/3/2028	704,899	0.02%
Fidelity National Information Services, Inc.	\$360,000	2.25%	1/3/2031	300,527	0.01%
Fidelity National Information Services, Inc.	€120,000	2.95%	21/5/2039	113,643	0.00%
Fidelity National Information Services, Inc.	\$425,000	3.10%	1/3/2041	305,225	0.01%
Fifth Third Bancorp [^]	\$600,000	1.71%	1/11/2027	549,920	0.01%
Fifth Third Bancorp [^]	\$150,000	4.06%	25/4/2028	143,515	0.00%
Fifth Third Bancorp [^]	\$300,000	6.36%	27/10/2028	306,528	0.01%
Fifth Third Bancorp [^]	\$525,000	6.34%	27/7/2029	538,332	0.01%
Fifth Third Bancorp [^]	\$550,000	5.63%	29/1/2032	544,987	0.01%
Fifth Third Bancorp [^]	\$175,000	4.34%	25/4/2033	159,588	0.00%
Fifth Third Bancorp	\$335,000	8.25%	1/3/2038	396,018	0.01%
Fifth Third Bank NA	\$450,000	3.95%	28/7/2025	442,055	0.01%
Fifth Third Bank NA	\$200,000	3.85%	15/3/2026	194,065	0.00%
Fifth Third Bank NA	\$250,000	2.25%	1/2/2027	231,263	0.01%
First American Financial Corp.	\$150,000	4.00%	15/5/2030	134,952	0.00%
First American Financial Corp.	\$200,000	2.40%	15/8/2031	159,536	0.00%
First Horizon Bank	\$250,000	5.75%	1/5/2030	238,207	0.01%
FirstEnergy Corp.	\$200,000	2.25%	1/9/2030	167,437	0.00%
FirstEnergy Corp.	\$600,000	3.40%	1/3/2050	398,366	0.01%
FirstEnergy Pennsylvania Electric Co.	\$135,000	3.25%	15/3/2028	126,245	0.00%
FirstEnergy Pennsylvania Electric Co.	\$185,000	5.20%	1/4/2028	184,736	0.00%
FirstEnergy Pennsylvania Electric Co.	\$160,000	4.30%	15/1/2029	153,777	0.00%
FirstEnergy Pennsylvania Electric Co.	\$105,000	3.60%	1/6/2029	97,605	0.00%
FirstEnergy Transmission LLC	\$255,000	2.87%	15/9/2028	232,752	0.01%
FirstEnergy Transmission LLC	\$305,000	5.45%	15/7/2044	285,697	0.01%
Fiserv, Inc.	£300,000	2.25%	1/7/2025	367,353	0.01%
Fiserv, Inc.	\$950,000	3.20%	1/7/2026	911,887	0.02%
Fiserv, Inc.	\$925,000	2.25%	1/6/2027	853,646	0.02%
Fiserv, Inc.	€300,000	1.13%	1/7/2027	300,411	0.01%
Fiserv, Inc.	\$775,000	5.45%	2/3/2028	781,966	0.02%
Fiserv, Inc.	\$400,000	4.20%	1/10/2028	384,490	0.01%
Fiserv, Inc.	\$900,000	3.50%	1/7/2029	832,288	0.02%
Fiserv, Inc.	€1,400,000	1.63%	1/7/2030	1,329,912	0.03%
Fiserv, Inc.	€400,000	4.50%	24/5/2031	445,055	0.01%
Fiserv, Inc.	£300,000	3.00%	1/7/2031	328,638	0.01%
Fiserv, Inc.	\$625,000	5.60%	2/3/2033	630,375	0.02%
Fiserv, Inc.	\$500,000	5.63%	21/8/2033	504,416	0.01%
Fiserv, Inc.	\$200,000	5.45%	15/3/2034	198,707	0.01%
Fiserv, Inc.	\$685,000	4.40%	1/7/2049	555,676	0.01%
Five Corners Funding Trust II	\$625,000	2.85%	15/5/2030	550,537	0.01%
Five Corners Funding Trust III	\$350,000	5.79%	15/2/2033	356,189	0.01%
Five Corners Funding Trust IV	\$275,000	6.00%	15/2/2053	276,948	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Flex Intermediate Holdco LLC	\$260,000	3.36%	30/6/2031	216,431	0.01%
Flex Intermediate Holdco LLC	\$175,000	4.32%	30/12/2039	126,923	0.00%
Flex Ltd.	\$200,000	3.75%	1/2/2026	194,068	0.00%
Flex Ltd.	\$405,000	4.88%	15/6/2029	392,241	0.01%
Flex Ltd.	\$350,000	4.88%	12/5/2030	338,357	0.01%
FLNG Liquefaction 2 LLC	\$329,320	4.13%	31/3/2038	288,539	0.01%
Florida Gas Transmission Co. LLC	\$100,000	4.35%	15/7/2025	98,443	0.00%
Florida Gas Transmission Co. LLC	\$340,000	2.55%	1/7/2030	294,069	0.01%
Florida Gas Transmission Co. LLC	\$50,000	2.30%	1/10/2031	40,531	0.00%
Florida Power & Light Co.	\$180,000	3.13%	1/12/2025	174,721	0.00%
Florida Power & Light Co.	\$150,000	4.45%	15/5/2026	148,211	0.00%
Florida Power & Light Co.	\$95,000	3.30%	30/5/2027	90,476	0.00%
Florida Power & Light Co.	\$305,000	5.05%	1/4/2028	306,198	0.01%
Florida Power & Light Co.	\$680,000	4.40%	15/5/2028	667,818	0.02%
Florida Power & Light Co.	\$200,000	5.15%	15/6/2029	201,766	0.01%
Florida Power & Light Co.	\$150,000	4.63%	15/5/2030	146,969	0.00%
Florida Power & Light Co.	\$700,000	2.45%	3/2/2032	583,425	0.01%
Florida Power & Light Co.	\$225,000	5.10%	1/4/2033	224,002	0.01%
Florida Power & Light Co.	\$250,000	4.80%	15/5/2033	243,104	0.01%
Florida Power & Light Co.	\$450,000	5.63%	1/4/2034	463,683	0.01%
Florida Power & Light Co.	\$225,000	5.30%	15/6/2034	226,932	0.01%
Florida Power & Light Co.	\$175,000	5.65%	1/2/2037	178,349	0.00%
Florida Power & Light Co.	\$190,000	5.95%	1/2/2038	199,523	0.01%
Florida Power & Light Co.	\$150,000	5.96%	1/4/2039	156,448	0.00%
Florida Power & Light Co.	\$290,000	5.69%	1/3/2040	293,818	0.01%
Florida Power & Light Co.	\$125,000	5.25%	1/2/2041	122,112	0.00%
Florida Power & Light Co.	\$190,000	4.13%	1/2/2042	160,179	0.00%
Florida Power & Light Co.	\$180,000	4.05%	1/6/2042	150,272	0.00%
Florida Power & Light Co.	\$185,000	3.80%	15/12/2042	147,359	0.00%
Florida Power & Light Co.	\$255,000	3.70%	1/12/2047	192,904	0.00%
Florida Power & Light Co.	\$555,000	3.95%	1/3/2048	436,966	0.01%
Florida Power & Light Co.	\$260,000	3.99%	1/3/2049	205,684	0.01%
Florida Power & Light Co.	\$235,000	3.15%	1/10/2049	159,807	0.00%
Florida Power & Light Co.	\$445,000	2.88%	4/12/2051	282,648	0.01%
Florida Power & Light Co.	\$330,000	5.30%	1/4/2053	317,780	0.01%
Florida Power & Light Co.	\$250,000	5.60%	15/6/2054	252,649	0.01%
Flowers Foods, Inc.	\$50,000	3.50%	1/10/2026	47,985	0.00%
Flowers Foods, Inc.	\$250,000	2.40%	15/3/2031	207,982	0.01%
Flowerserve Corp.	\$60,000	3.50%	1/10/2030	53,337	0.00%
Flowerserve Corp.	\$275,000	2.80%	15/1/2032	225,667	0.01%
FMC Corp.	\$275,000	5.15%	18/5/2026	273,164	0.01%
FMC Corp.	\$160,000	3.20%	1/10/2026	151,734	0.00%
FMC Corp.	\$230,000	5.65%	18/5/2033	226,556	0.01%
FMC Corp.	\$435,000	4.50%	1/10/2049	331,951	0.01%
FMR LLC	\$475,000	7.57%	15/6/2029	527,389	0.01%
FMR LLC	\$550,000	4.95%	1/2/2033	532,870	0.01%
FNB Corp.	\$200,000	5.15%	25/8/2025	196,678	0.00%
Ford Credit Canada Co.	CAD230,000	5.67%	20/2/2030	171,336	0.00%
Ford Foundation	\$100,000	2.42%	1/6/2050	60,273	0.00%
Ford Foundation	\$250,000	2.82%	1/6/2070	145,414	0.00%
Ford Motor Co.	\$150,000	9.63%	22/4/2030	174,464	0.00%
Ford Motor Co.	\$284,000	7.45%	16/7/2031	305,223	0.01%
Ford Motor Co.	\$826,000	3.25%	12/2/2032	683,413	0.02%
Ford Motor Co.	\$388,000	6.10%	19/8/2032	387,523	0.01%
Ford Motor Co.	\$900,000	4.75%	15/1/2043	728,656	0.02%
Ford Motor Co.	\$150,000	7.40%	1/11/2046	161,962	0.00%
Ford Motor Co.	\$545,000	5.29%	8/12/2046	476,448	0.01%
Ford Motor Credit Co. LLC	\$475,000	4.13%	4/8/2025	466,091	0.01%
Ford Motor Credit Co. LLC	€200,000	3.25%	15/9/2025	212,494	0.01%
Ford Motor Credit Co. LLC	\$725,000	3.38%	13/11/2025	701,640	0.02%
Ford Motor Credit Co. LLC	€300,000	2.33%	25/11/2025	314,292	0.01%
Ford Motor Credit Co. LLC	\$400,000	4.39%	8/1/2026	391,485	0.01%
Ford Motor Credit Co. LLC	\$450,000	6.95%	6/3/2026	457,435	0.01%
Ford Motor Credit Co. LLC	\$650,000	6.95%	10/6/2026	662,254	0.02%
Ford Motor Credit Co. LLC	\$263,000	4.54%	1/8/2026	256,081	0.01%
Ford Motor Credit Co. LLC	\$525,000	2.70%	10/8/2026	493,198	0.01%
Ford Motor Credit Co. LLC	\$315,000	4.27%	9/1/2027	303,469	0.01%
Ford Motor Credit Co. LLC	\$300,000	5.80%	5/3/2027	300,065	0.01%
Ford Motor Credit Co. LLC	\$950,000	5.85%	17/5/2027	950,879	0.02%
Ford Motor Credit Co. LLC	\$325,000	4.95%	28/5/2027	317,434	0.01%
Ford Motor Credit Co. LLC	€200,000	4.87%	3/8/2027	219,799	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ford Motor Credit Co. LLC	\$438,000	4.13%	17/8/2027	416,298	0.01%
Ford Motor Credit Co. LLC	\$263,000	3.82%	2/11/2027	246,651	0.01%
Ford Motor Credit Co. LLC	\$525,000	7.35%	4/11/2027	547,348	0.01%
Ford Motor Credit Co. LLC	\$263,000	2.90%	16/2/2028	237,906	0.01%
Ford Motor Credit Co. LLC	\$425,000	6.80%	12/5/2028	438,081	0.01%
Ford Motor Credit Co. LLC	€200,000	6.13%	15/5/2028	229,211	0.01%
Ford Motor Credit Co. LLC	£300,000	5.63%	9/10/2028	379,192	0.01%
Ford Motor Credit Co. LLC	\$200,000	6.80%	7/11/2028	206,771	0.01%
Ford Motor Credit Co. LLC	€700,000	4.17%	21/11/2028	749,552	0.02%
Ford Motor Credit Co. LLC	\$263,000	2.90%	10/2/2029	231,963	0.01%
Ford Motor Credit Co. LLC	€200,000	5.13%	20/2/2029	222,584	0.01%
Ford Motor Credit Co. LLC	\$600,000	5.80%	8/3/2029	598,290	0.01%
Ford Motor Credit Co. LLC	\$921,000	5.11%	3/5/2029	890,350	0.02%
Ford Motor Credit Co. LLC	€600,000	4.45%	14/2/2030	647,414	0.02%
Ford Motor Credit Co. LLC	\$404,000	7.35%	6/3/2030	427,503	0.01%
Ford Motor Credit Co. LLC	\$500,000	7.20%	10/6/2030	526,263	0.01%
Ford Motor Credit Co. LLC	\$484,000	4.00%	13/11/2030	432,036	0.01%
Ford Motor Credit Co. LLC	\$350,000	6.05%	5/3/2031	350,246	0.01%
Ford Motor Credit Co. LLC	\$500,000	7.12%	7/11/2033	528,142	0.01%
Ford Motor Credit Co. LLC	\$900,000	6.13%	8/3/2034	891,640	0.02%
Fortinet, Inc.	\$200,000	1.00%	15/3/2026	185,662	0.00%
Fortive Corp.	\$250,000	4.30%	15/6/2046	207,987	0.01%
Fortune Brands Innovations, Inc.	\$200,000	4.00%	25/3/2032	181,601	0.00%
Fortune Brands Innovations, Inc.	\$300,000	5.88%	1/6/2033	303,920	0.01%
Fortune Brands Innovations, Inc.	\$200,000	4.50%	25/3/2052	157,317	0.00%
Foundry JV Holdco LLC	\$350,000	5.90%	25/1/2030	355,088	0.01%
Foundry JV Holdco LLC	\$300,000	6.15%	25/1/2032	306,046	0.01%
Foundry JV Holdco LLC	\$600,000	5.88%	25/1/2034	595,136	0.01%
Foundry JV Holdco LLC	\$300,000	6.40%	25/1/2038	309,210	0.01%
Fox Corp.	\$550,000	4.71%	25/1/2029	540,165	0.01%
Fox Corp.	\$355,000	3.50%	8/4/2030	323,546	0.01%
Fox Corp.	\$475,000	6.50%	13/10/2033	497,771	0.01%
Fox Corp.	\$300,000	5.48%	25/1/2039	285,948	0.01%
Fox Corp.	\$675,000	5.58%	25/1/2049	619,412	0.02%
Franciscan Missionaries of Our Lady Health System, Inc.	\$210,000	3.91%	1/7/2049	160,995	0.00%
Franklin Resources, Inc.	\$250,000	1.60%	30/10/2030	202,165	0.01%
Fred Hutchinson Cancer Center	\$105,000	4.97%	1/1/2052	102,189	0.00%
Freeport-McMoRan, Inc.	\$420,000	5.00%	1/9/2027	415,709	0.01%
Freeport-McMoRan, Inc.	\$250,000	4.38%	1/8/2028	241,447	0.01%
Freeport-McMoRan, Inc.	\$200,000	4.25%	1/3/2030	189,154	0.00%
Freeport-McMoRan, Inc.	\$250,000	4.63%	1/8/2030	240,667	0.01%
Freeport-McMoRan, Inc.	\$250,000	5.40%	14/11/2034	245,198	0.01%
Freeport-McMoRan, Inc.	\$635,000	5.45%	15/3/2043	599,003	0.01%
FS KKR Capital Corp.	\$250,000	3.40%	15/1/2026	237,957	0.01%
FS KKR Capital Corp.	\$200,000	2.63%	15/1/2027	180,523	0.00%
FS KKR Capital Corp.	\$225,000	3.13%	12/10/2028	195,356	0.00%
FS KKR Capital Corp.	\$200,000	7.88%	15/1/2029	206,601	0.01%
FS KKR Capital Corp.	\$150,000	6.88%	15/8/2029	148,675	0.00%
GA Global Funding Trust	\$200,000	2.25%	6/1/2027	184,820	0.00%
GA Global Funding Trust	\$400,000	1.95%	15/9/2028	350,928	0.01%
GA Global Funding Trust	\$150,000	5.50%	8/1/2029	149,956	0.00%
GA Global Funding Trust	\$175,000	2.90%	6/1/2032	145,866	0.00%
Gabon Blue Bond Master Trust Series 2	\$200,000	6.10%	1/8/2038	197,573	0.01%
Gartner, Inc.	\$280,000	4.50%	1/7/2028	269,860	0.01%
Gartner, Inc.	\$275,000	3.63%	15/6/2029	251,768	0.01%
Gartner, Inc.	\$280,000	3.75%	1/10/2030	251,136	0.01%
GATX Corp.	\$550,000	3.25%	15/9/2026	525,710	0.01%
GATX Corp.	\$100,000	3.85%	30/3/2027	96,297	0.00%
GATX Corp.	\$200,000	3.50%	15/3/2028	187,569	0.00%
GATX Corp.	\$200,000	1.90%	1/6/2031	160,500	0.00%
GATX Corp.	\$300,000	3.50%	1/6/2032	260,734	0.01%
GATX Corp.	\$150,000	5.45%	15/9/2033	147,962	0.00%
GATX Corp.	\$350,000	6.05%	15/3/2034	357,834	0.01%
GATX Corp.	\$100,000	6.90%	1/5/2034	108,850	0.00%
GATX Corp.	\$325,000	3.10%	1/6/2051	205,425	0.01%
GATX Corp.	\$100,000	6.05%	5/6/2054	100,217	0.00%
GE Capital Canada Funding Co.	CAD75,000	5.73%	22/10/2037	55,375	0.00%
GE Capital European Funding Unlimited Co.	€125,000	6.03%	1/3/2038	165,495	0.00%
GE Capital Funding LLC	\$575,000	4.55%	15/5/2032	548,434	0.01%
GE Capital International Funding Co. Unlimited Co.	\$200,000	4.42%	15/11/2035	184,495	0.00%
GE Capital UK Funding Unlimited Co.	£429,000	5.88%	18/1/2033	557,488	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
GE HealthCare Technologies, Inc.	\$550,000	5.60%	15/11/2025	550,473	0.01%
GE HealthCare Technologies, Inc.	\$550,000	5.65%	15/11/2027	557,397	0.01%
GE HealthCare Technologies, Inc.	\$325,000	5.86%	15/3/2030	333,875	0.01%
GE HealthCare Technologies, Inc.	\$520,000	5.91%	22/11/2032	536,612	0.01%
GE HealthCare Technologies, Inc.	\$400,000	6.38%	22/11/2052	433,956	0.01%
General Dynamics Corp.	\$100,000	2.13%	15/8/2026	94,104	0.00%
General Dynamics Corp.	\$250,000	3.50%	1/4/2027	240,705	0.01%
General Dynamics Corp.	\$75,000	2.63%	15/11/2027	69,730	0.00%
General Dynamics Corp.	\$185,000	3.75%	15/5/2028	178,014	0.00%
General Dynamics Corp.	\$625,000	4.25%	1/4/2040	548,168	0.01%
General Dynamics Corp.	\$100,000	3.60%	15/11/2042	78,768	0.00%
General Dynamics Corp.	\$200,000	4.25%	1/4/2050	168,444	0.00%
General Electric Co.	€550,000	1.50%	17/5/2029	539,171	0.01%
General Electric Co.	\$275,000	6.75%	15/3/2032	301,181	0.01%
General Electric Co.	€200,000	4.13%	19/9/2035	217,875	0.01%
General Electric Co.	€250,000	2.13%	17/5/2037	221,254	0.01%
General Electric Co.	£400,000	4.88%	18/9/2037	459,006	0.01%
General Electric Co.	\$200,000	6.88%	10/1/2039	226,140	0.01%
General Electric Co.	\$250,000	4.50%	11/3/2044	217,330	0.01%
General Electric Co.	\$465,000	4.35%	1/5/2050	395,641	0.01%
General Mills, Inc.	€700,000	0.45%	15/1/2026	713,340	0.02%
General Mills, Inc.	\$200,000	4.70%	30/1/2027	197,538	0.01%
General Mills, Inc.	\$500,000	4.20%	17/4/2028	484,237	0.01%
General Mills, Inc.	\$450,000	5.50%	17/10/2028	456,269	0.01%
General Mills, Inc.	€100,000	3.91%	13/4/2029	108,582	0.00%
General Mills, Inc.	\$275,000	2.88%	15/4/2030	243,794	0.01%
General Mills, Inc.	\$350,000	2.25%	14/10/2031	287,577	0.01%
General Mills, Inc.	\$350,000	4.95%	29/3/2033	340,938	0.01%
General Mills, Inc.	\$125,000	5.40%	15/6/2040	122,416	0.00%
General Mills, Inc.	\$200,000	4.70%	17/4/2048	174,840	0.00%
General Motors Co.	\$525,000	6.80%	1/10/2027	545,063	0.01%
General Motors Co.	\$200,000	5.00%	1/10/2028	198,131	0.01%
General Motors Co.	\$350,000	5.40%	15/10/2029	348,155	0.01%
General Motors Co.	\$220,000	5.60%	15/10/2032	220,044	0.01%
General Motors Co.	\$375,000	5.00%	1/4/2035	350,792	0.01%
General Motors Co.	\$525,000	6.60%	1/4/2036	550,063	0.01%
General Motors Co.	\$200,000	5.15%	1/4/2038	183,910	0.00%
General Motors Co.	\$550,000	6.25%	2/10/2043	547,786	0.01%
General Motors Co.	\$390,000	5.20%	1/4/2045	342,206	0.01%
General Motors Co.	\$200,000	6.75%	1/4/2046	209,147	0.01%
General Motors Co.	\$250,000	5.40%	1/4/2048	223,916	0.01%
General Motors Co.	\$465,000	5.95%	1/4/2049	451,008	0.01%
General Motors Financial Co., Inc.	\$1,150,000	4.30%	13/7/2025	1,134,577	0.03%
General Motors Financial Co., Inc.	\$600,000	6.05%	10/10/2025	602,458	0.01%
General Motors Financial Co., Inc.	\$500,000	1.25%	8/1/2026	468,237	0.01%
General Motors Financial Co., Inc.	€500,000	0.85%	26/2/2026	511,949	0.01%
General Motors Financial Co., Inc.	\$550,000	5.25%	1/3/2026	546,901	0.01%
General Motors Financial Co., Inc.	\$750,000	5.40%	6/4/2026	748,389	0.02%
General Motors Financial Co., Inc.	\$400,000	1.50%	10/6/2026	370,478	0.01%
General Motors Financial Co., Inc.	\$100,000	4.00%	6/10/2026	96,830	0.00%
General Motors Financial Co., Inc.	\$150,000	4.35%	17/1/2027	146,092	0.00%
General Motors Financial Co., Inc.	\$425,000	2.35%	26/2/2027	393,070	0.01%
General Motors Financial Co., Inc.	\$200,000	5.00%	9/4/2027	197,989	0.01%
General Motors Financial Co., Inc.	\$400,000	5.40%	8/5/2027	399,780	0.01%
General Motors Financial Co., Inc.	€600,000	0.60%	20/5/2027	589,961	0.01%
General Motors Financial Co., Inc.	\$300,000	5.35%	15/7/2027	299,216	0.01%
General Motors Financial Co., Inc.	\$550,000	2.70%	20/8/2027	507,572	0.01%
General Motors Financial Co., Inc.	€200,000	4.50%	22/11/2027	219,495	0.01%
General Motors Financial Co., Inc.	\$500,000	6.00%	9/1/2028	508,555	0.01%
General Motors Financial Co., Inc.	€460,000	3.90%	12/1/2028	494,616	0.01%
General Motors Financial Co., Inc.	\$225,000	2.40%	10/4/2028	201,805	0.01%
General Motors Financial Co., Inc.	\$775,000	5.80%	23/6/2028	783,961	0.02%
General Motors Financial Co., Inc.	\$625,000	2.40%	15/10/2028	552,494	0.01%
General Motors Financial Co., Inc.	\$375,000	5.80%	7/1/2029	378,513	0.01%
General Motors Financial Co., Inc.	\$275,000	5.65%	17/1/2029	276,393	0.01%
General Motors Financial Co., Inc.	€100,000	4.30%	15/2/2029	109,011	0.00%
General Motors Financial Co., Inc.	\$200,000	4.30%	6/4/2029	190,007	0.00%
General Motors Financial Co., Inc.	\$450,000	5.55%	15/7/2029	450,116	0.01%
General Motors Financial Co., Inc.	€906,000	5.50%	12/1/2030	1,140,204	0.03%
General Motors Financial Co., Inc.	\$200,000	5.85%	6/4/2030	202,397	0.01%
General Motors Financial Co., Inc.	\$200,000	3.60%	21/6/2030	179,621	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
General Motors Financial Co., Inc.	€200,000	4.00%	10/7/2030	215,099	0.01%
General Motors Financial Co., Inc.	\$200,000	2.35%	8/1/2031	164,052	0.00%
General Motors Financial Co., Inc.	\$400,000	5.75%	8/2/2031	401,029	0.01%
General Motors Financial Co., Inc.	\$550,000	2.70%	10/6/2031	455,250	0.01%
General Motors Financial Co., Inc.	\$300,000	5.60%	18/6/2031	297,661	0.01%
General Motors Financial Co., Inc.	\$625,000	3.10%	12/1/2032	525,160	0.01%
General Motors Financial Co., Inc.	\$400,000	6.40%	9/1/2033	414,975	0.01%
General Motors Financial Co., Inc.	\$375,000	6.10%	7/1/2034	379,118	0.01%
General Motors Financial Co., Inc.	\$450,000	5.95%	4/4/2034	450,293	0.01%
General Motors Financial of Canada Ltd.	CAD100,000	1.75%	15/4/2026	69,212	0.00%
General Motors Financial of Canada Ltd.	CAD675,000	3.15%	8/2/2027	473,180	0.01%
General Motors Financial of Canada Ltd.	CAD155,000	5.10%	14/7/2028	114,186	0.00%
General Motors Financial of Canada Ltd.	CAD135,000	5.00%	9/2/2029	99,003	0.00%
Genpact Luxembourg Sarl/Genpact USA, Inc.	\$100,000	6.00%	4/6/2029	101,136	0.00%
Genuine Parts Co.	\$200,000	6.50%	1/11/2028	209,763	0.01%
Genuine Parts Co.	\$275,000	1.88%	1/11/2030	222,802	0.01%
Genuine Parts Co.	\$300,000	2.75%	1/2/2032	249,134	0.01%
George Washington University	\$100,000	4.30%	15/9/2044	89,307	0.00%
George Washington University	\$100,000	4.87%	15/9/2045	95,122	0.00%
George Washington University	\$275,000	4.13%	15/9/2048	233,593	0.01%
Georgetown University	\$148,000	4.32%	1/4/2049	128,113	0.00%
Georgetown University	\$225,000	2.94%	1/4/2050	150,962	0.00%
Georgetown University	\$150,000	5.12%	1/4/2053	147,853	0.00%
Georgetown University	\$57,000	5.22%	1/10/2118	52,439	0.00%
Georgia Power Co.	\$100,000	5.00%	23/2/2027	99,747	0.00%
Georgia Power Co.	\$215,000	4.70%	15/5/2032	207,677	0.01%
Georgia Power Co.	\$330,000	4.95%	17/5/2033	321,933	0.01%
Georgia Power Co.	\$200,000	5.25%	15/3/2034	199,439	0.01%
Georgia Power Co.	\$490,000	4.75%	1/9/2040	441,542	0.01%
Georgia Power Co.	\$385,000	4.30%	15/3/2042	327,004	0.01%
Georgia Power Co.	\$130,000	4.30%	15/3/2043	108,101	0.00%
Georgia Power Co.	\$150,000	3.70%	30/1/2050	110,593	0.00%
Georgia Power Co.	\$255,000	3.25%	15/3/2051	173,067	0.00%
Georgia Power Co.	\$285,000	5.13%	15/5/2052	265,421	0.01%
Georgia-Pacific LLC	\$250,000	1.75%	30/9/2025	239,130	0.01%
Georgia-Pacific LLC	\$400,000	2.10%	30/4/2027	368,445	0.01%
Georgia-Pacific LLC	\$150,000	7.75%	15/11/2029	169,077	0.00%
Georgia-Pacific LLC	\$595,000	2.30%	30/4/2030	513,307	0.01%
Gilead Sciences, Inc.	\$1,000,000	3.65%	1/3/2026	972,557	0.02%
Gilead Sciences, Inc.	\$500,000	2.95%	1/3/2027	474,621	0.01%
Gilead Sciences, Inc.	\$325,000	1.20%	1/10/2027	288,139	0.01%
Gilead Sciences, Inc.	\$500,000	1.65%	1/10/2030	411,756	0.01%
Gilead Sciences, Inc.	\$550,000	5.25%	15/10/2033	553,659	0.01%
Gilead Sciences, Inc.	\$125,000	4.60%	1/9/2035	117,974	0.00%
Gilead Sciences, Inc.	\$342,000	2.60%	1/10/2040	235,219	0.01%
Gilead Sciences, Inc.	\$375,000	5.65%	1/12/2041	376,902	0.01%
Gilead Sciences, Inc.	\$785,000	4.80%	1/4/2044	707,197	0.02%
Gilead Sciences, Inc.	\$500,000	4.50%	1/2/2045	431,875	0.01%
Gilead Sciences, Inc.	\$825,000	4.75%	1/3/2046	734,167	0.02%
Gilead Sciences, Inc.	\$630,000	4.15%	1/3/2047	512,060	0.01%
Gilead Sciences, Inc.	\$625,000	2.80%	1/10/2050	391,498	0.01%
Gilead Sciences, Inc.	\$345,000	5.55%	15/10/2053	344,377	0.01%
Glencore Funding LLC	\$450,000	2.63%	23/9/2031	370,397	0.01%
Glencore Funding LLC	\$175,000	5.63%	4/4/2034	172,333	0.00%
Glencore Funding LLC	\$100,000	3.38%	23/9/2051	65,003	0.00%
Glencore Funding LLC	\$200,000	5.89%	4/4/2054	192,375	0.00%
Global Atlantic Finance Co.	\$200,000	4.40%	15/10/2029	186,165	0.00%
Global Atlantic Finance Co.	\$300,000	3.13%	15/6/2031	248,189	0.01%
Global Atlantic Finance Co.	\$460,000	7.95%	15/6/2033	503,940	0.01%
Global Atlantic Finance Co.	\$275,000	6.75%	15/3/2054	271,841	0.01%
Global Payments, Inc.	\$500,000	1.20%	1/3/2026	465,473	0.01%
Global Payments, Inc.	\$200,000	2.15%	15/1/2027	185,288	0.00%
Global Payments, Inc.	\$100,000	4.95%	15/8/2027	98,984	0.00%
Global Payments, Inc.	\$525,000	3.20%	15/8/2029	472,011	0.01%
Global Payments, Inc.	\$350,000	2.90%	15/5/2030	304,842	0.01%
Global Payments, Inc.	€1,040,000	4.88%	17/3/2031	1,150,456	0.03%
Global Payments, Inc.	\$650,000	2.90%	15/11/2031	543,717	0.01%
Global Payments, Inc.	\$310,000	4.15%	15/8/2049	233,227	0.01%
Global Payments, Inc.	\$305,000	5.95%	15/8/2052	293,930	0.01%
Globe Life, Inc.	\$200,000	4.55%	15/9/2028	189,861	0.00%
Globe Life, Inc.	\$200,000	2.15%	15/8/2030	160,277	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Globe Life, Inc.	\$200,000	4.80%	15/6/2032	184,197	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$350,000	5.38%	15/4/2026	347,201	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$425,000	5.75%	1/6/2028	426,030	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$300,000	5.30%	15/1/2029	295,457	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$100,000	4.00%	15/1/2030	91,435	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$400,000	4.00%	15/1/2031	358,720	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$150,000	3.25%	15/1/2032	125,885	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$175,000	6.75%	1/12/2033	183,351	0.00%
Goldman Sachs Bank USA^	\$725,000	5.28%	18/3/2027	722,395	0.02%
Goldman Sachs Bank USA^	\$725,000	5.41%	21/5/2027	724,145	0.02%
Goldman Sachs BDC, Inc.	\$200,000	2.88%	15/1/2026	190,825	0.00%
Goldman Sachs Capital I	\$350,000	6.35%	15/2/2034	361,509	0.01%
Goldman Sachs Group, Inc.	\$1,450,000	4.25%	21/10/2025	1,424,683	0.03%
Goldman Sachs Group, Inc.	\$470,000	3.75%	25/2/2026	458,028	0.01%
Goldman Sachs Group, Inc.	€600,000	1.63%	27/7/2026	618,633	0.02%
Goldman Sachs Group, Inc.	\$900,000	3.50%	16/11/2026	863,850	0.02%
Goldman Sachs Group, Inc.^	\$975,000	1.09%	9/12/2026	911,515	0.02%
Goldman Sachs Group, Inc.	\$240,000	5.95%	15/1/2027	244,019	0.01%
Goldman Sachs Group, Inc.	\$900,000	3.85%	26/1/2027	869,792	0.02%
Goldman Sachs Group, Inc.^	\$1,250,000	1.43%	9/3/2027	1,166,268	0.03%
Goldman Sachs Group, Inc.^	\$710,000	1.54%	10/9/2027	651,960	0.02%
Goldman Sachs Group, Inc.^	\$1,825,000	1.95%	21/10/2027	1,685,229	0.04%
Goldman Sachs Group, Inc.^	CAD625,000	2.60%	30/11/2027	435,151	0.01%
Goldman Sachs Group, Inc.	£300,000	1.50%	7/12/2027	336,849	0.01%
Goldman Sachs Group, Inc.	€800,000	0.25%	26/1/2028	767,013	0.02%
Goldman Sachs Group, Inc.^	\$1,575,000	2.64%	24/2/2028	1,468,911	0.04%
Goldman Sachs Group, Inc.^	\$1,145,000	3.62%	15/3/2028	1,094,591	0.03%
Goldman Sachs Group, Inc.	£200,000	7.25%	10/4/2028	270,061	0.01%
Goldman Sachs Group, Inc.^	\$575,000	3.69%	5/6/2028	549,973	0.01%
Goldman Sachs Group, Inc.^	\$750,000	4.48%	23/8/2028	732,620	0.02%
Goldman Sachs Group, Inc.	€550,000	1.25%	7/2/2029	530,450	0.01%
Goldman Sachs Group, Inc.^	CAD325,000	2.01%	28/2/2029	217,007	0.01%
Goldman Sachs Group, Inc.^	\$555,000	3.81%	23/4/2029	526,482	0.01%
Goldman Sachs Group, Inc.^	\$1,100,000	4.22%	1/5/2029	1,058,861	0.03%
Goldman Sachs Group, Inc.	€500,000	0.88%	9/5/2029	470,906	0.01%
Goldman Sachs Group, Inc.	£400,000	3.13%	25/7/2029	464,381	0.01%
Goldman Sachs Group, Inc.	€432,000	4.00%	21/9/2029	471,293	0.01%
Goldman Sachs Group, Inc.^	\$1,170,000	6.48%	24/10/2029	1,221,821	0.03%
Goldman Sachs Group, Inc.^	£400,000	3.63%	29/10/2029	474,408	0.01%
Goldman Sachs Group, Inc.	€550,000	0.88%	21/1/2030	506,866	0.01%
Goldman Sachs Group, Inc.	\$950,000	2.60%	7/2/2030	832,383	0.02%
Goldman Sachs Group, Inc.	\$825,000	3.80%	15/3/2030	771,259	0.02%
Goldman Sachs Group, Inc.^	\$450,000	5.73%	25/4/2030	457,950	0.01%
Goldman Sachs Group, Inc.^	\$600,000	1.99%	27/1/2032	487,438	0.01%
Goldman Sachs Group, Inc.	€1,000,000	0.75%	23/3/2032	860,168	0.02%
Goldman Sachs Group, Inc.^	\$1,600,000	2.62%	22/4/2032	1,344,945	0.03%
Goldman Sachs Group, Inc.^	\$1,425,000	2.38%	21/7/2032	1,171,073	0.03%
Goldman Sachs Group, Inc.^	\$1,150,000	2.65%	21/10/2032	956,375	0.02%
Goldman Sachs Group, Inc.	\$450,000	6.13%	15/2/2033	476,589	0.01%
Goldman Sachs Group, Inc.^	\$1,407,000	3.10%	24/2/2033	1,203,465	0.03%
Goldman Sachs Group, Inc.	€300,000	1.00%	18/3/2033	258,101	0.01%
Goldman Sachs Group, Inc.^	\$435,000	6.56%	24/10/2034	467,852	0.01%
Goldman Sachs Group, Inc.^	\$900,000	5.85%	25/4/2035	922,072	0.02%
Goldman Sachs Group, Inc.	\$200,000	6.45%	1/5/2036	213,065	0.01%
Goldman Sachs Group, Inc.	\$1,875,000	6.75%	1/10/2037	2,024,570	0.05%
Goldman Sachs Group, Inc.^	\$830,000	4.02%	31/10/2038	705,996	0.02%
Goldman Sachs Group, Inc.^	\$475,000	4.41%	23/4/2039	419,654	0.01%
Goldman Sachs Group, Inc.	\$875,000	6.25%	1/2/2041	929,406	0.02%
Goldman Sachs Group, Inc.^	\$600,000	3.21%	22/4/2042	444,487	0.01%
Goldman Sachs Group, Inc.^	\$400,000	2.91%	21/7/2042	280,898	0.01%
Goldman Sachs Group, Inc.^	\$641,000	3.44%	24/2/2043	483,540	0.01%
Goldman Sachs Group, Inc.	\$500,000	4.80%	8/7/2044	451,165	0.01%
Goldman Sachs Group, Inc.	\$675,000	5.15%	22/5/2045	631,244	0.02%
Goldman Sachs Group, Inc.	\$425,000	4.75%	21/10/2045	381,325	0.01%
Golub Capital BDC, Inc.	\$175,000	2.50%	24/8/2026	161,213	0.00%
Golub Capital BDC, Inc.	\$150,000	7.05%	5/12/2028	153,010	0.00%
Golub Capital BDC, Inc.	\$175,000	6.00%	15/7/2029	171,793	0.00%
Graphic Packaging International LLC	\$450,000	1.51%	15/4/2026	416,150	0.01%
Gray Oak Pipeline LLC	\$250,000	2.60%	15/10/2025	239,918	0.01%
Gray Oak Pipeline LLC	\$95,000	3.45%	15/10/2027	89,299	0.00%
Great River Energy	\$271,233	6.25%	1/7/2038	270,090	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Great River Energy	\$64,043	7.23%	1/7/2038	67,962	0.00%
Guardian Life Global Funding	\$120,000	0.88%	10/12/2025	112,633	0.00%
Guardian Life Global Funding	\$200,000	1.25%	13/5/2026	185,565	0.00%
Guardian Life Global Funding	\$140,000	5.55%	28/10/2027	141,838	0.00%
Guardian Life Global Funding	\$700,000	1.25%	19/11/2027	617,137	0.02%
Guardian Life Insurance Co. of America	\$165,000	4.88%	19/6/2064	145,192	0.00%
Guardian Life Insurance Co. of America	\$100,000	3.70%	22/1/2070	66,706	0.00%
Guardian Life Insurance Co. of America	\$185,000	4.85%	24/1/2077	155,024	0.00%
Gulfstream Natural Gas System LLC	\$315,000	4.60%	15/9/2025	310,459	0.01%
GXO Logistics, Inc.	\$200,000	1.65%	15/7/2026	184,411	0.00%
GXO Logistics, Inc.	\$220,000	6.25%	6/5/2029	223,993	0.01%
GXO Logistics, Inc.	\$100,000	2.65%	15/7/2031	81,246	0.00%
GXO Logistics, Inc.	\$200,000	6.50%	6/5/2034	203,126	0.01%
Hackensack Meridian Health, Inc.	\$200,000	2.68%	1/9/2041	140,172	0.00%
Hackensack Meridian Health, Inc.	\$100,000	4.21%	1/7/2048	84,582	0.00%
Hackensack Meridian Health, Inc.	\$350,000	2.88%	1/9/2050	229,014	0.01%
Haleon Netherlands Capital BV	€300,000	2.13%	29/3/2034	277,695	0.01%
Haleon US Capital LLC	\$250,000	3.38%	24/3/2027	238,585	0.01%
Haleon US Capital LLC	\$500,000	3.38%	24/3/2029	464,263	0.01%
Haleon US Capital LLC	\$675,000	3.63%	24/3/2032	604,309	0.01%
Haleon US Capital LLC	\$300,000	4.00%	24/3/2052	237,866	0.01%
Halliburton Co.	\$148,000	3.80%	15/11/2025	144,882	0.00%
Halliburton Co.	\$450,000	4.85%	15/11/2035	428,115	0.01%
Halliburton Co.	\$275,000	6.70%	15/9/2038	302,288	0.01%
Halliburton Co.	\$155,000	7.45%	15/9/2039	183,296	0.00%
Halliburton Co.	\$235,000	4.50%	15/11/2041	202,899	0.01%
Halliburton Co.	\$420,000	4.75%	1/8/2043	369,661	0.01%
Halliburton Co.	\$715,000	5.00%	15/11/2045	647,257	0.02%
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	\$250,000	6.38%	1/7/2034	245,886	0.01%
Hanover Insurance Group, Inc.	\$200,000	2.50%	1/9/2030	168,331	0.00%
Harley-Davidson Financial Services, Inc.	€1,600,000	5.13%	5/4/2026	1,749,114	0.04%
Harley-Davidson Financial Services, Inc.	\$425,000	3.05%	14/2/2027	398,695	0.01%
Harley-Davidson Financial Services, Inc.	\$450,000	5.95%	11/6/2029	448,391	0.01%
Hartford Financial Services Group, Inc.	\$140,000	6.10%	1/10/2041	144,868	0.00%
Hartford Financial Services Group, Inc.	\$150,000	4.30%	15/4/2043	126,477	0.00%
Hartford Financial Services Group, Inc.	\$200,000	4.40%	15/3/2048	166,368	0.00%
Hartford Financial Services Group, Inc.	\$375,000	3.60%	19/8/2049	273,750	0.01%
Hartford Financial Services Group, Inc.	\$200,000	2.90%	15/9/2051	125,528	0.00%
Hartford HealthCare Corp.	\$75,000	3.45%	1/7/2054	53,795	0.00%
Hasbro, Inc.	\$300,000	3.55%	19/11/2026	286,410	0.01%
Hasbro, Inc.	\$275,000	3.50%	15/9/2027	259,132	0.01%
Hasbro, Inc.	\$425,000	3.90%	19/11/2029	392,073	0.01%
Hasbro, Inc.	\$135,000	6.35%	15/3/2040	137,971	0.00%
Hasbro, Inc.	\$125,000	5.10%	15/5/2044	107,311	0.00%
HAT Holdings I LLC/HAT Holdings II LLC	\$100,000	3.75%	15/9/2030	87,437	0.00%
HCA, Inc.	\$1,270,000	5.25%	15/6/2026	1,265,026	0.03%
HCA, Inc.	\$850,000	4.50%	15/2/2027	830,725	0.02%
HCA, Inc.	\$800,000	3.13%	15/3/2027	755,843	0.02%
HCA, Inc.	\$750,000	5.63%	1/9/2028	756,572	0.02%
HCA, Inc.	\$350,000	5.88%	1/2/2029	356,374	0.01%
HCA, Inc.	\$325,000	3.38%	15/3/2029	298,625	0.01%
HCA, Inc.	\$750,000	4.13%	15/6/2029	710,303	0.02%
HCA, Inc.	\$800,000	3.50%	1/9/2030	721,652	0.02%
HCA, Inc.	\$375,000	5.45%	1/4/2031	374,673	0.01%
HCA, Inc.	\$290,000	2.38%	15/7/2031	238,047	0.01%
HCA, Inc.	\$700,000	3.63%	15/3/2032	616,465	0.01%
HCA, Inc.	\$450,000	5.50%	1/6/2033	446,225	0.01%
HCA, Inc.	\$475,000	5.60%	1/4/2034	471,926	0.01%
HCA, Inc.	\$300,000	5.13%	15/6/2039	277,661	0.01%
HCA, Inc.	\$240,000	4.38%	15/3/2042	196,850	0.00%
HCA, Inc.	\$580,000	5.50%	15/6/2047	535,354	0.01%
HCA, Inc.	\$525,000	5.25%	15/6/2049	467,670	0.01%
HCA, Inc.	\$500,000	3.50%	15/7/2051	334,280	0.01%
HCA, Inc.	\$775,000	4.63%	15/3/2052	625,835	0.02%
HCA, Inc.	\$350,000	5.90%	1/6/2053	340,726	0.01%
HCA, Inc.	\$600,000	6.00%	1/4/2054	591,921	0.01%
HCA, Inc.	\$325,000	6.10%	1/4/2064	317,765	0.01%
HCN Canadian Holdings-1 LP	CAD70,000	2.95%	15/1/2027	48,160	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$275,000	5.20%	15/6/2029	274,059	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$125,000	2.20%	1/6/2030	105,491	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$275,000	5.45%	15/6/2034	271,669	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Health Care Service Corp. A Mutual Legal Reserve Co.	\$450,000	3.20%	1/6/2050	289,905	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$350,000	5.88%	15/6/2054	343,814	0.01%
Healthcare Realty Holdings LP	\$130,000	3.50%	1/8/2026	124,343	0.00%
Healthcare Realty Holdings LP	\$275,000	3.10%	15/2/2030	239,991	0.01%
Healthcare Realty Holdings LP	\$275,000	2.00%	15/3/2031	216,873	0.01%
Healthpeak OP LLC	\$180,000	3.25%	15/7/2026	172,468	0.00%
Healthpeak OP LLC	\$425,000	2.13%	1/12/2028	374,608	0.01%
Healthpeak OP LLC	\$205,000	3.50%	15/7/2029	189,238	0.00%
Healthpeak OP LLC	\$270,000	3.00%	15/1/2030	239,582	0.01%
Healthpeak OP LLC	\$150,000	2.88%	15/1/2031	129,410	0.00%
Healthpeak OP LLC	\$400,000	5.25%	15/12/2032	392,823	0.01%
Healthpeak OP LLC	\$25,000	6.75%	1/2/2041	27,268	0.00%
HEICO Corp.	\$200,000	5.25%	1/8/2028	200,418	0.01%
HEICO Corp.	\$210,000	5.35%	1/8/2033	208,076	0.01%
Helmerich & Payne, Inc.	\$190,000	2.90%	29/9/2031	158,269	0.00%
Hercules Capital, Inc.	\$275,000	2.63%	16/9/2026	251,916	0.01%
Hershey Co.	\$50,000	3.20%	21/8/2025	48,921	0.00%
Hershey Co.	\$225,000	4.25%	4/5/2028	221,321	0.01%
Hershey Co.	\$151,000	2.45%	15/11/2029	134,091	0.00%
Hershey Co.	\$450,000	4.50%	4/5/2033	437,300	0.01%
Hershey Co.	\$330,000	3.38%	15/8/2046	243,111	0.01%
Hershey Co.	\$175,000	2.65%	1/6/2050	109,113	0.00%
Hess Corp.	\$175,000	4.30%	1/4/2027	170,600	0.00%
Hess Corp.	\$295,000	7.88%	1/10/2029	330,084	0.01%
Hess Corp.	\$215,000	7.30%	15/8/2031	239,695	0.01%
Hess Corp.	\$285,000	6.00%	15/1/2040	294,498	0.01%
Hess Corp.	\$455,000	5.60%	15/2/2041	453,979	0.01%
Hess Corp.	\$185,000	5.80%	1/4/2047	187,300	0.00%
Hewlett Packard Enterprise Co.	\$800,000	4.90%	15/10/2025	793,874	0.02%
Hewlett Packard Enterprise Co.	\$225,000	5.25%	1/7/2028	226,393	0.01%
Hewlett Packard Enterprise Co.	\$475,000	6.20%	15/10/2035	500,012	0.01%
Hewlett Packard Enterprise Co.	\$360,000	6.35%	15/10/2045	378,144	0.01%
HF Sinclair Corp.	\$400,000	5.88%	1/4/2026	400,773	0.01%
HF Sinclair Corp.	\$290,000	5.00%	1/2/2028	281,363	0.01%
HF Sinclair Corp.	\$85,000	4.50%	1/10/2030	79,733	0.00%
High Street Funding Trust I	\$75,000	4.11%	15/2/2028	70,581	0.00%
High Street Funding Trust II	\$125,000	4.68%	15/2/2048	99,885	0.00%
Highland Holdings Sarl	€1,252,000	0.32%	15/12/2026	1,240,113	0.03%
Highmark, Inc.	\$400,000	1.45%	10/5/2026	368,412	0.01%
Highmark, Inc.	\$150,000	2.55%	10/5/2031	121,302	0.00%
Highwoods Realty LP	\$25,000	3.88%	1/3/2027	23,678	0.00%
Highwoods Realty LP	\$385,000	4.13%	15/3/2028	360,070	0.01%
Highwoods Realty LP	\$400,000	3.05%	15/2/2030	338,964	0.01%
Highwoods Realty LP	\$200,000	7.65%	1/2/2034	214,735	0.01%
Hill City Funding Trust	\$100,000	4.05%	15/8/2041	73,073	0.00%
Hoag Memorial Hospital Presbyterian	\$200,000	3.80%	15/7/2052	156,426	0.00%
Home Depot, Inc.	\$125,000	3.35%	15/9/2025	122,192	0.00%
Home Depot, Inc.	\$750,000	5.10%	24/12/2025	749,390	0.02%
Home Depot, Inc.	\$1,200,000	3.00%	1/4/2026	1,156,793	0.03%
Home Depot, Inc.	\$650,000	5.15%	25/6/2026	650,617	0.02%
Home Depot, Inc.	\$225,000	2.13%	15/9/2026	211,393	0.01%
Home Depot, Inc.	\$250,000	4.95%	30/9/2026	249,598	0.01%
Home Depot, Inc.	\$250,000	2.88%	15/4/2027	236,688	0.01%
Home Depot, Inc.	\$200,000	2.50%	15/4/2027	187,308	0.00%
Home Depot, Inc.	\$300,000	4.88%	25/6/2027	299,464	0.01%
Home Depot, Inc.	\$275,000	2.80%	14/9/2027	257,602	0.01%
Home Depot, Inc.	\$175,000	4.90%	15/4/2029	175,320	0.00%
Home Depot, Inc.	\$350,000	2.95%	15/6/2029	320,790	0.01%
Home Depot, Inc.	\$600,000	4.75%	25/6/2029	596,574	0.01%
Home Depot, Inc.	\$900,000	2.70%	15/4/2030	801,725	0.02%
Home Depot, Inc.	\$150,000	1.38%	15/3/2031	119,517	0.00%
Home Depot, Inc.	\$300,000	4.85%	25/6/2031	297,589	0.01%
Home Depot, Inc.	\$700,000	1.88%	15/9/2031	570,139	0.01%
Home Depot, Inc.	\$700,000	3.25%	15/4/2032	620,899	0.02%
Home Depot, Inc.	\$575,000	4.50%	15/9/2032	557,569	0.01%
Home Depot, Inc.	\$650,000	4.95%	25/6/2034	643,388	0.02%
Home Depot, Inc.	\$1,125,000	5.88%	16/12/2036	1,192,264	0.03%
Home Depot, Inc.	\$300,000	3.30%	15/4/2040	233,529	0.01%
Home Depot, Inc.	\$475,000	5.40%	15/9/2040	474,168	0.01%
Home Depot, Inc.	\$360,000	5.95%	1/4/2041	380,599	0.01%
Home Depot, Inc.	\$400,000	4.20%	1/4/2043	339,122	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Home Depot, Inc.	\$525,000	4.88%	15/2/2044	486,226	0.01%
Home Depot, Inc.	\$525,000	4.40%	15/3/2045	454,143	0.01%
Home Depot, Inc.	\$300,000	4.25%	1/4/2046	252,424	0.01%
Home Depot, Inc.	\$200,000	3.90%	15/6/2047	158,045	0.00%
Home Depot, Inc.	\$300,000	4.50%	6/12/2048	260,040	0.01%
Home Depot, Inc.	\$500,000	3.13%	15/12/2049	340,682	0.01%
Home Depot, Inc.	\$800,000	3.35%	15/4/2050	568,813	0.01%
Home Depot, Inc.	\$450,000	2.38%	15/3/2051	258,325	0.01%
Home Depot, Inc.	\$325,000	2.75%	15/9/2051	202,386	0.01%
Home Depot, Inc.	\$500,000	3.63%	15/4/2052	369,929	0.01%
Home Depot, Inc.	\$300,000	4.95%	15/9/2052	277,502	0.01%
Home Depot, Inc.	\$475,000	5.30%	25/6/2054	463,765	0.01%
Home Depot, Inc.	\$200,000	3.50%	15/9/2056	141,869	0.00%
Home Depot, Inc.	\$250,000	5.40%	25/6/2064	243,637	0.01%
Honeywell International, Inc. ¹	\$900,000	2.50%	1/11/2026	850,681	0.02%
Honeywell International, Inc.	€500,000	3.50%	17/5/2027	536,873	0.01%
Honeywell International, Inc.	\$200,000	2.70%	15/8/2029	180,990	0.00%
Honeywell International, Inc.	\$525,000	4.88%	1/9/2029	525,659	0.01%
Honeywell International, Inc.	€700,000	3.38%	1/3/2030	742,192	0.02%
Honeywell International, Inc. ¹	\$1,050,000	4.95%	1/9/2031	1,050,839	0.03%
Honeywell International, Inc.	\$250,000	1.75%	1/9/2031	202,625	0.01%
Honeywell International, Inc.	€100,000	0.75%	10/3/2032	87,046	0.00%
Honeywell International, Inc.	€200,000	3.75%	17/5/2032	214,976	0.01%
Honeywell International, Inc.	\$575,000	5.00%	15/2/2033	574,856	0.01%
Honeywell International, Inc.	\$475,000	4.50%	15/1/2034	455,972	0.01%
Honeywell International, Inc.	€471,000	4.13%	2/11/2034	515,493	0.01%
Honeywell International, Inc.	\$700,000	5.00%	1/3/2035	693,918	0.02%
Honeywell International, Inc.	\$200,000	5.70%	15/3/2036	210,111	0.01%
Honeywell International, Inc.	\$275,000	5.70%	15/3/2037	285,366	0.01%
Honeywell International, Inc.	\$340,000	5.38%	1/3/2041	337,986	0.01%
Honeywell International, Inc.	\$350,000	3.81%	21/11/2047	274,424	0.01%
Honeywell International, Inc.	\$300,000	2.80%	1/6/2050	197,697	0.01%
Honeywell International, Inc.	\$450,000	5.35%	1/3/2064	436,469	0.01%
Horace Mann Educators Corp.	\$200,000	7.25%	15/9/2028	212,104	0.01%
Hormel Foods Corp.	\$175,000	4.80%	30/3/2027	174,346	0.00%
Hormel Foods Corp.	\$650,000	1.70%	3/6/2028	577,302	0.01%
Hormel Foods Corp.	\$200,000	1.80%	11/6/2030	167,985	0.00%
Hormel Foods Corp.	\$250,000	3.05%	3/6/2051	164,933	0.00%
Host Hotels & Resorts LP	\$200,000	4.50%	1/2/2026	196,549	0.00%
Host Hotels & Resorts LP	\$250,000	3.38%	15/12/2029	223,213	0.01%
Host Hotels & Resorts LP	\$200,000	3.50%	15/9/2030	176,610	0.00%
Host Hotels & Resorts LP	\$200,000	2.90%	15/12/2031	166,650	0.00%
Host Hotels & Resorts LP	\$250,000	5.70%	1/7/2034	245,741	0.01%
Howard University	\$100,000	5.21%	1/10/2052	89,712	0.00%
Howmet Aerospace, Inc.	\$275,000	3.00%	15/1/2029	249,898	0.01%
Howmet Aerospace, Inc.	\$200,000	5.95%	1/2/2037	205,349	0.01%
HP, Inc.	\$1,150,000	1.45%	17/6/2026	1,066,638	0.03%
HP, Inc.	\$250,000	3.00%	17/6/2027	235,179	0.01%
HP, Inc.	\$200,000	4.00%	15/4/2029	190,454	0.00%
HP, Inc.	\$325,000	3.40%	17/6/2030	295,778	0.01%
HP, Inc.	\$625,000	2.65%	17/6/2031	529,359	0.01%
HP, Inc.	\$200,000	5.50%	15/1/2033	201,355	0.01%
HP, Inc.	\$605,000	6.00%	15/9/2041	617,987	0.02%
HPS Corporate Lending Fund	\$200,000	6.75%	30/1/2029	201,334	0.01%
HPS Corporate Lending Fund	\$150,000	6.25%	30/9/2029	148,224	0.00%
HSBC Bank USA NA	\$290,000	5.88%	1/11/2034	303,228	0.01%
HSBC Bank USA NA	\$250,000	7.00%	15/1/2039	280,278	0.01%
Hubbell, Inc.	\$50,000	3.35%	1/3/2026	48,403	0.00%
Hubbell, Inc.	\$100,000	3.15%	15/8/2027	94,264	0.00%
Hubbell, Inc.	\$125,000	2.30%	15/3/2031	104,108	0.00%
Humana, Inc.	\$450,000	1.35%	3/2/2027	407,819	0.01%
Humana, Inc.	\$150,000	5.75%	1/3/2028	152,605	0.00%
Humana, Inc.	\$300,000	3.70%	23/3/2029	281,219	0.01%
Humana, Inc.	\$200,000	3.13%	15/8/2029	181,067	0.00%
Humana, Inc.	\$100,000	4.88%	1/4/2030	98,128	0.00%
Humana, Inc.	\$450,000	5.38%	15/4/2031	447,527	0.01%
Humana, Inc.	\$250,000	2.15%	3/2/2032	199,238	0.01%
Humana, Inc.	\$325,000	5.88%	1/3/2033	330,805	0.01%
Humana, Inc.	\$350,000	5.95%	15/3/2034	357,876	0.01%
Humana, Inc.	\$150,000	4.63%	1/12/2042	126,155	0.00%
Humana, Inc.	\$275,000	4.95%	1/10/2044	239,203	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Humana, Inc.	\$300,000	3.95%	15/8/2049	225,471	0.01%
Humana, Inc.	\$250,000	5.50%	15/3/2053	232,382	0.01%
Humana, Inc.	\$200,000	5.75%	15/4/2054	192,718	0.00%
Huntington Bancshares, Inc.^	\$575,000	4.44%	4/8/2028	557,054	0.01%
Huntington Bancshares, Inc.	\$400,000	2.55%	4/2/2030	342,116	0.01%
Huntington Bancshares, Inc.^	\$200,000	5.02%	17/5/2033	189,127	0.00%
Huntington Bancshares, Inc.^	\$450,000	5.71%	2/2/2035	443,103	0.01%
Huntington Bancshares, Inc.^	\$150,000	2.49%	15/8/2036	114,098	0.00%
Huntington Ingalls Industries, Inc.	\$600,000	3.48%	1/12/2027	564,821	0.01%
Huntington Ingalls Industries, Inc.	\$250,000	4.20%	1/5/2030	235,289	0.01%
Huntington National Bank^	\$875,000	4.55%	17/5/2028	851,711	0.02%
Huntington National Bank	\$500,000	5.65%	10/1/2030	499,780	0.01%
Huntsman International LLC	\$250,000	2.95%	15/6/2031	204,613	0.01%
Hyatt Hotels Corp.	\$200,000	4.85%	15/3/2026	197,723	0.01%
Hyatt Hotels Corp.	\$150,000	5.75%	30/1/2027	151,341	0.00%
Hyatt Hotels Corp.	\$310,000	4.38%	15/9/2028	299,420	0.01%
Hyatt Hotels Corp.	\$150,000	5.25%	30/6/2029	148,788	0.00%
Hyatt Hotels Corp.	\$100,000	5.50%	30/6/2034	97,293	0.00%
Hyundai Capital America	\$200,000	5.30%	19/3/2027	199,536	0.01%
Hyundai Capital America	\$200,000	5.28%	24/6/2027	199,136	0.01%
Hyundai Capital America	\$200,000	5.35%	19/3/2029	199,653	0.01%
Hyundai Capital America	\$200,000	5.30%	24/6/2029	198,876	0.01%
Hyundai Capital America	\$200,000	5.40%	24/6/2031	198,276	0.01%
IBM International Capital Pte Ltd.	\$200,000	4.60%	5/2/2029	196,362	0.00%
IBM International Capital Pte Ltd.	\$600,000	4.90%	5/2/2034	582,283	0.01%
IBM International Capital Pte Ltd.	\$350,000	5.25%	5/2/2044	331,610	0.01%
IBM International Capital Pte Ltd.	\$525,000	5.30%	5/2/2054	491,721	0.01%
Idaho Power Co.	\$145,000	4.20%	1/3/2048	113,646	0.00%
Idaho Power Co.	\$135,000	5.50%	15/3/2053	128,670	0.00%
IDEX Corp.	\$475,000	3.00%	1/5/2030	419,297	0.01%
Illinois Tool Works, Inc.	\$325,000	2.65%	15/11/2026	309,175	0.01%
Illinois Tool Works, Inc.	€200,000	0.63%	5/12/2027	196,012	0.00%
Illinois Tool Works, Inc.	€1,000,000	3.25%	17/5/2028	1,069,796	0.03%
Illinois Tool Works, Inc.	€500,000	1.00%	5/6/2031	457,305	0.01%
Illinois Tool Works, Inc.	\$325,000	4.88%	15/9/2041	308,092	0.01%
Illinois Tool Works, Inc.	\$225,000	3.90%	1/9/2042	187,582	0.00%
Illumina, Inc.	\$475,000	5.80%	12/12/2025	475,479	0.01%
Illumina, Inc.	\$200,000	5.75%	13/12/2027	201,828	0.01%
Illumina, Inc.	\$200,000	2.55%	23/3/2031	165,198	0.00%
Indiana Michigan Power Co.	\$410,000	3.85%	15/5/2028	390,093	0.01%
Indiana Michigan Power Co.	\$210,000	4.55%	15/3/2046	176,296	0.00%
Indiana Michigan Power Co.	\$115,000	3.75%	1/7/2047	84,741	0.00%
Indiana Michigan Power Co.	\$225,000	4.25%	15/8/2048	179,208	0.00%
Indiana Michigan Power Co.	\$160,000	3.25%	1/5/2051	105,244	0.00%
Indiana Michigan Power Co.	\$170,000	5.63%	1/4/2053	165,288	0.00%
Indiana University Health, Inc. Obligated Group	\$100,000	3.97%	1/11/2048	81,623	0.00%
Indiana University Health, Inc. Obligated Group	\$125,000	2.85%	1/11/2051	82,096	0.00%
Indianapolis Power & Light Co.	\$140,000	5.65%	1/12/2032	140,710	0.00%
Indianapolis Power & Light Co.	\$200,000	4.05%	1/5/2046	156,308	0.00%
Ingersoll Rand, Inc.	\$250,000	5.20%	15/6/2027	250,634	0.01%
Ingersoll Rand, Inc.	\$275,000	5.40%	14/8/2028	277,449	0.01%
Ingersoll Rand, Inc.	\$275,000	5.18%	15/6/2029	274,975	0.01%
Ingersoll Rand, Inc.	\$175,000	5.31%	15/6/2031	175,885	0.00%
Ingersoll Rand, Inc.	\$250,000	5.70%	14/8/2033	255,805	0.01%
Ingersoll Rand, Inc.	\$275,000	5.45%	15/6/2034	277,234	0.01%
Ingersoll Rand, Inc.	\$225,000	5.70%	15/6/2054	226,565	0.01%
Ingredion, Inc.	\$50,000	3.20%	1/10/2026	47,716	0.00%
Ingredion, Inc.	\$125,000	2.90%	1/6/2030	110,203	0.00%
Ingredion, Inc.	\$100,000	3.90%	1/6/2050	73,983	0.00%
Inova Health System Foundation	\$200,000	4.07%	15/5/2052	165,908	0.00%
Integrus Baptist Medical Center, Inc.	\$125,000	3.88%	15/8/2050	92,677	0.00%
Intel Corp.	\$1,425,000	3.70%	29/7/2025	1,400,572	0.03%
Intel Corp.	\$200,000	4.88%	10/2/2026	198,811	0.01%
Intel Corp.	\$1,245,000	2.60%	19/5/2026	1,186,510	0.03%
Intel Corp.	\$300,000	3.75%	25/3/2027	290,310	0.01%
Intel Corp.	\$250,000	3.15%	11/5/2027	237,640	0.01%
Intel Corp.	\$300,000	3.75%	5/8/2027	289,350	0.01%
Intel Corp. ¹	\$1,200,000	4.88%	10/2/2028	1,195,462	0.03%
Intel Corp.	\$625,000	1.60%	12/8/2028	547,086	0.01%
Intel Corp.	\$200,000	4.00%	5/8/2029	190,937	0.00%
Intel Corp.	\$400,000	2.45%	15/11/2029	351,655	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Intel Corp.	\$100,000	5.13%	10/2/2030	100,406	0.00%
Intel Corp.	\$175,000	3.90%	25/3/2030	164,440	0.00%
Intel Corp.	\$325,000	4.00%	15/12/2032	298,940	0.01%
Intel Corp.	\$750,000	5.20%	10/2/2033	748,734	0.02%
Intel Corp.	\$550,000	5.15%	21/2/2034	543,078	0.01%
Intel Corp.	\$475,000	2.80%	12/8/2041	328,766	0.01%
Intel Corp.	\$250,000	4.80%	1/10/2041	227,217	0.01%
Intel Corp.	\$300,000	4.25%	15/12/2042	248,951	0.01%
Intel Corp.	\$500,000	5.63%	10/2/2043	495,316	0.01%
Intel Corp.	\$100,000	4.90%	29/7/2045	91,288	0.00%
Intel Corp.	\$390,000	4.10%	19/5/2046	311,337	0.01%
Intel Corp.	\$260,000	4.10%	11/5/2047	206,042	0.01%
Intel Corp.	\$610,000	3.73%	8/12/2047	448,677	0.01%
Intel Corp.	\$725,000	3.25%	15/11/2049	486,149	0.01%
Intel Corp.	\$800,000	4.75%	25/3/2050	689,104	0.02%
Intel Corp.	\$550,000	3.05%	12/8/2051	348,851	0.01%
Intel Corp.	\$725,000	4.90%	5/8/2052	639,022	0.02%
Intel Corp.	\$800,000	5.70%	10/2/2053	787,003	0.02%
Intel Corp.	\$375,000	5.60%	21/2/2054	363,699	0.01%
Intel Corp.	\$355,000	3.10%	15/2/2060	215,037	0.01%
Intel Corp.	\$250,000	4.95%	25/3/2060	218,606	0.01%
Intel Corp.	\$410,000	3.20%	12/8/2061	252,347	0.01%
Intel Corp.	\$325,000	5.05%	5/8/2062	287,055	0.01%
Intel Corp.	\$550,000	5.90%	10/2/2063	549,741	0.01%
Intercontinental Exchange, Inc.	\$625,000	4.00%	15/9/2027	604,592	0.01%
Intercontinental Exchange, Inc.	\$150,000	3.10%	15/9/2027	140,890	0.00%
Intercontinental Exchange, Inc.	\$270,000	3.75%	21/9/2028	257,192	0.01%
Intercontinental Exchange, Inc.	\$575,000	4.35%	15/6/2029	556,679	0.01%
Intercontinental Exchange, Inc.	\$200,000	2.10%	15/6/2030	169,749	0.00%
Intercontinental Exchange, Inc.	\$520,000	1.85%	15/9/2032	403,236	0.01%
Intercontinental Exchange, Inc.	\$445,000	4.60%	15/3/2033	424,872	0.01%
Intercontinental Exchange, Inc.	\$665,000	2.65%	15/9/2040	461,389	0.01%
Intercontinental Exchange, Inc.	\$520,000	4.25%	21/9/2048	425,816	0.01%
Intercontinental Exchange, Inc.	\$375,000	3.00%	15/6/2050	243,451	0.01%
Intercontinental Exchange, Inc.	\$570,000	4.95%	15/6/2052	519,148	0.01%
Intercontinental Exchange, Inc.	\$550,000	3.00%	15/9/2060	328,943	0.01%
Intercontinental Exchange, Inc.	\$425,000	5.20%	15/6/2062	395,816	0.01%
International Business Machines Corp. ¹	\$1,240,000	4.00%	27/7/2025	1,222,396	0.03%
International Business Machines Corp.	\$325,000	4.50%	6/2/2026	321,827	0.01%
International Business Machines Corp.	\$525,000	3.45%	19/2/2026	510,236	0.01%
International Business Machines Corp.	\$800,000	3.30%	15/5/2026	773,030	0.02%
International Business Machines Corp.	\$300,000	3.30%	27/1/2027	287,733	0.01%
International Business Machines Corp.	\$200,000	2.20%	9/2/2027	186,071	0.00%
International Business Machines Corp.	\$200,000	1.70%	15/5/2027	182,368	0.00%
International Business Machines Corp.	\$250,000	4.15%	27/7/2027	243,887	0.01%
International Business Machines Corp.	\$100,000	6.50%	15/1/2028	105,413	0.00%
International Business Machines Corp.	\$500,000	4.50%	6/2/2028	492,829	0.01%
International Business Machines Corp.	€700,000	0.30%	11/2/2028	673,134	0.02%
International Business Machines Corp.	€200,000	1.75%	7/3/2028	202,296	0.01%
International Business Machines Corp. ¹	\$1,075,000	3.50%	15/5/2029	1,004,931	0.02%
International Business Machines Corp.	€400,000	1.50%	23/5/2029	393,028	0.01%
International Business Machines Corp.	€550,000	0.88%	9/2/2030	513,538	0.01%
International Business Machines Corp.	\$350,000	1.95%	15/5/2030	295,911	0.01%
International Business Machines Corp.	€400,000	3.63%	6/2/2031	431,461	0.01%
International Business Machines Corp.	\$600,000	2.72%	9/2/2032	514,995	0.01%
International Business Machines Corp.	€560,000	0.65%	11/2/2032	485,249	0.01%
International Business Machines Corp.	\$200,000	4.40%	27/7/2032	190,153	0.00%
International Business Machines Corp.	\$75,000	5.88%	29/11/2032	78,973	0.00%
International Business Machines Corp.	\$200,000	4.75%	6/2/2033	194,568	0.00%
International Business Machines Corp.	€200,000	1.25%	9/2/2034	174,028	0.00%
International Business Machines Corp.	€200,000	3.75%	6/2/2035	215,004	0.01%
International Business Machines Corp.	£200,000	4.88%	6/2/2038	238,364	0.01%
International Business Machines Corp. ¹	\$925,000	4.15%	15/5/2039	795,581	0.02%
International Business Machines Corp.	\$125,000	5.60%	30/11/2039	126,923	0.00%
International Business Machines Corp.	€200,000	1.20%	11/2/2040	148,279	0.00%
International Business Machines Corp.	\$575,000	2.85%	15/5/2040	410,785	0.01%
International Business Machines Corp.	\$450,000	4.00%	20/6/2042	367,752	0.01%
International Business Machines Corp.	€515,000	4.00%	6/2/2043	544,989	0.01%
International Business Machines Corp. ¹	\$1,210,000	4.25%	15/5/2049	983,546	0.02%
International Business Machines Corp.	\$395,000	2.95%	15/5/2050	251,118	0.01%
International Business Machines Corp.	\$200,000	4.90%	27/7/2052	178,510	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
International Business Machines Corp.	\$100,000	5.10%	6/2/2053	93,327	0.00%
International Business Machines Corp.	\$40,000	7.13%	1/12/2096	49,918	0.00%
International Flavors & Fragrances, Inc.	\$400,000	1.23%	1/10/2025	378,427	0.01%
International Flavors & Fragrances, Inc.	€100,000	1.80%	25/9/2026	102,621	0.00%
International Flavors & Fragrances, Inc.	\$325,000	1.83%	15/10/2027	290,302	0.01%
International Flavors & Fragrances, Inc.	\$300,000	4.45%	26/9/2028	289,408	0.01%
International Flavors & Fragrances, Inc.	\$300,000	2.30%	1/11/2030	250,164	0.01%
International Flavors & Fragrances, Inc.	\$300,000	3.27%	15/11/2040	212,121	0.01%
International Flavors & Fragrances, Inc.	\$410,000	5.00%	26/9/2048	352,290	0.01%
International Flavors & Fragrances, Inc.	\$300,000	3.47%	1/12/2050	197,090	0.00%
International Paper Co.	\$195,000	5.00%	15/9/2035	183,906	0.00%
International Paper Co.	\$180,000	6.00%	15/11/2041	180,550	0.00%
International Paper Co.	\$405,000	4.80%	15/6/2044	351,807	0.01%
International Paper Co.	\$700,000	4.35%	15/8/2048	566,920	0.01%
Interpublic Group of Cos, Inc.	\$550,000	2.40%	1/3/2031	459,059	0.01%
Interpublic Group of Cos, Inc.	\$150,000	3.38%	1/3/2041	109,785	0.00%
Interpublic Group of Cos, Inc.	\$125,000	5.40%	1/10/2048	115,584	0.00%
Interstate Power & Light Co.	\$275,000	4.10%	26/9/2028	263,725	0.01%
Interstate Power & Light Co.	\$150,000	3.60%	1/4/2029	140,409	0.00%
Interstate Power & Light Co.	\$155,000	2.30%	1/6/2030	132,274	0.00%
Interstate Power & Light Co.	\$100,000	5.70%	15/10/2033	101,039	0.00%
Interstate Power & Light Co.	\$115,000	3.70%	15/9/2046	84,418	0.00%
Interstate Power & Light Co.	\$100,000	3.50%	30/9/2049	69,910	0.00%
Interstate Power & Light Co.	\$135,000	3.10%	30/11/2051	85,652	0.00%
Intuit, Inc.	\$250,000	5.13%	15/9/2028	252,249	0.01%
Intuit, Inc.	\$625,000	1.65%	15/7/2030	518,657	0.01%
Intuit, Inc.	\$575,000	5.20%	15/9/2033	577,662	0.01%
Intuit, Inc.	\$400,000	5.50%	15/9/2053	401,616	0.01%
Invesco Finance plc	\$125,000	3.75%	15/1/2026	121,780	0.00%
Invesco Finance plc	\$145,000	5.38%	30/11/2043	137,664	0.00%
Invitation Homes Operating Partnership LP	\$100,000	2.30%	15/11/2028	88,534	0.00%
Invitation Homes Operating Partnership LP	\$200,000	5.45%	15/8/2030	200,241	0.01%
Invitation Homes Operating Partnership LP	\$425,000	2.00%	15/8/2031	337,054	0.01%
Invitation Homes Operating Partnership LP	\$225,000	4.15%	15/4/2032	205,369	0.01%
Invitation Homes Operating Partnership LP	\$125,000	5.50%	15/8/2033	123,334	0.00%
Invitation Homes Operating Partnership LP	\$100,000	2.70%	15/1/2034	78,841	0.00%
Iowa Health System	\$100,000	3.67%	15/2/2050	75,981	0.00%
IPALCO Enterprises, Inc.	\$160,000	4.25%	1/5/2030	148,590	0.00%
IPALCO Enterprises, Inc.	\$150,000	5.75%	1/4/2034	148,673	0.00%
IQVIA, Inc.	\$225,000	5.70%	15/5/2028	227,146	0.01%
IQVIA, Inc.	\$550,000	6.25%	1/2/2029	565,316	0.01%
ITC Holdings Corp.	\$100,000	3.25%	30/6/2026	95,749	0.00%
ITC Holdings Corp.	\$300,000	4.95%	22/9/2027	297,176	0.01%
ITC Holdings Corp.	\$200,000	3.35%	15/11/2027	188,559	0.00%
ITC Holdings Corp.	\$300,000	2.95%	14/5/2030	264,211	0.01%
ITC Holdings Corp.	\$180,000	5.40%	1/6/2033	177,415	0.00%
ITC Holdings Corp.	\$150,000	5.65%	9/5/2034	149,949	0.00%
Jabil, Inc.	\$625,000	4.25%	15/5/2027	605,102	0.01%
Jabil, Inc.	\$300,000	3.95%	12/1/2028	284,934	0.01%
Jabil, Inc.	\$200,000	5.45%	1/2/2029	199,850	0.01%
Jabil, Inc.	\$80,000	3.60%	15/1/2030	72,174	0.00%
Jackson Financial, Inc.	\$200,000	5.17%	8/6/2027	199,323	0.01%
Jackson Financial, Inc.	\$150,000	3.13%	23/11/2031	125,739	0.00%
Jackson Financial, Inc.	\$200,000	4.00%	23/11/2051	139,290	0.00%
Jackson National Life Global Funding	\$550,000	5.50%	9/1/2026	547,579	0.01%
Jackson National Life Global Funding	\$325,000	5.55%	2/7/2027	324,060	0.01%
Jackson National Life Global Funding	\$100,000	3.05%	21/6/2029	86,940	0.00%
Jacobs Engineering Group, Inc.	\$325,000	5.90%	1/3/2033	325,428	0.01%
JB Hunt Transport Services, Inc.	\$900,000	3.88%	1/3/2026	879,343	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$625,000	2.50%	15/1/2027	581,054	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$850,000	5.13%	1/2/2028	839,932	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$200,000	3.00%	2/2/2029	178,344	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$275,000	5.50%	15/1/2030	270,794	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$300,000	3.75%	1/12/2031	262,136	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$525,000	3.63%	15/1/2032	453,943	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$250,000	3.00%	15/5/2032	204,809	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$507,000	5.75%	1/4/2033	504,217	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$465,000	6.75%	15/3/2034	491,848	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$400,000	4.38%	2/2/2052	296,368	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$575,000	6.50%	1/12/2052	571,619	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$275,000	7.25%	15/11/2053	298,069	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Jefferies Financial Group, Inc.	€250,000	3.88%	16/4/2026	267,911	0.01%
Jefferies Financial Group, Inc.	\$200,000	4.85%	15/1/2027	197,370	0.01%
Jefferies Financial Group, Inc.	\$250,000	5.88%	21/7/2028	252,463	0.01%
Jefferies Financial Group, Inc.	€500,000	4.00%	16/4/2029	532,771	0.01%
Jefferies Financial Group, Inc.	\$350,000	4.15%	23/1/2030	325,319	0.01%
Jefferies Financial Group, Inc.	\$650,000	2.63%	15/10/2031	525,353	0.01%
Jefferies Financial Group, Inc.	\$550,000	6.20%	14/4/2034	557,380	0.01%
Jefferies Financial Group, Inc.	\$150,000	6.25%	15/1/2036	151,625	0.00%
Jefferies Financial Group, Inc.	\$135,000	6.50%	20/1/2043	140,904	0.00%
Jersey Central Power & Light Co.	\$100,000	4.30%	15/1/2026	98,224	0.00%
Jersey Central Power & Light Co.	\$210,000	2.75%	1/3/2032	173,509	0.00%
JetBlue 2019-1 Class AA Pass Through Trust	\$257,634	2.75%	15/5/2032	222,160	0.01%
JM Smucker Co.	\$200,000	3.38%	15/12/2027	189,519	0.00%
JM Smucker Co.	\$250,000	5.90%	15/11/2028	257,496	0.01%
JM Smucker Co.	\$300,000	2.38%	15/3/2030	259,539	0.01%
JM Smucker Co.	\$225,000	6.20%	15/11/2033	236,255	0.01%
JM Smucker Co.	\$200,000	4.25%	15/3/2035	178,865	0.00%
JM Smucker Co.	\$325,000	2.75%	15/9/2041	214,577	0.01%
JM Smucker Co.	\$475,000	6.50%	15/11/2043	500,265	0.01%
JM Smucker Co.	\$400,000	6.50%	15/11/2053	429,399	0.01%
John Deere Bank SA	€400,000	3.30%	15/10/2029	427,016	0.01%
John Deere Capital Corp.	\$800,000	4.05%	8/9/2025	789,067	0.02%
John Deere Capital Corp.	\$200,000	5.30%	8/9/2025	200,158	0.01%
John Deere Capital Corp.	\$775,000	0.70%	15/1/2026	724,472	0.02%
John Deere Capital Corp.	\$325,000	4.95%	6/3/2026	324,445	0.01%
John Deere Capital Corp.	\$650,000	4.75%	8/6/2026	645,977	0.02%
John Deere Capital Corp.	\$100,000	2.65%	10/6/2026	95,560	0.00%
John Deere Capital Corp.	\$425,000	1.05%	17/6/2026	393,500	0.01%
John Deere Capital Corp.	\$175,000	5.15%	8/9/2026	175,215	0.00%
John Deere Capital Corp.	\$100,000	2.25%	14/9/2026	94,098	0.00%
John Deere Capital Corp.	\$1,500,000	1.70%	11/1/2027	1,383,154	0.03%
John Deere Capital Corp.	\$75,000	4.85%	5/3/2027	74,732	0.00%
John Deere Capital Corp.	\$275,000	1.75%	9/3/2027	252,646	0.01%
John Deere Capital Corp.	\$213,000	4.90%	11/6/2027	212,507	0.01%
John Deere Capital Corp.	\$50,000	2.80%	8/9/2027	46,776	0.00%
John Deere Capital Corp.	\$275,000	4.15%	15/9/2027	268,888	0.01%
John Deere Capital Corp.	\$325,000	4.75%	20/1/2028	323,619	0.01%
John Deere Capital Corp.	\$250,000	4.90%	3/3/2028	249,983	0.01%
John Deere Capital Corp.	\$175,000	1.50%	6/3/2028	154,908	0.00%
John Deere Capital Corp.	\$325,000	4.95%	14/7/2028	325,342	0.01%
John Deere Capital Corp.	\$179,000	4.85%	11/6/2029	178,421	0.00%
John Deere Capital Corp.	\$60,000	2.80%	18/7/2029	54,376	0.00%
John Deere Capital Corp.	\$875,000	4.85%	11/10/2029	874,216	0.02%
John Deere Capital Corp.	\$700,000	4.70%	10/6/2030	693,251	0.02%
John Deere Capital Corp.	\$100,000	1.45%	15/1/2031	81,182	0.00%
John Deere Capital Corp.	\$75,000	4.90%	7/3/2031	74,604	0.00%
John Deere Capital Corp.	\$500,000	2.00%	17/6/2031	412,656	0.01%
John Deere Capital Corp.	\$345,000	3.90%	7/6/2032	319,299	0.01%
John Deere Capital Corp.	\$200,000	4.35%	15/9/2032	191,143	0.00%
John Deere Capital Corp.	\$175,000	5.15%	8/9/2033	175,422	0.00%
John Deere Capital Corp.	\$350,000	5.10%	11/4/2034	348,931	0.01%
John Deere Capital Corp.	\$300,000	5.05%	12/6/2034	297,880	0.01%
John Deere Cash Management Sarl	€1,100,000	1.85%	2/4/2028	1,121,722	0.03%
John Deere Cash Management Sarl	€400,000	2.20%	2/4/2032	395,010	0.01%
John Deere Cash Management Sarl	€300,000	1.65%	13/6/2039	254,387	0.01%
John Deere Financial, Inc.	CAD60,000	2.58%	16/10/2026	42,065	0.00%
John Deere Financial, Inc.	CAD350,000	1.34%	8/9/2027	233,681	0.01%
John Sevier Combined Cycle Generation LLC	\$80,190	4.63%	15/1/2042	74,805	0.00%
Johns Hopkins Health System Corp.	\$200,000	3.84%	15/5/2046	162,180	0.00%
Johns Hopkins University	\$175,000	4.08%	1/7/2053	147,967	0.00%
Johns Hopkins University	\$100,000	2.81%	1/1/2060	63,147	0.00%
Johnson & Johnson	\$350,000	0.55%	1/9/2025	332,264	0.01%
Johnson & Johnson	\$650,000	2.45%	1/3/2026	624,235	0.02%
Johnson & Johnson ¹	\$675,000	2.90%	15/1/2028	637,858	0.02%
Johnson & Johnson	€500,000	1.15%	20/11/2028	495,604	0.01%
Johnson & Johnson ¹	\$1,000,000	1.30%	1/9/2030	824,994	0.02%
Johnson & Johnson	\$400,000	4.90%	1/6/2031	403,904	0.01%
Johnson & Johnson	€200,000	3.20%	1/6/2032	214,231	0.01%
Johnson & Johnson	\$275,000	4.95%	15/5/2033	281,360	0.01%
Johnson & Johnson	\$300,000	4.38%	5/12/2033	294,563	0.01%
Johnson & Johnson	\$425,000	4.95%	1/6/2034	429,896	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Johnson & Johnson	\$375,000	3.55%	1/3/2036	328,245	0.01%
Johnson & Johnson	€500,000	3.35%	1/6/2036	532,784	0.01%
Johnson & Johnson ¹	\$925,000	3.63%	3/3/2037	806,357	0.02%
Johnson & Johnson	\$175,000	5.95%	15/8/2037	190,534	0.00%
Johnson & Johnson	\$175,000	3.40%	15/1/2038	146,923	0.00%
Johnson & Johnson ¹	\$775,000	5.85%	15/7/2038	837,074	0.02%
Johnson & Johnson	\$200,000	2.10%	1/9/2040	133,477	0.00%
Johnson & Johnson	\$100,000	4.85%	15/5/2041	97,345	0.00%
Johnson & Johnson	\$350,000	4.50%	5/12/2043	326,914	0.01%
Johnson & Johnson	€1,000,000	3.55%	1/6/2044	1,062,273	0.03%
Johnson & Johnson	\$750,000	3.70%	1/3/2046	602,111	0.01%
Johnson & Johnson	\$296,000	3.75%	3/3/2047	237,798	0.01%
Johnson & Johnson	\$350,000	3.50%	15/1/2048	267,877	0.01%
Johnson & Johnson	\$570,000	2.25%	1/9/2050	338,654	0.01%
Johnson & Johnson	\$300,000	2.45%	1/9/2060	169,531	0.00%
Johnson Controls International plc	\$155,000	3.90%	14/2/2026	151,207	0.00%
Johnson Controls International plc	€500,000	4.25%	23/5/2035	545,614	0.01%
Johnson Controls International plc	\$41,000	6.00%	15/1/2036	42,583	0.00%
Johnson Controls International plc	\$100,000	4.63%	2/7/2044	86,169	0.00%
Johnson Controls International plc	\$44,000	5.13%	14/9/2045	40,015	0.00%
Johnson Controls International plc	\$375,000	4.50%	15/2/2047	312,732	0.01%
Johnson Controls International plc	\$61,000	4.95%	2/7/2064	52,688	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€300,000	3.00%	15/9/2028	313,794	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	\$475,000	1.75%	15/9/2030	391,910	0.01%
Jones Lang LaSalle, Inc.	\$300,000	6.88%	1/12/2028	315,931	0.01%
JPMorgan Chase & Co.	\$829,000	3.90%	15/7/2025	816,341	0.02%
JPMorgan Chase & Co.	\$851,000	3.30%	1/4/2026	823,875	0.02%
JPMorgan Chase & Co.	\$400,000	3.20%	15/6/2026	385,212	0.01%
JPMorgan Chase & Co.	\$1,175,000	2.95%	1/10/2026	1,119,373	0.03%
JPMorgan Chase & Co.	\$300,000	7.63%	15/10/2026	316,067	0.01%
JPMorgan Chase & Co. [^]	\$675,000	1.05%	19/11/2026	634,241	0.02%
JPMorgan Chase & Co.	\$525,000	4.13%	15/12/2026	511,371	0.01%
JPMorgan Chase & Co. [^]	\$800,000	3.96%	29/1/2027	781,532	0.02%
JPMorgan Chase & Co. [^]	\$600,000	1.04%	4/2/2027	559,060	0.01%
JPMorgan Chase & Co. [^]	€1,450,000	1.09%	11/3/2027	1,488,147	0.04%
JPMorgan Chase & Co. [^]	\$1,175,000	1.58%	22/4/2027	1,097,102	0.03%
JPMorgan Chase & Co.	\$100,000	8.00%	29/4/2027	107,378	0.00%
JPMorgan Chase & Co. [^]	\$1,670,000	1.47%	22/9/2027	1,533,478	0.04%
JPMorgan Chase & Co.	\$825,000	4.25%	1/10/2027	804,258	0.02%
JPMorgan Chase & Co. [^]	\$775,000	6.07%	22/10/2027	788,366	0.02%
JPMorgan Chase & Co.	\$475,000	3.63%	1/12/2027	454,433	0.01%
JPMorgan Chase & Co. [^]	\$900,000	5.04%	23/1/2028	895,387	0.02%
JPMorgan Chase & Co. [^]	\$750,000	3.78%	1/2/2028	722,602	0.02%
JPMorgan Chase & Co. [^]	€1,300,000	0.39%	24/2/2028	1,281,350	0.03%
JPMorgan Chase & Co. [^]	\$500,000	2.95%	24/2/2028	470,996	0.01%
JPMorgan Chase & Co. [^]	CAD415,000	1.90%	5/3/2028	283,487	0.01%
JPMorgan Chase & Co. [^]	\$300,000	5.57%	22/4/2028	302,442	0.01%
JPMorgan Chase & Co. [^]	\$1,100,000	4.32%	26/4/2028	1,072,678	0.03%
JPMorgan Chase & Co. [^]	\$500,000	3.54%	1/5/2028	477,146	0.01%
JPMorgan Chase & Co. [^]	\$800,000	2.18%	1/6/2028	734,396	0.02%
JPMorgan Chase & Co. [^]	\$895,000	3.51%	23/1/2029	846,351	0.02%
JPMorgan Chase & Co. [^]	\$825,000	4.01%	23/4/2029	789,524	0.02%
JPMorgan Chase & Co. [^]	\$550,000	2.07%	1/6/2029	489,191	0.01%
JPMorgan Chase & Co. [^]	\$750,000	4.20%	23/7/2029	721,820	0.02%
JPMorgan Chase & Co. [^]	\$975,000	5.30%	24/7/2029	978,404	0.02%
JPMorgan Chase & Co. [^]	\$785,000	6.09%	23/10/2029	810,887	0.02%
JPMorgan Chase & Co. [^]	\$875,000	4.45%	5/12/2029	849,075	0.02%
JPMorgan Chase & Co. [^]	\$900,000	5.01%	23/1/2030	892,662	0.02%
JPMorgan Chase & Co. [^]	€1,600,000	1.96%	23/3/2030	1,587,011	0.04%
JPMorgan Chase & Co. [^]	\$875,000	5.58%	22/4/2030	888,858	0.02%
JPMorgan Chase & Co. [^]	\$768,000	3.70%	6/5/2030	717,669	0.02%
JPMorgan Chase & Co. [^]	\$800,000	4.57%	14/6/2030	776,591	0.02%
JPMorgan Chase & Co. [^]	\$1,325,000	2.74%	15/10/2030	1,172,210	0.03%
JPMorgan Chase & Co. [^]	\$900,000	4.49%	24/3/2031	867,760	0.02%
JPMorgan Chase & Co. [^]	\$838,000	2.52%	22/4/2031	724,281	0.02%
JPMorgan Chase & Co. [^]	\$1,215,000	2.96%	13/5/2031	1,064,818	0.03%
JPMorgan Chase & Co. [^]	€647,000	1.00%	25/7/2031	593,994	0.01%
JPMorgan Chase & Co. [^]	€800,000	4.46%	13/11/2031	891,333	0.02%
JPMorgan Chase & Co. [^]	\$325,000	1.76%	19/11/2031	263,911	0.01%
JPMorgan Chase & Co. [^]	\$750,000	1.95%	4/2/2032	610,532	0.01%
JPMorgan Chase & Co. [^]	\$950,000	2.58%	22/4/2032	802,107	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.^	\$1,000,000	2.55%	8/11/2032	833,764	0.02%
JPMorgan Chase & Co.^	\$1,325,000	2.96%	25/1/2033	1,129,512	0.03%
JPMorgan Chase & Co.^	\$775,000	4.59%	26/4/2033	737,373	0.02%
JPMorgan Chase & Co.^	£300,000	1.90%	28/4/2033	303,927	0.01%
JPMorgan Chase & Co.^	\$1,575,000	4.91%	25/7/2033	1,530,006	0.04%
JPMorgan Chase & Co.^	\$1,450,000	5.72%	14/9/2033	1,478,639	0.04%
JPMorgan Chase & Co.^	€1,138,000	3.76%	21/3/2034	1,211,825	0.03%
JPMorgan Chase & Co.^	\$1,425,000	5.35%	1/6/2034	1,418,772	0.03%
JPMorgan Chase & Co.^	\$895,000	6.25%	23/10/2034	949,207	0.02%
JPMorgan Chase & Co.^	\$1,000,000	5.34%	23/1/2035	994,799	0.02%
JPMorgan Chase & Co.^	\$1,000,000	5.77%	22/4/2035	1,026,543	0.02%
JPMorgan Chase & Co.	\$1,250,000	6.40%	15/5/2038	1,381,595	0.03%
JPMorgan Chase & Co.^	\$800,000	3.88%	24/7/2038	686,475	0.02%
JPMorgan Chase & Co.	\$350,000	5.50%	15/10/2040	351,443	0.01%
JPMorgan Chase & Co.^	\$550,000	3.11%	22/4/2041	411,502	0.01%
JPMorgan Chase & Co.	\$400,000	5.60%	15/7/2041	407,070	0.01%
JPMorgan Chase & Co.^	\$425,000	2.53%	19/11/2041	290,046	0.01%
JPMorgan Chase & Co.	\$355,000	5.40%	6/1/2042	352,866	0.01%
JPMorgan Chase & Co.^	\$2,200,000	3.16%	22/4/2042	1,633,003	0.04%
JPMorgan Chase & Co.	\$425,000	5.63%	16/8/2043	431,862	0.01%
JPMorgan Chase & Co.	\$275,000	4.85%	1/2/2044	256,601	0.01%
JPMorgan Chase & Co.	\$375,000	4.95%	1/6/2045	350,142	0.01%
JPMorgan Chase & Co.^	\$575,000	4.26%	22/2/2048	481,872	0.01%
JPMorgan Chase & Co.^	\$550,000	4.03%	24/7/2048	442,586	0.01%
JPMorgan Chase & Co.^	\$1,325,000	3.96%	15/11/2048	1,053,146	0.03%
JPMorgan Chase & Co.^	\$575,000	3.90%	23/1/2049	453,158	0.01%
JPMorgan Chase & Co.^	\$760,000	3.11%	22/4/2051	517,878	0.01%
JPMorgan Chase & Co.^	\$1,275,000	3.33%	22/4/2052	898,925	0.02%
JPMorgan Chase Bank NA	\$400,000	5.11%	8/12/2026	399,812	0.01%
Juniper Networks, Inc.	\$100,000	1.20%	10/12/2025	93,912	0.00%
Juniper Networks, Inc.	\$150,000	3.75%	15/8/2029	139,499	0.00%
Juniper Networks, Inc.	\$405,000	2.00%	10/12/2030	328,530	0.01%
Kaiser Foundation Hospitals	\$525,000	2.81%	1/6/2041	378,932	0.01%
Kaiser Foundation Hospitals	\$200,000	4.88%	1/4/2042	188,648	0.00%
Kaiser Foundation Hospitals	\$675,000	4.15%	1/5/2047	564,381	0.01%
Kaiser Foundation Hospitals	\$150,000	3.27%	1/11/2049	106,906	0.00%
Kaiser Foundation Hospitals	\$450,000	3.00%	1/6/2051	300,640	0.01%
Kellanova	\$250,000	3.25%	1/4/2026	241,157	0.01%
Kellanova	\$400,000	3.40%	15/11/2027	378,490	0.01%
Kellanova	\$75,000	4.30%	15/5/2028	73,015	0.00%
Kellanova	\$225,000	2.10%	1/6/2030	190,347	0.00%
Kellanova	\$150,000	7.45%	1/4/2031	167,775	0.00%
Kellanova	\$225,000	5.25%	1/3/2033	223,679	0.01%
Kellanova	€370,000	3.75%	16/5/2034	391,666	0.01%
Kellanova	\$225,000	4.50%	1/4/2046	187,708	0.00%
Kellanova	\$100,000	5.75%	16/5/2054	99,936	0.00%
Kemper Corp.	\$300,000	2.40%	30/9/2030	245,377	0.01%
Kennametal, Inc.	\$225,000	2.80%	1/3/2031	189,099	0.00%
Kentucky Power Co.	\$175,000	7.00%	15/11/2033	185,277	0.00%
Kentucky Utilities Co.	\$100,000	5.45%	15/4/2033	100,630	0.00%
Kentucky Utilities Co.	\$190,000	5.13%	1/11/2040	178,603	0.00%
Kentucky Utilities Co.	\$290,000	4.38%	1/10/2045	241,382	0.01%
Kentucky Utilities Co.	\$175,000	3.30%	1/6/2050	118,435	0.00%
Kenvue, Inc.	\$125,000	5.35%	22/3/2026	125,317	0.00%
Kenvue, Inc.	\$375,000	5.05%	22/3/2028	376,969	0.01%
Kenvue, Inc.	\$400,000	5.00%	22/3/2030	401,401	0.01%
Kenvue, Inc.	\$400,000	4.90%	22/3/2033	395,502	0.01%
Kenvue, Inc.	\$425,000	5.10%	22/3/2043	410,042	0.01%
Kenvue, Inc.	\$470,000	5.05%	22/3/2053	443,088	0.01%
Kenvue, Inc.	\$500,000	5.20%	22/3/2063	472,268	0.01%
Keurig Dr Pepper, Inc.	\$325,000	2.55%	15/9/2026	306,592	0.01%
Keurig Dr Pepper, Inc.	\$225,000	5.10%	15/3/2027	225,062	0.01%
Keurig Dr Pepper, Inc.	\$775,000	3.43%	15/6/2027	738,861	0.02%
Keurig Dr Pepper, Inc.	\$375,000	4.60%	25/5/2028	367,443	0.01%
Keurig Dr Pepper, Inc.	\$475,000	5.05%	15/3/2029	474,340	0.01%
Keurig Dr Pepper, Inc.	\$240,000	3.95%	15/4/2029	228,212	0.01%
Keurig Dr Pepper, Inc.	\$175,000	3.20%	1/5/2030	157,751	0.00%
Keurig Dr Pepper, Inc.	\$225,000	5.20%	15/3/2031	224,514	0.01%
Keurig Dr Pepper, Inc.	\$225,000	5.30%	15/3/2034	223,868	0.01%
Keurig Dr Pepper, Inc.	\$225,000	4.50%	15/11/2045	191,685	0.00%
Keurig Dr Pepper, Inc.	\$200,000	4.42%	15/12/2046	167,865	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Keurig Dr Pepper, Inc.	\$350,000	3.80%	1/5/2050	260,460	0.01%
Keurig Dr Pepper, Inc.	\$275,000	3.35%	15/3/2051	187,722	0.00%
Keurig Dr Pepper, Inc.	\$475,000	4.50%	15/4/2052	395,847	0.01%
KeyBank NA	\$250,000	4.15%	8/8/2025	245,177	0.01%
KeyBank NA	\$250,000	4.70%	26/1/2026	245,083	0.01%
KeyBank NA	\$550,000	3.40%	20/5/2026	522,393	0.01%
KeyBank NA	\$300,000	5.85%	15/11/2027	298,959	0.01%
KeyBank NA	\$450,000	4.90%	8/8/2032	400,932	0.01%
KeyBank NA	\$350,000	5.00%	26/1/2033	322,632	0.01%
KeyCorp	\$265,000	2.25%	6/4/2027	240,773	0.01%
KeyCorp	\$215,000	4.10%	30/4/2028	203,401	0.01%
KeyCorp	\$400,000	2.55%	1/10/2029	339,372	0.01%
KeyCorp^	\$300,000	4.79%	1/6/2033	273,403	0.01%
KeyCorp^	\$350,000	6.40%	6/3/2035	354,978	0.01%
Keysight Technologies, Inc.	\$75,000	4.60%	6/4/2027	73,606	0.00%
Keysight Technologies, Inc.	\$75,000	3.00%	30/10/2029	66,818	0.00%
KeySpan Gas East Corp.	\$430,000	2.74%	15/8/2026	405,328	0.01%
KeySpan Gas East Corp.	\$155,000	5.99%	6/3/2033	156,009	0.00%
KeySpan Gas East Corp.	\$140,000	5.82%	1/4/2041	133,582	0.00%
KeySpan Gas East Corp.	\$180,000	3.59%	18/1/2052	118,575	0.00%
Kilroy Realty LP	\$125,000	4.38%	1/10/2025	122,400	0.00%
Kilroy Realty LP	\$225,000	4.75%	15/12/2028	212,744	0.01%
Kilroy Realty LP	\$100,000	4.25%	15/8/2029	90,614	0.00%
Kilroy Realty LP	\$75,000	3.05%	15/2/2030	63,228	0.00%
Kilroy Realty LP	\$200,000	2.50%	15/11/2032	149,646	0.00%
Kilroy Realty LP	\$112,000	2.65%	15/11/2033	82,265	0.00%
Kilroy Realty LP	\$150,000	6.25%	15/1/2036	142,344	0.00%
Kimberly-Clark Corp.	\$100,000	2.75%	15/2/2026	96,332	0.00%
Kimberly-Clark Corp.	\$650,000	1.05%	15/9/2027	576,335	0.01%
Kimberly-Clark Corp.	\$125,000	3.20%	25/4/2029	116,519	0.00%
Kimberly-Clark Corp.	\$200,000	3.10%	26/3/2030	182,860	0.00%
Kimberly-Clark Corp.	\$425,000	2.00%	2/11/2031	352,797	0.01%
Kimberly-Clark Corp.	\$200,000	4.50%	16/2/2033	194,281	0.00%
Kimberly-Clark Corp.	\$200,000	5.30%	1/3/2041	196,678	0.00%
Kimberly-Clark Corp.	\$125,000	3.20%	30/7/2046	88,773	0.00%
Kimberly-Clark Corp.	\$200,000	3.90%	4/5/2047	158,069	0.00%
Kimco Realty OP LLC	\$175,000	3.80%	1/4/2027	168,317	0.00%
Kimco Realty OP LLC	\$200,000	2.25%	1/12/2031	160,323	0.00%
Kimco Realty OP LLC	\$200,000	3.20%	1/4/2032	171,565	0.00%
Kimco Realty OP LLC	\$450,000	4.60%	1/2/2033	422,070	0.01%
Kimco Realty OP LLC	\$200,000	4.25%	1/4/2045	159,837	0.00%
Kimco Realty OP LLC	\$150,000	4.13%	1/12/2046	114,401	0.00%
Kimco Realty OP LLC	\$350,000	4.45%	1/9/2047	280,317	0.01%
Kinder Morgan Energy Partners LP	\$100,000	7.30%	15/8/2033	110,951	0.00%
Kinder Morgan Energy Partners LP	\$155,000	5.80%	15/3/2035	155,821	0.00%
Kinder Morgan Energy Partners LP	\$125,000	6.50%	1/2/2037	130,776	0.00%
Kinder Morgan Energy Partners LP	\$395,000	6.95%	15/1/2038	428,852	0.01%
Kinder Morgan Energy Partners LP	\$335,000	6.50%	1/9/2039	347,119	0.01%
Kinder Morgan Energy Partners LP	\$120,000	6.55%	15/9/2040	123,628	0.00%
Kinder Morgan Energy Partners LP	\$190,000	6.38%	1/3/2041	193,202	0.00%
Kinder Morgan Energy Partners LP	\$185,000	5.00%	15/8/2042	161,675	0.00%
Kinder Morgan Energy Partners LP	\$145,000	4.70%	1/11/2042	121,685	0.00%
Kinder Morgan Energy Partners LP	\$210,000	5.00%	1/3/2043	183,172	0.00%
Kinder Morgan Energy Partners LP	\$325,000	5.50%	1/3/2044	300,886	0.01%
Kinder Morgan, Inc.	\$150,000	1.75%	15/11/2026	138,273	0.00%
Kinder Morgan, Inc.	\$225,000	2.00%	15/2/2031	184,349	0.00%
Kinder Morgan, Inc.	\$280,000	7.75%	15/1/2032	316,365	0.01%
Kinder Morgan, Inc.	\$235,000	4.80%	1/2/2033	222,707	0.01%
Kinder Morgan, Inc.	\$465,000	5.20%	1/6/2033	451,532	0.01%
Kinder Morgan, Inc.	\$350,000	5.40%	1/2/2034	344,623	0.01%
Kinder Morgan, Inc.	\$565,000	5.55%	1/6/2045	527,326	0.01%
Kinder Morgan, Inc.	\$250,000	5.05%	15/2/2046	218,955	0.01%
Kinder Morgan, Inc.	\$250,000	5.20%	1/3/2048	221,780	0.01%
Kinder Morgan, Inc.	\$175,000	3.25%	1/8/2050	111,817	0.00%
Kinder Morgan, Inc.	\$365,000	3.60%	15/2/2051	248,991	0.01%
Kinder Morgan, Inc.	\$270,000	5.45%	1/8/2052	248,573	0.01%
Kirby Corp.	\$300,000	4.20%	1/3/2028	289,598	0.01%
Kite Realty Group LP	\$125,000	5.50%	1/3/2034	122,233	0.00%
Kite Realty Group Trust	\$200,000	4.75%	15/9/2030	190,945	0.00%
KKR Group Finance Co. II LLC	\$100,000	5.50%	1/2/2043	95,198	0.00%
KKR Group Finance Co. III LLC	\$400,000	5.13%	1/6/2044	361,942	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
KKR Group Finance Co. V LLC	€200,000	1.63%	22/5/2029	193,195	0.00%
KKR Group Finance Co. VI LLC	\$400,000	3.75%	1/7/2029	375,008	0.01%
KKR Group Finance Co. VII LLC	\$200,000	3.63%	25/2/2050	141,363	0.00%
KKR Group Finance Co. VIII LLC	\$400,000	3.50%	25/8/2050	275,787	0.01%
KKR Group Finance Co. X LLC	\$250,000	3.25%	15/12/2051	164,091	0.00%
KKR Group Finance Co. XII LLC	\$300,000	4.85%	17/5/2032	287,991	0.01%
KLA Corp.	\$300,000	4.10%	15/3/2029	291,308	0.01%
KLA Corp.	\$500,000	4.65%	15/7/2032	487,673	0.01%
KLA Corp.	\$250,000	4.70%	1/2/2034	242,921	0.01%
KLA Corp.	\$60,000	5.00%	15/3/2049	56,069	0.00%
KLA Corp.	\$265,000	3.30%	1/3/2050	186,370	0.00%
KLA Corp.	\$400,000	4.95%	15/7/2052	372,266	0.01%
KLA Corp.	\$300,000	5.25%	15/7/2062	286,514	0.01%
Komatsu Finance America, Inc.	\$200,000	5.50%	6/10/2027	201,859	0.01%
Kraft Heinz Foods Co.	\$1,250,000	3.00%	1/6/2026	1,197,922	0.03%
Kraft Heinz Foods Co.	\$175,000	3.88%	15/5/2027	169,291	0.00%
Kraft Heinz Foods Co.	€700,000	2.25%	25/5/2028	718,209	0.02%
Kraft Heinz Foods Co.	€1,000,000	3.50%	15/3/2029	1,070,786	0.03%
Kraft Heinz Foods Co.	\$450,000	3.75%	1/4/2030	420,260	0.01%
Kraft Heinz Foods Co.	\$100,000	4.25%	1/3/2031	94,822	0.00%
Kraft Heinz Foods Co.	\$215,000	5.00%	15/7/2035	208,568	0.01%
Kraft Heinz Foods Co.	\$300,000	7.13%	1/8/2039	337,979	0.01%
Kraft Heinz Foods Co.	\$275,000	6.50%	9/2/2040	293,525	0.01%
Kraft Heinz Foods Co.	\$600,000	5.00%	4/6/2042	542,495	0.01%
Kraft Heinz Foods Co.	\$575,000	5.20%	15/7/2045	526,779	0.01%
Kraft Heinz Foods Co.	\$1,100,000	4.38%	1/6/2046	895,700	0.02%
Kraft Heinz Foods Co.	\$425,000	4.88%	1/10/2049	370,755	0.01%
Kraft Heinz Foods Co.	\$200,000	5.50%	1/6/2050	191,133	0.00%
Kroger Co.	\$475,000	3.50%	1/2/2026	461,074	0.01%
Kroger Co.	\$150,000	3.70%	1/8/2027	144,158	0.00%
Kroger Co.	\$400,000	4.50%	15/1/2029	392,382	0.01%
Kroger Co.	\$225,000	2.20%	1/5/2030	191,292	0.00%
Kroger Co.	\$600,000	1.70%	15/1/2031	483,023	0.01%
Kroger Co.	\$150,000	6.90%	15/4/2038	166,969	0.00%
Kroger Co.	\$150,000	5.40%	15/7/2040	145,925	0.00%
Kroger Co.	\$125,000	5.00%	15/4/2042	114,059	0.00%
Kroger Co.	\$200,000	3.88%	15/10/2046	150,502	0.00%
Kroger Co.	\$400,000	4.45%	1/2/2047	330,379	0.01%
Kroger Co.	\$175,000	4.65%	15/1/2048	148,334	0.00%
Kroger Co.	\$250,000	5.40%	15/1/2049	237,387	0.01%
Kroger Co.	\$175,000	3.95%	15/1/2050	134,846	0.00%
Kyndryl Holdings, Inc.	\$200,000	2.05%	15/10/2026	184,389	0.00%
Kyndryl Holdings, Inc.	\$250,000	2.70%	15/10/2028	222,179	0.01%
Kyndryl Holdings, Inc.	\$400,000	3.15%	15/10/2031	335,272	0.01%
Kyndryl Holdings, Inc.	\$200,000	4.10%	15/10/2041	151,547	0.00%
L3Harris Technologies, Inc.	\$25,000	3.85%	15/12/2026	24,166	0.00%
L3Harris Technologies, Inc.	\$1,355,000	5.40%	15/1/2027	1,360,268	0.03%
L3Harris Technologies, Inc.	\$250,000	4.40%	15/6/2028	242,639	0.01%
L3Harris Technologies, Inc.	\$325,000	2.90%	15/12/2029	289,884	0.01%
L3Harris Technologies, Inc.	\$775,000	5.40%	31/7/2033	772,384	0.02%
L3Harris Technologies, Inc.	\$325,000	5.35%	1/6/2034	322,622	0.01%
L3Harris Technologies, Inc.	\$100,000	6.15%	15/12/2040	104,384	0.00%
L3Harris Technologies, Inc.	\$275,000	5.05%	27/4/2045	254,032	0.01%
L3Harris Technologies, Inc.	\$200,000	5.60%	31/7/2053	198,162	0.01%
Laboratory Corp. of America Holdings	\$475,000	1.55%	1/6/2026	441,242	0.01%
Laboratory Corp. of America Holdings	\$200,000	2.70%	1/6/2031	171,135	0.00%
Laboratory Corp. of America Holdings	\$325,000	4.70%	1/2/2045	284,950	0.01%
Lam Research Corp.	\$700,000	3.75%	15/3/2026	683,084	0.02%
Lam Research Corp.	\$1,150,000	4.00%	15/3/2029	1,106,637	0.03%
Lam Research Corp.	\$550,000	1.90%	15/6/2030	464,056	0.01%
Lam Research Corp.	\$150,000	4.88%	15/3/2049	136,964	0.00%
Lam Research Corp.	\$150,000	3.13%	15/6/2060	95,187	0.00%
Las Vegas Sands Corp.	\$200,000	5.90%	1/6/2027	201,016	0.01%
Las Vegas Sands Corp.	\$375,000	3.90%	8/8/2029	342,761	0.01%
Las Vegas Sands Corp.	\$175,000	6.00%	15/8/2029	176,319	0.00%
Las Vegas Sands Corp.	\$175,000	6.20%	15/8/2034	176,120	0.00%
Lazard Group LLC	\$85,000	3.63%	1/3/2027	81,345	0.00%
Lazard Group LLC	\$385,000	4.38%	11/3/2029	368,033	0.01%
Lazard Group LLC	\$150,000	6.00%	15/3/2031	151,597	0.00%
LBJ Infrastructure Group LLC	\$250,000	3.80%	31/12/2057	167,552	0.00%
Lear Corp.	\$230,000	3.80%	15/9/2027	219,626	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lear Corp.	\$150,000	3.50%	30/5/2030	135,271	0.00%
Lear Corp.	\$200,000	2.60%	15/1/2032	163,661	0.00%
Lear Corp.	\$155,000	5.25%	15/5/2049	137,524	0.00%
Lear Corp.	\$100,000	3.55%	15/1/2052	68,323	0.00%
Legg Mason, Inc.	\$200,000	4.75%	15/3/2026	198,657	0.01%
Legg Mason, Inc.	\$225,000	5.63%	15/1/2044	218,711	0.01%
Leggett & Platt, Inc.	\$175,000	4.40%	15/3/2029	159,995	0.00%
Leggett & Platt, Inc.	\$225,000	3.50%	15/11/2051	146,819	0.00%
Leidos, Inc.	\$100,000	4.38%	15/5/2030	94,502	0.00%
Leidos, Inc.	\$500,000	2.30%	15/2/2031	411,708	0.01%
Leidos, Inc.	\$205,000	5.75%	15/3/2033	206,699	0.01%
Leland Stanford Junior University	\$260,000	3.65%	1/5/2048	209,351	0.01%
Leland Stanford Junior University	\$175,000	2.41%	1/6/2050	109,355	0.00%
Lendlease US Capital, Inc.	\$250,000	4.50%	26/5/2026	241,812	0.01%
Lennar Corp.	\$525,000	4.75%	29/11/2027	517,658	0.01%
Lennox International, Inc.	\$150,000	1.70%	1/8/2027	134,837	0.00%
Lennox International, Inc.	\$175,000	5.50%	15/9/2028	176,907	0.00%
Liberty Mutual Group, Inc.	€100,000	2.75%	4/5/2026	105,059	0.00%
Liberty Mutual Group, Inc.	\$242,000	4.57%	1/2/2029	236,047	0.01%
Liberty Mutual Group, Inc.	€300,000	4.63%	2/12/2030	330,954	0.01%
Liberty Mutual Group, Inc.	\$100,000	4.85%	1/8/2044	86,656	0.00%
Liberty Mutual Group, Inc.	\$600,000	3.95%	15/10/2050	435,193	0.01%
Liberty Mutual Group, Inc.	\$425,000	5.50%	15/6/2052	395,100	0.01%
Liberty Mutual Group, Inc.	\$160,000	3.95%	15/5/2060	110,008	0.00%
Liberty Utilities Co.	\$200,000	5.87%	31/1/2034	200,156	0.01%
Lincoln National Corp.	\$75,000	3.63%	12/12/2026	71,762	0.00%
Lincoln National Corp.	\$200,000	3.80%	1/3/2028	190,951	0.00%
Lincoln National Corp.	\$350,000	3.05%	15/1/2030	310,933	0.01%
Lincoln National Corp.	\$200,000	3.40%	15/1/2031	176,050	0.00%
Lincoln National Corp.	\$100,000	6.30%	9/10/2037	102,231	0.00%
Lincoln National Corp.	\$200,000	7.00%	15/6/2040	216,486	0.01%
Linde plc	€2,100,000	3.20%	14/2/2031	2,224,784	0.05%
Linde, Inc.	€300,000	1.63%	1/12/2025	313,148	0.01%
Linde, Inc.	\$675,000	3.20%	30/1/2026	654,728	0.02%
Linde, Inc.	\$150,000	1.10%	10/8/2030	120,775	0.00%
Linde, Inc.	\$225,000	3.55%	7/11/2042	179,203	0.00%
LKQ Corp.	\$200,000	5.75%	15/6/2028	201,959	0.01%
LKQ Corp.	\$200,000	6.25%	15/6/2033	205,560	0.01%
Lockheed Martin Corp.	\$728,000	3.55%	15/1/2026	710,268	0.02%
Lockheed Martin Corp.	\$260,000	5.10%	15/11/2027	261,794	0.01%
Lockheed Martin Corp.	\$300,000	4.45%	15/5/2028	295,350	0.01%
Lockheed Martin Corp.	\$175,000	4.50%	15/2/2029	172,284	0.00%
Lockheed Martin Corp.	\$150,000	3.90%	15/6/2032	139,890	0.00%
Lockheed Martin Corp.	\$160,000	4.75%	15/2/2034	155,749	0.00%
Lockheed Martin Corp.	\$300,000	4.80%	15/8/2034	292,864	0.01%
Lockheed Martin Corp.	\$225,000	3.60%	1/3/2035	197,154	0.01%
Lockheed Martin Corp.	\$610,000	6.15%	1/9/2036	662,088	0.02%
Lockheed Martin Corp.	\$75,000	5.72%	1/6/2040	77,500	0.00%
Lockheed Martin Corp.	\$400,000	4.07%	15/12/2042	336,405	0.01%
Lockheed Martin Corp.	\$425,000	3.80%	1/3/2045	338,076	0.01%
Lockheed Martin Corp.	\$700,000	4.70%	15/5/2046	630,032	0.02%
Lockheed Martin Corp.	\$600,000	4.09%	15/9/2052	481,279	0.01%
Lockheed Martin Corp.	\$325,000	4.15%	15/6/2053	262,742	0.01%
Lockheed Martin Corp.	\$475,000	5.70%	15/11/2054	488,372	0.01%
Lockheed Martin Corp.	\$200,000	5.20%	15/2/2055	191,392	0.00%
Lockheed Martin Corp.	\$400,000	5.90%	15/11/2063	420,443	0.01%
Lockheed Martin Corp.	\$175,000	5.20%	15/2/2064	165,456	0.00%
Loews Corp.	\$150,000	3.75%	1/4/2026	146,195	0.00%
Loews Corp.	\$50,000	6.00%	1/2/2035	52,649	0.00%
Loews Corp.	\$265,000	4.13%	15/5/2043	221,039	0.01%
Louisville Gas & Electric Co.	\$215,000	3.30%	1/10/2025	209,376	0.01%
Louisville Gas & Electric Co.	\$135,000	5.45%	15/4/2033	135,752	0.00%
Louisville Gas & Electric Co.	\$130,000	4.25%	1/4/2049	103,069	0.00%
Lowe's Cos, Inc.	\$625,000	4.40%	8/9/2025	616,943	0.02%
Lowe's Cos, Inc.	\$375,000	3.38%	15/9/2025	365,880	0.01%
Lowe's Cos, Inc.	\$560,000	2.50%	15/4/2026	533,451	0.01%
Lowe's Cos, Inc.	\$550,000	1.30%	15/4/2028	479,871	0.01%
Lowe's Cos, Inc.	\$275,000	3.65%	5/4/2029	258,790	0.01%
Lowe's Cos, Inc.	\$1,050,000	4.50%	15/4/2030	1,019,213	0.02%
Lowe's Cos, Inc.	\$500,000	1.70%	15/10/2030	408,169	0.01%
Lowe's Cos, Inc.	\$500,000	3.75%	1/4/2032	453,887	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lowe's Cos, Inc.	\$500,000	5.00%	15/4/2033	492,299	0.01%
Lowe's Cos, Inc.	\$350,000	5.15%	1/7/2033	348,260	0.01%
Lowe's Cos, Inc.	\$375,000	5.00%	15/4/2040	349,930	0.01%
Lowe's Cos, Inc.	\$525,000	2.80%	15/9/2041	360,033	0.01%
Lowe's Cos, Inc.	\$500,000	3.70%	15/4/2046	367,157	0.01%
Lowe's Cos, Inc.	\$525,000	4.05%	3/5/2047	405,423	0.01%
Lowe's Cos, Inc.	\$200,000	4.55%	5/4/2049	165,636	0.00%
Lowe's Cos, Inc.	\$275,000	5.13%	15/4/2050	249,167	0.01%
Lowe's Cos, Inc.	\$625,000	3.00%	15/10/2050	391,267	0.01%
Lowe's Cos, Inc.	\$100,000	3.50%	1/4/2051	68,432	0.00%
Lowe's Cos, Inc.	\$175,000	4.25%	1/4/2052	137,569	0.00%
Lowe's Cos, Inc.	\$500,000	5.63%	15/4/2053	484,159	0.01%
Lowe's Cos, Inc.	\$350,000	5.75%	1/7/2053	345,055	0.01%
Lowe's Cos, Inc.	\$525,000	4.45%	1/4/2062	408,625	0.01%
Lowe's Cos, Inc.	\$347,000	5.80%	15/9/2062	337,104	0.01%
Lowe's Cos, Inc.	\$250,000	5.85%	1/4/2063	243,948	0.01%
LPL Holdings, Inc.	\$175,000	5.70%	20/5/2027	175,699	0.00%
LPL Holdings, Inc.	\$250,000	6.75%	17/11/2028	262,521	0.01%
LPL Holdings, Inc.	\$200,000	4.00%	15/3/2029	186,797	0.00%
LPL Holdings, Inc.	\$350,000	4.38%	15/5/2031	320,389	0.01%
LPL Holdings, Inc.	\$175,000	6.00%	20/5/2034	174,596	0.00%
Lubrizol Corp.	\$125,000	6.50%	1/10/2034	139,484	0.00%
LXP Industrial Trust	\$100,000	6.75%	15/11/2028	103,545	0.00%
LXP Industrial Trust	\$250,000	2.38%	1/10/2031	199,559	0.01%
LYB International Finance BV	\$150,000	5.25%	15/7/2043	136,089	0.00%
LYB International Finance BV	\$350,000	4.88%	15/3/2044	304,298	0.01%
LYB International Finance II BV	\$200,000	3.50%	2/3/2027	191,584	0.00%
LYB International Finance II BV	€200,000	1.63%	17/9/2031	185,289	0.00%
LYB International Finance III LLC	\$417,000	1.25%	1/10/2025	394,738	0.01%
LYB International Finance III LLC	\$375,000	5.63%	15/5/2033	379,647	0.01%
LYB International Finance III LLC	\$275,000	5.50%	1/3/2034	272,080	0.01%
LYB International Finance III LLC	\$250,000	3.38%	1/10/2040	182,764	0.00%
LYB International Finance III LLC	\$450,000	4.20%	15/10/2049	345,210	0.01%
LYB International Finance III LLC	\$315,000	4.20%	1/5/2050	239,462	0.01%
LYB International Finance III LLC	\$600,000	3.63%	1/4/2051	412,343	0.01%
LYB International Finance III LLC	\$200,000	3.80%	1/10/2060	135,213	0.00%
LyondellBasell Industries NV	\$220,000	4.63%	26/2/2055	178,458	0.00%
M&T Bank Corp.^	\$765,000	4.55%	16/8/2028	732,199	0.02%
M&T Bank Corp.^	\$450,000	6.08%	13/3/2032	448,516	0.01%
M&T Bank Corp.^	\$500,000	5.05%	27/1/2034	462,608	0.01%
Macquarie Group Ltd.^	\$100,000	4.44%	21/6/2033	92,219	0.00%
Main Street Capital Corp.	\$200,000	3.00%	14/7/2026	187,339	0.00%
Main Street Capital Corp.	\$100,000	6.50%	4/6/2027	100,069	0.00%
Main Street Capital Corp.	\$125,000	6.95%	1/3/2029	126,333	0.00%
ManpowerGroup, Inc.	€300,000	3.50%	30/6/2027	320,818	0.01%
Manufacturers & Traders Trust Co.	\$250,000	5.40%	21/11/2025	248,725	0.01%
Manufacturers & Traders Trust Co.	\$250,000	3.40%	17/8/2027	233,070	0.01%
Manufacturers & Traders Trust Co.	\$900,000	4.70%	27/1/2028	867,346	0.02%
Marathon Oil Corp.	\$460,000	4.40%	15/7/2027	450,206	0.01%
Marathon Oil Corp.	\$300,000	5.30%	1/4/2029	301,294	0.01%
Marathon Oil Corp.	\$175,000	6.80%	15/3/2032	190,398	0.00%
Marathon Oil Corp.	\$125,000	5.70%	1/4/2034	127,263	0.00%
Marathon Oil Corp.	\$290,000	6.60%	1/10/2037	314,125	0.01%
Marathon Oil Corp.	\$175,000	5.20%	1/6/2045	160,956	0.00%
Marathon Petroleum Corp.	\$200,000	5.13%	15/12/2026	199,303	0.01%
Marathon Petroleum Corp.	\$385,000	3.80%	1/4/2028	366,850	0.01%
Marathon Petroleum Corp.	\$410,000	6.50%	1/3/2041	426,544	0.01%
Marathon Petroleum Corp.	\$245,000	4.75%	15/9/2044	208,889	0.01%
Marathon Petroleum Corp.	\$220,000	4.50%	1/4/2048	177,024	0.00%
Marathon Petroleum Corp.	\$135,000	5.00%	15/9/2054	114,195	0.00%
Markel Group, Inc.	\$200,000	5.00%	5/4/2046	176,698	0.00%
Markel Group, Inc.	\$265,000	4.30%	1/11/2047	211,735	0.01%
Markel Group, Inc.	\$85,000	5.00%	20/5/2049	75,146	0.00%
Markel Group, Inc.	\$400,000	3.45%	7/5/2052	268,684	0.01%
Markel Group, Inc.	\$225,000	6.00%	16/5/2054	222,743	0.01%
Marriott International, Inc.	\$150,000	3.75%	1/10/2025	146,837	0.00%
Marriott International, Inc.	\$200,000	3.13%	15/6/2026	191,932	0.00%
Marriott International, Inc.	\$300,000	5.00%	15/10/2027	299,195	0.01%
Marriott International, Inc.	\$300,000	4.00%	15/4/2028	288,006	0.01%
Marriott International, Inc.	\$200,000	5.55%	15/10/2028	202,668	0.01%
Marriott International, Inc.	\$475,000	4.65%	1/12/2028	465,138	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Marriott International, Inc.	\$200,000	4.90%	15/4/2029	197,873	0.01%
Marriott International, Inc.	\$150,000	4.88%	15/5/2029	148,099	0.00%
Marriott International, Inc.	\$325,000	4.63%	15/6/2030	315,371	0.01%
Marriott International, Inc.	\$350,000	2.85%	15/4/2031	299,641	0.01%
Marriott International, Inc.	\$475,000	3.50%	15/10/2032	412,316	0.01%
Marriott International, Inc.	\$350,000	2.75%	15/10/2033	282,589	0.01%
Marriott International, Inc.	\$200,000	5.30%	15/5/2034	196,282	0.00%
Mars, Inc.	\$330,000	3.20%	1/4/2030	301,547	0.01%
Mars, Inc.	\$200,000	4.65%	20/4/2031	195,073	0.00%
Mars, Inc.	\$150,000	1.63%	16/7/2032	116,870	0.00%
Mars, Inc.	\$675,000	4.75%	20/4/2033	655,303	0.02%
Mars, Inc.	\$360,000	3.88%	1/4/2039	305,598	0.01%
Mars, Inc.	\$525,000	2.38%	16/7/2040	353,319	0.01%
Mars, Inc.	\$275,000	3.95%	1/4/2049	218,580	0.01%
Mars, Inc.	\$180,000	4.13%	1/4/2054	145,658	0.00%
Mars, Inc.	\$230,000	4.20%	1/4/2059	183,432	0.00%
Marsh & McLennan Cos, Inc.	\$300,000	3.75%	14/3/2026	292,829	0.01%
Marsh & McLennan Cos, Inc.	\$490,000	4.38%	15/3/2029	478,966	0.01%
Marsh & McLennan Cos, Inc.	\$400,000	2.25%	15/11/2030	340,865	0.01%
Marsh & McLennan Cos, Inc.	\$200,000	2.38%	15/12/2031	166,123	0.00%
Marsh & McLennan Cos, Inc.	\$200,000	5.75%	1/11/2032	208,629	0.01%
Marsh & McLennan Cos, Inc.	\$200,000	5.88%	1/8/2033	210,166	0.01%
Marsh & McLennan Cos, Inc.	\$200,000	5.40%	15/9/2033	203,683	0.01%
Marsh & McLennan Cos, Inc.	\$250,000	5.15%	15/3/2034	249,530	0.01%
Marsh & McLennan Cos, Inc.	\$215,000	4.75%	15/3/2039	199,962	0.01%
Marsh & McLennan Cos, Inc.	\$235,000	4.35%	30/1/2047	198,508	0.01%
Marsh & McLennan Cos, Inc.	\$200,000	4.20%	1/3/2048	162,514	0.00%
Marsh & McLennan Cos, Inc.	\$395,000	4.90%	15/3/2049	353,963	0.01%
Marsh & McLennan Cos, Inc.	\$200,000	2.90%	15/12/2051	124,701	0.00%
Marsh & McLennan Cos, Inc.	\$300,000	5.45%	15/3/2053	291,836	0.01%
Marsh & McLennan Cos, Inc.	\$325,000	5.70%	15/9/2053	328,292	0.01%
Martin Marietta Materials, Inc.	\$450,000	3.45%	1/6/2027	430,079	0.01%
Martin Marietta Materials, Inc.	\$175,000	3.50%	15/12/2027	166,288	0.00%
Martin Marietta Materials, Inc.	\$300,000	2.50%	15/3/2030	260,481	0.01%
Martin Marietta Materials, Inc.	\$475,000	2.40%	15/7/2031	393,153	0.01%
Martin Marietta Materials, Inc.	\$75,000	4.25%	15/12/2047	60,942	0.00%
Martin Marietta Materials, Inc.	\$250,000	3.20%	15/7/2051	166,421	0.00%
Marvell Technology, Inc.	\$150,000	4.88%	22/6/2028	147,781	0.00%
Marvell Technology, Inc.	\$650,000	2.95%	15/4/2031	560,369	0.01%
Marvell Technology, Inc.	\$100,000	5.95%	15/9/2033	103,257	0.00%
Masco Corp.	\$500,000	3.50%	15/11/2027	472,462	0.01%
Masco Corp.	\$300,000	1.50%	15/2/2028	262,975	0.01%
Masco Corp.	\$125,000	4.50%	15/5/2047	103,437	0.00%
Masco Corp.	\$211,000	3.13%	15/2/2051	136,741	0.00%
Mass General Brigham, Inc.	\$125,000	3.19%	1/7/2049	87,461	0.00%
Mass General Brigham, Inc.	\$325,000	3.34%	1/7/2060	218,049	0.01%
Massachusetts Electric Co.	\$200,000	1.73%	24/11/2030	159,644	0.00%
Massachusetts Electric Co.	\$245,000	5.90%	15/11/2039	241,601	0.01%
Massachusetts Electric Co.	\$215,000	4.00%	15/8/2046	163,180	0.00%
Massachusetts Electric Co.	\$150,000	5.87%	26/2/2054	148,607	0.00%
Massachusetts Institute of Technology	\$100,000	3.96%	1/7/2038	91,168	0.00%
Massachusetts Institute of Technology	\$180,000	2.99%	1/7/2050	126,374	0.00%
Massachusetts Institute of Technology	\$200,000	2.29%	1/7/2051	120,005	0.00%
Massachusetts Institute of Technology	\$250,000	3.07%	1/4/2052	177,587	0.00%
Massachusetts Institute of Technology	\$350,000	5.60%	1/7/2111	369,978	0.01%
Massachusetts Institute of Technology	\$125,000	4.68%	1/7/2114	110,757	0.00%
Massachusetts Institute of Technology	\$125,000	3.89%	1/7/2116	92,030	0.00%
Massachusetts Mutual Life Insurance Co.	\$340,000	3.38%	15/4/2050	232,629	0.01%
Massachusetts Mutual Life Insurance Co.	\$150,000	5.67%	1/12/2052	146,523	0.00%
Massachusetts Mutual Life Insurance Co.	\$150,000	3.20%	1/12/2061	91,406	0.00%
Massachusetts Mutual Life Insurance Co.^	\$210,000	5.08%	15/2/2069	183,853	0.00%
Massachusetts Mutual Life Insurance Co.	\$285,000	3.73%	15/10/2070	191,627	0.00%
Massachusetts Mutual Life Insurance Co.	\$125,000	4.90%	1/4/2077	104,080	0.00%
MassMutual Global Funding II	\$425,000	4.15%	26/8/2025	419,555	0.01%
MassMutual Global Funding II	\$500,000	3.40%	8/3/2026	485,912	0.01%
MassMutual Global Funding II	\$780,000	4.50%	10/4/2026	771,293	0.02%
MassMutual Global Funding II	\$420,000	2.35%	14/1/2027	393,272	0.01%
MassMutual Global Funding II	\$250,000	5.10%	9/4/2027	249,985	0.01%
MassMutual Global Funding II	\$500,000	5.05%	14/6/2028	500,006	0.01%
MassMutual Global Funding II	\$200,000	4.85%	17/1/2029	198,618	0.01%
MassMutual Global Funding II	\$200,000	5.15%	30/5/2029	200,416	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MassMutual Global Funding II	€400,000	3.75%	19/1/2030	432,554	0.01%
MassMutual Global Funding II	\$350,000	1.55%	9/10/2030	283,667	0.01%
MasTec, Inc.	\$200,000	5.90%	15/6/2029	200,950	0.01%
Mastercard, Inc.	\$550,000	2.95%	21/11/2026	524,902	0.01%
Mastercard, Inc.	\$500,000	3.30%	26/3/2027	479,904	0.01%
Mastercard, Inc.	€1,200,000	2.10%	1/12/2027	1,239,434	0.03%
Mastercard, Inc.	\$125,000	3.50%	26/2/2028	119,697	0.00%
Mastercard, Inc.	\$275,000	4.88%	9/3/2028	276,454	0.01%
Mastercard, Inc.	\$750,000	2.95%	1/6/2029	689,379	0.02%
Mastercard, Inc.	\$225,000	3.35%	26/3/2030	208,169	0.01%
Mastercard, Inc.	\$350,000	2.00%	18/11/2031	287,589	0.01%
Mastercard, Inc.	\$350,000	4.88%	9/5/2034	345,996	0.01%
Mastercard, Inc.	\$140,000	3.95%	26/2/2048	113,414	0.00%
Mastercard, Inc.	\$425,000	3.65%	1/6/2049	324,575	0.01%
Mastercard, Inc.	\$675,000	3.85%	26/3/2050	532,413	0.01%
Mastercard, Inc.	\$225,000	2.95%	15/3/2051	148,870	0.00%
Mattel, Inc.	\$500,000	3.38%	1/4/2026	480,224	0.01%
Mattel, Inc.	\$200,000	5.88%	15/12/2027	200,675	0.01%
Mattel, Inc.	\$200,000	3.75%	1/4/2029	184,443	0.00%
Mattel, Inc.	\$100,000	5.45%	1/11/2041	89,565	0.00%
Mayo Clinic	\$100,000	3.77%	15/11/2043	83,216	0.00%
Mayo Clinic	\$125,000	4.13%	15/11/2052	105,021	0.00%
Mayo Clinic	\$250,000	3.20%	15/11/2061	166,763	0.00%
McCormick & Co., Inc.	\$400,000	0.90%	15/2/2026	372,501	0.01%
McCormick & Co., Inc.	\$125,000	3.40%	15/8/2027	118,761	0.00%
McCormick & Co., Inc.	\$200,000	1.85%	15/2/2031	162,355	0.00%
McCormick & Co., Inc.	\$250,000	4.95%	15/4/2033	243,882	0.01%
McDonald's Corp.	\$225,000	1.45%	1/9/2025	215,299	0.01%
McDonald's Corp.	\$1,311,000	3.70%	30/1/2026	1,281,177	0.03%
McDonald's Corp.	€200,000	0.90%	15/6/2026	204,069	0.01%
McDonald's Corp.	\$225,000	3.50%	1/3/2027	215,977	0.01%
McDonald's Corp.	€600,000	1.88%	26/5/2027	617,038	0.02%
McDonald's Corp.	\$275,000	3.80%	1/4/2028	264,045	0.01%
McDonald's Corp.	€200,000	1.75%	3/5/2028	201,882	0.01%
McDonald's Corp.	\$225,000	4.80%	14/8/2028	223,629	0.01%
McDonald's Corp.	€385,000	0.25%	4/10/2028	361,896	0.01%
McDonald's Corp.	\$400,000	5.00%	17/5/2029	399,675	0.01%
McDonald's Corp.	€700,000	2.38%	31/5/2029	713,598	0.02%
McDonald's Corp.	€600,000	3.88%	20/2/2031	651,977	0.02%
McDonald's Corp.	€200,000	1.60%	15/3/2031	189,588	0.00%
McDonald's Corp.	CAD400,000	4.86%	21/5/2031	295,966	0.01%
McDonald's Corp.	\$400,000	4.60%	9/9/2032	386,668	0.01%
McDonald's Corp.	€200,000	0.88%	4/10/2033	168,985	0.00%
McDonald's Corp.	\$200,000	5.20%	17/5/2034	200,618	0.01%
McDonald's Corp.	€300,000	3.00%	31/5/2034	303,160	0.01%
McDonald's Corp.	€300,000	4.13%	28/11/2035	326,704	0.01%
McDonald's Corp.	\$375,000	6.30%	15/10/2037	401,796	0.01%
McDonald's Corp.	\$200,000	6.30%	1/3/2038	214,478	0.01%
McDonald's Corp.	€700,000	3.75%	31/5/2038	750,321	0.02%
McDonald's Corp.	\$100,000	5.70%	1/2/2039	102,218	0.00%
McDonald's Corp.	\$375,000	4.88%	15/7/2040	345,700	0.01%
McDonald's Corp.	\$175,000	3.70%	15/2/2042	137,128	0.00%
McDonald's Corp.	\$275,000	3.63%	1/5/2043	209,996	0.01%
McDonald's Corp.	\$235,000	4.60%	26/5/2045	203,315	0.01%
McDonald's Corp.	\$625,000	4.88%	9/12/2045	561,665	0.01%
McDonald's Corp.	\$525,000	4.45%	1/3/2047	440,695	0.01%
McDonald's Corp.	\$200,000	4.45%	1/9/2048	168,025	0.00%
McDonald's Corp.	\$550,000	3.63%	1/9/2049	398,977	0.01%
McDonald's Corp.	\$275,000	4.20%	1/4/2050	219,370	0.01%
McDonald's Corp.	\$195,000	5.15%	9/9/2052	180,007	0.00%
McDonald's Corp.	\$475,000	5.45%	14/8/2053	458,936	0.01%
McDonald's Corp.	€100,000	4.13%	11/6/2054	102,466	0.00%
McKesson Corp.	€100,000	1.50%	17/11/2025	104,122	0.00%
McKesson Corp.	\$550,000	1.30%	15/8/2026	507,344	0.01%
McKesson Corp.	€100,000	1.63%	30/10/2026	102,549	0.00%
McKesson Corp.	\$200,000	4.90%	15/7/2028	199,364	0.01%
McKesson Corp.	€100,000	3.13%	17/2/2029	117,406	0.00%
McKesson Corp.	\$200,000	5.10%	15/7/2033	199,761	0.01%
McLaren Health Care Corp.	\$200,000	4.39%	15/5/2048	171,903	0.00%
MDC Holdings, Inc.	\$350,000	2.50%	15/1/2031	311,437	0.01%
MDC Holdings, Inc.	\$300,000	6.00%	15/1/2043	315,376	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MedStar Health, Inc.	\$50,000	3.63%	15/8/2049	37,828	0.00%
Medtronic Global Holdings SCA	€400,000	0.25%	2/7/2025	414,608	0.01%
Medtronic Global Holdings SCA	€123,000	2.63%	15/10/2025	129,880	0.00%
Medtronic Global Holdings SCA	€1,000,000	1.13%	7/3/2027	1,010,274	0.02%
Medtronic Global Holdings SCA	\$300,000	4.25%	30/3/2028	293,073	0.01%
Medtronic Global Holdings SCA	€600,000	0.38%	15/10/2028	566,744	0.01%
Medtronic Global Holdings SCA	€700,000	1.63%	7/3/2031	669,986	0.02%
Medtronic Global Holdings SCA	€100,000	1.00%	2/7/2031	91,177	0.00%
Medtronic Global Holdings SCA	€300,000	3.13%	15/10/2031	314,649	0.01%
Medtronic Global Holdings SCA	€700,000	0.75%	15/10/2032	608,547	0.01%
Medtronic Global Holdings SCA	\$350,000	4.50%	30/3/2033	336,499	0.01%
Medtronic Global Holdings SCA	€600,000	2.25%	7/3/2039	528,150	0.01%
Medtronic Global Holdings SCA	€100,000	1.50%	2/7/2039	78,384	0.00%
Medtronic Global Holdings SCA	€100,000	1.38%	15/10/2040	74,850	0.00%
Medtronic Global Holdings SCA	€200,000	1.75%	2/7/2049	140,265	0.00%
Medtronic Global Holdings SCA	€200,000	1.63%	15/10/2050	135,093	0.00%
Medtronic, Inc.	\$697,000	4.38%	15/3/2035	656,329	0.02%
Medtronic, Inc.	€700,000	3.88%	15/10/2036	759,951	0.02%
Medtronic, Inc.	€300,000	4.15%	15/10/2043	327,134	0.01%
Medtronic, Inc.	\$819,000	4.63%	15/3/2045	740,267	0.02%
Medtronic, Inc.	€463,000	4.15%	15/10/2053	502,322	0.01%
Memorial Health Services	\$100,000	3.45%	1/11/2049	74,393	0.00%
Memorial Sloan-Kettering Cancer Center	\$100,000	5.00%	1/7/2042	96,001	0.00%
Memorial Sloan-Kettering Cancer Center	\$100,000	2.96%	1/1/2050	67,623	0.00%
Memorial Sloan-Kettering Cancer Center	\$150,000	4.13%	1/7/2052	124,048	0.00%
Memorial Sloan-Kettering Cancer Center	\$125,000	4.20%	1/7/2055	103,605	0.00%
Merck & Co., Inc. ¹	\$725,000	0.75%	24/2/2026	677,076	0.02%
Merck & Co., Inc.	€100,000	1.88%	15/10/2026	103,476	0.00%
Merck & Co., Inc. ¹	\$825,000	1.70%	10/6/2027	757,282	0.02%
Merck & Co., Inc.	\$450,000	4.05%	17/5/2028	440,784	0.01%
Merck & Co., Inc.	\$600,000	3.40%	7/3/2029	566,375	0.01%
Merck & Co., Inc.	\$300,000	4.30%	17/5/2030	292,324	0.01%
Merck & Co., Inc.	\$500,000	2.15%	10/12/2031	415,650	0.01%
Merck & Co., Inc.	\$575,000	4.50%	17/5/2033	555,564	0.01%
Merck & Co., Inc.	€500,000	1.38%	2/11/2036	419,210	0.01%
Merck & Co., Inc.	\$500,000	3.90%	7/3/2039	431,682	0.01%
Merck & Co., Inc.	\$625,000	2.35%	24/6/2040	426,598	0.01%
Merck & Co., Inc.	\$350,000	3.60%	15/9/2042	277,029	0.01%
Merck & Co., Inc.	\$375,000	4.15%	18/5/2043	319,165	0.01%
Merck & Co., Inc.	\$400,000	4.90%	17/5/2044	375,216	0.01%
Merck & Co., Inc.	\$840,000	3.70%	10/2/2045	659,058	0.02%
Merck & Co., Inc.	\$435,000	4.00%	7/3/2049	351,596	0.01%
Merck & Co., Inc.	\$300,000	2.45%	24/6/2050	178,402	0.00%
Merck & Co., Inc.	\$725,000	2.75%	10/12/2051	453,331	0.01%
Merck & Co., Inc.	\$300,000	5.00%	17/5/2053	282,331	0.01%
Merck & Co., Inc.	\$475,000	2.90%	10/12/2061	284,291	0.01%
Merck & Co., Inc.	\$495,000	5.15%	17/5/2063	469,653	0.01%
Mercury General Corp.	\$285,000	4.40%	15/3/2027	274,958	0.01%
Meritage Homes Corp.	\$250,000	5.13%	6/6/2027	246,432	0.01%
Meritage Homes Corp.	\$175,000	3.88%	15/4/2029	161,280	0.00%
Met Tower Global Funding	\$150,000	4.85%	16/1/2027	149,243	0.00%
Met Tower Global Funding	\$175,000	5.25%	12/4/2029	175,905	0.00%
Meta Platforms, Inc.	\$725,000	3.50%	15/8/2027	696,316	0.02%
Meta Platforms, Inc. ¹	\$875,000	4.60%	15/5/2028	871,581	0.02%
Meta Platforms, Inc.	\$250,000	4.80%	15/5/2030	250,385	0.01%
Meta Platforms, Inc.	\$1,125,000	3.85%	15/8/2032	1,046,733	0.03%
Meta Platforms, Inc.	\$500,000	4.95%	15/5/2033	502,436	0.01%
Meta Platforms, Inc.	\$650,000	4.45%	15/8/2052	560,456	0.01%
Meta Platforms, Inc. ¹	\$905,000	5.60%	15/5/2053	923,778	0.02%
Meta Platforms, Inc.	\$605,000	4.65%	15/8/2062	522,688	0.01%
Meta Platforms, Inc.	\$600,000	5.75%	15/5/2063	616,954	0.02%
Methodist Hospital	\$200,000	2.71%	1/12/2050	126,240	0.00%
MetLife Capital Trust IV	\$225,000	7.88%	15/12/2037	241,459	0.01%
MetLife, Inc.	\$500,000	3.60%	13/11/2025	488,914	0.01%
MetLife, Inc.	\$200,000	4.55%	23/3/2030	196,406	0.00%
MetLife, Inc.	\$200,000	6.50%	15/12/2032	217,604	0.01%
MetLife, Inc.	\$200,000	5.38%	15/7/2033	201,761	0.01%
MetLife, Inc.	\$250,000	6.38%	15/6/2034	269,313	0.01%
MetLife, Inc.	\$175,000	5.30%	15/12/2034	174,539	0.00%
MetLife, Inc.	\$400,000	5.70%	15/6/2035	410,756	0.01%
MetLife, Inc.	\$375,000	6.40%	15/12/2036	379,706	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MetLife, Inc.	\$250,000	9.25%	8/4/2038	290,408	0.01%
MetLife, Inc.	\$180,000	10.75%	1/8/2039	239,877	0.01%
MetLife, Inc.	\$275,000	5.88%	6/2/2041	281,358	0.01%
MetLife, Inc.	\$350,000	4.13%	13/8/2042	290,195	0.01%
MetLife, Inc.	\$285,000	4.88%	13/11/2043	259,409	0.01%
MetLife, Inc.	\$587,000	4.05%	1/3/2045	471,427	0.01%
MetLife, Inc.	\$250,000	4.60%	13/5/2046	217,666	0.01%
MetLife, Inc.	\$305,000	5.00%	15/7/2052	277,936	0.01%
Metropolitan Life Global Funding I	\$150,000	4.05%	25/8/2025	147,910	0.00%
Metropolitan Life Global Funding I	\$500,000	3.45%	18/12/2026	480,684	0.01%
Metropolitan Life Global Funding I	\$200,000	5.05%	11/6/2027	199,782	0.01%
Metropolitan Life Global Funding I	€400,000	0.55%	16/6/2027	394,438	0.01%
Metropolitan Life Global Funding I	\$600,000	3.00%	19/9/2027	562,006	0.01%
Metropolitan Life Global Funding I	£500,000	0.63%	8/12/2027	546,546	0.01%
Metropolitan Life Global Funding I	\$150,000	5.05%	6/1/2028	149,736	0.00%
Metropolitan Life Global Funding I	CAD200,000	1.95%	20/3/2028	133,956	0.00%
Metropolitan Life Global Funding I	€158,000	4.00%	5/4/2028	172,396	0.00%
Metropolitan Life Global Funding I	\$300,000	5.40%	12/9/2028	303,544	0.01%
Metropolitan Life Global Funding I	\$250,000	4.85%	8/1/2029	247,877	0.01%
Metropolitan Life Global Funding I	CAD440,000	2.45%	12/1/2029	295,895	0.01%
Metropolitan Life Global Funding I	\$400,000	3.30%	21/3/2029	370,867	0.01%
Metropolitan Life Global Funding I	\$650,000	4.30%	25/8/2029	625,040	0.02%
Metropolitan Life Global Funding I	£300,000	1.63%	21/9/2029	322,721	0.01%
Metropolitan Life Global Funding I	£300,000	5.00%	10/1/2030	380,500	0.01%
Metropolitan Life Global Funding I	\$200,000	2.95%	9/4/2030	177,920	0.00%
Metropolitan Life Global Funding I	CAD155,000	3.39%	9/4/2030	107,268	0.00%
Metropolitan Life Global Funding I	€500,000	3.75%	5/12/2030	544,624	0.01%
Metropolitan Life Global Funding I	\$300,000	1.55%	7/1/2031	239,098	0.01%
Metropolitan Life Global Funding I	\$325,000	2.40%	11/1/2032	267,235	0.01%
Metropolitan Life Global Funding I	\$200,000	5.15%	28/3/2033	197,454	0.01%
Metropolitan Life Global Funding I	\$200,000	5.05%	8/1/2034	196,511	0.00%
Metropolitan Life Global Funding I	€223,000	3.63%	26/3/2034	238,046	0.01%
Microchip Technology, Inc.	\$730,000	4.25%	1/9/2025	718,631	0.02%
Microchip Technology, Inc.	\$360,000	5.05%	15/3/2029	357,011	0.01%
Micron Technology, Inc.	\$500,000	4.19%	15/2/2027	486,005	0.01%
Micron Technology, Inc.	\$218,000	5.38%	15/4/2028	218,863	0.01%
Micron Technology, Inc.	\$250,000	5.33%	6/2/2029	250,852	0.01%
Micron Technology, Inc.	\$400,000	6.75%	1/11/2029	425,335	0.01%
Micron Technology, Inc.	\$750,000	2.70%	15/4/2032	620,831	0.02%
Micron Technology, Inc.	\$500,000	5.88%	9/2/2033	510,964	0.01%
Micron Technology, Inc.	\$200,000	5.88%	15/9/2033	204,548	0.01%
Micron Technology, Inc.	\$400,000	3.37%	1/11/2041	292,666	0.01%
Microsoft Corp. ¹	\$965,000	3.13%	3/11/2025	941,428	0.02%
Microsoft Corp. ¹	\$1,425,000	2.40%	8/8/2026	1,355,484	0.03%
Microsoft Corp. ¹	\$1,300,000	3.30%	6/2/2027	1,254,205	0.03%
Microsoft Corp.	€700,000	3.13%	6/12/2028	752,150	0.02%
Microsoft Corp.	\$400,000	3.50%	12/2/2035	362,201	0.01%
Microsoft Corp.	\$200,000	4.20%	3/11/2035	191,144	0.00%
Microsoft Corp. ¹	\$925,000	3.45%	8/8/2036	806,470	0.02%
Microsoft Corp.	\$325,000	4.10%	6/2/2037	304,694	0.01%
Microsoft Corp.	\$500,000	3.50%	15/11/2042	409,014	0.01%
Microsoft Corp.	\$250,000	3.75%	12/2/2045	209,543	0.01%
Microsoft Corp. ¹	\$750,000	4.45%	3/11/2045	702,268	0.02%
Microsoft Corp. ¹	\$737,000	3.70%	8/8/2046	604,152	0.01%
Microsoft Corp.	\$200,000	4.25%	6/2/2047	182,962	0.00%
Microsoft Corp.	\$50,000	4.50%	15/6/2047	46,278	0.00%
Microsoft Corp.	\$2,150,000	2.53%	1/6/2050	1,357,388	0.03%
Microsoft Corp.	\$600,000	2.50%	15/9/2050	377,692	0.01%
Microsoft Corp.	\$2,153,000	2.92%	17/3/2052	1,462,436	0.04%
Microsoft Corp.	\$250,000	4.00%	12/2/2055	208,644	0.01%
Microsoft Corp.	\$300,000	3.95%	8/8/2056	244,753	0.01%
Microsoft Corp.	\$1,462,000	2.68%	1/6/2060	888,855	0.02%
Microsoft Corp.	\$456,000	3.04%	17/3/2062	301,702	0.01%
Mid-America Apartments LP	\$350,000	3.60%	1/6/2027	335,713	0.01%
Mid-America Apartments LP	\$260,000	3.95%	15/3/2029	248,677	0.01%
Mid-America Apartments LP	\$150,000	5.30%	15/2/2032	149,406	0.00%
Mid-America Apartments LP	\$125,000	5.00%	15/3/2034	121,403	0.00%
Mid-America Apartments LP	\$250,000	2.88%	15/9/2051	155,197	0.00%
MidAmerican Energy Co.	\$245,000	3.65%	15/4/2029	231,616	0.01%
MidAmerican Energy Co.	\$550,000	6.75%	30/12/2031	611,944	0.01%
MidAmerican Energy Co.	\$120,000	5.80%	15/10/2036	124,333	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MidAmerican Energy Co.	\$385,000	4.80%	15/9/2043	347,384	0.01%
MidAmerican Energy Co.	\$125,000	4.40%	15/10/2044	106,060	0.00%
MidAmerican Energy Co.	\$140,000	4.25%	1/5/2046	115,294	0.00%
MidAmerican Energy Co.	\$145,000	3.95%	1/8/2047	112,906	0.00%
MidAmerican Energy Co.	\$220,000	3.65%	1/8/2048	164,829	0.00%
MidAmerican Energy Co.	\$315,000	4.25%	15/7/2049	258,897	0.01%
MidAmerican Energy Co.	\$350,000	3.15%	15/4/2050	234,368	0.01%
MidAmerican Energy Co.	\$225,000	2.70%	1/8/2052	134,604	0.00%
MidAmerican Energy Co.	\$270,000	5.85%	15/9/2054	276,716	0.01%
MidAmerican Energy Co.	\$225,000	5.30%	1/2/2055	214,290	0.01%
Mid-Atlantic Interstate Transmission LLC	\$190,000	4.10%	15/5/2028	182,398	0.00%
Midwest Connector Capital Co. LLC	\$255,000	4.63%	1/4/2029	247,561	0.01%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$1,515,000	6.50%	20/6/2027	1,518,346	0.04%
Mississippi Power Co.	\$320,000	3.95%	30/3/2028	306,957	0.01%
Mississippi Power Co.	\$150,000	4.25%	15/3/2042	123,209	0.00%
Mississippi Power Co.	\$100,000	3.10%	30/7/2051	63,047	0.00%
Mitsubishi HC Finance America LLC	\$200,000	5.81%	12/9/2028	202,961	0.01%
Mohawk Capital Finance SA	€100,000	1.75%	12/6/2027	101,458	0.00%
Mohawk Industries, Inc.	\$275,000	5.85%	18/9/2028	280,572	0.01%
Mohawk Industries, Inc.	\$150,000	3.63%	15/5/2030	137,452	0.00%
Molson Coors Beverage Co.	\$600,000	3.00%	15/7/2026	574,450	0.01%
Molson Coors Beverage Co.	€300,000	3.80%	15/6/2032	323,048	0.01%
Molson Coors Beverage Co.	\$365,000	5.00%	1/5/2042	333,936	0.01%
Molson Coors Beverage Co.	\$685,000	4.20%	15/7/2046	546,960	0.01%
Molson Coors International LP	CAD370,000	3.44%	15/7/2026	263,552	0.01%
Mondelez International Holdings Netherlands BV	\$200,000	4.25%	15/9/2025	197,131	0.00%
Mondelez International Holdings Netherlands BV	€300,000	0.00%	22/9/2026	298,288	0.01%
Mondelez International Holdings Netherlands BV	\$275,000	1.25%	24/9/2026	251,589	0.01%
Mondelez International Holdings Netherlands BV	€100,000	0.25%	9/9/2029	91,520	0.00%
Mondelez International Holdings Netherlands BV	€700,000	0.38%	22/9/2029	640,289	0.02%
Mondelez International Holdings Netherlands BV	€400,000	0.88%	1/10/2031	355,758	0.01%
Mondelez International, Inc.	€200,000	1.63%	8/3/2027	204,384	0.01%
Mondelez International, Inc.	\$150,000	2.63%	17/3/2027	140,618	0.00%
Mondelez International, Inc.	\$450,000	4.13%	7/5/2028	437,262	0.01%
Mondelez International, Inc.	\$275,000	2.75%	13/4/2030	243,731	0.01%
Mondelez International, Inc.	\$450,000	3.00%	17/3/2032	387,870	0.01%
Mondelez International, Inc.	\$250,000	1.88%	15/10/2032	196,429	0.00%
Mondelez International, Inc.	€600,000	0.75%	17/3/2033	507,238	0.01%
Mondelez International, Inc.	€200,000	2.38%	6/3/2035	188,404	0.00%
Mondelez International, Inc.	\$350,000	2.63%	4/9/2050	209,289	0.01%
Monongahela Power Co.	\$155,000	3.55%	15/5/2027	147,718	0.00%
Monongahela Power Co.	\$205,000	5.40%	15/12/2043	191,068	0.00%
Montefiore Obligated Group	\$95,000	4.29%	1/9/2050	60,558	0.00%
Moody's Corp.	\$50,000	3.25%	15/1/2028	47,277	0.00%
Moody's Corp.	\$850,000	2.00%	19/8/2031	690,389	0.02%
Moody's Corp.	\$150,000	4.25%	8/8/2032	140,963	0.00%
Moody's Corp.	\$200,000	2.75%	19/8/2041	138,153	0.00%
Moody's Corp.	\$50,000	5.25%	15/7/2044	47,874	0.00%
Moody's Corp.	\$115,000	4.88%	17/12/2048	102,979	0.00%
Moody's Corp.	\$100,000	3.25%	20/5/2050	68,373	0.00%
Moody's Corp.	\$175,000	3.10%	29/11/2061	107,193	0.00%
Morgan Stanley	\$750,000	4.00%	23/7/2025	738,757	0.02%
Morgan Stanley	\$875,000	5.00%	24/11/2025	868,600	0.02%
Morgan Stanley	\$1,200,000	3.88%	27/1/2026	1,173,041	0.03%
Morgan Stanley^	\$375,000	4.68%	17/7/2026	371,337	0.01%
Morgan Stanley	\$715,000	3.13%	27/7/2026	683,660	0.02%
Morgan Stanley	\$1,200,000	6.25%	9/8/2026	1,221,113	0.03%
Morgan Stanley	\$725,000	4.35%	8/9/2026	709,029	0.02%
Morgan Stanley^	\$400,000	6.14%	16/10/2026	402,680	0.01%
Morgan Stanley^	\$1,050,000	0.99%	10/12/2026	982,258	0.02%
Morgan Stanley	\$600,000	3.63%	20/1/2027	578,443	0.01%
Morgan Stanley^	\$800,000	5.05%	28/1/2027	795,597	0.02%
Morgan Stanley	£500,000	2.63%	9/3/2027	590,355	0.01%
Morgan Stanley	\$700,000	3.95%	23/4/2027	676,068	0.02%
Morgan Stanley^	\$1,100,000	1.51%	20/7/2027	1,017,226	0.02%
Morgan Stanley^	CAD365,000	1.78%	4/8/2027	251,189	0.01%
Morgan Stanley^	€1,775,000	0.41%	29/10/2027	1,766,275	0.04%
Morgan Stanley^	\$825,000	2.48%	21/1/2028	769,080	0.02%
Morgan Stanley^	\$400,000	5.65%	13/4/2028	403,858	0.01%
Morgan Stanley^	\$1,125,000	4.21%	20/4/2028	1,093,791	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley^	\$873,000	3.59%	22/7/2028	830,070	0.02%
Morgan Stanley^	\$900,000	6.30%	18/10/2028	927,973	0.02%
Morgan Stanley^	€1,400,000	4.81%	25/10/2028	1,554,120	0.04%
Morgan Stanley^	\$1,175,000	3.77%	24/1/2029	1,118,708	0.03%
Morgan Stanley^	\$1,125,000	5.12%	1/2/2029	1,120,577	0.03%
Morgan Stanley^	€500,000	4.66%	2/3/2029	552,486	0.01%
Morgan Stanley^	\$775,000	5.16%	20/4/2029	772,308	0.02%
Morgan Stanley^	\$750,000	5.45%	20/7/2029	754,452	0.02%
Morgan Stanley^	€1,000,000	0.50%	26/10/2029	936,047	0.02%
Morgan Stanley^	\$500,000	6.41%	1/11/2029	521,608	0.01%
Morgan Stanley^	\$800,000	5.17%	16/1/2030	797,591	0.02%
Morgan Stanley^	\$1,230,000	4.43%	23/1/2030	1,189,083	0.03%
Morgan Stanley^	\$400,000	5.66%	18/4/2030	406,677	0.01%
Morgan Stanley^	\$1,475,000	2.70%	22/1/2031	1,293,000	0.03%
Morgan Stanley^	\$1,100,000	3.62%	1/4/2031	1,008,779	0.02%
Morgan Stanley^	\$1,025,000	1.79%	13/2/2032	823,833	0.02%
Morgan Stanley	\$200,000	7.25%	1/4/2032	226,886	0.01%
Morgan Stanley^	\$850,000	1.93%	28/4/2032	683,095	0.02%
Morgan Stanley^	€1,000,000	2.95%	7/5/2032	1,012,946	0.02%
Morgan Stanley^	\$1,350,000	2.24%	21/7/2032	1,104,376	0.03%
Morgan Stanley^	\$600,000	2.51%	20/10/2032	496,369	0.01%
Morgan Stanley^	\$925,000	2.94%	21/1/2033	786,350	0.02%
Morgan Stanley^	€200,000	1.10%	29/4/2033	174,855	0.00%
Morgan Stanley^	\$675,000	4.89%	20/7/2033	650,783	0.02%
Morgan Stanley^	\$950,000	6.34%	18/10/2033	1,008,593	0.02%
Morgan Stanley^	£500,000	5.79%	18/11/2033	648,471	0.02%
Morgan Stanley^	€900,000	5.15%	25/1/2034	1,045,916	0.03%
Morgan Stanley^	\$1,100,000	5.25%	21/4/2034	1,083,258	0.03%
Morgan Stanley^	\$775,000	5.42%	21/7/2034	770,874	0.02%
Morgan Stanley^	\$650,000	6.63%	1/11/2034	702,041	0.02%
Morgan Stanley^	\$950,000	5.47%	18/1/2035	947,810	0.02%
Morgan Stanley^	€1,303,000	3.96%	21/3/2035	1,388,021	0.03%
Morgan Stanley^	\$1,000,000	5.83%	19/4/2035	1,026,246	0.02%
Morgan Stanley^	\$1,180,000	2.48%	16/9/2036	933,868	0.02%
Morgan Stanley^	\$690,000	5.30%	20/4/2037	660,847	0.02%
Morgan Stanley^	\$800,000	5.95%	19/1/2038	795,450	0.02%
Morgan Stanley^	\$701,000	3.97%	22/7/2038	593,407	0.01%
Morgan Stanley^	\$350,000	5.94%	7/2/2039	346,686	0.01%
Morgan Stanley^	\$375,000	4.46%	22/4/2039	335,166	0.01%
Morgan Stanley^	\$700,000	3.22%	22/4/2042	524,689	0.01%
Morgan Stanley	\$775,000	6.38%	24/7/2042	851,981	0.02%
Morgan Stanley	\$1,025,000	4.30%	27/1/2045	871,976	0.02%
Morgan Stanley	\$675,000	4.38%	22/1/2047	577,888	0.01%
Morgan Stanley^	\$750,000	5.60%	24/3/2051	758,698	0.02%
Morgan Stanley^	\$680,000	2.80%	25/1/2052	427,713	0.01%
Morgan Stanley Bank NA	\$575,000	5.48%	16/7/2025	575,908	0.01%
Morgan Stanley Bank NA	\$500,000	4.75%	21/4/2026	495,606	0.01%
Morgan Stanley Bank NA	\$525,000	5.88%	30/10/2026	531,272	0.01%
Morgan Stanley Bank NA^	\$500,000	4.95%	14/1/2028	496,255	0.01%
Morgan Stanley Bank NA^	\$900,000	5.50%	26/5/2028	906,214	0.02%
Morgan Stanley Direct Lending Fund	\$150,000	6.15%	17/5/2029	146,718	0.00%
Mosaic Co.	\$300,000	4.05%	15/11/2027	287,883	0.01%
Mosaic Co.	\$65,000	5.45%	15/11/2033	64,399	0.00%
Mosaic Co.	\$125,000	4.88%	15/11/2041	109,658	0.00%
Mosaic Co.	\$325,000	5.63%	15/11/2043	307,329	0.01%
Motorola Solutions, Inc.	\$75,000	4.60%	23/2/2028	73,667	0.00%
Motorola Solutions, Inc.	\$140,000	5.00%	15/4/2029	138,937	0.00%
Motorola Solutions, Inc.	\$75,000	4.60%	23/5/2029	73,083	0.00%
Motorola Solutions, Inc.	\$250,000	2.30%	15/11/2030	210,170	0.01%
Motorola Solutions, Inc.	\$500,000	2.75%	24/5/2031	423,817	0.01%
Motorola Solutions, Inc.	\$375,000	5.40%	15/4/2034	371,597	0.01%
Motorola Solutions, Inc.	\$275,000	5.50%	1/9/2044	266,535	0.01%
Mount Nittany Medical Center Obligated Group	\$125,000	3.80%	15/11/2052	96,658	0.00%
Mount Sinai Hospital	\$75,000	3.98%	1/7/2048	58,520	0.00%
Mount Sinai Hospital	\$280,000	3.74%	1/7/2049	203,502	0.01%
Mount Sinai Hospital	\$125,000	3.39%	1/7/2050	82,258	0.00%
MPLX LP	\$510,000	1.75%	1/3/2026	479,480	0.01%
MPLX LP	\$400,000	4.25%	1/12/2027	387,207	0.01%
MPLX LP	\$475,000	4.00%	15/3/2028	454,499	0.01%
MPLX LP	\$340,000	4.95%	1/9/2032	325,208	0.01%
MPLX LP	\$490,000	5.00%	1/3/2033	468,424	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MPLX LP	\$550,000	5.50%	1/6/2034	541,602	0.01%
MPLX LP	\$460,000	4.50%	15/4/2038	401,506	0.01%
MPLX LP	\$350,000	5.20%	1/3/2047	313,371	0.01%
MPLX LP	\$500,000	4.70%	15/4/2048	413,274	0.01%
MPLX LP	\$535,000	5.50%	15/2/2049	494,231	0.01%
MPLX LP	\$510,000	4.95%	14/3/2052	433,035	0.01%
MSCI, Inc.	\$375,000	3.63%	1/9/2030	337,059	0.01%
MSCI, Inc.	\$360,000	3.88%	15/2/2031	323,759	0.01%
MSCI, Inc.	\$500,000	3.63%	1/11/2031	438,192	0.01%
MSCI, Inc.	\$245,000	3.25%	15/8/2033	202,463	0.01%
MultiCare Health System	\$100,000	2.80%	15/8/2050	60,060	0.00%
Mutual of Omaha Cos Global Funding	\$100,000	5.80%	27/7/2026	100,447	0.00%
Mutual of Omaha Cos Global Funding	\$175,000	5.35%	9/4/2027	175,011	0.00%
Mutual of Omaha Cos Global Funding	\$200,000	5.45%	12/12/2028	201,054	0.01%
Mutual of Omaha Insurance Co.^	\$40,000	4.30%	15/7/2054	39,977	0.00%
Mutual of Omaha Insurance Co.^	\$200,000	6.14%	16/1/2064	199,502	0.01%
Mylan, Inc.	\$350,000	5.20%	15/4/2048	284,096	0.01%
Narragansett Electric Co.	\$225,000	3.40%	9/4/2030	205,843	0.01%
Nasdaq, Inc.	\$275,000	5.35%	28/6/2028	277,325	0.01%
Nasdaq, Inc.	€300,000	1.75%	28/3/2029	297,196	0.01%
Nasdaq, Inc.	€400,000	0.88%	13/2/2030	371,355	0.01%
Nasdaq, Inc.	\$450,000	1.65%	15/1/2031	360,801	0.01%
Nasdaq, Inc.	€600,000	4.50%	15/2/2032	672,530	0.02%
Nasdaq, Inc.	€400,000	0.90%	30/7/2033	335,301	0.01%
Nasdaq, Inc.	\$525,000	5.55%	15/2/2034	525,977	0.01%
Nasdaq, Inc.	\$350,000	2.50%	21/12/2040	228,748	0.01%
Nasdaq, Inc.	\$200,000	3.25%	28/4/2050	133,236	0.00%
Nasdaq, Inc.	\$100,000	3.95%	7/3/2052	74,229	0.00%
Nasdaq, Inc.	\$125,000	5.95%	15/8/2053	126,353	0.00%
Nasdaq, Inc.	\$350,000	6.10%	28/6/2063	355,066	0.01%
National Fuel Gas Co.	\$335,000	5.50%	15/1/2026	333,722	0.01%
National Fuel Gas Co.	\$100,000	5.50%	1/10/2026	99,815	0.00%
National Fuel Gas Co.	\$135,000	3.95%	15/9/2027	128,941	0.00%
National Fuel Gas Co.	\$110,000	4.75%	1/9/2028	106,789	0.00%
National Fuel Gas Co.	\$145,000	2.95%	1/3/2031	121,484	0.00%
National Grid North America, Inc.	€300,000	1.05%	20/1/2031	268,892	0.01%
National Health Investors, Inc.	\$100,000	3.00%	1/2/2031	81,735	0.00%
National Life Insurance Co.^	\$180,000	5.25%	19/7/2068	149,682	0.00%
National Rural Utilities Cooperative Finance Corp.	\$300,000	5.45%	30/10/2025	300,053	0.01%
National Rural Utilities Cooperative Finance Corp.	\$100,000	3.25%	1/11/2025	97,203	0.00%
National Rural Utilities Cooperative Finance Corp.	\$285,000	1.00%	15/6/2026	262,950	0.01%
National Rural Utilities Cooperative Finance Corp.	\$225,000	4.80%	5/2/2027	223,571	0.01%
National Rural Utilities Cooperative Finance Corp.	\$505,000	3.05%	25/4/2027	478,627	0.01%
National Rural Utilities Cooperative Finance Corp.	\$150,000	5.10%	6/5/2027	150,127	0.00%
National Rural Utilities Cooperative Finance Corp.	\$165,000	3.40%	7/2/2028	156,402	0.00%
National Rural Utilities Cooperative Finance Corp.	\$125,000	4.80%	15/3/2028	123,981	0.00%
National Rural Utilities Cooperative Finance Corp.	\$190,000	5.05%	15/9/2028	190,460	0.00%
National Rural Utilities Cooperative Finance Corp.	\$175,000	4.85%	7/2/2029	174,025	0.00%
National Rural Utilities Cooperative Finance Corp.	\$335,000	3.70%	15/3/2029	315,787	0.01%
National Rural Utilities Cooperative Finance Corp.	\$125,000	5.15%	15/6/2029	125,363	0.00%
National Rural Utilities Cooperative Finance Corp.	\$230,000	2.40%	15/3/2030	198,816	0.01%
National Rural Utilities Cooperative Finance Corp.	\$175,000	5.00%	7/2/2031	173,164	0.00%
National Rural Utilities Cooperative Finance Corp.	\$120,000	1.35%	15/3/2031	93,789	0.00%
National Rural Utilities Cooperative Finance Corp.	\$110,000	1.65%	15/6/2031	87,079	0.00%
National Rural Utilities Cooperative Finance Corp.	\$165,000	2.75%	15/4/2032	139,023	0.00%
National Rural Utilities Cooperative Finance Corp.	\$280,000	4.02%	1/11/2032	256,199	0.01%
National Rural Utilities Cooperative Finance Corp.	\$130,000	4.15%	15/12/2032	119,794	0.00%
National Rural Utilities Cooperative Finance Corp.	\$200,000	5.80%	15/1/2033	205,766	0.01%
National Rural Utilities Cooperative Finance Corp.^	\$170,000	5.25%	20/4/2046	165,969	0.00%
National Rural Utilities Cooperative Finance Corp.	\$145,000	4.40%	1/11/2048	121,008	0.00%
National Rural Utilities Cooperative Finance Corp.	\$205,000	4.30%	15/3/2049	167,735	0.00%
National Rural Utilities Cooperative Finance Corp.^	\$90,000	7.13%	15/9/2053	92,531	0.00%
National Securities Clearing Corp.	\$325,000	0.75%	7/12/2025	305,240	0.01%
National Securities Clearing Corp.	\$250,000	5.15%	26/6/2026	250,040	0.01%
National Securities Clearing Corp.	\$500,000	5.10%	21/11/2027	500,688	0.01%
National Securities Clearing Corp.	\$250,000	4.90%	26/6/2029	249,129	0.01%
Nationwide Children's Hospital, Inc.	\$100,000	4.56%	1/11/2052	90,124	0.00%
Nationwide Financial Services, Inc.	\$150,000	6.75%	15/5/2037	151,481	0.00%
Nationwide Financial Services, Inc.	\$50,000	5.30%	18/11/2044	45,623	0.00%
Nationwide Financial Services, Inc.	\$415,000	3.90%	30/11/2049	310,508	0.01%
Nationwide Mutual Insurance Co.	\$125,000	8.25%	1/12/2031	139,731	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nationwide Mutual Insurance Co.	\$85,000	7.88%	1/4/2033	93,971	0.00%
Nationwide Mutual Insurance Co.	\$235,000	9.38%	15/8/2039	298,542	0.01%
Nationwide Mutual Insurance Co.	\$150,000	4.95%	22/4/2044	129,243	0.00%
Nationwide Mutual Insurance Co.	\$475,000	4.35%	30/4/2050	366,266	0.01%
Nature Conservancy	\$100,000	3.96%	1/3/2052	81,682	0.00%
NBCUniversal Media LLC	\$475,000	4.45%	15/1/2043	410,149	0.01%
Nestle Capital Corp.	\$275,000	4.65%	12/3/2029	272,264	0.01%
Nestle Capital Corp.	AUD500,000	4.60%	4/4/2029	328,545	0.01%
Nestle Capital Corp.	\$275,000	4.75%	12/3/2031	271,436	0.01%
Nestle Capital Corp.	\$200,000	4.88%	12/3/2034	197,187	0.01%
Nestle Capital Corp.	AUD500,000	5.25%	4/4/2034	331,608	0.01%
Nestle Capital Corp.	£200,000	4.75%	22/3/2036	248,124	0.01%
Nestle Capital Corp.	\$425,000	5.10%	12/3/2054	406,019	0.01%
Nestle Finance International Ltd.	€500,000	3.50%	13/12/2027	541,473	0.01%
Nestle Finance International Ltd.	€500,000	3.75%	13/3/2033	557,225	0.01%
Nestle Finance International Ltd.	€1,000,000	3.38%	15/11/2034	1,073,485	0.03%
Nestle Finance International Ltd.	£300,000	5.13%	7/12/2038	383,188	0.01%
Nestle Holdings, Inc. ¹	\$1,500,000	4.00%	12/9/2025	1,480,691	0.04%
Nestle Holdings, Inc.	\$175,000	0.63%	15/1/2026	163,801	0.00%
Nestle Holdings, Inc.	£200,000	5.25%	21/9/2026	254,923	0.01%
Nestle Holdings, Inc. ¹	\$600,000	1.15%	14/1/2027	545,465	0.01%
Nestle Holdings, Inc. ¹	\$350,000	1.00%	15/9/2027	309,437	0.01%
Nestle Holdings, Inc.	\$475,000	4.13%	1/10/2027	464,295	0.01%
Nestle Holdings, Inc.	\$275,000	5.00%	14/3/2028	276,001	0.01%
Nestle Holdings, Inc.	\$175,000	5.00%	12/9/2028	175,674	0.00%
Nestle Holdings, Inc.	\$375,000	3.63%	24/9/2028	356,872	0.01%
Nestle Holdings, Inc.	CAD555,000	2.19%	26/1/2029	371,151	0.01%
Nestle Holdings, Inc.	\$200,000	4.25%	1/10/2029	194,252	0.00%
Nestle Holdings, Inc.	\$275,000	4.95%	14/3/2030	275,986	0.01%
Nestle Holdings, Inc.	\$150,000	1.25%	15/9/2030	121,249	0.00%
Nestle Holdings, Inc.	£373,000	2.50%	4/4/2032	406,424	0.01%
Nestle Holdings, Inc.	\$300,000	4.30%	1/10/2032	288,905	0.01%
Nestle Holdings, Inc.	£200,000	1.38%	23/6/2033	192,483	0.00%
Nestle Holdings, Inc.	\$400,000	5.00%	12/9/2033	403,111	0.01%
Nestle Holdings, Inc.	\$450,000	3.90%	24/9/2038	389,506	0.01%
Nestle Holdings, Inc.	\$450,000	2.50%	14/9/2041	311,379	0.01%
Nestle Holdings, Inc.	\$650,000	4.00%	24/9/2048	526,945	0.01%
Nestle Holdings, Inc.	\$150,000	2.63%	14/9/2051	92,436	0.00%
Nestle Holdings, Inc.	\$200,000	4.70%	15/1/2053	179,602	0.00%
Nestle SA	CHF250,000	1.63%	7/11/2025	279,492	0.01%
NetApp, Inc.	\$200,000	2.70%	22/6/2030	173,714	0.00%
Netflix, Inc.	\$850,000	4.38%	15/11/2026	834,836	0.02%
Netflix, Inc.	€1,000,000	3.63%	15/5/2027	1,076,267	0.03%
Netflix, Inc.	\$750,000	4.88%	15/4/2028	745,540	0.02%
Netflix, Inc.	\$600,000	5.88%	15/11/2028	618,307	0.02%
Netflix, Inc.	\$550,000	6.38%	15/5/2029	579,511	0.01%
Netflix, Inc.	€2,100,000	3.88%	15/11/2029	2,278,915	0.05%
Netflix, Inc.	\$425,000	5.38%	15/11/2029	428,848	0.01%
Netflix, Inc.	\$370,000	4.88%	15/6/2030	363,965	0.01%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	\$100,000	4.88%	15/4/2045	80,167	0.00%
Nevada Power Co.	\$250,000	3.70%	1/5/2029	235,640	0.01%
Nevada Power Co.	\$175,000	2.40%	1/5/2030	150,602	0.00%
Nevada Power Co.	\$150,000	6.65%	1/4/2036	161,467	0.00%
Nevada Power Co.	\$70,000	6.75%	1/7/2037	77,169	0.00%
Nevada Power Co.	\$125,000	3.13%	1/8/2050	79,809	0.00%
Nevada Power Co.	\$175,000	5.90%	1/5/2053	174,742	0.00%
Nevada Power Co.	\$175,000	6.00%	15/3/2054	177,703	0.00%
New England Power Co.	\$95,000	5.94%	25/11/2052	95,834	0.00%
New Mountain Finance Corp.	\$100,000	6.88%	1/2/2029	97,631	0.00%
New York & Presbyterian Hospital	\$100,000	2.26%	1/8/2040	67,553	0.00%
New York & Presbyterian Hospital	\$200,000	4.02%	1/8/2045	168,440	0.00%
New York & Presbyterian Hospital	\$100,000	4.06%	1/8/2056	81,401	0.00%
New York & Presbyterian Hospital	\$200,000	2.61%	1/8/2060	113,447	0.00%
New York & Presbyterian Hospital	\$225,000	3.95%	1/8/2119	161,768	0.00%
New York Life Global Funding	\$150,000	3.60%	5/8/2025	147,375	0.00%
New York Life Global Funding	\$300,000	0.85%	15/1/2026	280,910	0.01%
New York Life Global Funding	\$100,000	1.15%	9/6/2026	92,546	0.00%
New York Life Global Funding	CAD250,000	5.25%	30/6/2026	184,956	0.00%
New York Life Global Funding	\$150,000	2.35%	14/7/2026	141,869	0.00%
New York Life Global Funding	\$200,000	5.45%	18/9/2026	200,992	0.01%
New York Life Global Funding	\$275,000	4.90%	2/4/2027	273,990	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
New York Life Global Funding	£600,000	1.50%	15/7/2027	688,589	0.02%
New York Life Global Funding	\$760,000	4.85%	9/1/2028	754,941	0.02%
New York Life Global Funding	CAD320,000	2.00%	17/4/2028	214,402	0.01%
New York Life Global Funding	\$300,000	4.90%	13/6/2028	298,594	0.01%
New York Life Global Funding	AUD400,000	5.35%	19/9/2028	268,112	0.01%
New York Life Global Funding	€400,000	0.25%	4/10/2028	377,150	0.01%
New York Life Global Funding	\$200,000	4.70%	29/1/2029	198,416	0.01%
New York Life Global Funding	\$200,000	5.00%	6/6/2029	199,397	0.01%
New York Life Global Funding	\$300,000	1.20%	7/8/2030	239,975	0.01%
New York Life Global Funding	€600,000	3.45%	30/1/2031	643,195	0.02%
New York Life Global Funding	£385,000	4.88%	30/4/2031	487,218	0.01%
New York Life Global Funding	\$335,000	1.85%	1/8/2031	270,614	0.01%
New York Life Global Funding	\$325,000	4.55%	28/1/2033	308,840	0.01%
New York Life Global Funding	\$500,000	5.00%	9/1/2034	490,980	0.01%
New York Life Global Funding	€200,000	3.63%	7/6/2034	214,847	0.01%
New York Life Insurance Co.	\$200,000	5.88%	15/5/2033	207,197	0.01%
New York Life Insurance Co.	\$415,000	6.75%	15/11/2039	461,980	0.01%
New York Life Insurance Co.	\$425,000	3.75%	15/5/2050	317,177	0.01%
New York Life Insurance Co.	\$400,000	4.45%	15/5/2069	323,817	0.01%
New York State Electric & Gas Corp.	\$160,000	3.25%	1/12/2026	150,755	0.00%
New York State Electric & Gas Corp.	\$165,000	5.65%	15/8/2028	167,589	0.00%
New York State Electric & Gas Corp.	\$115,000	2.15%	1/10/2031	92,087	0.00%
New York State Electric & Gas Corp.	\$135,000	5.85%	15/8/2033	137,146	0.00%
New York State Electric & Gas Corp.	\$115,000	3.30%	15/9/2049	76,186	0.00%
NewMarket Corp.	\$200,000	2.70%	18/3/2031	166,514	0.00%
Newmont Corp.	\$325,000	2.80%	1/10/2029	291,512	0.01%
Newmont Corp.	\$215,000	2.25%	1/10/2030	183,351	0.00%
Newmont Corp.	\$450,000	2.60%	15/7/2032	375,203	0.01%
Newmont Corp.	\$150,000	5.88%	1/4/2035	155,123	0.00%
Newmont Corp.	\$300,000	6.25%	1/10/2039	316,554	0.01%
Newmont Corp.	\$140,000	4.88%	15/3/2042	129,129	0.00%
Newmont Corp.	\$255,000	5.45%	9/6/2044	246,303	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	\$350,000	5.30%	15/3/2026	349,800	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	\$300,000	3.25%	13/5/2030	270,890	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	\$375,000	5.35%	15/3/2034	374,329	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	\$315,000	5.75%	15/11/2041	316,188	0.01%
NextEra Energy Capital Holdings, Inc.	\$675,000	5.75%	1/9/2025	676,510	0.02%
NextEra Energy Capital Holdings, Inc.	\$375,000	4.95%	29/1/2026	372,801	0.01%
NextEra Energy Capital Holdings, Inc.	\$495,000	3.55%	1/5/2027	472,756	0.01%
NextEra Energy Capital Holdings, Inc.	\$455,000	4.63%	15/7/2027	447,734	0.01%
NextEra Energy Capital Holdings, Inc.	\$580,000	4.90%	28/2/2028	574,543	0.01%
NextEra Energy Capital Holdings, Inc.	\$575,000	1.90%	15/6/2028	508,383	0.01%
NextEra Energy Capital Holdings, Inc.	\$325,000	4.90%	15/3/2029	321,902	0.01%
NextEra Energy Capital Holdings, Inc.	\$315,000	2.75%	1/11/2029	280,218	0.01%
NextEra Energy Capital Holdings, Inc.	\$725,000	2.25%	1/6/2030	617,961	0.02%
NextEra Energy Capital Holdings, Inc.	CAD285,000	4.85%	30/4/2031	209,277	0.01%
NextEra Energy Capital Holdings, Inc.	\$335,000	2.44%	15/1/2032	274,747	0.01%
NextEra Energy Capital Holdings, Inc.	\$345,000	5.00%	15/7/2032	336,342	0.01%
NextEra Energy Capital Holdings, Inc.	\$315,000	5.05%	28/2/2033	306,441	0.01%
NextEra Energy Capital Holdings, Inc.	\$400,000	5.25%	15/3/2034	393,014	0.01%
NextEra Energy Capital Holdings, Inc.	\$255,000	3.00%	15/1/2052	161,265	0.00%
NextEra Energy Capital Holdings, Inc.	\$390,000	5.25%	28/2/2053	360,983	0.01%
NextEra Energy Capital Holdings, Inc.	\$400,000	5.55%	15/3/2054	383,814	0.01%
NextEra Energy Capital Holdings, Inc.^	\$100,000	6.75%	15/6/2054	100,971	0.00%
NextEra Energy Capital Holdings, Inc.^	\$350,000	6.70%	1/9/2054	350,858	0.01%
NextEra Energy Capital Holdings, Inc.^	\$175,000	4.80%	1/12/2077	161,421	0.00%
NextEra Energy Capital Holdings, Inc.^	\$335,000	5.65%	1/5/2079	319,618	0.01%
NextEra Energy Capital Holdings, Inc.^	\$190,000	3.80%	15/3/2082	175,039	0.00%
NGPL PipeCo LLC	\$225,000	4.88%	15/8/2027	219,924	0.01%
NGPL PipeCo LLC	\$255,000	3.25%	15/7/2031	217,704	0.01%
NGPL PipeCo LLC	\$195,000	7.77%	15/12/2037	223,504	0.01%
Niagara Mohawk Power Corp.	\$150,000	4.28%	15/12/2028	143,241	0.00%
Niagara Mohawk Power Corp.	\$100,000	2.76%	10/1/2032	82,609	0.00%
Niagara Mohawk Power Corp.	\$250,000	3.03%	27/6/2050	156,583	0.00%
Niagara Mohawk Power Corp.	\$315,000	5.78%	16/9/2052	307,953	0.01%
Niagara Mohawk Power Corp.	\$325,000	5.66%	17/1/2054	312,085	0.01%
NIKE, Inc.	\$450,000	2.85%	27/3/2030	404,980	0.01%
NIKE, Inc.	\$400,000	3.25%	27/3/2040	311,963	0.01%
NIKE, Inc.	\$700,000	3.88%	1/11/2045	561,706	0.01%
NIKE, Inc.	\$450,000	3.38%	27/3/2050	324,032	0.01%
NiSource, Inc.	\$430,000	0.95%	15/8/2025	408,483	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NiSource, Inc.	\$310,000	3.49%	15/5/2027	295,665	0.01%
NiSource, Inc.	\$320,000	5.25%	30/3/2028	319,658	0.01%
NiSource, Inc.	\$100,000	5.20%	1/7/2029	99,643	0.00%
NiSource, Inc.	\$225,000	2.95%	1/9/2029	202,123	0.01%
NiSource, Inc.	\$370,000	3.60%	1/5/2030	339,573	0.01%
NiSource, Inc.	\$255,000	1.70%	15/2/2031	203,067	0.01%
NiSource, Inc.	\$135,000	5.40%	30/6/2033	133,624	0.00%
NiSource, Inc.	\$225,000	5.35%	1/4/2034	220,709	0.01%
NiSource, Inc.	\$108,000	5.95%	15/6/2041	108,212	0.00%
NiSource, Inc.	\$195,000	5.25%	15/2/2043	178,999	0.00%
NiSource, Inc.	\$260,000	4.80%	15/2/2044	225,612	0.01%
NiSource, Inc.	\$200,000	5.65%	1/2/2045	193,237	0.00%
NiSource, Inc.	\$465,000	4.38%	15/5/2047	373,561	0.01%
NiSource, Inc.	\$250,000	3.95%	30/3/2048	187,199	0.00%
NiSource, Inc.	\$150,000	5.00%	15/6/2052	132,617	0.00%
NiSource, Inc.^	\$175,000	6.95%	30/11/2054	175,853	0.00%
Nissan Motor Acceptance Co. LLC	\$575,000	2.75%	9/3/2028	512,500	0.01%
NMI Holdings, Inc.	\$155,000	6.00%	15/8/2029	153,689	0.00%
NNN, Inc.	\$150,000	4.00%	15/11/2025	146,909	0.00%
NNN, Inc.	\$100,000	3.50%	15/10/2027	94,744	0.00%
NNN, Inc.	\$325,000	4.30%	15/10/2028	313,160	0.01%
NNN, Inc.	\$75,000	2.50%	15/4/2030	64,358	0.00%
NNN, Inc.	\$200,000	5.60%	15/10/2033	199,110	0.01%
NNN, Inc.	\$175,000	5.50%	15/6/2034	173,410	0.00%
NNN, Inc.	\$35,000	4.80%	15/10/2048	29,735	0.00%
NNN, Inc.	\$50,000	3.10%	15/4/2050	31,771	0.00%
NNN, Inc.	\$400,000	3.00%	15/4/2052	248,761	0.01%
Nordson Corp.	\$100,000	5.60%	15/9/2028	101,207	0.00%
Nordson Corp.	\$175,000	5.80%	15/9/2033	179,614	0.00%
Norfolk Southern Corp.	\$75,000	2.90%	15/6/2026	71,652	0.00%
Norfolk Southern Corp.	\$325,000	7.80%	15/5/2027	348,591	0.01%
Norfolk Southern Corp.	\$250,000	3.15%	1/6/2027	237,201	0.01%
Norfolk Southern Corp.	\$200,000	3.80%	1/8/2028	191,459	0.00%
Norfolk Southern Corp.	\$435,000	2.30%	15/5/2031	365,472	0.01%
Norfolk Southern Corp.	\$650,000	3.00%	15/3/2032	560,295	0.01%
Norfolk Southern Corp.	\$620,000	4.45%	1/3/2033	584,845	0.01%
Norfolk Southern Corp.	\$150,000	5.55%	15/3/2034	152,926	0.00%
Norfolk Southern Corp.	\$150,000	4.45%	15/6/2045	127,432	0.00%
Norfolk Southern Corp.	\$545,000	3.94%	1/11/2047	419,791	0.01%
Norfolk Southern Corp.	\$440,000	4.15%	28/2/2048	349,968	0.01%
Norfolk Southern Corp.	\$250,000	4.10%	15/5/2049	196,842	0.00%
Norfolk Southern Corp.	\$275,000	3.40%	1/11/2049	192,402	0.00%
Norfolk Southern Corp.	\$300,000	3.05%	15/5/2050	195,319	0.00%
Norfolk Southern Corp.	\$250,000	2.90%	25/8/2051	155,161	0.00%
Norfolk Southern Corp.	\$375,000	4.05%	15/8/2052	288,962	0.01%
Norfolk Southern Corp.	\$435,000	3.70%	15/3/2053	313,681	0.01%
Norfolk Southern Corp.	\$425,000	4.55%	1/6/2053	356,118	0.01%
Norfolk Southern Corp.	\$105,000	5.35%	1/8/2054	100,065	0.00%
Norfolk Southern Corp.	\$808,000	3.16%	15/5/2055	512,227	0.01%
Norfolk Southern Corp.	\$350,000	5.95%	15/3/2064	356,983	0.01%
Norfolk Southern Corp.	\$300,000	4.10%	15/5/2121	211,771	0.01%
Northeastern University	\$100,000	2.89%	1/10/2050	67,727	0.00%
Northern Natural Gas Co.	\$225,000	4.30%	15/1/2049	179,816	0.00%
Northern Natural Gas Co.	\$390,000	3.40%	16/10/2051	258,328	0.01%
Northern States Power Co.	\$510,000	2.25%	1/4/2031	428,891	0.01%
Northern States Power Co.	\$200,000	5.35%	1/11/2039	195,962	0.00%
Northern States Power Co.	\$150,000	3.40%	15/8/2042	113,346	0.00%
Northern States Power Co.	\$285,000	4.13%	15/5/2044	232,003	0.01%
Northern States Power Co.	\$90,000	4.00%	15/8/2045	71,205	0.00%
Northern States Power Co.	\$100,000	3.60%	15/5/2046	74,011	0.00%
Northern States Power Co.	\$265,000	3.60%	15/9/2047	192,845	0.00%
Northern States Power Co.	\$190,000	2.90%	1/3/2050	120,890	0.00%
Northern States Power Co.	\$220,000	2.60%	1/6/2051	131,190	0.00%
Northern States Power Co.	\$135,000	3.20%	1/4/2052	89,842	0.00%
Northern States Power Co.	\$155,000	4.50%	1/6/2052	130,967	0.00%
Northern States Power Co.	\$245,000	5.10%	15/5/2053	226,118	0.01%
Northern States Power Co.	\$250,000	5.40%	15/3/2054	241,558	0.01%
Northern States Power Co.	\$350,000	5.65%	15/6/2054	349,401	0.01%
Northern Trust Corp.	\$700,000	3.95%	30/10/2025	686,032	0.02%
Northern Trust Corp.	\$150,000	4.00%	10/5/2027	146,440	0.00%
Northern Trust Corp.	\$475,000	3.15%	3/5/2029	438,754	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Northern Trust Corp.	\$385,000	1.95%	1/5/2030	326,990	0.01%
Northern Trust Corp.	\$450,000	6.13%	2/11/2032	471,956	0.01%
Northrop Grumman Corp.	\$183,000	3.20%	1/2/2027	174,603	0.00%
Northrop Grumman Corp.	\$800,000	3.25%	15/1/2028	753,348	0.02%
Northrop Grumman Corp.	\$750,000	4.40%	1/5/2030	724,323	0.02%
Northrop Grumman Corp.	\$175,000	4.70%	15/3/2033	168,921	0.00%
Northrop Grumman Corp.	\$325,000	4.90%	1/6/2034	316,115	0.01%
Northrop Grumman Corp.	\$450,000	5.15%	1/5/2040	430,374	0.01%
Northrop Grumman Corp.	\$150,000	4.75%	1/6/2043	134,437	0.00%
Northrop Grumman Corp.	\$425,000	3.85%	15/4/2045	332,229	0.01%
Northrop Grumman Corp.	\$955,000	4.03%	15/10/2047	755,366	0.02%
Northrop Grumman Corp.	\$225,000	5.25%	1/5/2050	213,385	0.01%
Northrop Grumman Corp.	\$325,000	4.95%	15/3/2053	292,930	0.01%
Northrop Grumman Corp.	\$300,000	5.20%	1/6/2054	280,774	0.01%
Northwell Healthcare, Inc.	\$125,000	3.98%	1/11/2046	96,748	0.00%
Northwell Healthcare, Inc.	\$350,000	4.26%	1/11/2047	282,677	0.01%
Northwell Healthcare, Inc.	\$100,000	3.81%	1/11/2049	74,352	0.00%
Northwest Pipeline LLC	\$240,000	4.00%	1/4/2027	232,532	0.01%
NorthWestern Corp.	\$140,000	4.18%	15/11/2044	114,084	0.00%
Northwestern Memorial Healthcare Obligated Group	\$200,000	2.63%	15/7/2051	127,893	0.00%
Northwestern Mutual Global Funding	\$225,000	0.80%	14/1/2026	210,562	0.01%
Northwestern Mutual Global Funding	\$225,000	5.07%	25/3/2027	225,211	0.01%
Northwestern Mutual Global Funding	\$500,000	4.35%	15/9/2027	488,745	0.01%
Northwestern Mutual Global Funding	\$700,000	4.90%	12/6/2028	694,037	0.02%
Northwestern Mutual Global Funding	\$150,000	4.71%	10/1/2029	148,420	0.00%
Northwestern Mutual Global Funding	€100,000	4.11%	15/3/2030	109,693	0.00%
Northwestern Mutual Global Funding	\$175,000	5.16%	28/5/2031	175,296	0.00%
Northwestern Mutual Life Insurance Co.	\$375,000	6.06%	30/3/2040	391,837	0.01%
Northwestern Mutual Life Insurance Co.	\$541,000	3.85%	30/9/2047	409,977	0.01%
Northwestern Mutual Life Insurance Co.	\$325,000	3.45%	30/3/2051	227,089	0.01%
Northwestern Mutual Life Insurance Co.	\$391,000	3.63%	30/9/2059	267,164	0.01%
Northwestern University	\$215,000	4.64%	1/12/2044	203,606	0.01%
Northwestern University	\$100,000	2.64%	1/12/2050	65,639	0.00%
Northwestern University	\$100,000	3.66%	1/12/2057	75,864	0.00%
NOV, Inc.	\$170,000	3.60%	1/12/2029	156,342	0.00%
NOV, Inc.	\$405,000	3.95%	1/12/2042	306,495	0.01%
Novant Health, Inc.	\$200,000	2.64%	1/11/2036	151,202	0.00%
Novant Health, Inc.	\$75,000	3.17%	1/11/2051	50,471	0.00%
Novant Health, Inc.	\$230,000	3.32%	1/11/2061	151,826	0.00%
NRG Energy, Inc.	\$155,000	2.00%	2/12/2025	146,611	0.00%
NRG Energy, Inc.	\$320,000	2.45%	2/12/2027	288,909	0.01%
NRG Energy, Inc.	\$170,000	4.45%	15/6/2029	160,407	0.00%
NRG Energy, Inc.	\$295,000	7.00%	15/3/2033	311,099	0.01%
NSTAR Electric Co.	\$300,000	3.95%	1/4/2030	283,337	0.01%
NSTAR Electric Co.	\$320,000	1.95%	15/8/2031	258,289	0.01%
NSTAR Electric Co.	\$200,000	5.40%	1/6/2034	200,188	0.01%
NSTAR Electric Co.	\$90,000	5.50%	15/3/2040	89,035	0.00%
NSTAR Electric Co.	\$200,000	3.10%	1/6/2051	131,742	0.00%
NSTAR Electric Co.	\$205,000	4.55%	1/6/2052	172,318	0.00%
Nucor Corp.	\$300,000	4.30%	23/5/2027	293,578	0.01%
Nucor Corp.	\$35,000	3.95%	1/5/2028	33,529	0.00%
Nucor Corp.	\$200,000	3.13%	1/4/2032	173,092	0.00%
Nucor Corp.	\$200,000	6.40%	1/12/2037	216,000	0.01%
Nucor Corp.	\$250,000	4.40%	1/5/2048	212,925	0.01%
Nucor Corp.	\$205,000	3.85%	1/4/2052	155,369	0.00%
Nucor Corp.	\$275,000	2.98%	15/12/2055	168,942	0.00%
Nuveen LLC	\$400,000	4.00%	1/11/2028	383,009	0.01%
Nuveen LLC	\$200,000	5.55%	15/1/2030	201,122	0.01%
Nuveen LLC	\$300,000	5.85%	15/4/2034	301,410	0.01%
NVIDIA Corp.	\$550,000	1.55%	15/6/2028	490,182	0.01%
NVIDIA Corp.	\$1,100,000	2.85%	1/4/2030	997,337	0.02%
NVIDIA Corp.	\$425,000	3.50%	1/4/2040	351,678	0.01%
NVIDIA Corp.	\$725,000	3.50%	1/4/2050	555,753	0.01%
NVIDIA Corp.	\$300,000	3.70%	1/4/2060	226,237	0.01%
NVR, Inc.	\$300,000	3.00%	15/5/2030	265,808	0.01%
NYU Langone Hospitals	\$75,000	4.78%	1/7/2044	69,451	0.00%
NYU Langone Hospitals	\$250,000	4.37%	1/7/2047	217,890	0.01%
NYU Langone Hospitals	\$350,000	3.38%	1/7/2055	242,939	0.01%
Oaktree Specialty Lending Corp.	\$100,000	2.70%	15/1/2027	90,729	0.00%
Oaktree Specialty Lending Corp.	\$100,000	7.10%	15/2/2029	101,178	0.00%
Oaktree Strategic Credit Fund	\$100,000	8.40%	14/11/2028	105,595	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Occidental Petroleum Corp.	\$570,000	5.88%	1/9/2025	570,621	0.01%
Occidental Petroleum Corp.	\$580,000	5.50%	1/12/2025	578,439	0.01%
Occidental Petroleum Corp.	\$260,000	5.55%	15/3/2026	259,558	0.01%
Occidental Petroleum Corp.	\$150,000	8.50%	15/7/2027	160,634	0.00%
Occidental Petroleum Corp.	\$240,000	8.88%	15/7/2030	276,668	0.01%
Occidental Petroleum Corp.	\$670,000	6.63%	1/9/2030	702,392	0.02%
Occidental Petroleum Corp.	\$170,000	6.13%	1/1/2031	174,087	0.00%
Occidental Petroleum Corp.	\$160,000	7.50%	1/5/2031	176,195	0.00%
Occidental Petroleum Corp.	\$250,000	7.88%	15/9/2031	279,884	0.01%
Occidental Petroleum Corp.	\$750,000	6.45%	15/9/2036	782,490	0.02%
Occidental Petroleum Corp.	\$40,000	7.95%	15/6/2039	46,191	0.00%
Occidental Petroleum Corp.	\$190,000	6.20%	15/3/2040	189,751	0.00%
Occidental Petroleum Corp.	\$705,000	6.60%	15/3/2046	734,736	0.02%
Occidental Petroleum Corp.	\$50,000	4.40%	15/4/2046	39,217	0.00%
Occidental Petroleum Corp.	\$60,000	4.20%	15/3/2048	45,467	0.00%
OGE Energy Corp.	\$50,000	5.45%	15/5/2029	50,392	0.00%
Oglethorpe Power Corp.	\$265,000	5.95%	1/11/2039	262,993	0.01%
Oglethorpe Power Corp.	\$135,000	5.38%	1/11/2040	126,744	0.00%
Oglethorpe Power Corp.	\$150,000	4.50%	1/4/2047	121,905	0.00%
Oglethorpe Power Corp.	\$220,000	5.05%	1/10/2048	192,958	0.00%
Oglethorpe Power Corp.	\$175,000	3.75%	1/8/2050	124,166	0.00%
Oglethorpe Power Corp.	\$100,000	6.20%	1/12/2053	102,234	0.00%
Oglethorpe Power Corp.	\$200,000	5.80%	1/6/2054	195,902	0.00%
Ohio Edison Co.	\$165,000	5.50%	15/1/2033	163,818	0.00%
Ohio Edison Co.	\$100,000	6.88%	15/7/2036	111,418	0.00%
Ohio Power Co.	\$125,000	2.60%	1/4/2030	108,805	0.00%
Ohio Power Co.	\$150,000	1.63%	15/1/2031	119,712	0.00%
Ohio Power Co.	\$150,000	5.65%	1/6/2034	150,591	0.00%
Ohio Power Co.	\$260,000	4.15%	1/4/2048	200,206	0.01%
Ohio Power Co.	\$195,000	4.00%	1/6/2049	147,274	0.00%
Ohio Power Co.	\$200,000	2.90%	1/10/2051	122,097	0.00%
OhioHealth Corp.	\$125,000	2.30%	15/11/2031	104,279	0.00%
OhioHealth Corp.	\$100,000	2.83%	15/11/2041	72,457	0.00%
OhioHealth Corp.	\$100,000	3.04%	15/11/2050	69,880	0.00%
Oklahoma Gas & Electric Co.	\$290,000	3.80%	15/8/2028	276,773	0.01%
Oklahoma Gas & Electric Co.	\$225,000	3.25%	1/4/2030	203,177	0.01%
Oklahoma Gas & Electric Co.	\$150,000	5.40%	15/1/2033	150,382	0.00%
Oklahoma Gas & Electric Co.	\$100,000	3.85%	15/8/2047	75,575	0.00%
Oklahoma Gas & Electric Co.	\$140,000	5.60%	1/4/2053	136,943	0.00%
Old Republic International Corp.	\$150,000	5.75%	28/3/2034	149,062	0.00%
Old Republic International Corp.	\$225,000	3.85%	11/6/2051	159,064	0.00%
Omega Healthcare Investors, Inc.	\$225,000	4.50%	1/4/2027	217,827	0.01%
Omega Healthcare Investors, Inc.	\$412,000	3.63%	1/10/2029	367,846	0.01%
Omega Healthcare Investors, Inc.	\$685,000	3.38%	1/2/2031	584,405	0.01%
Omnicom Capital Holdings plc	£100,000	2.25%	22/11/2033	97,236	0.00%
Omnicom Finance Holdings plc	€700,000	0.80%	8/7/2027	695,044	0.02%
Omnicom Finance Holdings plc	€100,000	1.40%	8/7/2031	93,953	0.00%
Omnicom Finance Holdings plc	€470,000	3.70%	6/3/2032	497,506	0.01%
Omnicom Group, Inc.	\$300,000	2.45%	30/4/2030	258,471	0.01%
Omnicom Group, Inc.	\$400,000	2.60%	1/8/2031	337,085	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$350,000	3.60%	15/4/2026	338,700	0.01%
Oncor Electric Delivery Co. LLC	\$635,000	0.55%	1/10/2025	598,207	0.01%
Oncor Electric Delivery Co. LLC	\$150,000	4.30%	15/5/2028	146,246	0.00%
Oncor Electric Delivery Co. LLC	\$1,135,000	3.70%	15/11/2028	1,078,661	0.03%
Oncor Electric Delivery Co. LLC	\$240,000	2.75%	15/5/2030	211,896	0.01%
Oncor Electric Delivery Co. LLC	€300,000	3.50%	15/5/2031	319,517	0.01%
Oncor Electric Delivery Co. LLC	\$155,000	7.00%	1/5/2032	172,548	0.00%
Oncor Electric Delivery Co. LLC	\$215,000	4.55%	15/9/2032	205,958	0.01%
Oncor Electric Delivery Co. LLC	\$200,000	7.25%	15/1/2033	226,574	0.01%
Oncor Electric Delivery Co. LLC	\$250,000	5.65%	15/11/2033	256,456	0.01%
Oncor Electric Delivery Co. LLC	\$120,000	5.25%	30/9/2040	115,550	0.00%
Oncor Electric Delivery Co. LLC	\$135,000	4.55%	1/12/2041	120,019	0.00%
Oncor Electric Delivery Co. LLC	\$143,000	5.30%	1/6/2042	138,035	0.00%
Oncor Electric Delivery Co. LLC	\$210,000	3.75%	1/4/2045	162,800	0.00%
Oncor Electric Delivery Co. LLC	\$150,000	4.10%	15/11/2048	120,162	0.00%
Oncor Electric Delivery Co. LLC	\$225,000	3.80%	1/6/2049	170,732	0.00%
Oncor Electric Delivery Co. LLC	\$240,000	3.10%	15/9/2049	159,504	0.00%
Oncor Electric Delivery Co. LLC	\$120,000	3.70%	15/5/2050	88,556	0.00%
Oncor Electric Delivery Co. LLC	\$215,000	2.70%	15/11/2051	128,434	0.00%
Oncor Electric Delivery Co. LLC	\$125,000	4.60%	1/6/2052	106,271	0.00%
Oncor Electric Delivery Co. LLC	\$300,000	4.95%	15/9/2052	271,378	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oncor Electric Delivery Co. LLC	\$142,000	5.35%	1/10/2052	135,753	0.00%
Oncor Electric Delivery Co. LLC	\$275,000	5.55%	15/6/2054	269,891	0.01%
ONE Gas, Inc.	\$100,000	5.10%	1/4/2029	100,329	0.00%
ONE Gas, Inc.	\$150,000	2.00%	15/5/2030	126,984	0.00%
ONE Gas, Inc.	\$160,000	4.25%	1/9/2032	153,352	0.00%
ONE Gas, Inc.	\$130,000	4.66%	1/2/2044	114,579	0.00%
ONE Gas, Inc.	\$160,000	4.50%	1/11/2048	134,110	0.00%
ONEOK Partners LP	\$205,000	6.65%	1/10/2036	216,731	0.01%
ONEOK Partners LP	\$185,000	6.85%	15/10/2037	198,629	0.01%
ONEOK Partners LP	\$240,000	6.13%	1/2/2041	239,762	0.01%
ONEOK Partners LP	\$150,000	6.20%	15/9/2043	150,446	0.00%
ONEOK, Inc.	\$495,000	5.85%	15/1/2026	497,340	0.01%
ONEOK, Inc.	\$250,000	5.00%	1/3/2026	247,883	0.01%
ONEOK, Inc.	\$190,000	5.55%	1/11/2026	190,789	0.00%
ONEOK, Inc.	\$200,000	4.00%	13/7/2027	193,133	0.00%
ONEOK, Inc.	\$525,000	4.55%	15/7/2028	511,950	0.01%
ONEOK, Inc.	\$115,000	5.65%	1/11/2028	116,750	0.00%
ONEOK, Inc.	\$315,000	3.40%	1/9/2029	288,668	0.01%
ONEOK, Inc.	\$285,000	3.10%	15/3/2030	254,858	0.01%
ONEOK, Inc.	\$160,000	3.25%	1/6/2030	143,894	0.00%
ONEOK, Inc.	\$60,000	5.80%	1/11/2030	61,370	0.00%
ONEOK, Inc.	\$185,000	6.35%	15/1/2031	193,821	0.00%
ONEOK, Inc.	\$340,000	6.10%	15/11/2032	351,555	0.01%
ONEOK, Inc.	\$510,000	6.05%	1/9/2033	525,202	0.01%
ONEOK, Inc.	\$155,000	6.00%	15/6/2035	158,174	0.00%
ONEOK, Inc.	\$200,000	5.15%	15/10/2043	180,740	0.00%
ONEOK, Inc.	\$175,000	4.25%	15/9/2046	136,825	0.00%
ONEOK, Inc.	\$180,000	4.95%	13/7/2047	153,879	0.00%
ONEOK, Inc.	\$185,000	4.20%	3/10/2047	141,809	0.00%
ONEOK, Inc.	\$330,000	5.20%	15/7/2048	292,550	0.01%
ONEOK, Inc.	\$170,000	4.85%	1/2/2049	143,089	0.00%
ONEOK, Inc.	\$295,000	4.45%	1/9/2049	231,838	0.01%
ONEOK, Inc.	\$250,000	3.95%	1/3/2050	182,262	0.00%
ONEOK, Inc.	\$180,000	4.50%	15/3/2050	142,382	0.00%
ONEOK, Inc.	\$125,000	7.15%	15/1/2051	138,192	0.00%
ONEOK, Inc.	\$525,000	6.63%	1/9/2053	560,609	0.01%
Oracle Corp.	\$550,000	5.80%	10/11/2025	552,714	0.01%
Oracle Corp.	\$1,275,000	1.65%	25/3/2026	1,195,193	0.03%
Oracle Corp.	\$883,000	2.65%	15/7/2026	836,779	0.02%
Oracle Corp.	\$610,000	2.80%	1/4/2027	572,795	0.01%
Oracle Corp.	\$475,000	3.25%	15/11/2027	447,963	0.01%
Oracle Corp.	\$550,000	2.30%	25/3/2028	497,263	0.01%
Oracle Corp.	\$650,000	6.15%	9/11/2029	679,686	0.02%
Oracle Corp.	\$655,000	2.95%	1/4/2030	582,243	0.01%
Oracle Corp.	\$260,000	3.25%	15/5/2030	235,663	0.01%
Oracle Corp.	\$725,000	2.88%	25/3/2031	626,278	0.02%
Oracle Corp.	\$825,000	6.25%	9/11/2032	873,428	0.02%
Oracle Corp.	\$750,000	4.30%	8/7/2034	683,114	0.02%
Oracle Corp.	\$575,000	3.90%	15/5/2035	498,527	0.01%
Oracle Corp.	\$525,000	3.85%	15/7/2036	442,687	0.01%
Oracle Corp.	\$600,000	3.80%	15/11/2037	494,222	0.01%
Oracle Corp.	\$435,000	6.50%	15/4/2038	466,068	0.01%
Oracle Corp.	\$405,000	6.13%	8/7/2039	419,620	0.01%
Oracle Corp.	\$1,030,000	3.60%	1/4/2040	791,677	0.02%
Oracle Corp.	\$875,000	5.38%	15/7/2040	831,187	0.02%
Oracle Corp.	\$750,000	3.65%	25/3/2041	573,587	0.01%
Oracle Corp.	\$425,000	4.50%	8/7/2044	353,365	0.01%
Oracle Corp.	\$960,000	4.13%	15/5/2045	751,415	0.02%
Oracle Corp.	\$975,000	4.00%	15/7/2046	743,445	0.02%
Oracle Corp.	\$800,000	4.00%	15/11/2047	605,799	0.01%
Oracle Corp.	\$1,420,000	3.60%	1/4/2050	991,570	0.02%
Oracle Corp.	\$1,225,000	3.95%	25/3/2051	905,527	0.02%
Oracle Corp.	\$1,000,000	6.90%	9/11/2052	1,117,767	0.03%
Oracle Corp.	\$725,000	5.55%	6/2/2053	685,643	0.02%
Oracle Corp.	\$540,000	4.38%	15/5/2055	421,455	0.01%
Oracle Corp.	\$1,125,000	3.85%	1/4/2060	773,605	0.02%
Oracle Corp.	\$475,000	4.10%	25/3/2061	341,049	0.01%
O'Reilly Automotive, Inc.	\$275,000	5.75%	20/11/2026	277,641	0.01%
O'Reilly Automotive, Inc.	\$200,000	3.60%	1/9/2027	190,569	0.00%
O'Reilly Automotive, Inc.	\$275,000	3.90%	1/6/2029	260,040	0.01%
O'Reilly Automotive, Inc.	\$130,000	4.20%	1/4/2030	123,854	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
O'Reilly Automotive, Inc.	\$425,000	1.75%	15/3/2031	342,813	0.01%
O'Reilly Automotive, Inc.	\$225,000	4.70%	15/6/2032	217,235	0.01%
Orlando Health Obligated Group	\$200,000	4.09%	1/10/2048	165,268	0.00%
Oshkosh Corp.	\$100,000	4.60%	15/5/2028	97,389	0.00%
Oshkosh Corp.	\$55,000	3.10%	1/3/2030	48,529	0.00%
Otis Worldwide Corp.	\$300,000	5.25%	16/8/2028	301,524	0.01%
Otis Worldwide Corp.	\$400,000	2.57%	15/2/2030	350,975	0.01%
Otis Worldwide Corp.	\$625,000	3.11%	15/2/2040	464,651	0.01%
Ovintiv, Inc.	\$390,000	5.65%	15/5/2028	394,430	0.01%
Ovintiv, Inc.	\$115,000	8.13%	15/9/2030	129,837	0.00%
Ovintiv, Inc.	\$250,000	7.38%	1/11/2031	271,662	0.01%
Ovintiv, Inc.	\$300,000	6.25%	15/7/2033	309,227	0.01%
Ovintiv, Inc.	\$300,000	6.50%	15/8/2034	313,741	0.01%
Ovintiv, Inc.	\$35,000	6.63%	15/8/2037	36,364	0.00%
Ovintiv, Inc.	\$240,000	6.50%	1/2/2038	246,387	0.01%
Ovintiv, Inc.	\$90,000	7.10%	15/7/2053	98,737	0.00%
Owens Corning	\$325,000	3.40%	15/8/2026	311,494	0.01%
Owens Corning	\$175,000	5.50%	15/6/2027	176,574	0.00%
Owens Corning	\$525,000	3.95%	15/8/2029	495,984	0.01%
Owens Corning	\$300,000	5.70%	15/6/2034	302,864	0.01%
Owens Corning	\$75,000	7.00%	1/12/2036	83,249	0.00%
Owens Corning	\$100,000	4.30%	15/7/2047	80,344	0.00%
Owens Corning	\$200,000	4.40%	30/1/2048	161,305	0.00%
Owens Corning	\$250,000	5.95%	15/6/2054	251,698	0.01%
PACCAR Financial Corp.	\$400,000	1.10%	11/5/2026	372,034	0.01%
PACCAR Financial Corp.	\$200,000	5.05%	10/8/2026	199,862	0.01%
PACCAR Financial Corp.	\$175,000	5.00%	13/5/2027	175,484	0.00%
PACCAR Financial Corp.	\$200,000	4.60%	10/1/2028	198,074	0.01%
PACCAR Financial Corp.	\$200,000	4.95%	10/8/2028	200,269	0.01%
PACCAR Financial Corp.	\$200,000	4.60%	31/1/2029	197,724	0.01%
PACCAR Financial Corp.	\$125,000	5.00%	22/3/2034	124,483	0.00%
Pacific Gas & Electric Co.	\$265,000	3.45%	1/7/2025	258,714	0.01%
Pacific Gas & Electric Co.	\$615,000	3.15%	1/1/2026	592,580	0.01%
Pacific Gas & Electric Co.	\$300,000	2.95%	1/3/2026	287,044	0.01%
Pacific Gas & Electric Co.	\$115,000	3.30%	15/3/2027	108,958	0.00%
Pacific Gas & Electric Co.	\$455,000	5.45%	15/6/2027	455,322	0.01%
Pacific Gas & Electric Co.	\$570,000	2.10%	1/8/2027	514,787	0.01%
Pacific Gas & Electric Co.	\$440,000	3.30%	1/12/2027	410,243	0.01%
Pacific Gas & Electric Co.	\$200,000	4.65%	1/8/2028	193,532	0.00%
Pacific Gas & Electric Co.	\$475,000	6.10%	15/1/2029	486,175	0.01%
Pacific Gas & Electric Co.	\$200,000	5.55%	15/5/2029	200,438	0.01%
Pacific Gas & Electric Co.	\$1,035,000	4.55%	1/7/2030	981,486	0.02%
Pacific Gas & Electric Co.	\$665,000	2.50%	1/2/2031	548,331	0.01%
Pacific Gas & Electric Co.	\$400,000	3.25%	1/6/2031	344,046	0.01%
Pacific Gas & Electric Co.	\$120,000	4.40%	1/3/2032	109,800	0.00%
Pacific Gas & Electric Co.	\$170,000	5.90%	15/6/2032	170,426	0.00%
Pacific Gas & Electric Co.	\$265,000	6.15%	15/1/2033	269,196	0.01%
Pacific Gas & Electric Co.	\$370,000	6.40%	15/6/2033	382,687	0.01%
Pacific Gas & Electric Co.	\$290,000	6.95%	15/3/2034	312,263	0.01%
Pacific Gas & Electric Co.	\$575,000	5.80%	15/5/2034	571,869	0.01%
Pacific Gas & Electric Co.	\$650,000	4.50%	1/7/2040	535,770	0.01%
Pacific Gas & Electric Co.	\$570,000	3.30%	1/8/2040	405,319	0.01%
Pacific Gas & Electric Co.	\$170,000	4.20%	1/6/2041	132,807	0.00%
Pacific Gas & Electric Co.	\$205,000	4.45%	15/4/2042	162,652	0.00%
Pacific Gas & Electric Co.	\$200,000	4.60%	15/6/2043	162,379	0.00%
Pacific Gas & Electric Co.	\$200,000	4.75%	15/2/2044	163,468	0.00%
Pacific Gas & Electric Co.	\$240,000	4.30%	15/3/2045	183,646	0.00%
Pacific Gas & Electric Co.	\$125,000	4.25%	15/3/2046	94,007	0.00%
Pacific Gas & Electric Co.	\$245,000	4.00%	1/12/2046	176,127	0.00%
Pacific Gas & Electric Co.	\$270,000	3.95%	1/12/2047	193,047	0.00%
Pacific Gas & Electric Co.	\$895,000	4.95%	1/7/2050	739,160	0.02%
Pacific Gas & Electric Co.	\$635,000	3.50%	1/8/2050	415,476	0.01%
Pacific Gas & Electric Co.	\$240,000	5.25%	1/3/2052	205,661	0.01%
Pacific Gas & Electric Co.	\$405,000	6.75%	15/1/2053	420,811	0.01%
Pacific Gas & Electric Co.	\$505,000	6.70%	1/4/2053	524,807	0.01%
Pacific Life Global Funding II	\$625,000	1.38%	14/4/2026	583,884	0.01%
Pacific Life Global Funding II	\$350,000	1.45%	20/1/2028	309,264	0.01%
Pacific Life Global Funding II	\$100,000	4.90%	4/4/2028	99,127	0.00%
Pacific Life Global Funding II	\$200,000	5.50%	18/7/2028	202,359	0.01%
Pacific Life Global Funding II	\$150,000	2.45%	11/1/2032	121,226	0.00%
Pacific Life Insurance Co.	\$100,000	9.25%	15/6/2039	132,230	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pacific Life Insurance Co.*	\$205,000	4.30%	24/10/2067	160,202	0.00%
Pacific LifeCorp	\$180,000	5.13%	30/1/2043	165,648	0.00%
Pacific LifeCorp	\$325,000	3.35%	15/9/2050	221,135	0.01%
Pacific LifeCorp	\$350,000	5.40%	15/9/2052	333,913	0.01%
PacifiCorp	\$500,000	5.10%	15/2/2029	499,314	0.01%
PacifiCorp	\$570,000	3.50%	15/6/2029	529,608	0.01%
PacifiCorp	\$400,000	5.45%	15/2/2034	394,967	0.01%
PacifiCorp	\$50,000	5.25%	15/6/2035	48,403	0.00%
PacifiCorp	\$50,000	6.10%	1/8/2036	51,717	0.00%
PacifiCorp	\$140,000	6.25%	15/10/2037	144,575	0.00%
PacifiCorp	\$100,000	6.35%	15/7/2038	104,198	0.00%
PacifiCorp	\$200,000	6.00%	15/1/2039	202,861	0.01%
PacifiCorp	\$100,000	4.10%	1/2/2042	78,672	0.00%
PacifiCorp	\$300,000	4.13%	15/1/2049	227,683	0.01%
PacifiCorp	\$320,000	4.15%	15/2/2050	244,337	0.01%
PacifiCorp	\$205,000	3.30%	15/3/2051	132,792	0.00%
PacifiCorp	\$245,000	2.90%	15/6/2052	144,655	0.00%
PacifiCorp	\$400,000	5.35%	1/12/2053	363,166	0.01%
PacifiCorp	\$365,000	5.50%	15/5/2054	339,686	0.01%
PacifiCorp	\$445,000	5.80%	15/1/2055	431,149	0.01%
Packaging Corp. of America	\$625,000	3.40%	15/12/2027	590,934	0.01%
Packaging Corp. of America	\$175,000	5.70%	1/12/2033	177,845	0.00%
Packaging Corp. of America	\$215,000	4.05%	15/12/2049	169,760	0.00%
Packaging Corp. of America	\$200,000	3.05%	1/10/2051	130,615	0.00%
Palomino Funding Trust I	\$250,000	7.23%	17/5/2028	262,424	0.01%
Paramount Global	\$425,000	2.90%	15/1/2027	392,272	0.01%
Paramount Global	\$250,000	4.20%	1/6/2029	223,084	0.01%
Paramount Global	\$200,000	7.88%	30/7/2030	205,143	0.01%
Paramount Global	\$400,000	4.95%	15/1/2031	351,772	0.01%
Paramount Global	\$350,000	4.20%	19/5/2032	286,087	0.01%
Paramount Global	\$425,000	6.88%	30/4/2036	397,650	0.01%
Paramount Global	\$200,000	4.85%	1/7/2042	145,273	0.00%
Paramount Global	\$550,000	4.38%	15/3/2043	364,781	0.01%
Paramount Global	\$500,000	5.85%	1/9/2043	392,742	0.01%
Paramount Global	\$235,000	5.25%	1/4/2044	170,572	0.00%
Paramount Global	\$125,000	4.90%	15/8/2044	86,709	0.00%
Paramount Global	\$400,000	4.60%	15/1/2045	270,548	0.01%
Paramount Global	\$325,000	4.95%	19/5/2050	227,172	0.01%
Parker-Hannifin Corp.	\$75,000	3.25%	1/3/2027	71,560	0.00%
Parker-Hannifin Corp.	\$425,000	4.25%	15/9/2027	414,242	0.01%
Parker-Hannifin Corp.	\$850,000	3.25%	14/6/2029	780,375	0.02%
Parker-Hannifin Corp.	\$675,000	4.50%	15/9/2029	657,714	0.02%
Parker-Hannifin Corp.	\$175,000	4.20%	21/11/2034	159,805	0.00%
Parker-Hannifin Corp.	\$50,000	6.25%	15/5/2038	53,525	0.00%
Parker-Hannifin Corp.	\$300,000	4.45%	21/11/2044	255,487	0.01%
Parker-Hannifin Corp.	\$210,000	4.10%	1/3/2047	167,585	0.00%
Parker-Hannifin Corp.	\$375,000	4.00%	14/6/2049	292,778	0.01%
PartnerRe Finance B LLC	\$265,000	3.70%	2/7/2029	247,405	0.01%
PartnerRe Ireland Finance DAC	€200,000	1.25%	15/9/2026	203,148	0.01%
Patterson-UTI Energy, Inc.	\$150,000	3.95%	1/2/2028	141,108	0.00%
Patterson-UTI Energy, Inc.	\$120,000	5.15%	15/11/2029	116,479	0.00%
Patterson-UTI Energy, Inc.	\$150,000	7.15%	1/10/2033	158,942	0.00%
PayPal Holdings, Inc.	\$280,000	2.65%	1/10/2026	264,999	0.01%
PayPal Holdings, Inc.	\$125,000	2.85%	1/10/2029	112,756	0.00%
PayPal Holdings, Inc.	\$617,000	2.30%	1/6/2030	531,687	0.01%
PayPal Holdings, Inc.	\$650,000	4.40%	1/6/2032	619,023	0.02%
PayPal Holdings, Inc.	\$275,000	5.15%	1/6/2034	271,573	0.01%
PayPal Holdings, Inc.	\$250,000	3.25%	1/6/2050	169,217	0.00%
PayPal Holdings, Inc.	\$450,000	5.05%	1/6/2052	411,071	0.01%
PayPal Holdings, Inc.	\$175,000	5.50%	1/6/2054	169,590	0.00%
PayPal Holdings, Inc.	\$125,000	5.25%	1/6/2062	114,069	0.00%
PeaceHealth Obligated Group	\$100,000	1.38%	15/11/2025	94,302	0.00%
PeaceHealth Obligated Group	\$200,000	4.79%	15/11/2048	175,630	0.00%
PeaceHealth Obligated Group	\$100,000	3.22%	15/11/2050	66,044	0.00%
PECO Energy Co.	\$200,000	3.15%	15/10/2025	194,843	0.00%
PECO Energy Co.	\$175,000	4.90%	15/6/2033	171,371	0.00%
PECO Energy Co.	\$115,000	3.70%	15/9/2047	87,020	0.00%
PECO Energy Co.	\$300,000	3.90%	1/3/2048	231,479	0.01%
PECO Energy Co.	\$230,000	3.00%	15/9/2049	151,062	0.00%
PECO Energy Co.	\$300,000	3.05%	15/3/2051	194,683	0.00%
PECO Energy Co.	\$130,000	2.85%	15/9/2051	80,019	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PECO Energy Co.	\$150,000	4.38%	15/8/2052	123,472	0.00%
Penn Mutual Life Insurance Co.	\$150,000	3.80%	29/4/2061	96,193	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$800,000	4.45%	29/1/2026	786,052	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$125,000	5.75%	24/5/2026	125,374	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$775,000	1.70%	15/6/2026	719,449	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$300,000	3.40%	15/11/2026	286,434	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$25,000	4.20%	1/4/2027	24,282	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$575,000	4.40%	1/7/2027	559,590	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$675,000	5.88%	15/11/2027	684,347	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$750,000	5.70%	1/2/2028	756,993	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$250,000	6.05%	1/8/2028	256,118	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$175,000	5.35%	30/3/2029	174,991	0.00%
Pentair Finance Sarl	\$250,000	5.90%	15/7/2032	255,133	0.01%
PepsiCo, Inc.	\$250,000	3.50%	17/7/2025	245,549	0.01%
PepsiCo, Inc.	\$575,000	5.25%	10/11/2025	576,807	0.01%
PepsiCo, Inc.	\$500,000	2.85%	24/2/2026	483,090	0.01%
PepsiCo, Inc.	€200,000	2.63%	28/4/2026	211,627	0.01%
PepsiCo, Inc.	\$175,000	5.13%	10/11/2026	175,783	0.00%
PepsiCo, Inc.	€200,000	0.75%	18/3/2027	200,660	0.01%
PepsiCo, Inc.	\$300,000	2.63%	19/3/2027	282,695	0.01%
PepsiCo, Inc.	\$450,000	3.00%	15/10/2027	425,481	0.01%
PepsiCo, Inc.	\$300,000	3.60%	18/2/2028	288,441	0.01%
PepsiCo, Inc.	€800,000	0.50%	6/5/2028	773,792	0.02%
PepsiCo, Inc.	\$700,000	4.45%	15/5/2028	695,120	0.02%
PepsiCo, Inc.	£371,000	3.20%	22/7/2029	442,559	0.01%
PepsiCo, Inc.	\$550,000	2.63%	29/7/2029	497,498	0.01%
PepsiCo, Inc.	\$225,000	1.63%	1/5/2030	188,350	0.00%
PepsiCo, Inc.	\$250,000	1.40%	25/2/2031	200,851	0.01%
PepsiCo, Inc.	€200,000	1.13%	18/3/2031	186,955	0.00%
PepsiCo, Inc.	\$400,000	1.95%	21/10/2031	329,395	0.01%
PepsiCo, Inc.	\$260,000	3.90%	18/7/2032	242,731	0.01%
PepsiCo, Inc.	€200,000	0.40%	9/10/2032	169,444	0.00%
PepsiCo, Inc.	\$475,000	4.45%	15/2/2033	471,650	0.01%
PepsiCo, Inc.	€595,000	0.75%	14/10/2033	506,644	0.01%
PepsiCo, Inc.	£286,000	3.55%	22/7/2034	328,493	0.01%
PepsiCo, Inc.	€100,000	0.88%	16/10/2039	74,274	0.00%
PepsiCo, Inc.	\$200,000	5.50%	15/1/2040	203,033	0.01%
PepsiCo, Inc.	\$200,000	3.50%	19/3/2040	162,296	0.00%
PepsiCo, Inc.	\$425,000	2.63%	21/10/2041	296,606	0.01%
PepsiCo, Inc.	\$275,000	4.00%	5/3/2042	234,673	0.01%
PepsiCo, Inc.	\$125,000	3.60%	13/8/2042	99,313	0.00%
PepsiCo, Inc.	\$455,000	4.45%	14/4/2046	401,811	0.01%
PepsiCo, Inc.	\$457,000	3.45%	6/10/2046	343,961	0.01%
PepsiCo, Inc.	\$400,000	4.00%	2/5/2047	325,574	0.01%
PepsiCo, Inc.	\$525,000	2.88%	15/10/2049	348,227	0.01%
PepsiCo, Inc.	\$340,000	3.63%	19/3/2050	258,412	0.01%
PepsiCo, Inc.	\$400,000	2.75%	21/10/2051	253,680	0.01%
Pernod Ricard International Finance LLC	\$675,000	1.25%	1/4/2028	586,433	0.01%
Pernod Ricard International Finance LLC	\$325,000	1.63%	1/4/2031	258,742	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$250,000	4.45%	19/5/2026	246,847	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$800,000	4.45%	19/5/2028	786,042	0.02%
Pfizer Investment Enterprises Pte Ltd.	\$1,040,000	4.65%	19/5/2030	1,026,502	0.02%
Pfizer Investment Enterprises Pte Ltd.	\$1,800,000	4.75%	19/5/2033	1,753,722	0.04%
Pfizer Investment Enterprises Pte Ltd.	\$1,025,000	5.11%	19/5/2043	974,545	0.02%
Pfizer Investment Enterprises Pte Ltd.	\$1,975,000	5.30%	19/5/2053	1,906,193	0.05%
Pfizer Investment Enterprises Pte Ltd.	\$1,325,000	5.34%	19/5/2063	1,250,500	0.03%
Pfizer, Inc. ¹	\$1,450,000	2.75%	3/6/2026	1,386,359	0.03%
Pfizer, Inc. ¹	\$1,075,000	3.00%	15/12/2026	1,025,983	0.02%
Pfizer, Inc. ¹	\$600,000	3.60%	15/9/2028	574,067	0.01%
Pfizer, Inc. ¹	\$550,000	3.45%	15/3/2029	520,591	0.01%
Pfizer, Inc.	\$600,000	2.63%	1/4/2030	532,036	0.01%
Pfizer, Inc. ¹	\$310,000	1.70%	28/5/2030	260,913	0.01%
Pfizer, Inc.	\$375,000	4.00%	15/12/2036	336,155	0.01%
Pfizer, Inc.	£500,000	6.50%	3/6/2038	719,548	0.02%
Pfizer, Inc.	\$550,000	4.10%	15/9/2038	484,885	0.01%
Pfizer, Inc. ¹	\$900,000	7.20%	15/3/2039	1,062,652	0.03%
Pfizer, Inc.	\$425,000	3.90%	15/3/2039	363,125	0.01%
Pfizer, Inc.	\$400,000	2.55%	28/5/2040	278,167	0.01%
Pfizer, Inc.	\$340,000	5.60%	15/9/2040	344,231	0.01%
Pfizer, Inc.	£365,000	2.74%	15/6/2043	320,851	0.01%
Pfizer, Inc.	\$250,000	4.30%	15/6/2043	215,709	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pfizer, Inc.	\$525,000	4.13%	15/12/2046	434,395	0.01%
Pfizer, Inc.	\$500,000	4.20%	15/9/2048	416,160	0.01%
Pfizer, Inc.	\$225,000	4.00%	15/3/2049	181,565	0.00%
Pfizer, Inc.	\$350,000	2.70%	28/5/2050	224,758	0.01%
Philip Morris International, Inc.	\$551,000	3.38%	11/8/2025	538,532	0.01%
Philip Morris International, Inc.	\$400,000	5.00%	17/11/2025	398,001	0.01%
Philip Morris International, Inc. ¹	\$1,375,000	4.88%	13/2/2026	1,364,741	0.03%
Philip Morris International, Inc.	\$100,000	2.75%	25/2/2026	95,836	0.00%
Philip Morris International, Inc.	€1,100,000	2.88%	3/3/2026	1,164,341	0.03%
Philip Morris International, Inc.	\$375,000	4.75%	12/2/2027	372,024	0.01%
Philip Morris International, Inc.	\$300,000	5.13%	17/11/2027	299,940	0.01%
Philip Morris International, Inc. ¹	\$750,000	4.88%	15/2/2028	743,783	0.02%
Philip Morris International, Inc.	\$75,000	3.13%	2/3/2028	69,964	0.00%
Philip Morris International, Inc.	\$375,000	4.88%	13/2/2029	370,772	0.01%
Philip Morris International, Inc.	\$300,000	3.38%	15/8/2029	277,303	0.01%
Philip Morris International, Inc. ¹	\$825,000	5.63%	17/11/2029	842,498	0.02%
Philip Morris International, Inc.	\$750,000	5.13%	15/2/2030	747,315	0.02%
Philip Morris International, Inc.	\$250,000	2.10%	1/5/2030	211,942	0.01%
Philip Morris International, Inc.	\$250,000	5.50%	7/9/2030	253,404	0.01%
Philip Morris International, Inc.	\$125,000	1.75%	1/11/2030	101,871	0.00%
Philip Morris International, Inc.	\$450,000	5.13%	13/2/2031	444,240	0.01%
Philip Morris International, Inc.	€200,000	0.80%	1/8/2031	174,689	0.00%
Philip Morris International, Inc.	\$200,000	5.75%	17/11/2032	204,269	0.01%
Philip Morris International, Inc. ¹	\$1,000,000	5.38%	15/2/2033	993,259	0.02%
Philip Morris International, Inc.	\$350,000	5.63%	7/9/2033	353,204	0.01%
Philip Morris International, Inc. ¹	\$825,000	5.25%	13/2/2034	809,441	0.02%
Philip Morris International, Inc.	€300,000	2.00%	9/5/2036	255,617	0.01%
Philip Morris International, Inc.	€100,000	1.88%	6/11/2037	80,039	0.00%
Philip Morris International, Inc.	\$400,000	6.38%	16/5/2038	430,021	0.01%
Philip Morris International, Inc.	€400,000	1.45%	1/8/2039	284,889	0.01%
Philip Morris International, Inc.	\$245,000	4.38%	15/11/2041	206,338	0.01%
Philip Morris International, Inc.	\$250,000	4.50%	20/3/2042	213,722	0.01%
Philip Morris International, Inc.	\$250,000	3.88%	21/8/2042	195,031	0.00%
Philip Morris International, Inc.	\$400,000	4.13%	4/3/2043	321,440	0.01%
Philip Morris International, Inc.	\$200,000	4.88%	15/11/2043	176,637	0.00%
Philip Morris International, Inc.	\$650,000	4.25%	10/11/2044	525,915	0.01%
Phillips 66	\$100,000	1.30%	15/2/2026	93,632	0.00%
Phillips 66	\$545,000	3.90%	15/3/2028	522,251	0.01%
Phillips 66	\$400,000	2.15%	15/12/2030	334,410	0.01%
Phillips 66	\$350,000	4.65%	15/11/2034	325,250	0.01%
Phillips 66	\$480,000	5.88%	1/5/2042	483,282	0.01%
Phillips 66	\$585,000	4.88%	15/11/2044	517,802	0.01%
Phillips 66	\$350,000	3.30%	15/3/2052	229,089	0.01%
Phillips 66 Co.	\$250,000	3.55%	1/10/2026	241,277	0.01%
Phillips 66 Co.	\$275,000	4.95%	1/12/2027	274,243	0.01%
Phillips 66 Co.	\$130,000	3.75%	1/3/2028	123,991	0.00%
Phillips 66 Co.	\$195,000	3.15%	15/12/2029	176,614	0.00%
Phillips 66 Co.	\$175,000	5.25%	15/6/2031	174,333	0.00%
Phillips 66 Co.	\$450,000	5.30%	30/6/2033	445,353	0.01%
Phillips 66 Co.	\$160,000	4.68%	15/2/2045	136,102	0.00%
Phillips 66 Co.	\$205,000	4.90%	1/10/2046	180,466	0.00%
Phillips 66 Co.	\$175,000	5.65%	15/6/2054	168,157	0.00%
Phillips Edison Grocery Center Operating Partnership I LP	\$160,000	2.63%	15/11/2031	130,498	0.00%
Piedmont Healthcare, Inc.	\$350,000	2.72%	1/1/2042	243,818	0.01%
Piedmont Natural Gas Co., Inc.	\$200,000	2.50%	15/3/2031	167,907	0.00%
Piedmont Natural Gas Co., Inc.	\$100,000	5.40%	15/6/2033	99,802	0.00%
Piedmont Natural Gas Co., Inc.	\$170,000	3.35%	1/6/2050	111,435	0.00%
Piedmont Natural Gas Co., Inc.	\$210,000	5.05%	15/5/2052	183,532	0.00%
Piedmont Operating Partnership LP	\$125,000	9.25%	20/7/2028	133,300	0.00%
Piedmont Operating Partnership LP	\$200,000	6.88%	15/7/2029	197,570	0.01%
Piedmont Operating Partnership LP	\$250,000	2.75%	1/4/2032	183,461	0.00%
Pilgrim's Pride Corp.	\$380,000	4.25%	15/4/2031	345,731	0.01%
Pilgrim's Pride Corp.	\$305,000	3.50%	1/3/2032	258,063	0.01%
Pilgrim's Pride Corp.	\$390,000	6.25%	1/7/2033	396,070	0.01%
Pilgrim's Pride Corp.	\$200,000	6.88%	15/5/2034	212,443	0.01%
Pine Street Trust II	\$200,000	5.57%	15/2/2049	184,591	0.00%
Pine Street Trust III	\$175,000	6.22%	15/5/2054	174,694	0.00%
Pioneer Natural Resources Co.	\$310,000	1.13%	15/1/2026	290,902	0.01%
Pioneer Natural Resources Co.	\$500,000	5.10%	29/3/2026	499,092	0.01%
Pioneer Natural Resources Co.	\$635,000	1.90%	15/8/2030	531,911	0.01%
Pioneer Natural Resources Co.	\$625,000	2.15%	15/1/2031	524,936	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Plains All American Pipeline LP/PAA Finance Corp	\$225,000	5.70%	15/9/2034	222,885	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$425,000	4.50%	15/12/2026	415,794	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$420,000	3.55%	15/12/2029	383,626	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$445,000	3.80%	15/9/2030	406,672	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$175,000	6.65%	15/1/2037	183,772	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$135,000	5.15%	1/6/2042	119,633	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$150,000	4.30%	31/1/2043	118,269	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$150,000	4.70%	15/6/2044	123,586	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$305,000	4.90%	15/2/2045	258,609	0.01%
PNC Bank NA	\$600,000	3.10%	25/10/2027	561,174	0.01%
PNC Bank NA	\$500,000	4.05%	26/7/2028	475,062	0.01%
PNC Bank NA	\$250,000	2.70%	22/10/2029	217,911	0.01%
PNC Financial Services Group, Inc.	\$625,000	2.60%	23/7/2026	591,841	0.01%
PNC Financial Services Group, Inc.^	\$525,000	4.76%	26/1/2027	518,707	0.01%
PNC Financial Services Group, Inc.	\$300,000	3.15%	19/5/2027	284,813	0.01%
PNC Financial Services Group, Inc.^	\$750,000	6.62%	20/10/2027	768,075	0.02%
PNC Financial Services Group, Inc.^	\$200,000	5.30%	21/1/2028	199,699	0.01%
PNC Financial Services Group, Inc.^	\$700,000	5.35%	2/12/2028	700,603	0.02%
PNC Financial Services Group, Inc.	\$1,750,000	3.45%	23/4/2029	1,622,723	0.04%
PNC Financial Services Group, Inc.^	\$1,000,000	5.58%	12/6/2029	1,010,833	0.02%
PNC Financial Services Group, Inc.	\$800,000	2.55%	22/1/2030	701,344	0.02%
PNC Financial Services Group, Inc.^	\$450,000	5.49%	14/5/2030	452,609	0.01%
PNC Financial Services Group, Inc.^	\$375,000	2.31%	23/4/2032	310,285	0.01%
PNC Financial Services Group, Inc.^	\$300,000	4.63%	6/6/2033	278,013	0.01%
PNC Financial Services Group, Inc.^	\$675,000	6.04%	28/10/2033	695,772	0.02%
PNC Financial Services Group, Inc.^	\$525,000	5.07%	24/1/2034	507,186	0.01%
PNC Financial Services Group, Inc.^	\$175,000	5.94%	18/8/2034	179,305	0.00%
PNC Financial Services Group, Inc.^	\$860,000	6.88%	20/10/2034	937,013	0.02%
PNC Financial Services Group, Inc.^	\$550,000	5.68%	22/1/2035	552,823	0.01%
Polaris, Inc.	\$200,000	6.95%	15/3/2029	209,608	0.01%
Potomac Electric Power Co.	\$125,000	5.20%	15/3/2034	124,928	0.00%
Potomac Electric Power Co.	\$335,000	4.15%	15/3/2043	276,301	0.01%
Potomac Electric Power Co.	\$100,000	5.50%	15/3/2054	97,603	0.00%
PPG Industries, Inc.	\$850,000	1.20%	15/3/2026	791,732	0.02%
PPG Industries, Inc.	€500,000	1.40%	13/3/2027	508,491	0.01%
PPG Industries, Inc.	\$150,000	2.55%	15/6/2030	130,771	0.00%
PPL Capital Funding, Inc.	\$200,000	3.10%	15/5/2026	191,884	0.00%
PPL Capital Funding, Inc.	\$190,000	4.13%	15/4/2030	178,995	0.00%
PPL Electric Utilities Corp.	\$275,000	5.00%	15/5/2033	270,949	0.01%
PPL Electric Utilities Corp.	\$400,000	4.85%	15/2/2034	389,037	0.01%
PPL Electric Utilities Corp.	\$100,000	4.75%	15/7/2043	90,565	0.00%
PPL Electric Utilities Corp.	\$140,000	4.13%	15/6/2044	115,704	0.00%
PPL Electric Utilities Corp.	\$175,000	3.95%	1/6/2047	138,689	0.00%
PPL Electric Utilities Corp.	\$320,000	4.15%	15/6/2048	258,307	0.01%
PPL Electric Utilities Corp.	\$275,000	5.25%	15/5/2053	262,154	0.01%
Precision Castparts Corp.	\$275,000	3.90%	15/1/2043	227,797	0.01%
Presbyterian Healthcare Services	\$100,000	4.88%	1/8/2052	95,014	0.00%
President & Fellows of Harvard College	\$200,000	6.50%	15/1/2039	230,384	0.01%
President & Fellows of Harvard College	\$200,000	4.88%	15/10/2040	194,790	0.00%
President & Fellows of Harvard College	\$200,000	3.15%	15/7/2046	147,370	0.00%
President & Fellows of Harvard College	\$200,000	2.52%	15/10/2050	126,228	0.00%
President & Fellows of Harvard College	\$150,000	3.75%	15/11/2052	120,655	0.00%
President & Fellows of Harvard College	\$150,000	3.30%	15/7/2056	107,638	0.00%
Pricoa Global Funding I	\$170,000	5.55%	28/8/2026	171,094	0.00%
Pricoa Global Funding I	\$300,000	5.10%	30/5/2028	300,205	0.01%
Primerica, Inc.	\$300,000	2.80%	19/11/2031	250,944	0.01%
Principal Financial Group, Inc.	\$100,000	3.10%	15/11/2026	95,153	0.00%
Principal Financial Group, Inc.	\$275,000	3.70%	15/5/2029	256,549	0.01%
Principal Financial Group, Inc.	\$200,000	2.13%	15/6/2030	167,176	0.00%
Principal Financial Group, Inc.	\$150,000	5.38%	15/3/2033	149,795	0.00%
Principal Financial Group, Inc.	\$290,000	6.05%	15/10/2036	305,197	0.01%
Principal Financial Group, Inc.	\$50,000	4.35%	15/5/2043	42,515	0.00%
Principal Financial Group, Inc.	\$90,000	4.30%	15/11/2046	74,590	0.00%
Principal Financial Group, Inc.	\$200,000	5.50%	15/3/2053	191,835	0.00%
Principal Life Global Funding II	\$250,000	0.88%	12/1/2026	233,514	0.01%
Principal Life Global Funding II	\$130,000	3.00%	18/4/2026	124,725	0.00%
Principal Life Global Funding II	\$425,000	1.50%	17/11/2026	390,026	0.01%
Principal Life Global Funding II	\$100,000	5.50%	28/6/2028	100,174	0.00%
Principal Life Global Funding II	\$200,000	5.10%	25/1/2029	198,805	0.01%
Principal Life Global Funding II	\$200,000	2.50%	16/9/2029	175,438	0.00%
Principal Life Global Funding II	\$250,000	1.50%	27/8/2030	200,333	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Principal Life Global Funding II	\$100,000	1.63%	19/11/2030	79,508	0.00%
Procter & Gamble Co.	\$500,000	0.55%	29/10/2025	471,634	0.01%
Procter & Gamble Co.	\$300,000	2.70%	2/2/2026	289,626	0.01%
Procter & Gamble Co.	€230,000	3.25%	2/8/2026	246,367	0.01%
Procter & Gamble Co.	\$150,000	2.45%	3/11/2026	142,097	0.00%
Procter & Gamble Co. ¹	\$925,000	1.90%	1/2/2027	861,213	0.02%
Procter & Gamble Co.	\$225,000	2.80%	25/3/2027	213,864	0.01%
Procter & Gamble Co.	\$325,000	2.85%	11/8/2027	307,108	0.01%
Procter & Gamble Co.	\$175,000	3.95%	26/1/2028	171,248	0.00%
Procter & Gamble Co. ¹	\$375,000	4.35%	29/1/2029	371,705	0.01%
Procter & Gamble Co.	£300,000	1.80%	3/5/2029	339,161	0.01%
Procter & Gamble Co.	€200,000	1.25%	25/10/2029	194,543	0.00%
Procter & Gamble Co.	\$500,000	3.00%	25/3/2030	460,203	0.01%
Procter & Gamble Co. ¹	€1,200,000	0.35%	5/5/2030	1,095,037	0.03%
Procter & Gamble Co. ¹	\$800,000	1.20%	29/10/2030	651,397	0.02%
Procter & Gamble Co.	\$175,000	1.95%	23/4/2031	148,823	0.00%
Procter & Gamble Co.	€100,000	3.25%	2/8/2031	107,388	0.00%
Procter & Gamble Co.	\$350,000	2.30%	1/2/2032	300,907	0.01%
Procter & Gamble Co.	\$450,000	4.55%	29/1/2034	441,547	0.01%
Procter & Gamble Co.	\$150,000	5.80%	15/8/2034	162,723	0.00%
Procter & Gamble Co.	\$150,000	5.55%	5/3/2037	158,655	0.00%
Procter & Gamble Co.	€100,000	1.88%	30/10/2038	89,235	0.00%
Procter & Gamble Co.	\$200,000	3.55%	25/3/2040	167,086	0.00%
Procter & Gamble Co.	€100,000	0.90%	4/11/2041	71,581	0.00%
Procter & Gamble Co.	\$113,000	3.50%	25/10/2047	88,737	0.00%
Procter & Gamble Co.	\$163,000	3.60%	25/3/2050	128,811	0.00%
Progress Energy, Inc.	\$270,000	7.75%	1/3/2031	302,734	0.01%
Progress Energy, Inc.	\$325,000	6.00%	1/12/2039	326,515	0.01%
Progressive Corp.	\$275,000	6.63%	1/3/2029	294,161	0.01%
Progressive Corp.	\$200,000	4.00%	1/3/2029	191,507	0.00%
Progressive Corp.	\$200,000	3.20%	26/3/2030	182,266	0.00%
Progressive Corp.	\$200,000	6.25%	1/12/2032	213,984	0.01%
Progressive Corp.	\$150,000	4.95%	15/6/2033	148,486	0.00%
Progressive Corp.	\$375,000	4.13%	15/4/2047	307,178	0.01%
Progressive Corp.	\$300,000	4.20%	15/3/2048	246,250	0.01%
Progressive Corp.	\$330,000	3.95%	26/3/2050	259,398	0.01%
Progressive Corp.	\$200,000	3.70%	15/3/2052	149,238	0.00%
Prologis Euro Finance LLC	€700,000	0.25%	10/9/2027	673,920	0.02%
Prologis Euro Finance LLC	€100,000	0.38%	6/2/2028	95,378	0.00%
Prologis Euro Finance LLC	€100,000	0.63%	10/9/2031	85,972	0.00%
Prologis Euro Finance LLC	€300,000	0.50%	16/2/2032	249,808	0.01%
Prologis Euro Finance LLC	€600,000	4.63%	23/5/2033	668,131	0.02%
Prologis Euro Finance LLC	€200,000	1.50%	8/2/2034	174,110	0.00%
Prologis Euro Finance LLC	€900,000	1.00%	6/2/2035	722,448	0.02%
Prologis Euro Finance LLC	€200,000	1.00%	16/2/2041	132,966	0.00%
Prologis Euro Finance LLC	€200,000	4.25%	31/1/2043	209,982	0.01%
Prologis Euro Finance LLC	€100,000	1.50%	10/9/2049	60,883	0.00%
Prologis LP	€200,000	3.00%	2/6/2026	212,089	0.01%
Prologis LP	\$70,000	3.25%	30/6/2026	67,478	0.00%
Prologis LP	\$550,000	2.13%	15/4/2027	507,929	0.01%
Prologis LP	\$50,000	3.38%	15/12/2027	47,414	0.00%
Prologis LP	\$150,000	4.88%	15/6/2028	149,352	0.00%
Prologis LP	\$125,000	4.00%	15/9/2028	120,311	0.00%
Prologis LP	\$50,000	3.88%	15/9/2028	47,866	0.00%
Prologis LP	\$150,000	4.38%	1/2/2029	146,116	0.00%
Prologis LP	CAD135,000	4.70%	1/3/2029	98,663	0.00%
Prologis LP	£400,000	2.25%	30/6/2029	445,465	0.01%
Prologis LP	\$50,000	2.88%	15/11/2029	44,909	0.00%
Prologis LP	\$500,000	2.25%	15/4/2030	430,265	0.01%
Prologis LP	\$385,000	1.25%	15/10/2030	307,242	0.01%
Prologis LP	CAD160,000	5.25%	15/1/2031	119,792	0.00%
Prologis LP	\$200,000	1.75%	1/2/2031	162,331	0.00%
Prologis LP	\$150,000	2.25%	15/1/2032	122,702	0.00%
Prologis LP	\$200,000	4.63%	15/1/2033	191,418	0.00%
Prologis LP	\$200,000	4.75%	15/6/2033	192,721	0.00%
Prologis LP	\$200,000	5.13%	15/1/2034	197,353	0.01%
Prologis LP	\$300,000	5.00%	15/3/2034	293,600	0.01%
Prologis LP	£250,000	5.63%	4/5/2040	313,947	0.01%
Prologis LP	\$100,000	4.38%	15/9/2048	83,859	0.00%
Prologis LP	\$200,000	3.05%	1/3/2050	131,169	0.00%
Prologis LP	\$535,000	3.00%	15/4/2050	346,661	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Prologis LP	\$200,000	2.13%	15/10/2050	106,221	0.00%
Prologis LP	\$350,000	5.25%	15/6/2053	330,598	0.01%
Prologis LP	\$175,000	5.25%	15/3/2054	165,574	0.00%
Prologis Targeted US Logistics Fund LP	\$200,000	5.50%	1/4/2034	200,344	0.01%
Prospect Capital Corp.	\$150,000	3.36%	15/11/2026	137,861	0.00%
Prospect Capital Corp.	\$150,000	3.44%	15/10/2028	128,059	0.00%
Protective Life Corp.	\$200,000	4.30%	30/9/2028	192,691	0.00%
Protective Life Corp.	\$280,000	3.40%	15/1/2030	250,146	0.01%
Protective Life Global Funding	\$200,000	1.62%	15/4/2026	187,196	0.00%
Protective Life Global Funding	\$1,450,000	1.30%	20/9/2026	1,326,556	0.03%
Protective Life Global Funding	\$350,000	5.22%	12/6/2029	349,499	0.01%
Protective Life Global Funding	\$450,000	1.74%	21/9/2030	367,685	0.01%
Providence St Joseph Health Obligated Group	\$700,000	2.53%	1/10/2029	613,812	0.01%
Providence St Joseph Health Obligated Group	\$250,000	5.40%	1/10/2033	248,812	0.01%
Providence St Joseph Health Obligated Group	\$150,000	3.74%	1/10/2047	114,757	0.00%
Providence St Joseph Health Obligated Group	\$50,000	3.93%	1/10/2048	38,787	0.00%
Providence St Joseph Health Obligated Group	\$225,000	2.70%	1/10/2051	133,063	0.00%
Prudential Financial, Inc.	\$175,000	5.70%	14/12/2036	179,073	0.00%
Prudential Financial, Inc.	\$245,000	6.63%	1/12/2037	272,599	0.01%
Prudential Financial, Inc.	\$225,000	3.00%	10/3/2040	166,357	0.00%
Prudential Financial, Inc.	\$250,000	6.63%	21/6/2040	274,870	0.01%
Prudential Financial, Inc.	\$325,000	4.60%	15/5/2044	283,554	0.01%
Prudential Financial, Inc.^	\$306,000	5.38%	15/5/2045	302,872	0.01%
Prudential Financial, Inc.^	\$200,000	4.50%	15/9/2047	188,917	0.00%
Prudential Financial, Inc.	\$240,000	3.91%	7/12/2047	184,541	0.00%
Prudential Financial, Inc.	\$210,000	4.42%	27/3/2048	174,481	0.00%
Prudential Financial, Inc.^	\$375,000	5.70%	15/9/2048	367,559	0.01%
Prudential Financial, Inc.	\$318,000	3.94%	7/12/2049	241,215	0.01%
Prudential Financial, Inc.	\$350,000	4.35%	25/2/2050	285,040	0.01%
Prudential Financial, Inc.^	\$250,000	3.70%	1/10/2050	217,455	0.01%
Prudential Financial, Inc.	\$450,000	3.70%	13/3/2051	325,947	0.01%
Prudential Financial, Inc.^	\$400,000	5.13%	1/3/2052	371,241	0.01%
Prudential Financial, Inc.^	\$462,000	6.00%	1/9/2052	455,597	0.01%
Prudential Financial, Inc.^	\$150,000	6.75%	1/3/2053	153,730	0.00%
Prudential Financial, Inc.^	\$350,000	6.50%	15/3/2054	353,920	0.01%
Public Service Co. of Colorado	\$100,000	3.70%	15/6/2028	94,900	0.00%
Public Service Co. of Colorado	\$230,000	1.90%	15/1/2031	186,843	0.00%
Public Service Co. of Colorado	\$170,000	4.10%	1/6/2032	156,336	0.00%
Public Service Co. of Colorado	\$150,000	5.35%	15/5/2034	148,655	0.00%
Public Service Co. of Colorado	\$100,000	6.25%	1/9/2037	104,535	0.00%
Public Service Co. of Colorado	\$390,000	3.60%	15/9/2042	292,102	0.01%
Public Service Co. of Colorado	\$205,000	3.80%	15/6/2047	149,458	0.00%
Public Service Co. of Colorado	\$150,000	4.05%	15/9/2049	114,005	0.00%
Public Service Co. of Colorado	\$180,000	3.20%	1/3/2050	118,264	0.00%
Public Service Co. of Colorado	\$115,000	2.70%	15/1/2051	67,746	0.00%
Public Service Co. of Colorado	\$155,000	4.50%	1/6/2052	125,718	0.00%
Public Service Co. of Colorado	\$285,000	5.25%	1/4/2053	260,808	0.01%
Public Service Co. of Colorado	\$275,000	5.75%	15/5/2054	271,837	0.01%
Public Service Co. of New Hampshire	\$200,000	2.20%	15/6/2031	165,871	0.00%
Public Service Co. of New Hampshire	\$150,000	5.35%	1/10/2033	150,835	0.00%
Public Service Co. of New Hampshire	\$95,000	3.60%	1/7/2049	69,760	0.00%
Public Service Co. of New Hampshire	\$100,000	5.15%	15/1/2053	93,337	0.00%
Public Service Co. of Oklahoma	\$185,000	5.25%	15/1/2033	180,984	0.00%
Public Service Co. of Oklahoma	\$180,000	3.15%	15/8/2051	115,697	0.00%
Public Service Electric & Gas Co.	\$200,000	3.65%	1/9/2028	190,547	0.00%
Public Service Electric & Gas Co.	\$425,000	1.90%	15/8/2031	343,545	0.01%
Public Service Electric & Gas Co.	\$375,000	4.65%	15/3/2033	361,257	0.01%
Public Service Electric & Gas Co.	\$135,000	5.20%	1/8/2033	135,100	0.00%
Public Service Electric & Gas Co.	\$150,000	5.20%	1/3/2034	150,112	0.00%
Public Service Electric & Gas Co.	\$275,000	5.50%	1/3/2040	274,806	0.01%
Public Service Electric & Gas Co.	\$100,000	3.65%	1/9/2042	78,259	0.00%
Public Service Electric & Gas Co.	\$170,000	3.80%	1/1/2043	137,031	0.00%
Public Service Electric & Gas Co.	\$175,000	3.80%	1/3/2046	136,639	0.00%
Public Service Electric & Gas Co.	\$135,000	3.60%	1/12/2047	100,336	0.00%
Public Service Electric & Gas Co.	\$150,000	4.05%	1/5/2048	120,529	0.00%
Public Service Electric & Gas Co.	\$125,000	3.85%	1/5/2049	96,760	0.00%
Public Service Electric & Gas Co.	\$100,000	3.15%	1/1/2050	68,200	0.00%
Public Service Electric & Gas Co.	\$700,000	2.05%	1/8/2050	377,356	0.01%
Public Service Electric & Gas Co.	\$200,000	3.00%	1/3/2051	130,486	0.00%
Public Service Electric & Gas Co.	\$115,000	5.13%	15/3/2053	108,788	0.00%
Public Service Electric & Gas Co.	\$135,000	5.45%	1/8/2053	133,000	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Public Service Electric & Gas Co.	\$300,000	5.45%	1/3/2054	296,095	0.01%
Public Service Enterprise Group, Inc.	\$180,000	0.80%	15/8/2025	170,929	0.00%
Public Service Enterprise Group, Inc.	\$475,000	5.85%	15/11/2027	483,017	0.01%
Public Service Enterprise Group, Inc.	\$225,000	5.20%	1/4/2029	224,435	0.01%
Public Service Enterprise Group, Inc.	\$190,000	1.60%	15/8/2030	153,868	0.00%
Public Service Enterprise Group, Inc.	\$390,000	2.45%	15/11/2031	321,050	0.01%
Public Service Enterprise Group, Inc.	\$140,000	6.13%	15/10/2033	145,377	0.00%
Public Service Enterprise Group, Inc.	\$125,000	5.45%	1/4/2034	123,975	0.00%
Public Storage Operating Co.	\$425,000	0.88%	15/2/2026	396,491	0.01%
Public Storage Operating Co.	\$450,000	1.50%	9/11/2026	414,149	0.01%
Public Storage Operating Co.	\$200,000	3.09%	15/9/2027	188,465	0.00%
Public Storage Operating Co.	\$325,000	1.85%	1/5/2028	289,076	0.01%
Public Storage Operating Co.	\$175,000	5.13%	15/1/2029	176,582	0.00%
Public Storage Operating Co.	€300,000	0.50%	9/9/2030	266,063	0.01%
Public Storage Operating Co.	\$250,000	2.30%	1/5/2031	210,258	0.01%
Public Storage Operating Co.	€300,000	0.88%	24/1/2032	263,721	0.01%
Public Storage Operating Co.	\$375,000	5.10%	1/8/2033	371,986	0.01%
Public Storage Operating Co.	\$240,000	5.35%	1/8/2053	231,435	0.01%
Puget Energy, Inc.	\$500,000	2.38%	15/6/2028	446,048	0.01%
Puget Energy, Inc.	\$190,000	4.10%	15/6/2030	174,460	0.00%
Puget Energy, Inc.	\$110,000	4.22%	15/3/2032	98,599	0.00%
Puget Sound Energy, Inc.	\$150,000	5.33%	15/6/2034	149,475	0.00%
Puget Sound Energy, Inc.	\$50,000	6.27%	15/3/2037	53,223	0.00%
Puget Sound Energy, Inc.	\$50,000	5.76%	1/10/2039	50,298	0.00%
Puget Sound Energy, Inc.	\$100,000	5.80%	15/3/2040	99,917	0.00%
Puget Sound Energy, Inc.	\$40,000	5.64%	15/4/2041	39,227	0.00%
Puget Sound Energy, Inc.	\$155,000	4.30%	20/5/2045	126,706	0.00%
Puget Sound Energy, Inc.	\$225,000	4.22%	15/6/2048	178,279	0.00%
Puget Sound Energy, Inc.	\$180,000	3.25%	15/9/2049	118,540	0.00%
Puget Sound Energy, Inc.	\$200,000	2.89%	15/9/2051	123,250	0.00%
Puget Sound Energy, Inc.	\$195,000	5.45%	1/6/2053	187,362	0.00%
Puget Sound Energy, Inc.	\$150,000	5.69%	15/6/2054	148,552	0.00%
PulteGroup, Inc.	\$202,000	5.00%	15/1/2027	200,479	0.01%
PulteGroup, Inc.	\$100,000	7.88%	15/6/2032	114,438	0.00%
PulteGroup, Inc.	\$200,000	6.38%	15/5/2033	210,161	0.01%
PVH Corp.	\$450,000	4.63%	10/7/2025	444,932	0.01%
PVH Corp.	€500,000	4.13%	16/7/2029	533,856	0.01%
Qorvo, Inc.	\$290,000	4.38%	15/10/2029	273,641	0.01%
Qorvo, Inc.	\$200,000	3.38%	1/4/2031	171,346	0.00%
QUALCOMM, Inc. ¹	\$850,000	3.25%	20/5/2027	811,858	0.02%
QUALCOMM, Inc.	\$788,000	1.30%	20/5/2028	690,511	0.02%
QUALCOMM, Inc.	\$916,000	1.65%	20/5/2032	721,729	0.02%
QUALCOMM, Inc.	\$175,000	4.65%	20/5/2035	170,201	0.00%
QUALCOMM, Inc.	\$475,000	4.80%	20/5/2045	439,013	0.01%
QUALCOMM, Inc.	\$500,000	4.30%	20/5/2047	426,341	0.01%
QUALCOMM, Inc.	\$500,000	3.25%	20/5/2050	353,028	0.01%
QUALCOMM, Inc.	\$350,000	4.50%	20/5/2052	302,076	0.01%
QUALCOMM, Inc.	\$450,000	6.00%	20/5/2053	483,816	0.01%
Quanta Services, Inc.	\$375,000	3.05%	1/10/2041	263,735	0.01%
Quest Diagnostics, Inc.	\$100,000	3.45%	1/6/2026	96,634	0.00%
Quest Diagnostics, Inc.	\$475,000	4.20%	30/6/2029	457,292	0.01%
Quest Diagnostics, Inc.	\$440,000	2.80%	30/6/2031	376,455	0.01%
Quest Diagnostics, Inc.	\$300,000	6.40%	30/11/2033	321,133	0.01%
Quest Diagnostics, Inc.	\$50,000	4.70%	30/3/2045	44,505	0.00%
Radian Group, Inc.	\$200,000	4.88%	15/3/2027	195,505	0.00%
Radian Group, Inc.	\$225,000	6.20%	15/5/2029	227,257	0.01%
Rady Children's Hospital-San Diego	\$200,000	3.15%	15/8/2051	139,712	0.00%
Ralph Lauren Corp.	\$350,000	3.75%	15/9/2025	342,943	0.01%
Ralph Lauren Corp.	\$325,000	2.95%	15/6/2030	290,125	0.01%
Raymond James Financial, Inc.	\$400,000	4.95%	15/7/2046	359,749	0.01%
Raymond James Financial, Inc.	\$350,000	3.75%	1/4/2051	257,597	0.01%
Rayonier LP	\$200,000	2.75%	17/5/2031	167,018	0.00%
Realty Income Corp.	\$500,000	0.75%	15/3/2026	461,941	0.01%
Realty Income Corp.	\$300,000	4.13%	15/10/2026	292,487	0.01%
Realty Income Corp.	£220,000	1.88%	14/1/2027	254,246	0.01%
Realty Income Corp.	\$100,000	3.00%	15/1/2027	94,722	0.00%
Realty Income Corp.	£300,000	1.13%	13/7/2027	335,247	0.01%
Realty Income Corp.	\$625,000	3.95%	15/8/2027	602,449	0.01%
Realty Income Corp.	\$775,000	3.40%	15/1/2028	730,822	0.02%
Realty Income Corp.	\$200,000	2.10%	15/3/2028	179,192	0.00%
Realty Income Corp.	\$100,000	4.70%	15/12/2028	98,145	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Realty Income Corp.	\$100,000	4.75%	15/2/2029	98,234	0.00%
Realty Income Corp.	\$300,000	3.10%	15/12/2029	269,674	0.01%
Realty Income Corp.	\$400,000	3.40%	15/1/2030	364,316	0.01%
Realty Income Corp.	\$450,000	4.85%	15/3/2030	441,096	0.01%
Realty Income Corp.	€100,000	4.88%	6/7/2030	111,591	0.00%
Realty Income Corp.	€100,000	1.63%	15/12/2030	100,997	0.00%
Realty Income Corp.	\$400,000	3.25%	15/1/2031	353,529	0.01%
Realty Income Corp.	\$100,000	3.20%	15/2/2031	87,676	0.00%
Realty Income Corp.	€200,000	5.75%	5/12/2031	256,919	0.01%
Realty Income Corp.	\$250,000	2.70%	15/2/2032	207,860	0.01%
Realty Income Corp.	\$350,000	5.63%	13/10/2032	354,543	0.01%
Realty Income Corp.	€100,000	1.75%	13/7/2033	93,659	0.00%
Realty Income Corp.	\$300,000	4.90%	15/7/2033	286,715	0.01%
Realty Income Corp.	\$240,000	5.13%	15/2/2034	232,903	0.01%
Realty Income Corp.	€150,000	5.13%	6/7/2034	173,269	0.00%
Realty Income Corp.	€259,000	6.00%	5/12/2039	339,523	0.01%
Realty Income Corp.	€100,000	2.50%	14/1/2042	83,048	0.00%
Realty Income Corp.	\$110,000	4.65%	15/3/2047	94,779	0.00%
Regal Rexnord Corp.	\$325,000	6.05%	15/2/2026	326,432	0.01%
Regal Rexnord Corp.	\$325,000	6.05%	15/4/2028	328,877	0.01%
Regal Rexnord Corp.	\$325,000	6.30%	15/2/2030	331,807	0.01%
Regal Rexnord Corp.	\$555,000	6.40%	15/4/2033	569,691	0.01%
Regency Centers LP	\$350,000	3.60%	1/2/2027	335,792	0.01%
Regency Centers LP	\$245,000	2.95%	15/9/2029	219,879	0.01%
Regency Centers LP	\$200,000	3.70%	15/6/2030	184,045	0.00%
Regency Centers LP	\$275,000	5.25%	15/1/2034	267,844	0.01%
Regency Centers LP	\$200,000	4.40%	1/2/2047	161,508	0.00%
Regency Centers LP	\$50,000	4.65%	15/3/2049	41,378	0.00%
Regeneron Pharmaceuticals, Inc.	\$400,000	1.75%	15/9/2030	329,214	0.01%
Regeneron Pharmaceuticals, Inc.	\$275,000	2.80%	15/9/2050	168,567	0.00%
Regions Financial Corp.	\$250,000	1.80%	12/8/2028	215,913	0.01%
Regions Financial Corp. ^	\$375,000	5.72%	6/6/2030	374,681	0.01%
Regions Financial Corp.	\$200,000	7.38%	10/12/2037	215,910	0.01%
Reinsurance Group of America, Inc.	\$215,000	3.90%	15/5/2029	201,722	0.01%
Reinsurance Group of America, Inc.	\$280,000	6.00%	15/9/2033	285,114	0.01%
Reinsurance Group of America, Inc.	\$200,000	5.75%	15/9/2034	199,301	0.01%
Reliance Standard Life Global Funding II	\$170,000	5.24%	2/2/2026	168,206	0.00%
Reliance Standard Life Global Funding II	\$400,000	1.51%	28/9/2026	362,008	0.01%
Reliance, Inc.	\$500,000	1.30%	15/8/2025	475,854	0.01%
Reliance, Inc.	\$200,000	2.15%	15/8/2030	167,286	0.00%
RenaissanceRe Holdings Ltd.	\$200,000	3.60%	15/4/2029	184,645	0.00%
RenaissanceRe Holdings Ltd.	\$200,000	5.75%	5/6/2033	200,193	0.01%
Republic Services, Inc.	\$225,000	3.38%	15/11/2027	213,453	0.01%
Republic Services, Inc.	\$280,000	3.95%	15/5/2028	269,150	0.01%
Republic Services, Inc.	\$150,000	5.00%	15/11/2029	149,424	0.00%
Republic Services, Inc.	\$275,000	2.30%	1/3/2030	237,585	0.01%
Republic Services, Inc.	\$500,000	2.38%	15/3/2033	399,621	0.01%
Republic Services, Inc.	\$325,000	5.00%	1/4/2034	318,137	0.01%
Republic Services, Inc.	\$145,000	6.20%	1/3/2040	153,844	0.00%
Republic Services, Inc.	\$75,000	5.70%	15/5/2041	75,727	0.00%
Republic Services, Inc.	\$350,000	3.05%	1/3/2050	232,706	0.01%
Retail Opportunity Investments Partnership LP	\$200,000	6.75%	15/10/2028	207,012	0.01%
Revvity, Inc.	\$250,000	1.90%	15/9/2028	218,718	0.01%
Revvity, Inc.	\$475,000	3.30%	15/9/2029	432,244	0.01%
Revvity, Inc.	\$250,000	2.25%	15/9/2031	204,257	0.01%
Revvity, Inc.	\$150,000	3.63%	15/3/2051	104,217	0.00%
Rexford Industrial Realty LP	\$100,000	5.00%	15/6/2028	98,913	0.00%
Rexford Industrial Realty LP	\$400,000	2.15%	1/9/2031	318,747	0.01%
RGA Global Funding	\$250,000	2.00%	30/11/2026	230,468	0.01%
RGA Global Funding	\$250,000	5.45%	24/5/2029	250,571	0.01%
RGA Global Funding	\$400,000	5.50%	11/1/2031	399,358	0.01%
Roche Finance Europe BV	€300,000	3.20%	27/8/2029	321,754	0.01%
Roche Finance Europe BV	€400,000	3.56%	3/5/2044	418,427	0.01%
Roche Holdings, Inc.	\$750,000	5.27%	13/11/2026	753,350	0.02%
Roche Holdings, Inc.	\$400,000	2.31%	10/3/2027	373,711	0.01%
Roche Holdings, Inc.	\$750,000	5.34%	13/11/2028	761,988	0.02%
Roche Holdings, Inc.	\$275,000	4.79%	8/3/2029	274,144	0.01%
Roche Holdings, Inc.	\$450,000	5.49%	13/11/2030	462,516	0.01%
Roche Holdings, Inc.	\$275,000	4.91%	8/3/2031	273,815	0.01%
Roche Holdings, Inc.	\$800,000	5.59%	13/11/2033	828,709	0.02%
Roche Holdings, Inc.	\$675,000	4.99%	8/3/2034	668,797	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Roche Holdings, Inc.	\$475,000	5.22%	8/3/2054	465,669	0.01%
Rochester Gas & Electric Corp.	\$200,000	3.10%	1/6/2027	188,764	0.00%
Rockefeller Foundation	\$200,000	2.49%	1/10/2050	123,998	0.00%
Rockwell Automation, Inc.	\$50,000	3.50%	1/3/2029	47,214	0.00%
Rockwell Automation, Inc.	\$425,000	1.75%	15/8/2031	343,234	0.01%
Rockwell Automation, Inc.	\$50,000	4.20%	1/3/2049	41,815	0.00%
Rockwell Automation, Inc.	\$225,000	2.80%	15/8/2061	129,222	0.00%
Rohm & Haas Co.	\$400,000	7.85%	15/7/2029	442,391	0.01%
Roper Technologies, Inc.	\$750,000	1.00%	15/9/2025	710,260	0.02%
Roper Technologies, Inc.	\$675,000	2.95%	15/9/2029	607,087	0.01%
Roper Technologies, Inc.	\$450,000	1.75%	15/2/2031	362,484	0.01%
Ross Stores, Inc.	\$450,000	0.88%	15/4/2026	416,111	0.01%
Royal Bank of Canada	\$275,000	4.88%	19/1/2027	273,232	0.01%
Royal Caribbean Cruises Ltd.	\$500,000	8.25%	15/1/2029	527,751	0.01%
Royalty Pharma plc	\$405,000	1.20%	2/9/2025	384,628	0.01%
Royalty Pharma plc	\$500,000	1.75%	2/9/2027	449,125	0.01%
Royalty Pharma plc	\$325,000	2.20%	2/9/2030	270,997	0.01%
Royalty Pharma plc	\$300,000	3.30%	2/9/2040	216,638	0.01%
Royalty Pharma plc	\$250,000	3.55%	2/9/2050	167,939	0.00%
RPM International, Inc.	\$275,000	3.75%	15/3/2027	263,794	0.01%
RPM International, Inc.	\$335,000	4.55%	1/3/2029	323,797	0.01%
RPM International, Inc.	\$140,000	4.25%	15/1/2048	115,711	0.00%
RTX Corp.	\$425,000	3.95%	16/8/2025	417,789	0.01%
RTX Corp.	\$200,000	5.00%	27/2/2026	199,014	0.01%
RTX Corp.	\$435,000	5.75%	8/11/2026	439,664	0.01%
RTX Corp.	\$795,000	3.50%	15/3/2027	762,114	0.02%
RTX Corp.	\$300,000	3.13%	4/5/2027	284,485	0.01%
RTX Corp.	\$50,000	7.20%	15/8/2027	53,158	0.00%
RTX Corp. ¹	\$1,385,000	4.13%	16/11/2028	1,333,884	0.03%
RTX Corp.	\$415,000	5.75%	15/1/2029	425,923	0.01%
RTX Corp.	€200,000	2.15%	18/5/2030	194,257	0.00%
RTX Corp.	\$425,000	1.90%	1/9/2031	340,905	0.01%
RTX Corp.	\$875,000	5.15%	27/2/2033	865,785	0.02%
RTX Corp.	\$725,000	6.10%	15/3/2034	763,428	0.02%
RTX Corp.	\$575,000	6.13%	15/7/2038	603,173	0.01%
RTX Corp.	\$210,000	4.45%	16/11/2038	185,842	0.00%
RTX Corp.	\$250,000	4.88%	15/10/2040	227,937	0.01%
RTX Corp.	\$50,000	4.70%	15/12/2041	44,262	0.00%
RTX Corp. ¹	\$1,015,000	4.50%	1/6/2042	880,633	0.02%
RTX Corp.	\$200,000	4.80%	15/12/2043	177,645	0.00%
RTX Corp.	\$650,000	4.15%	15/5/2045	524,809	0.01%
RTX Corp.	\$570,000	3.75%	1/11/2046	426,764	0.01%
RTX Corp.	\$500,000	4.35%	15/4/2047	411,729	0.01%
RTX Corp.	\$200,000	4.05%	4/5/2047	157,236	0.00%
RTX Corp.	\$400,000	4.63%	16/11/2048	343,339	0.01%
RTX Corp.	\$225,000	3.13%	1/7/2050	147,785	0.00%
RTX Corp.	\$425,000	2.82%	1/9/2051	258,569	0.01%
RTX Corp.	\$425,000	3.03%	15/3/2052	271,023	0.01%
RTX Corp.	\$225,000	5.38%	27/2/2053	213,656	0.01%
RTX Corp.	\$700,000	6.40%	15/3/2054	763,825	0.02%
RWE Finance US LLC	\$350,000	5.88%	16/4/2034	350,413	0.01%
RWE Finance US LLC	\$350,000	6.25%	16/4/2054	346,421	0.01%
Ryder System, Inc.	\$425,000	1.75%	1/9/2026	393,261	0.01%
Ryder System, Inc.	\$375,000	2.90%	1/12/2026	354,334	0.01%
Ryder System, Inc.	\$50,000	2.85%	1/3/2027	47,104	0.00%
Ryder System, Inc.	\$200,000	4.30%	15/6/2027	195,066	0.00%
Ryder System, Inc.	\$250,000	5.65%	1/3/2028	253,516	0.01%
Ryder System, Inc.	\$275,000	5.25%	1/6/2028	275,570	0.01%
Ryder System, Inc.	\$150,000	6.30%	1/12/2028	156,205	0.00%
Ryder System, Inc.	\$375,000	5.38%	15/3/2029	376,514	0.01%
Ryder System, Inc.	\$100,000	5.50%	1/6/2029	101,035	0.00%
Ryder System, Inc.	\$150,000	6.60%	1/12/2033	160,116	0.00%
S&P Global, Inc.	\$125,000	2.95%	22/1/2027	118,547	0.00%
S&P Global, Inc.	\$715,000	2.45%	1/3/2027	668,487	0.02%
S&P Global, Inc.	\$250,000	4.75%	1/8/2028	248,182	0.01%
S&P Global, Inc.	\$410,000	2.70%	1/3/2029	371,414	0.01%
S&P Global, Inc.	\$700,000	4.25%	1/5/2029	679,407	0.02%
S&P Global, Inc.	\$265,000	2.50%	1/12/2029	234,292	0.01%
S&P Global, Inc.	\$525,000	2.90%	1/3/2032	453,775	0.01%
S&P Global, Inc.	\$425,000	5.25%	15/9/2033	428,793	0.01%
S&P Global, Inc.	\$190,000	3.25%	1/12/2049	133,352	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
S&P Global, Inc.	\$250,000	3.70%	1/3/2052	188,646	0.00%
S&P Global, Inc.	\$200,000	2.30%	15/8/2060	101,785	0.00%
S&P Global, Inc.	\$200,000	3.90%	1/3/2062	148,445	0.00%
Sabal Trail Transmission LLC	\$150,000	4.25%	1/5/2028	144,455	0.00%
Sabal Trail Transmission LLC	\$230,000	4.68%	1/5/2038	208,871	0.01%
Sabal Trail Transmission LLC	\$110,000	4.83%	1/5/2048	94,336	0.00%
Sabine Pass Liquefaction LLC	\$475,000	5.88%	30/6/2026	477,030	0.01%
Sabine Pass Liquefaction LLC	\$570,000	5.00%	15/3/2027	565,372	0.01%
Sabine Pass Liquefaction LLC	\$910,000	4.20%	15/3/2028	878,062	0.02%
Sabine Pass Liquefaction LLC	\$1,220,000	4.50%	15/5/2030	1,170,317	0.03%
Sabine Pass Liquefaction LLC	\$580,000	5.90%	15/9/2037	594,244	0.01%
Sabra Health Care LP	\$250,000	3.90%	15/10/2029	225,988	0.01%
Sabra Health Care LP	\$425,000	3.20%	1/12/2031	353,537	0.01%
Safehold GL Holdings LLC	\$140,000	2.80%	15/6/2031	117,049	0.00%
Safehold GL Holdings LLC	\$175,000	2.85%	15/1/2032	143,779	0.00%
Salesforce, Inc.	\$550,000	3.70%	11/4/2028	530,363	0.01%
Salesforce, Inc.	\$690,000	1.50%	15/7/2028	606,397	0.01%
Salesforce, Inc.	\$625,000	1.95%	15/7/2031	512,775	0.01%
Salesforce, Inc.	\$250,000	2.70%	15/7/2041	174,711	0.00%
Salesforce, Inc.	\$825,000	2.90%	15/7/2051	531,561	0.01%
Salesforce, Inc.	\$470,000	3.05%	15/7/2061	290,155	0.01%
Sammons Financial Group, Inc.	\$350,000	3.35%	16/4/2031	291,069	0.01%
Sammons Financial Group, Inc.	\$200,000	4.75%	8/4/2032	178,267	0.00%
Sammons Financial Group, Inc.	\$250,000	6.88%	15/4/2034	256,200	0.01%
San Diego Gas & Electric Co.	\$375,000	2.50%	15/5/2026	357,303	0.01%
San Diego Gas & Electric Co.	\$175,000	4.95%	15/8/2028	174,228	0.00%
San Diego Gas & Electric Co.	\$250,000	1.70%	1/10/2030	205,267	0.01%
San Diego Gas & Electric Co.	\$165,000	6.00%	1/6/2039	174,259	0.00%
San Diego Gas & Electric Co.	\$425,000	4.50%	15/8/2040	378,957	0.01%
San Diego Gas & Electric Co.	\$320,000	4.15%	15/5/2048	258,205	0.01%
San Diego Gas & Electric Co.	\$200,000	3.32%	15/4/2050	136,390	0.00%
San Diego Gas & Electric Co.	\$160,000	2.95%	15/8/2051	103,961	0.00%
San Diego Gas & Electric Co.	\$100,000	3.70%	15/3/2052	72,147	0.00%
San Diego Gas & Electric Co.	\$275,000	5.35%	1/4/2053	259,947	0.01%
San Diego Gas & Electric Co.	\$225,000	5.55%	15/4/2054	220,127	0.01%
Santander Holdings USA, Inc.	\$400,000	4.50%	17/7/2025	394,298	0.01%
Santander Holdings USA, Inc.^	\$400,000	5.81%	9/9/2026	398,585	0.01%
Santander Holdings USA, Inc.	\$200,000	3.24%	5/10/2026	189,534	0.00%
Santander Holdings USA, Inc.	\$575,000	4.40%	13/7/2027	555,718	0.01%
Santander Holdings USA, Inc.^	\$500,000	2.49%	6/1/2028	460,741	0.01%
Santander Holdings USA, Inc.^	\$300,000	6.50%	9/3/2029	305,390	0.01%
Santander Holdings USA, Inc.^	\$200,000	6.17%	9/1/2030	201,712	0.01%
Santander Holdings USA, Inc.^	\$375,000	7.66%	9/11/2031	406,187	0.01%
Santander Holdings USA, Inc.^	\$300,000	6.34%	31/5/2035	299,389	0.01%
SBL Holdings, Inc.	\$260,000	5.13%	13/11/2026	250,733	0.01%
SBL Holdings, Inc.	\$200,000	5.00%	18/2/2031	175,190	0.00%
SC Johnson & Son, Inc.	\$200,000	4.00%	15/5/2043	157,443	0.00%
SC Johnson & Son, Inc.	\$350,000	4.75%	15/10/2046	301,495	0.01%
Schlumberger Finance BV	€1,000,000	1.38%	28/10/2026	1,022,228	0.02%
Schlumberger Finance BV	€400,000	0.50%	15/10/2031	347,048	0.01%
Schlumberger Finance BV	€200,000	2.00%	6/5/2032	191,678	0.00%
Schlumberger Finance France SAS	€100,000	1.00%	18/2/2026	102,876	0.00%
Schlumberger Holdings Corp.	\$165,000	4.00%	21/12/2025	161,541	0.00%
Schlumberger Holdings Corp.	\$175,000	5.00%	29/5/2027	174,465	0.00%
Schlumberger Holdings Corp.	\$595,000	3.90%	17/5/2028	567,937	0.01%
Schlumberger Holdings Corp.	\$350,000	4.30%	1/5/2029	337,905	0.01%
Schlumberger Holdings Corp.	\$175,000	5.00%	15/11/2029	173,718	0.00%
Schlumberger Investment SA	\$155,000	4.50%	15/5/2028	152,548	0.00%
Schlumberger Investment SA	\$470,000	2.65%	26/6/2030	414,001	0.01%
Schlumberger Investment SA	\$175,000	5.00%	1/6/2034	172,200	0.00%
Schneider Electric SE	€300,000	3.50%	12/6/2033	321,884	0.01%
Sealed Air Corp.	\$225,000	1.57%	15/10/2026	204,719	0.01%
Seattle Children's Hospital	\$100,000	2.72%	1/10/2050	63,713	0.00%
Securian Financial Group, Inc.	\$150,000	4.80%	15/4/2048	125,433	0.00%
Selective Insurance Group, Inc.	\$175,000	5.38%	1/3/2049	164,470	0.00%
Sempra	\$275,000	5.40%	1/8/2026	274,813	0.01%
Sempra	\$320,000	3.25%	15/6/2027	302,071	0.01%
Sempra	\$460,000	3.40%	1/2/2028	432,717	0.01%
Sempra	\$155,000	3.70%	1/4/2029	145,102	0.00%
Sempra	\$270,000	5.50%	1/8/2033	269,837	0.01%
Sempra	\$360,000	3.80%	1/2/2038	294,105	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sempra	\$325,000	6.00%	15/10/2039	328,703	0.01%
Sempra	\$300,000	4.00%	1/2/2048	228,232	0.01%
Sempra [^]	\$400,000	6.88%	1/10/2054	397,876	0.01%
Sempra Infrastructure Partners LP	\$125,000	3.25%	15/1/2032	103,043	0.00%
ServiceNow, Inc.	\$475,000	1.40%	1/9/2030	385,635	0.01%
Sharp HealthCare	\$125,000	2.68%	1/8/2050	79,331	0.00%
Sherwin-Williams Co.	\$200,000	3.45%	1/6/2027	190,589	0.00%
Sherwin-Williams Co.	\$275,000	2.95%	15/8/2029	247,870	0.01%
Sherwin-Williams Co.	\$180,000	4.00%	15/12/2042	144,686	0.00%
Sherwin-Williams Co.	\$210,000	4.55%	1/8/2045	178,164	0.00%
Sherwin-Williams Co.	\$200,000	4.50%	1/6/2047	168,842	0.00%
Sherwin-Williams Co.	\$375,000	3.80%	15/8/2049	282,922	0.01%
Shire Acquisitions Investments Ireland DAC	\$500,000	3.20%	23/9/2026	479,443	0.01%
Sierra Pacific Power Co.	\$125,000	2.60%	1/5/2026	119,215	0.00%
Sierra Pacific Power Co.	\$150,000	5.90%	15/3/2054	149,421	0.00%
Silgan Holdings, Inc.	\$250,000	1.40%	1/4/2026	231,645	0.01%
Simon International Finance SCA	€300,000	1.13%	19/3/2033	256,510	0.01%
Simon Property Group LP	\$325,000	3.30%	15/1/2026	314,944	0.01%
Simon Property Group LP	\$200,000	3.25%	30/11/2026	191,110	0.00%
Simon Property Group LP	\$600,000	1.38%	15/1/2027	546,750	0.01%
Simon Property Group LP	\$300,000	3.38%	1/12/2027	283,790	0.01%
Simon Property Group LP	\$275,000	1.75%	1/2/2028	245,006	0.01%
Simon Property Group LP	\$565,000	2.45%	13/9/2029	496,450	0.01%
Simon Property Group LP	\$150,000	2.20%	1/2/2031	123,946	0.00%
Simon Property Group LP	\$515,000	2.65%	1/2/2032	429,765	0.01%
Simon Property Group LP	\$120,000	6.75%	1/2/2040	130,150	0.00%
Simon Property Group LP	\$250,000	4.75%	15/3/2042	220,235	0.01%
Simon Property Group LP	\$185,000	4.25%	1/10/2044	150,220	0.00%
Simon Property Group LP	\$350,000	4.25%	30/11/2046	281,386	0.01%
Simon Property Group LP	\$425,000	3.25%	13/9/2049	284,982	0.01%
Simon Property Group LP	\$400,000	3.80%	15/7/2050	293,639	0.01%
Simon Property Group LP	\$200,000	5.85%	8/3/2053	198,742	0.01%
SiriusPoint Ltd.	\$150,000	7.00%	5/4/2029	151,666	0.00%
SITE Centers Corp.	\$100,000	3.63%	1/2/2025	98,764	0.00%
SITE Centers Corp.	\$200,000	4.70%	1/6/2027	198,663	0.01%
Sixth Street Lending Partners	\$300,000	6.50%	11/3/2029	296,923	0.01%
Sixth Street Specialty Lending, Inc.	\$200,000	2.50%	1/8/2026	185,897	0.00%
Sixth Street Specialty Lending, Inc.	\$125,000	6.13%	1/3/2029	123,459	0.00%
Skyworks Solutions, Inc.	\$575,000	1.80%	1/6/2026	534,602	0.01%
Smithfield Foods, Inc.	\$575,000	4.25%	1/2/2027	553,519	0.01%
Smithfield Foods, Inc.	\$325,000	3.00%	15/10/2030	275,613	0.01%
Smithfield Foods, Inc.	\$200,000	2.63%	13/9/2031	159,874	0.00%
Snap-on, Inc.	\$250,000	3.10%	1/5/2050	170,314	0.00%
Solventum Corp.	\$375,000	5.45%	25/2/2027	374,721	0.01%
Solventum Corp.	\$400,000	5.40%	1/3/2029	398,765	0.01%
Solventum Corp.	\$355,000	5.45%	13/3/2031	350,608	0.01%
Solventum Corp.	\$740,000	5.60%	23/3/2034	726,293	0.02%
Solventum Corp.	\$150,000	5.90%	30/4/2054	143,380	0.00%
Sonoco Products Co.	\$200,000	2.25%	1/2/2027	184,885	0.00%
Sonoco Products Co.	\$200,000	3.13%	1/5/2030	177,487	0.00%
Sonoco Products Co.	\$450,000	2.85%	1/2/2032	373,816	0.01%
Southern California Edison Co.	\$225,000	3.70%	1/8/2025	220,423	0.01%
Southern California Edison Co.	\$200,000	1.20%	1/2/2026	187,391	0.00%
Southern California Edison Co.	\$350,000	5.35%	1/3/2026	349,437	0.01%
Southern California Edison Co.	\$200,000	4.88%	1/2/2027	198,465	0.01%
Southern California Edison Co.	\$365,000	4.70%	1/6/2027	359,994	0.01%
Southern California Edison Co.	\$240,000	5.85%	1/11/2027	244,664	0.01%
Southern California Edison Co.	\$400,000	3.65%	1/3/2028	378,802	0.01%
Southern California Edison Co.	\$275,000	5.30%	1/3/2028	275,547	0.01%
Southern California Edison Co.	\$175,000	5.65%	1/10/2028	178,012	0.00%
Southern California Edison Co.	\$280,000	4.20%	1/3/2029	267,664	0.01%
Southern California Edison Co.	\$90,000	6.65%	1/4/2029	94,101	0.00%
Southern California Edison Co.	\$350,000	5.15%	1/6/2029	349,841	0.01%
Southern California Edison Co.	\$150,000	2.85%	1/8/2029	134,615	0.00%
Southern California Edison Co.	\$225,000	2.25%	1/6/2030	190,748	0.00%
Southern California Edison Co.	\$250,000	2.50%	1/6/2031	209,742	0.01%
Southern California Edison Co.	\$200,000	5.45%	1/6/2031	201,474	0.01%
Southern California Edison Co.	\$150,000	2.75%	1/2/2032	126,533	0.00%
Southern California Edison Co.	\$215,000	5.95%	1/11/2032	222,204	0.01%
Southern California Edison Co.	\$200,000	6.00%	15/1/2034	206,939	0.01%
Southern California Edison Co.	\$650,000	5.20%	1/6/2034	634,454	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southern California Edison Co.	\$300,000	5.35%	15/7/2035	296,003	0.01%
Southern California Edison Co.	\$150,000	5.55%	15/1/2037	149,732	0.00%
Southern California Edison Co.	\$285,000	5.95%	1/2/2038	288,646	0.01%
Southern California Edison Co.	\$195,000	6.05%	15/3/2039	199,126	0.01%
Southern California Edison Co.	\$100,000	5.50%	15/3/2040	96,332	0.00%
Southern California Edison Co.	\$150,000	4.50%	1/9/2040	129,078	0.00%
Southern California Edison Co.	\$345,000	4.05%	15/3/2042	276,139	0.01%
Southern California Edison Co.	\$175,000	3.90%	15/3/2043	135,771	0.00%
Southern California Edison Co.	\$275,000	4.65%	1/10/2043	236,342	0.01%
Southern California Edison Co.	\$600,000	4.00%	1/4/2047	459,175	0.01%
Southern California Edison Co.	\$410,000	4.13%	1/3/2048	318,366	0.01%
Southern California Edison Co.	\$350,000	4.88%	1/3/2049	303,714	0.01%
Southern California Edison Co.	\$370,000	3.65%	1/2/2050	263,048	0.01%
Southern California Edison Co.	\$245,000	2.95%	1/2/2051	151,583	0.00%
Southern California Edison Co.	\$205,000	3.45%	1/2/2052	139,020	0.00%
Southern California Edison Co.	\$140,000	5.70%	1/3/2053	135,820	0.00%
Southern California Edison Co.	\$215,000	5.88%	1/12/2053	214,557	0.01%
Southern California Edison Co.	\$175,000	5.75%	15/4/2054	171,154	0.00%
Southern California Gas Co.	\$200,000	2.60%	15/6/2026	189,941	0.00%
Southern California Gas Co.	\$205,000	2.55%	1/2/2030	178,478	0.00%
Southern California Gas Co.	\$365,000	5.20%	1/6/2033	360,562	0.01%
Southern California Gas Co.	\$155,000	3.75%	15/9/2042	120,531	0.00%
Southern California Gas Co.	\$125,000	4.13%	1/6/2048	96,147	0.00%
Southern California Gas Co.	\$225,000	4.30%	15/1/2049	180,214	0.00%
Southern California Gas Co.	\$110,000	3.95%	15/2/2050	83,277	0.00%
Southern California Gas Co.	\$110,000	6.35%	15/11/2052	118,566	0.00%
Southern California Gas Co.	\$170,000	5.75%	1/6/2053	168,689	0.00%
Southern California Gas Co.	\$175,000	5.60%	1/4/2054	171,869	0.00%
Southern Co.	\$575,000	3.25%	1/7/2026	552,871	0.01%
Southern Co.	\$300,000	5.11%	1/8/2027	299,156	0.01%
Southern Co.	\$200,000	1.75%	15/3/2028	177,120	0.00%
Southern Co.	\$150,000	5.50%	15/3/2029	151,994	0.00%
Southern Co.	\$235,000	5.70%	15/10/2032	240,018	0.01%
Southern Co.	\$250,000	5.20%	15/6/2033	245,767	0.01%
Southern Co.	\$385,000	5.70%	15/3/2034	391,712	0.01%
Southern Co.	\$365,000	4.25%	1/7/2036	322,857	0.01%
Southern Co.	\$685,000	4.40%	1/7/2046	572,630	0.01%
Southern Co.^	\$560,000	3.75%	15/9/2051	525,906	0.01%
Southern Co.^	€1,100,000	1.88%	15/9/2081	1,048,604	0.03%
Southern Co. Gas Capital Corp.	\$275,000	3.25%	15/6/2026	264,073	0.01%
Southern Co. Gas Capital Corp.	\$240,000	1.75%	15/1/2031	194,140	0.00%
Southern Co. Gas Capital Corp.	\$175,000	5.15%	15/9/2032	173,850	0.00%
Southern Co. Gas Capital Corp.	\$255,000	5.88%	15/3/2041	255,223	0.01%
Southern Co. Gas Capital Corp.	\$170,000	4.40%	1/6/2043	139,475	0.00%
Southern Co. Gas Capital Corp.	\$275,000	3.95%	1/10/2046	206,129	0.01%
Southern Co. Gas Capital Corp.	\$155,000	4.40%	30/5/2047	125,662	0.00%
Southern Co. Gas Capital Corp.	\$145,000	3.15%	30/9/2051	90,938	0.00%
Southern Natural Gas Co. LLC	\$160,000	4.80%	15/3/2047	132,081	0.00%
Southern Power Co.	\$400,000	0.90%	15/1/2026	372,896	0.01%
Southern Power Co.	€111,000	1.85%	20/6/2026	114,676	0.00%
Southern Power Co.	\$220,000	5.15%	15/9/2041	203,482	0.01%
Southern Power Co.	\$95,000	5.25%	15/7/2043	87,948	0.00%
Southern Power Co.	\$150,000	4.95%	15/12/2046	130,428	0.00%
Southwest Airlines Co.	\$500,000	5.13%	15/6/2027	497,595	0.01%
Southwest Airlines Co.	\$500,000	2.63%	10/2/2030	433,079	0.01%
Southwest Gas Corp.	\$100,000	5.80%	1/12/2027	101,352	0.00%
Southwest Gas Corp.	\$30,000	5.45%	23/3/2028	30,213	0.00%
Southwest Gas Corp.	\$55,000	3.70%	1/4/2028	52,230	0.00%
Southwest Gas Corp.	\$145,000	2.20%	15/6/2030	122,864	0.00%
Southwest Gas Corp.	\$200,000	4.05%	15/3/2032	181,017	0.00%
Southwest Gas Corp.	\$110,000	3.80%	29/9/2046	80,746	0.00%
Southwest Gas Corp.	\$100,000	4.15%	1/6/2049	75,660	0.00%
Southwest Gas Corp.	\$155,000	3.18%	15/8/2051	97,408	0.00%
Southwestern Electric Power Co.	\$200,000	1.65%	15/3/2026	188,157	0.00%
Southwestern Electric Power Co.	\$125,000	2.75%	1/10/2026	117,916	0.00%
Southwestern Electric Power Co.	\$200,000	4.10%	15/9/2028	190,710	0.00%
Southwestern Electric Power Co.	\$105,000	6.20%	15/3/2040	108,592	0.00%
Southwestern Electric Power Co.	\$140,000	3.90%	1/4/2045	103,951	0.00%
Southwestern Electric Power Co.	\$240,000	3.85%	1/2/2048	171,881	0.00%
Southwestern Electric Power Co.	\$215,000	3.25%	1/11/2051	135,637	0.00%
Southwestern Public Service Co.	\$125,000	4.50%	15/8/2041	104,599	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southwestern Public Service Co.	\$100,000	3.40%	15/8/2046	67,542	0.00%
Southwestern Public Service Co.	\$145,000	3.70%	15/8/2047	102,230	0.00%
Southwestern Public Service Co.	\$85,000	4.40%	15/11/2048	66,993	0.00%
Southwestern Public Service Co.	\$90,000	3.75%	15/6/2049	64,533	0.00%
Southwestern Public Service Co.	\$275,000	3.15%	1/5/2050	174,408	0.00%
Southwestern Public Service Co.	\$100,000	6.00%	1/6/2054	99,758	0.00%
Spectra Energy Partners LP	\$330,000	3.38%	15/10/2026	315,805	0.01%
Spectra Energy Partners LP	\$125,000	5.95%	25/9/2043	124,233	0.00%
Spectra Energy Partners LP	\$238,000	4.50%	15/3/2045	193,584	0.00%
Spire Missouri, Inc.	\$150,000	4.80%	15/2/2033	145,701	0.00%
Spire Missouri, Inc.	\$100,000	3.30%	1/6/2051	66,787	0.00%
Sprint Capital Corp.	\$1,050,000	6.88%	15/11/2028	1,113,068	0.03%
Sprint Capital Corp.	\$700,000	8.75%	15/3/2032	841,761	0.02%
Sprint LLC	\$950,000	7.63%	1/3/2026	976,115	0.02%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	\$762,750	5.15%	20/3/2028	759,139	0.02%
SSM Health Care Corp.	\$200,000	4.89%	1/6/2028	198,912	0.01%
Stanford Health Care	\$350,000	3.03%	15/8/2051	238,116	0.01%
Stanley Black & Decker, Inc.	\$200,000	4.25%	15/11/2028	192,888	0.00%
Stanley Black & Decker, Inc.	\$300,000	2.30%	15/3/2030	255,447	0.01%
Stanley Black & Decker, Inc.	\$25,000	5.20%	1/9/2040	23,323	0.00%
Stanley Black & Decker, Inc.	\$175,000	4.85%	15/11/2048	147,810	0.00%
Stanley Black & Decker, Inc.	\$375,000	2.75%	15/11/2050	214,710	0.01%
Starbucks Corp.	\$200,000	3.80%	15/8/2025	196,629	0.00%
Starbucks Corp.	\$500,000	4.75%	15/2/2026	496,523	0.01%
Starbucks Corp.	\$175,000	2.45%	15/6/2026	166,259	0.00%
Starbucks Corp.	\$625,000	2.00%	12/3/2027	576,691	0.01%
Starbucks Corp.	\$210,000	3.50%	1/3/2028	199,178	0.01%
Starbucks Corp.	\$125,000	4.00%	15/11/2028	120,424	0.00%
Starbucks Corp.	\$175,000	3.55%	15/8/2029	163,915	0.00%
Starbucks Corp.	\$525,000	2.55%	15/11/2030	452,660	0.01%
Starbucks Corp.	\$225,000	4.90%	15/2/2031	222,639	0.01%
Starbucks Corp.	\$275,000	3.00%	14/2/2032	238,270	0.01%
Starbucks Corp.	\$200,000	4.80%	15/2/2033	194,949	0.00%
Starbucks Corp.	\$125,000	5.00%	15/2/2034	122,135	0.00%
Starbucks Corp.	\$175,000	3.75%	1/12/2047	129,884	0.00%
Starbucks Corp.	\$375,000	4.50%	15/11/2048	312,958	0.01%
Starbucks Corp.	\$285,000	4.45%	15/8/2049	234,612	0.01%
Starbucks Corp.	\$450,000	3.35%	12/3/2050	306,841	0.01%
Starbucks Corp.	\$325,000	3.50%	15/11/2050	228,719	0.01%
State Street Corp.^	\$200,000	5.10%	18/5/2026	199,175	0.01%
State Street Corp.	\$600,000	2.65%	19/5/2026	573,082	0.01%
State Street Corp.	\$325,000	5.27%	3/8/2026	325,632	0.01%
State Street Corp.^	\$300,000	5.75%	4/11/2026	301,026	0.01%
State Street Corp.	\$350,000	4.99%	18/3/2027	349,649	0.01%
State Street Corp.^	\$675,000	2.20%	7/2/2028	627,754	0.02%
State Street Corp.^	\$525,000	5.82%	4/11/2028	535,028	0.01%
State Street Corp.^	\$350,000	5.68%	21/11/2029	357,978	0.01%
State Street Corp.^	\$200,000	4.14%	3/12/2029	192,408	0.00%
State Street Corp.	\$200,000	2.40%	24/1/2030	176,061	0.00%
State Street Corp.	\$250,000	2.20%	3/3/2031	209,521	0.01%
State Street Corp.^	\$225,000	4.42%	13/5/2033	212,811	0.01%
State Street Corp.^	\$250,000	4.16%	4/8/2033	231,584	0.01%
State Street Corp.^	\$200,000	4.82%	26/1/2034	192,964	0.00%
State Street Corp.^	\$395,000	5.16%	18/5/2034	390,595	0.01%
State Street Corp.^	\$300,000	3.03%	1/11/2034	266,017	0.01%
State Street Corp.^	\$175,000	6.12%	21/11/2034	181,680	0.00%
Steel Dynamics, Inc.	\$425,000	1.65%	15/10/2027	379,075	0.01%
Steel Dynamics, Inc.	\$115,000	3.45%	15/4/2030	105,060	0.00%
Steel Dynamics, Inc.	\$105,000	5.38%	15/8/2034	103,107	0.00%
Steel Dynamics, Inc.	\$175,000	3.25%	15/10/2050	115,090	0.00%
Stellantis Finance US, Inc.	\$525,000	1.71%	29/1/2027	478,308	0.01%
Stellantis Finance US, Inc.	\$525,000	2.69%	15/9/2031	433,377	0.01%
Stellantis NV	€700,000	3.88%	5/1/2026	751,983	0.02%
Stellantis NV	€400,000	0.63%	30/3/2027	396,685	0.01%
Stellantis NV	€500,000	4.50%	7/7/2028	552,947	0.01%
Stellantis NV	€200,000	0.75%	18/1/2029	188,600	0.00%
Stellantis NV	€800,000	4.25%	16/6/2031	872,322	0.02%
Stellantis NV	€366,000	2.75%	1/4/2032	360,417	0.01%
Stellantis NV	€700,000	1.25%	20/6/2033	599,016	0.01%
Stellantis NV	€200,000	3.75%	19/3/2036	207,034	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
STERIS Irish FinCo UnLtd Co.	\$200,000	2.70%	15/3/2031	170,386	0.00%
STERIS Irish FinCo UnLtd Co.	\$215,000	3.75%	15/3/2051	156,291	0.00%
Stewart Information Services Corp.	\$150,000	3.60%	15/11/2031	124,063	0.00%
Stifel Financial Corp.	\$200,000	4.00%	15/5/2030	184,072	0.00%
Store Capital LLC	\$200,000	4.63%	15/3/2029	188,944	0.00%
Store Capital LLC	\$210,000	2.70%	1/12/2031	168,319	0.00%
Stryker Corp.	\$75,000	3.38%	1/11/2025	73,001	0.00%
Stryker Corp.	\$775,000	3.50%	15/3/2026	752,444	0.02%
Stryker Corp.	€100,000	2.13%	30/11/2027	102,530	0.00%
Stryker Corp.	\$200,000	3.65%	7/3/2028	190,476	0.00%
Stryker Corp.	\$175,000	4.85%	8/12/2028	173,643	0.00%
Stryker Corp.	€289,000	3.38%	11/12/2028	307,833	0.01%
Stryker Corp.	€1,200,000	0.75%	1/3/2029	1,135,262	0.03%
Stryker Corp.	\$400,000	1.95%	15/6/2030	336,833	0.01%
Stryker Corp.	€300,000	2.63%	30/11/2030	304,698	0.01%
Stryker Corp.	€100,000	1.00%	3/12/2031	89,211	0.00%
Stryker Corp.	\$500,000	4.63%	15/3/2046	439,650	0.01%
Sun Communities Operating LP	\$200,000	2.30%	1/11/2028	175,676	0.00%
Sun Communities Operating LP	\$250,000	2.70%	15/7/2031	206,483	0.01%
Sun Communities Operating LP	\$200,000	4.20%	15/4/2032	179,367	0.00%
Sun Communities Operating LP	\$200,000	5.70%	15/1/2033	196,908	0.00%
Sutter Health	\$225,000	3.70%	15/8/2028	213,749	0.01%
Sutter Health	\$275,000	2.29%	15/8/2030	236,019	0.01%
Sutter Health	\$200,000	5.16%	15/8/2033	200,711	0.01%
Sutter Health	\$100,000	3.16%	15/8/2040	75,644	0.00%
Sutter Health	\$125,000	4.09%	15/8/2048	102,990	0.00%
Sutter Health	\$150,000	3.36%	15/8/2050	107,373	0.00%
Sutter Health	\$150,000	5.55%	15/8/2053	153,649	0.00%
Synchrony Bank	\$250,000	5.63%	23/8/2027	247,444	0.01%
Synchrony Financial	\$600,000	4.50%	23/7/2025	589,916	0.01%
Synchrony Financial	\$350,000	3.95%	1/12/2027	327,309	0.01%
Synchrony Financial	\$400,000	5.15%	19/3/2029	384,020	0.01%
Synovus Bank	\$250,000	5.63%	15/2/2028	242,292	0.01%
Synovus Financial Corp.	\$100,000	5.20%	11/8/2025	98,595	0.00%
Sysco Corp.	\$325,000	3.75%	1/10/2025	318,132	0.01%
Sysco Corp.	\$225,000	3.30%	15/7/2026	216,329	0.01%
Sysco Corp.	\$225,000	3.25%	15/7/2027	213,099	0.01%
Sysco Corp.	\$175,000	5.75%	17/1/2029	179,207	0.00%
Sysco Corp.	\$325,000	2.40%	15/2/2030	281,556	0.01%
Sysco Corp.	\$150,000	2.45%	14/12/2031	123,895	0.00%
Sysco Corp.	\$200,000	6.60%	1/4/2040	216,400	0.01%
Sysco Corp.	\$260,000	4.85%	1/10/2045	230,264	0.01%
Sysco Corp.	\$210,000	4.50%	1/4/2046	176,690	0.00%
Sysco Corp.	\$175,000	4.45%	15/3/2048	145,453	0.00%
Sysco Corp.	\$275,000	3.30%	15/2/2050	188,199	0.00%
Sysco Corp.	\$400,000	6.60%	1/4/2050	445,475	0.01%
Sysco Corp.	\$425,000	3.15%	14/12/2051	278,352	0.01%
Take-Two Interactive Software, Inc.	\$225,000	5.00%	28/3/2026	223,515	0.01%
Take-Two Interactive Software, Inc.	\$50,000	3.70%	14/4/2027	48,079	0.00%
Take-Two Interactive Software, Inc.	\$175,000	4.00%	14/4/2032	159,282	0.00%
Tampa Electric Co.	\$175,000	4.90%	1/3/2029	173,817	0.00%
Tampa Electric Co.	\$100,000	4.10%	15/6/2042	82,203	0.00%
Tampa Electric Co.	\$180,000	4.35%	15/5/2044	148,297	0.00%
Tampa Electric Co.	\$85,000	4.45%	15/6/2049	71,031	0.00%
Tampa Electric Co.	\$175,000	3.63%	15/6/2050	125,284	0.00%
Tampa Electric Co.	\$190,000	3.45%	15/3/2051	130,524	0.00%
Tampa Electric Co.	\$90,000	5.00%	15/7/2052	80,619	0.00%
Tanger Properties LP	\$100,000	3.13%	1/9/2026	94,354	0.00%
Tanger Properties LP	\$250,000	2.75%	1/9/2031	203,611	0.01%
Tapestry, Inc.	\$250,000	7.05%	27/11/2025	254,211	0.01%
Tapestry, Inc.	\$200,000	4.13%	15/7/2027	191,694	0.00%
Tapestry, Inc.	\$175,000	7.35%	27/11/2028	181,571	0.00%
Tapestry, Inc.	\$375,000	7.70%	27/11/2030	391,469	0.01%
Tapestry, Inc.	€200,000	5.88%	27/11/2031	221,532	0.01%
Tapestry, Inc.	\$525,000	7.85%	27/11/2033	552,338	0.01%
Targa Resources Corp.	\$215,000	5.20%	1/7/2027	214,580	0.01%
Targa Resources Corp.	\$750,000	6.15%	1/3/2029	774,172	0.02%
Targa Resources Corp.	\$475,000	4.20%	1/2/2033	427,502	0.01%
Targa Resources Corp.	\$655,000	6.13%	15/3/2033	673,802	0.02%
Targa Resources Corp.	\$360,000	6.50%	30/3/2034	381,078	0.01%
Targa Resources Corp.	\$270,000	4.95%	15/4/2052	229,692	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Targa Resources Corp.	\$180,000	6.25%	1/7/2052	181,820	0.00%
Targa Resources Corp.	\$295,000	6.50%	15/2/2053	309,981	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$450,000	6.50%	15/7/2027	453,474	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$310,000	5.00%	15/1/2028	303,430	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$465,000	5.50%	1/3/2030	462,118	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$670,000	4.88%	1/2/2031	638,884	0.02%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$520,000	4.00%	15/1/2032	467,065	0.01%
Target Corp. ¹	\$1,050,000	2.50%	15/4/2026	1,005,786	0.02%
Target Corp. ¹	\$625,000	1.95%	15/1/2027	581,808	0.01%
Target Corp.	\$500,000	2.35%	15/2/2030	438,448	0.01%
Target Corp. ¹	\$700,000	4.50%	15/9/2032	674,415	0.02%
Target Corp.	\$375,000	6.50%	15/10/2037	414,955	0.01%
Target Corp.	\$375,000	4.00%	1/7/2042	315,845	0.01%
Target Corp.	\$350,000	2.95%	15/1/2052	225,714	0.01%
Target Corp.	\$625,000	4.80%	15/1/2053	567,121	0.01%
TC PipeLines LP	\$150,000	3.90%	25/5/2027	143,571	0.00%
TD SYNEX Corp.	\$325,000	2.38%	9/8/2028	289,216	0.01%
TD SYNEX Corp.	\$280,000	6.10%	12/4/2034	280,801	0.01%
Teachers Insurance & Annuity Association of America	\$449,000	6.85%	16/12/2039	500,223	0.01%
Teachers Insurance & Annuity Association of America	\$695,000	4.90%	15/9/2044	616,463	0.01%
Teachers Insurance & Annuity Association of America	\$615,000	4.27%	15/5/2047	492,255	0.01%
Teachers Insurance & Annuity Association of America	\$300,000	3.30%	15/5/2050	203,301	0.01%
Teachers Insurance & Annuity Association of America [^]	\$325,000	4.38%	15/9/2054	323,309	0.01%
Teledyne Technologies, Inc.	\$300,000	1.60%	1/4/2026	280,554	0.01%
Teledyne Technologies, Inc.	\$200,000	2.25%	1/4/2028	179,803	0.00%
Teledyne Technologies, Inc.	\$250,000	2.75%	1/4/2031	213,751	0.01%
Tennessee Gas Pipeline Co. LLC	\$655,000	2.90%	1/3/2030	572,097	0.01%
Texas Eastern Transmission LP	\$165,000	3.50%	15/1/2028	155,708	0.00%
Texas Eastern Transmission LP	\$100,000	7.00%	15/7/2032	109,127	0.00%
Texas Eastern Transmission LP	\$175,000	4.15%	15/1/2048	133,909	0.00%
Texas Health Resources	\$200,000	2.33%	15/11/2050	117,242	0.00%
Texas Instruments, Inc.	\$325,000	1.13%	15/9/2026	298,944	0.01%
Texas Instruments, Inc.	\$200,000	4.60%	8/2/2027	198,713	0.01%
Texas Instruments, Inc.	\$150,000	2.90%	3/11/2027	140,915	0.00%
Texas Instruments, Inc.	\$625,000	4.60%	15/2/2028	619,875	0.02%
Texas Instruments, Inc.	\$500,000	4.60%	8/2/2029	496,871	0.01%
Texas Instruments, Inc.	\$50,000	2.25%	4/9/2029	44,197	0.00%
Texas Instruments, Inc.	\$850,000	1.75%	4/5/2030	717,831	0.02%
Texas Instruments, Inc.	\$50,000	1.90%	15/9/2031	41,294	0.00%
Texas Instruments, Inc.	\$475,000	3.65%	16/8/2032	434,656	0.01%
Texas Instruments, Inc.	\$475,000	4.85%	8/2/2034	470,562	0.01%
Texas Instruments, Inc.	\$95,000	3.88%	15/3/2039	82,911	0.00%
Texas Instruments, Inc.	\$505,000	4.15%	15/5/2048	418,614	0.01%
Texas Instruments, Inc.	\$275,000	2.70%	15/9/2051	171,131	0.00%
Texas Instruments, Inc.	\$200,000	5.00%	14/3/2053	187,301	0.00%
Texas Instruments, Inc.	\$725,000	5.05%	18/5/2063	672,194	0.02%
Textron, Inc.	\$375,000	4.00%	15/3/2026	366,352	0.01%
Textron, Inc.	\$50,000	3.65%	15/3/2027	47,936	0.00%
Textron, Inc.	\$125,000	3.38%	1/3/2028	117,330	0.00%
Textron, Inc.	\$450,000	3.00%	1/6/2030	396,277	0.01%
Textron, Inc.	\$200,000	6.10%	15/11/2033	207,191	0.01%
Thermo Fisher Scientific Finance I BV	€134,000	0.00%	18/11/2025	136,669	0.00%
Thermo Fisher Scientific Finance I BV	€908,000	0.80%	18/10/2030	832,370	0.02%
Thermo Fisher Scientific Finance I BV	€155,000	1.13%	18/10/2033	134,960	0.00%
Thermo Fisher Scientific Finance I BV	€800,000	1.63%	18/10/2041	611,553	0.01%
Thermo Fisher Scientific, Inc.	€1,100,000	3.20%	21/1/2026	1,171,391	0.03%
Thermo Fisher Scientific, Inc.	\$200,000	4.95%	10/8/2026	199,537	0.01%
Thermo Fisher Scientific, Inc.	\$315,000	5.00%	5/12/2026	314,641	0.01%
Thermo Fisher Scientific, Inc.	€100,000	1.75%	15/4/2027	102,500	0.00%
Thermo Fisher Scientific, Inc.	€1,300,000	0.50%	1/3/2028	1,258,108	0.03%
Thermo Fisher Scientific, Inc.	€500,000	1.38%	12/9/2028	495,208	0.01%
Thermo Fisher Scientific, Inc.	\$275,000	1.75%	15/10/2028	242,600	0.01%
Thermo Fisher Scientific, Inc.	\$375,000	5.00%	31/1/2029	375,729	0.01%
Thermo Fisher Scientific, Inc.	\$150,000	2.60%	1/10/2029	134,136	0.00%
Thermo Fisher Scientific, Inc.	\$250,000	4.98%	10/8/2030	250,210	0.01%
Thermo Fisher Scientific, Inc.	€200,000	0.88%	1/10/2031	179,560	0.00%
Thermo Fisher Scientific, Inc.	\$475,000	2.00%	15/10/2031	388,874	0.01%
Thermo Fisher Scientific, Inc.	CHF400,000	1.84%	8/3/2032	456,353	0.01%
Thermo Fisher Scientific, Inc.	€100,000	2.38%	15/4/2032	99,172	0.00%
Thermo Fisher Scientific, Inc.	\$325,000	4.95%	21/11/2032	322,186	0.01%
Thermo Fisher Scientific, Inc.	\$450,000	5.09%	10/8/2033	448,518	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Thermo Fisher Scientific, Inc.	€100,000	3.65%	21/11/2034	107,642	0.00%
Thermo Fisher Scientific, Inc.	CHF700,000	2.04%	7/3/2036	814,740	0.02%
Thermo Fisher Scientific, Inc.	€200,000	1.50%	1/10/2039	156,945	0.00%
Thermo Fisher Scientific, Inc.	\$450,000	2.80%	15/10/2041	320,198	0.01%
Thermo Fisher Scientific, Inc.	\$250,000	5.40%	10/8/2043	249,613	0.01%
Thermo Fisher Scientific, Inc.	\$150,000	5.30%	1/2/2044	146,460	0.00%
Thermo Fisher Scientific, Inc.	\$350,000	4.10%	15/8/2047	287,720	0.01%
Thermo Fisher Scientific, Inc.	€500,000	1.88%	1/10/2049	360,644	0.01%
Thomas Jefferson University	\$200,000	3.85%	1/11/2057	149,541	0.00%
Time Warner Cable Enterprises LLC	\$425,000	8.38%	15/7/2033	469,632	0.01%
Time Warner Cable LLC	£131,000	5.75%	2/6/2031	157,957	0.00%
Time Warner Cable LLC	\$475,000	6.55%	1/5/2037	449,970	0.01%
Time Warner Cable LLC	\$495,000	7.30%	1/7/2038	500,587	0.01%
Time Warner Cable LLC	\$600,000	6.75%	15/6/2039	581,044	0.01%
Time Warner Cable LLC	\$250,000	5.88%	15/11/2040	217,465	0.01%
Time Warner Cable LLC	\$510,000	5.50%	1/9/2041	426,255	0.01%
Time Warner Cable LLC	£200,000	5.25%	15/7/2042	207,568	0.01%
Time Warner Cable LLC	\$560,000	4.50%	15/9/2042	410,794	0.01%
Timken Co.	\$240,000	4.50%	15/12/2028	232,777	0.01%
Timken Co.	€500,000	4.13%	23/5/2034	521,872	0.01%
TJX Cos, Inc.	\$675,000	1.15%	15/5/2028	588,478	0.01%
TJX Cos, Inc.	\$200,000	1.60%	15/5/2031	161,132	0.00%
T-Mobile USA, Inc.	\$350,000	1.50%	15/2/2026	328,605	0.01%
T-Mobile USA, Inc.	\$340,000	2.25%	15/2/2026	323,162	0.01%
T-Mobile USA, Inc.	\$1,000,000	2.63%	15/4/2026	951,724	0.02%
T-Mobile USA, Inc.	\$1,150,000	3.75%	15/4/2027	1,105,460	0.03%
T-Mobile USA, Inc.	\$1,150,000	2.05%	15/2/2028	1,032,351	0.02%
T-Mobile USA, Inc.	\$225,000	4.80%	15/7/2028	222,003	0.01%
T-Mobile USA, Inc.	\$400,000	2.63%	15/2/2029	358,644	0.01%
T-Mobile USA, Inc.	\$425,000	2.40%	15/3/2029	376,027	0.01%
T-Mobile USA, Inc.	\$700,000	3.38%	15/4/2029	646,467	0.02%
T-Mobile USA, Inc.	\$2,100,000	3.88%	15/4/2030	1,963,226	0.05%
T-Mobile USA, Inc.	\$1,100,000	2.55%	15/2/2031	933,758	0.02%
T-Mobile USA, Inc.	\$650,000	3.50%	15/4/2031	584,176	0.01%
T-Mobile USA, Inc.	\$845,000	2.25%	15/11/2031	690,579	0.02%
T-Mobile USA, Inc.	\$675,000	2.70%	15/3/2032	564,421	0.01%
T-Mobile USA, Inc.	\$250,000	5.20%	15/1/2033	247,414	0.01%
T-Mobile USA, Inc.	\$875,000	5.05%	15/7/2033	855,899	0.02%
T-Mobile USA, Inc.	\$350,000	5.75%	15/1/2034	360,027	0.01%
T-Mobile USA, Inc.	\$450,000	5.15%	15/4/2034	442,168	0.01%
T-Mobile USA, Inc.	€300,000	3.85%	8/5/2036	319,200	0.01%
T-Mobile USA, Inc.	\$680,000	4.38%	15/4/2040	589,241	0.01%
T-Mobile USA, Inc.	\$1,100,000	3.00%	15/2/2041	786,111	0.02%
T-Mobile USA, Inc.	\$1,025,000	4.50%	15/4/2050	855,905	0.02%
T-Mobile USA, Inc.	\$1,000,000	3.30%	15/2/2051	675,412	0.02%
T-Mobile USA, Inc.	\$575,000	3.40%	15/10/2052	392,469	0.01%
T-Mobile USA, Inc.	\$625,000	5.65%	15/1/2053	616,218	0.01%
T-Mobile USA, Inc.	\$450,000	5.75%	15/1/2054	447,836	0.01%
T-Mobile USA, Inc.	\$400,000	6.00%	15/6/2054	414,116	0.01%
T-Mobile USA, Inc.	\$200,000	5.50%	15/1/2055	192,716	0.00%
T-Mobile USA, Inc.	\$455,000	3.60%	15/11/2060	306,625	0.01%
T-Mobile USA, Inc.	\$270,000	5.80%	15/9/2062	267,377	0.01%
Toledo Edison Co.	\$95,000	6.15%	15/5/2037	99,714	0.00%
Toll Brothers Finance Corp.	\$325,000	3.80%	1/11/2029	300,515	0.01%
Tosco Corp.	\$185,000	8.13%	15/2/2030	213,950	0.01%
Toyota Motor Credit Corp. ¹	\$375,000	0.80%	16/10/2025	354,467	0.01%
Toyota Motor Credit Corp.	\$350,000	3.80%	24/10/2025	342,486	0.01%
Toyota Motor Credit Corp.	\$1,100,000	5.40%	10/11/2025	1,102,254	0.03%
Toyota Motor Credit Corp.	\$200,000	4.80%	5/1/2026	198,977	0.01%
Toyota Motor Credit Corp.	\$275,000	5.20%	15/5/2026	275,396	0.01%
Toyota Motor Credit Corp.	\$1,000,000	4.45%	18/5/2026	987,559	0.02%
Toyota Motor Credit Corp.	\$700,000	1.13%	18/6/2026	648,269	0.02%
Toyota Motor Credit Corp.	€300,000	0.25%	16/7/2026	301,793	0.01%
Toyota Motor Credit Corp.	\$800,000	5.00%	14/8/2026	798,059	0.02%
Toyota Motor Credit Corp.	£300,000	0.75%	19/11/2026	343,945	0.01%
Toyota Motor Credit Corp.	\$300,000	5.40%	20/11/2026	302,075	0.01%
Toyota Motor Credit Corp.	\$250,000	3.20%	11/1/2027	239,234	0.01%
Toyota Motor Credit Corp.	\$325,000	5.00%	19/3/2027	324,898	0.01%
Toyota Motor Credit Corp.	\$500,000	4.55%	20/9/2027	493,736	0.01%
Toyota Motor Credit Corp.	€700,000	0.13%	5/11/2027	674,019	0.02%
Toyota Motor Credit Corp.	\$300,000	5.45%	10/11/2027	304,306	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toyota Motor Credit Corp.	\$250,000	4.63%	12/1/2028	247,665	0.01%
Toyota Motor Credit Corp.	\$850,000	1.90%	6/4/2028	762,833	0.02%
Toyota Motor Credit Corp.	\$250,000	5.25%	11/9/2028	252,881	0.01%
Toyota Motor Credit Corp.	\$200,000	4.65%	5/1/2029	197,552	0.01%
Toyota Motor Credit Corp.	\$400,000	5.05%	16/5/2029	401,342	0.01%
Toyota Motor Credit Corp.	€300,000	4.05%	13/9/2029	329,755	0.01%
Toyota Motor Credit Corp.	\$400,000	2.15%	13/2/2030	345,226	0.01%
Toyota Motor Credit Corp.	\$500,000	4.55%	17/5/2030	488,543	0.01%
Toyota Motor Credit Corp.	€500,000	3.85%	24/7/2030	544,237	0.01%
Toyota Motor Credit Corp.	\$525,000	5.55%	20/11/2030	539,299	0.01%
Toyota Motor Credit Corp.	\$400,000	1.65%	10/1/2031	324,774	0.01%
Toyota Motor Credit Corp.	\$325,000	5.10%	21/3/2031	324,930	0.01%
Toyota Motor Credit Corp.	\$200,000	1.90%	12/9/2031	162,313	0.00%
Toyota Motor Credit Corp.	\$300,000	4.80%	5/1/2034	291,333	0.01%
TPG Operating Group II LP	\$400,000	5.88%	5/3/2034	401,877	0.01%
Tractor Supply Co.	\$300,000	1.75%	1/11/2030	243,042	0.01%
Tractor Supply Co.	\$250,000	5.25%	15/5/2033	248,086	0.01%
Trane Technologies Financing Ltd.	\$350,000	3.80%	21/3/2029	332,329	0.01%
Trane Technologies Financing Ltd.	\$400,000	5.25%	3/3/2033	402,579	0.01%
Trane Technologies Financing Ltd.	\$175,000	5.10%	13/6/2034	174,331	0.00%
Trane Technologies Financing Ltd.	\$50,000	4.50%	21/3/2049	42,760	0.00%
Trane Technologies Global Holding Co., Ltd.	\$50,000	3.75%	21/8/2028	47,613	0.00%
Trane Technologies Global Holding Co., Ltd.	\$284,000	5.75%	15/6/2043	289,761	0.01%
Trane Technologies Global Holding Co., Ltd.	\$75,000	4.30%	21/2/2048	62,337	0.00%
Transatlantic Holdings, Inc.	\$25,000	8.00%	30/11/2039	31,416	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$310,000	7.85%	1/2/2026	319,013	0.01%
Transcontinental Gas Pipe Line Co. LLC	\$95,000	4.00%	15/3/2028	91,082	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$200,000	3.25%	15/5/2030	180,229	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$150,000	5.40%	15/8/2041	145,528	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$220,000	4.60%	15/3/2048	187,311	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$185,000	3.95%	15/5/2050	140,082	0.00%
Travelers Cos, Inc.	\$140,000	6.75%	20/6/2036	157,233	0.00%
Travelers Cos, Inc.	\$500,000	6.25%	15/6/2037	539,616	0.01%
Travelers Cos, Inc.	\$80,000	5.35%	1/11/2040	78,774	0.00%
Travelers Cos, Inc.	\$135,000	4.60%	1/8/2043	121,365	0.00%
Travelers Cos, Inc.	\$75,000	4.30%	25/8/2045	63,699	0.00%
Travelers Cos, Inc.	\$350,000	3.75%	15/5/2046	274,152	0.01%
Travelers Cos, Inc.	\$375,000	4.00%	30/5/2047	302,410	0.01%
Travelers Cos, Inc.	\$175,000	4.05%	7/3/2048	142,444	0.00%
Travelers Cos, Inc.	\$75,000	4.10%	4/3/2049	61,133	0.00%
Travelers Cos, Inc.	\$300,000	2.55%	27/4/2050	182,597	0.00%
Travelers Cos, Inc.	\$200,000	3.05%	8/6/2051	133,888	0.00%
Travelers Cos, Inc.	\$150,000	5.45%	25/5/2053	150,259	0.00%
Travelers Property Casualty Corp.	\$200,000	6.38%	15/3/2033	219,186	0.01%
Trimble, Inc.	\$100,000	4.90%	15/6/2028	98,684	0.00%
Trimble, Inc.	\$250,000	6.10%	15/3/2033	258,693	0.01%
Trinity Acquisition plc	\$300,000	4.40%	15/3/2026	294,340	0.01%
Trinity Health Corp.	\$350,000	2.63%	1/12/2040	247,093	0.01%
Trinity Health Corp.	\$50,000	4.13%	1/12/2045	42,126	0.00%
Tri-State Generation & Transmission Association, Inc.	\$160,000	6.00%	15/6/2040	147,808	0.00%
Truist Bank	\$725,000	3.63%	16/9/2025	706,098	0.02%
Truist Bank	\$150,000	4.05%	3/11/2025	147,420	0.00%
Truist Bank	\$200,000	3.30%	15/5/2026	191,622	0.00%
Truist Bank	\$325,000	2.25%	11/3/2030	271,007	0.01%
Truist Financial Corp.^	\$600,000	4.26%	28/7/2026	590,186	0.01%
Truist Financial Corp.^	\$225,000	1.27%	2/3/2027	209,119	0.01%
Truist Financial Corp.^	\$825,000	6.05%	8/6/2027	830,793	0.02%
Truist Financial Corp.	\$850,000	1.13%	3/8/2027	749,859	0.02%
Truist Financial Corp.^	\$250,000	4.12%	6/6/2028	241,071	0.01%
Truist Financial Corp.^	\$400,000	4.87%	26/1/2029	392,349	0.01%
Truist Financial Corp.	\$300,000	3.88%	19/3/2029	279,768	0.01%
Truist Financial Corp.^	\$400,000	1.89%	7/6/2029	350,343	0.01%
Truist Financial Corp.^	\$350,000	7.16%	30/10/2029	371,627	0.01%
Truist Financial Corp.^	\$250,000	5.44%	24/1/2030	249,217	0.01%
Truist Financial Corp.^	\$300,000	4.92%	28/7/2033	278,018	0.01%
Truist Financial Corp.^	\$400,000	6.12%	28/10/2033	408,925	0.01%
Truist Financial Corp.^	\$400,000	5.12%	26/1/2034	382,889	0.01%
Truist Financial Corp.^	\$750,000	5.87%	8/6/2034	756,346	0.02%
Truist Financial Corp.^	\$700,000	5.71%	24/1/2035	697,080	0.02%
Trustage Financial Group, Inc.	\$200,000	4.63%	15/4/2032	175,478	0.00%
Trustees of Boston College	\$100,000	3.13%	1/7/2052	70,339	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Trustees of Boston University	\$115,000	4.06%	1/10/2048	97,470	0.00%
Trustees of Princeton University	\$150,000	5.70%	1/3/2039	159,799	0.00%
Trustees of Princeton University	\$200,000	2.52%	1/7/2050	129,223	0.00%
Trustees of Princeton University	\$200,000	4.20%	1/3/2052	175,940	0.00%
Trustees of the University of Pennsylvania	\$450,000	2.40%	1/10/2050	273,236	0.01%
Trustees of the University of Pennsylvania	\$50,000	4.67%	1/9/2112	43,917	0.00%
Trustees of the University of Pennsylvania	\$125,000	3.61%	15/2/2119	85,189	0.00%
TTX Co.	\$300,000	3.90%	1/2/2045	237,291	0.01%
TTX Co.	\$250,000	5.65%	1/12/2052	252,118	0.01%
Tucson Electric Power Co.	\$250,000	1.50%	1/8/2030	202,796	0.01%
Tucson Electric Power Co.	\$100,000	3.25%	15/5/2032	87,367	0.00%
Tucson Electric Power Co.	\$220,000	4.00%	15/6/2050	165,848	0.00%
Tucson Electric Power Co.	\$165,000	5.50%	15/4/2053	158,685	0.00%
TWDC Enterprises 18 Corp.	\$100,000	3.15%	17/9/2025	97,461	0.00%
TWDC Enterprises 18 Corp.	\$125,000	3.00%	13/2/2026	120,592	0.00%
TWDC Enterprises 18 Corp.	\$290,000	1.85%	30/7/2026	271,150	0.01%
TWDC Enterprises 18 Corp.	\$300,000	2.95%	15/6/2027	283,525	0.01%
TWDC Enterprises 18 Corp.	\$325,000	7.00%	1/3/2032	362,112	0.01%
TWDC Enterprises 18 Corp.	\$250,000	4.38%	16/8/2041	218,257	0.01%
TWDC Enterprises 18 Corp.	\$180,000	4.13%	1/12/2041	152,223	0.00%
TWDC Enterprises 18 Corp.	\$200,000	4.13%	1/6/2044	166,763	0.00%
TWDC Enterprises 18 Corp.	\$375,000	3.00%	30/7/2046	255,461	0.01%
Tyco Electronics Group SA	\$125,000	4.50%	13/2/2026	123,853	0.00%
Tyco Electronics Group SA	\$150,000	2.50%	4/2/2032	126,373	0.00%
Tyson Foods, Inc.	\$275,000	4.00%	1/3/2026	268,544	0.01%
Tyson Foods, Inc.	\$325,000	3.55%	2/6/2027	310,726	0.01%
Tyson Foods, Inc.	\$575,000	4.35%	1/3/2029	552,279	0.01%
Tyson Foods, Inc.	\$225,000	5.40%	15/3/2029	225,449	0.01%
Tyson Foods, Inc.	\$350,000	5.70%	15/3/2034	348,429	0.01%
Tyson Foods, Inc.	\$100,000	5.15%	15/8/2044	87,515	0.00%
Tyson Foods, Inc.	\$270,000	4.55%	2/6/2047	216,954	0.01%
Tyson Foods, Inc.	\$355,000	5.10%	28/9/2048	309,632	0.01%
UDR, Inc.	\$110,000	3.50%	15/1/2028	103,650	0.00%
UDR, Inc.	\$25,000	3.20%	15/1/2030	22,558	0.00%
UDR, Inc.	\$200,000	3.00%	15/8/2031	172,566	0.00%
UDR, Inc.	\$200,000	1.90%	15/3/2033	151,154	0.00%
UDR, Inc.	\$275,000	2.10%	15/6/2033	208,890	0.01%
UDR, Inc.	\$110,000	3.10%	1/11/2034	88,604	0.00%
UMass Memorial Health Care Obligated Group	\$200,000	5.36%	1/7/2052	191,245	0.00%
Unilever Capital Corp.	\$250,000	4.88%	8/9/2028	250,153	0.01%
Union Electric Co.	\$250,000	3.50%	15/3/2029	235,474	0.01%
Union Electric Co.	\$275,000	2.95%	15/3/2030	245,647	0.01%
Union Electric Co.	\$250,000	2.15%	15/3/2032	200,964	0.01%
Union Electric Co.	\$150,000	5.20%	1/4/2034	148,828	0.00%
Union Electric Co.	\$230,000	8.45%	15/3/2039	292,748	0.01%
Union Electric Co.	\$100,000	3.90%	15/9/2042	80,544	0.00%
Union Electric Co.	\$150,000	3.65%	15/4/2045	113,029	0.00%
Union Electric Co.	\$130,000	4.00%	1/4/2048	100,964	0.00%
Union Electric Co.	\$200,000	2.63%	15/3/2051	118,791	0.00%
Union Electric Co.	\$195,000	3.90%	1/4/2052	148,948	0.00%
Union Electric Co.	\$170,000	5.45%	15/3/2053	163,946	0.00%
Union Electric Co.	\$200,000	5.25%	15/1/2054	186,839	0.00%
Union Pacific Corp.	\$50,000	3.75%	15/7/2025	49,263	0.00%
Union Pacific Corp.	\$100,000	3.25%	15/8/2025	97,715	0.00%
Union Pacific Corp.	\$450,000	2.15%	5/2/2027	419,291	0.01%
Union Pacific Corp.	\$275,000	2.40%	5/2/2030	240,603	0.01%
Union Pacific Corp.	\$150,000	2.38%	20/5/2031	127,366	0.00%
Union Pacific Corp.	\$625,000	2.80%	14/2/2032	538,997	0.01%
Union Pacific Corp.	\$225,000	4.50%	20/1/2033	216,628	0.01%
Union Pacific Corp.	\$500,000	2.89%	6/4/2036	402,836	0.01%
Union Pacific Corp.	\$375,000	3.55%	15/8/2039	305,652	0.01%
Union Pacific Corp.	\$425,000	3.20%	20/5/2041	321,014	0.01%
Union Pacific Corp.	\$250,000	4.30%	1/3/2049	208,336	0.01%
Union Pacific Corp.	\$250,000	3.25%	5/2/2050	174,183	0.00%
Union Pacific Corp.	\$365,000	3.80%	1/10/2051	278,895	0.01%
Union Pacific Corp.	\$250,000	2.95%	10/3/2052	161,143	0.00%
Union Pacific Corp.	\$435,000	3.50%	14/2/2053	311,782	0.01%
Union Pacific Corp.	\$561,000	3.84%	20/3/2060	412,577	0.01%
Union Pacific Corp.	\$200,000	3.55%	20/5/2061	137,838	0.00%
Union Pacific Corp.	\$300,000	2.97%	16/9/2062	177,507	0.00%
Union Pacific Corp.	\$300,000	3.75%	5/2/2070	209,452	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Union Pacific Corp.	\$395,000	3.80%	6/4/2071	278,023	0.01%
Union Pacific Corp.	\$200,000	3.85%	14/2/2072	142,601	0.00%
United Airlines 2014-1 Class A Pass Through Trust	\$119,470	4.00%	11/4/2026	115,719	0.00%
United Airlines 2016-1 Class AA Pass Through Trust	\$65,702	3.10%	7/7/2028	60,620	0.00%
United Airlines 2016-2 Class AA Pass Through Trust	\$66,644	2.88%	7/10/2028	60,124	0.00%
United Airlines 2018-1 Class AA Pass Through Trust	\$176,344	3.50%	1/3/2030	162,794	0.00%
United Airlines 2019-2 Class AA Pass Through Trust	\$242,383	2.70%	1/5/2032	208,350	0.01%
United Airlines 2020-1 Class A Pass Through Trust	\$647,376	5.88%	15/10/2027	649,115	0.02%
United Airlines 2023-1 Class A Pass Through Trust	\$775,000	5.80%	15/1/2036	786,937	0.02%
United Parcel Service, Inc.	€100,000	1.63%	15/11/2025	104,368	0.00%
United Parcel Service, Inc.	\$400,000	3.05%	15/11/2027	377,110	0.01%
United Parcel Service, Inc.	\$450,000	3.40%	15/3/2029	422,977	0.01%
United Parcel Service, Inc.	\$300,000	2.50%	1/9/2029	267,696	0.01%
United Parcel Service, Inc.	\$400,000	4.45%	1/4/2030	391,874	0.01%
United Parcel Service, Inc.	€200,000	1.50%	15/11/2032	184,105	0.00%
United Parcel Service, Inc.	\$225,000	4.88%	3/3/2033	221,671	0.01%
United Parcel Service, Inc.	\$325,000	5.15%	22/5/2034	323,940	0.01%
United Parcel Service, Inc.	\$350,000	6.20%	15/1/2038	379,263	0.01%
United Parcel Service, Inc.	\$315,000	5.20%	1/4/2040	308,056	0.01%
United Parcel Service, Inc.	\$195,000	4.88%	15/11/2040	182,351	0.00%
United Parcel Service, Inc.	\$75,000	3.63%	1/10/2042	59,122	0.00%
United Parcel Service, Inc.	\$400,000	3.75%	15/11/2047	306,604	0.01%
United Parcel Service, Inc.	\$225,000	4.25%	15/3/2049	185,807	0.00%
United Parcel Service, Inc.	£100,000	5.13%	12/2/2050	126,497	0.00%
United Parcel Service, Inc.	\$175,000	5.05%	3/3/2053	163,629	0.00%
United Parcel Service, Inc.	\$400,000	5.50%	22/5/2054	396,419	0.01%
United Parcel Service, Inc.	\$225,000	5.60%	22/5/2064	222,491	0.01%
United Rentals North America, Inc.	\$500,000	6.00%	15/12/2029	501,178	0.01%
UnitedHealth Group, Inc.	\$650,000	3.75%	15/7/2025	640,339	0.02%
UnitedHealth Group, Inc.	\$200,000	5.15%	15/10/2025	199,780	0.01%
UnitedHealth Group, Inc. ¹	\$1,200,000	1.15%	15/5/2026	1,115,959	0.03%
UnitedHealth Group, Inc.	\$175,000	3.45%	15/1/2027	168,794	0.00%
UnitedHealth Group, Inc.	\$175,000	2.95%	15/10/2027	164,510	0.00%
UnitedHealth Group, Inc.	\$250,000	5.25%	15/2/2028	253,266	0.01%
UnitedHealth Group, Inc.	\$700,000	3.85%	15/6/2028	672,877	0.02%
UnitedHealth Group, Inc.	\$225,000	3.88%	15/12/2028	215,617	0.01%
UnitedHealth Group, Inc.	\$400,000	4.25%	15/1/2029	389,655	0.01%
UnitedHealth Group, Inc.	\$550,000	4.00%	15/5/2029	528,860	0.01%
UnitedHealth Group, Inc.	\$350,000	2.88%	15/8/2029	317,483	0.01%
UnitedHealth Group, Inc.	\$625,000	5.30%	15/2/2030	636,069	0.02%
UnitedHealth Group, Inc.	\$450,000	2.00%	15/5/2030	382,433	0.01%
UnitedHealth Group, Inc.	\$350,000	4.90%	15/4/2031	346,681	0.01%
UnitedHealth Group, Inc.	\$900,000	2.30%	15/5/2031	755,818	0.02%
UnitedHealth Group, Inc.	\$700,000	4.20%	15/5/2032	658,527	0.02%
UnitedHealth Group, Inc.	\$450,000	5.35%	15/2/2033	455,869	0.01%
UnitedHealth Group, Inc.	\$900,000	4.50%	15/4/2033	859,893	0.02%
UnitedHealth Group, Inc.	\$250,000	5.00%	15/4/2034	246,666	0.01%
UnitedHealth Group, Inc.	\$200,000	4.63%	15/7/2035	191,675	0.00%
UnitedHealth Group, Inc.	\$200,000	5.80%	15/3/2036	209,010	0.01%
UnitedHealth Group, Inc.	\$50,000	6.50%	15/6/2037	54,883	0.00%
UnitedHealth Group, Inc.	\$425,000	6.63%	15/11/2037	470,086	0.01%
UnitedHealth Group, Inc.	\$300,000	6.88%	15/2/2038	343,417	0.01%
UnitedHealth Group, Inc.	\$340,000	3.50%	15/8/2039	274,659	0.01%
UnitedHealth Group, Inc.	\$625,000	2.75%	15/5/2040	449,438	0.01%
UnitedHealth Group, Inc.	\$60,000	5.70%	15/10/2040	61,200	0.00%
UnitedHealth Group, Inc.	\$600,000	3.05%	15/5/2041	443,451	0.01%
UnitedHealth Group, Inc.	\$450,000	4.63%	15/11/2041	406,625	0.01%
UnitedHealth Group, Inc.	\$280,000	4.38%	15/3/2042	246,032	0.01%
UnitedHealth Group, Inc.	\$225,000	3.95%	15/10/2042	184,499	0.00%
UnitedHealth Group, Inc.	\$200,000	4.25%	15/3/2043	172,413	0.00%
UnitedHealth Group, Inc.	\$700,000	4.75%	15/7/2045	634,405	0.02%
UnitedHealth Group, Inc.	\$200,000	4.20%	15/1/2047	164,812	0.00%
UnitedHealth Group, Inc.	\$400,000	4.25%	15/4/2047	332,765	0.01%
UnitedHealth Group, Inc.	\$225,000	3.75%	15/10/2047	171,480	0.00%
UnitedHealth Group, Inc.	\$600,000	4.25%	15/6/2048	496,122	0.01%
UnitedHealth Group, Inc.	\$200,000	4.45%	15/12/2048	170,919	0.00%
UnitedHealth Group, Inc.	\$365,000	3.70%	15/8/2049	274,314	0.01%
UnitedHealth Group, Inc.	\$425,000	2.90%	15/5/2050	275,546	0.01%
UnitedHealth Group, Inc.	\$675,000	3.25%	15/5/2051	463,544	0.01%
UnitedHealth Group, Inc.	\$600,000	4.75%	15/5/2052	531,301	0.01%
UnitedHealth Group, Inc.	\$775,000	5.88%	15/2/2053	805,016	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UnitedHealth Group, Inc.	\$500,000	5.05%	15/4/2053	463,776	0.01%
UnitedHealth Group, Inc.	\$700,000	5.38%	15/4/2054	679,852	0.02%
UnitedHealth Group, Inc.	\$425,000	3.88%	15/8/2059	315,053	0.01%
UnitedHealth Group, Inc.	\$350,000	3.13%	15/5/2060	221,107	0.01%
UnitedHealth Group, Inc.	\$350,000	4.95%	15/5/2062	311,671	0.01%
UnitedHealth Group, Inc.	\$475,000	6.05%	15/2/2063	499,681	0.01%
UnitedHealth Group, Inc.	\$690,000	5.20%	15/4/2063	640,531	0.02%
UnitedHealth Group, Inc.	\$350,000	5.50%	15/4/2064	339,438	0.01%
Universal Health Services, Inc.	\$1,025,000	1.65%	1/9/2026	942,825	0.02%
Universal Health Services, Inc.	\$275,000	2.65%	15/10/2030	234,432	0.01%
University of Chicago	\$75,000	2.76%	1/4/2045	57,204	0.00%
University of Chicago	\$100,000	2.55%	1/4/2050	65,480	0.00%
University of Chicago	\$110,000	4.00%	1/10/2053	89,871	0.00%
University of Miami	\$200,000	4.06%	1/4/2052	160,976	0.00%
University of Notre Dame du Lac	\$175,000	3.44%	15/2/2045	137,251	0.00%
University of Notre Dame du Lac	\$100,000	3.39%	15/2/2048	77,107	0.00%
University of Southern California	\$200,000	3.03%	1/10/2039	160,022	0.00%
University of Southern California	\$125,000	3.84%	1/10/2047	102,754	0.00%
University of Southern California	\$100,000	2.81%	1/10/2050	66,231	0.00%
University of Southern California	\$125,000	2.95%	1/10/2051	84,591	0.00%
University of Southern California	\$325,000	4.98%	1/10/2053	314,896	0.01%
University of Southern California	\$120,000	5.25%	1/10/2111	116,965	0.00%
University of Southern California	\$100,000	3.23%	1/10/2120	59,671	0.00%
Unum Group	\$255,000	5.75%	15/8/2042	245,471	0.01%
Unum Group	\$200,000	4.13%	15/6/2051	146,940	0.00%
Unum Group	\$150,000	6.00%	15/6/2054	143,609	0.00%
Upjohn Finance BV	€700,000	1.36%	23/6/2027	699,243	0.02%
Upjohn Finance BV	€200,000	1.91%	23/6/2032	179,415	0.00%
UPMC	\$200,000	5.04%	15/5/2033	195,812	0.00%
UPMC	\$125,000	5.38%	15/5/2043	125,261	0.00%
US Bancorp	\$700,000	3.95%	17/11/2025	686,784	0.02%
US Bancorp	\$700,000	3.10%	27/4/2026	671,171	0.02%
US Bancorp	\$500,000	2.38%	22/7/2026	471,946	0.01%
US Bancorp^	\$1,000,000	5.73%	21/10/2026	1,002,019	0.02%
US Bancorp	\$400,000	3.15%	27/4/2027	380,626	0.01%
US Bancorp^	\$350,000	6.79%	26/10/2027	360,281	0.01%
US Bancorp^	\$450,000	2.22%	27/1/2028	416,044	0.01%
US Bancorp	\$400,000	3.90%	26/4/2028	383,339	0.01%
US Bancorp^	\$500,000	4.55%	22/7/2028	488,886	0.01%
US Bancorp^	\$700,000	4.65%	1/2/2029	685,316	0.02%
US Bancorp^	\$200,000	5.78%	12/6/2029	203,054	0.01%
US Bancorp	\$255,000	3.00%	30/7/2029	228,172	0.01%
US Bancorp^	\$500,000	5.38%	23/1/2030	501,127	0.01%
US Bancorp	\$425,000	1.38%	22/7/2030	342,404	0.01%
US Bancorp^	\$500,000	2.68%	27/1/2033	413,342	0.01%
US Bancorp^	\$450,000	4.97%	22/7/2033	426,470	0.01%
US Bancorp^	\$875,000	5.85%	21/10/2033	888,887	0.02%
US Bancorp^	\$550,000	4.84%	1/2/2034	521,166	0.01%
US Bancorp^	\$1,050,000	5.84%	12/6/2034	1,064,627	0.03%
US Bancorp^	\$750,000	5.68%	23/1/2035	753,510	0.02%
US Bancorp^	\$400,000	2.49%	3/11/2036	315,179	0.01%
US Treasury Bond	\$360,000	4.63%	15/5/2054	365,063	0.01%
US Treasury Note	\$2,005,000	4.88%	31/5/2026	2,009,073	0.05%
US Treasury Note	\$5,450,000	4.63%	30/6/2026	5,440,207	0.13%
US Treasury Note	\$1,475,000	4.63%	15/6/2027	1,479,379	0.04%
US Treasury Note	\$48,000	4.50%	31/5/2029	48,330	0.00%
US Treasury Note	\$67,000	4.63%	31/5/2031	68,089	0.00%
US Treasury Note	\$794,000	4.38%	15/5/2034	794,248	0.02%
USAA Capital Corp.	\$250,000	2.13%	1/5/2030	213,614	0.01%
Utah Acquisition Sub, Inc.	\$525,000	3.95%	15/6/2026	509,263	0.01%
Utah Acquisition Sub, Inc.	\$350,000	5.25%	15/6/2046	288,155	0.01%
Valero Energy Corp.	\$130,000	3.40%	15/9/2026	124,602	0.00%
Valero Energy Corp.	\$250,000	2.15%	15/9/2027	227,722	0.01%
Valero Energy Corp.	\$225,000	7.50%	15/4/2032	253,939	0.01%
Valero Energy Corp.	\$290,000	6.63%	15/6/2037	309,304	0.01%
Valero Energy Corp.	\$285,000	3.65%	1/12/2051	197,128	0.00%
Valero Energy Corp.	\$400,000	4.00%	1/6/2052	293,163	0.01%
Valero Energy Partners LP	\$140,000	4.50%	15/3/2028	136,369	0.00%
Valmont Industries, Inc.	\$250,000	5.00%	1/10/2044	225,787	0.01%
Valmont Industries, Inc.	\$50,000	5.25%	1/10/2054	44,742	0.00%
Ventas Canada Finance Ltd.	CAD150,000	2.45%	4/1/2027	103,340	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ventas Canada Finance Ltd.	CAD90,000	5.40%	21/4/2028	66,922	0.00%
Ventas Canada Finance Ltd.	CAD200,000	3.30%	1/12/2031	130,139	0.00%
Ventas Realty LP	\$350,000	4.00%	1/3/2028	333,938	0.01%
Ventas Realty LP	\$300,000	4.40%	15/1/2029	288,412	0.01%
Ventas Realty LP	\$445,000	3.00%	15/1/2030	392,886	0.01%
Ventas Realty LP	\$175,000	5.63%	1/7/2034	173,299	0.00%
Ventas Realty LP	\$300,000	4.38%	1/2/2045	235,766	0.01%
Ventas Realty LP	\$50,000	4.88%	15/4/2049	42,466	0.00%
Veralto Corp.	\$400,000	5.50%	18/9/2026	399,873	0.01%
Veralto Corp.	\$275,000	5.35%	18/9/2028	276,093	0.01%
Veralto Corp.	€500,000	4.15%	19/9/2031	542,474	0.01%
Veralto Corp.	\$250,000	5.45%	18/9/2033	249,295	0.01%
VeriSign, Inc.	\$400,000	4.75%	15/7/2027	392,797	0.01%
VeriSign, Inc.	\$275,000	2.70%	15/6/2031	229,914	0.01%
Verisk Analytics, Inc.	\$360,000	4.13%	15/3/2029	346,190	0.01%
Verisk Analytics, Inc.	\$175,000	5.25%	5/6/2034	172,258	0.00%
Verisk Analytics, Inc.	\$500,000	3.63%	15/5/2050	359,503	0.01%
Verizon Communications, Inc.	\$900,000	0.85%	20/11/2025	846,239	0.02%
Verizon Communications, Inc.	\$1,025,000	1.45%	20/3/2026	960,105	0.02%
Verizon Communications, Inc.	AUD250,000	2.10%	6/5/2026	158,062	0.00%
Verizon Communications, Inc.	\$1,280,000	2.63%	15/8/2026	1,213,580	0.03%
Verizon Communications, Inc.	\$1,049,000	4.13%	16/3/2027	1,022,548	0.02%
Verizon Communications, Inc.	\$1,100,000	2.10%	22/3/2028	989,425	0.02%
Verizon Communications, Inc.	CAD530,000	2.38%	22/3/2028	358,846	0.01%
Verizon Communications, Inc.	\$1,603,000	4.33%	21/9/2028	1,558,519	0.04%
Verizon Communications, Inc.	£200,000	1.13%	3/11/2028	216,811	0.01%
Verizon Communications, Inc.	€500,000	0.38%	22/3/2029	464,974	0.01%
Verizon Communications, Inc. ¹	\$1,225,000	4.02%	3/12/2029	1,157,548	0.03%
Verizon Communications, Inc.	\$215,000	3.15%	22/3/2030	193,800	0.00%
Verizon Communications, Inc.	€1,700,000	1.25%	8/4/2030	1,606,847	0.04%
Verizon Communications, Inc.	AUD400,000	2.65%	6/5/2030	227,384	0.01%
Verizon Communications, Inc.	CAD213,000	2.50%	16/5/2030	138,581	0.00%
Verizon Communications, Inc.	\$350,000	1.50%	18/9/2030	285,462	0.01%
Verizon Communications, Inc.	£200,000	1.88%	19/9/2030	210,662	0.01%
Verizon Communications, Inc.	\$100,000	1.68%	30/10/2030	81,273	0.00%
Verizon Communications, Inc.	\$525,000	7.75%	1/12/2030	597,457	0.01%
Verizon Communications, Inc.	\$750,000	1.75%	20/1/2031	606,986	0.01%
Verizon Communications, Inc.	\$643,000	2.55%	21/3/2031	546,197	0.01%
Verizon Communications, Inc.	CHF100,000	0.56%	24/3/2031	104,809	0.00%
Verizon Communications, Inc.	€500,000	2.63%	1/12/2031	502,940	0.01%
Verizon Communications, Inc.	\$1,744,000	2.36%	15/3/2032	1,425,334	0.03%
Verizon Communications, Inc.	€970,000	0.75%	22/3/2032	842,869	0.02%
Verizon Communications, Inc.	€300,000	1.30%	18/5/2033	263,726	0.01%
Verizon Communications, Inc.	\$840,000	4.50%	10/8/2033	789,628	0.02%
Verizon Communications, Inc.	£100,000	4.75%	17/2/2034	121,194	0.00%
Verizon Communications, Inc.	€657,000	4.75%	31/10/2034	760,786	0.02%
Verizon Communications, Inc.	\$645,000	4.40%	1/11/2034	597,664	0.01%
Verizon Communications, Inc.	\$350,000	5.85%	15/9/2035	362,157	0.01%
Verizon Communications, Inc.	€1,000,000	1.13%	19/9/2035	812,264	0.02%
Verizon Communications, Inc.	£600,000	3.13%	2/11/2035	617,036	0.02%
Verizon Communications, Inc. ¹	\$666,000	4.27%	15/1/2036	602,944	0.01%
Verizon Communications, Inc.	€500,000	3.75%	28/2/2036	529,166	0.01%
Verizon Communications, Inc.	\$450,000	5.25%	16/3/2037	444,362	0.01%
Verizon Communications, Inc.	€700,000	2.88%	15/1/2038	668,764	0.02%
Verizon Communications, Inc.	£300,000	1.88%	3/11/2038	245,909	0.01%
Verizon Communications, Inc.	\$250,000	4.81%	15/3/2039	231,845	0.01%
Verizon Communications, Inc.	\$1,290,000	2.65%	20/11/2040	888,773	0.02%
Verizon Communications, Inc.	\$1,460,000	3.40%	22/3/2041	1,115,956	0.03%
Verizon Communications, Inc.	\$500,000	2.85%	3/9/2041	350,311	0.01%
Verizon Communications, Inc.	\$550,000	3.85%	1/11/2042	435,971	0.01%
Verizon Communications, Inc.	\$350,000	6.55%	15/9/2043	384,842	0.01%
Verizon Communications, Inc.	\$285,000	4.13%	15/8/2046	230,352	0.01%
Verizon Communications, Inc. ¹	\$997,000	4.86%	21/8/2046	904,655	0.02%
Verizon Communications, Inc.	\$375,000	4.52%	15/9/2048	321,531	0.01%
Verizon Communications, Inc.	\$425,000	4.00%	22/3/2050	331,200	0.01%
Verizon Communications, Inc.	CAD155,000	3.63%	16/5/2050	85,811	0.00%
Verizon Communications, Inc. ¹	\$1,325,000	2.88%	20/11/2050	833,376	0.02%
Verizon Communications, Inc.	\$1,194,000	3.55%	22/3/2051	859,323	0.02%
Verizon Communications, Inc.	CAD85,000	4.05%	22/3/2051	50,580	0.00%
Verizon Communications, Inc.	\$375,000	3.88%	1/3/2052	284,685	0.01%
Verizon Communications, Inc.	\$350,000	5.50%	23/2/2054	342,731	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Verizon Communications, Inc.	\$200,000	5.01%	21/8/2054	182,018	0.00%
Verizon Communications, Inc.	\$200,000	4.67%	15/3/2055	172,888	0.00%
Verizon Communications, Inc.	\$1,237,000	2.99%	30/10/2056	757,248	0.02%
Verizon Communications, Inc.	\$775,000	3.00%	20/11/2060	463,921	0.01%
Verizon Communications, Inc.	\$1,225,000	3.70%	22/3/2061	864,035	0.02%
VF Corp.	€800,000	4.13%	7/3/2026	847,208	0.02%
VF Corp.	\$350,000	2.80%	23/4/2027	319,595	0.01%
VF Corp.	€200,000	4.25%	7/3/2029	206,063	0.01%
VF Corp.	\$225,000	2.95%	23/4/2030	186,801	0.00%
Viatis, Inc.	\$600,000	2.30%	22/6/2027	547,964	0.01%
Viatis, Inc.	\$100,000	2.70%	22/6/2030	84,957	0.00%
Viatis, Inc.	\$300,000	3.85%	22/6/2040	218,982	0.01%
Viatis, Inc.	\$715,000	4.00%	22/6/2050	481,826	0.01%
VICI Properties LP	\$375,000	4.75%	15/2/2028	365,884	0.01%
VICI Properties LP	\$175,000	4.95%	15/2/2030	168,843	0.00%
VICI Properties LP	\$480,000	5.13%	15/5/2032	457,390	0.01%
VICI Properties LP	\$375,000	5.75%	1/4/2034	371,040	0.01%
VICI Properties LP	\$295,000	5.63%	15/5/2052	264,142	0.01%
VICI Properties LP	\$150,000	6.13%	1/4/2054	143,571	0.00%
VICI Properties LP/VICI Note Co., Inc.	\$700,000	4.25%	1/12/2026	675,589	0.02%
VICI Properties LP/VICI Note Co., Inc.	\$500,000	5.75%	1/2/2027	500,330	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$400,000	3.88%	15/2/2029	369,323	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$200,000	4.63%	1/12/2029	188,891	0.00%
VICI Properties LP/VICI Note Co., Inc.	\$350,000	4.13%	15/8/2030	317,914	0.01%
Virginia Electric & Power Co.	\$245,000	3.15%	15/1/2026	237,195	0.01%
Virginia Electric & Power Co.	\$120,000	2.95%	15/11/2026	114,109	0.00%
Virginia Electric & Power Co.	\$230,000	3.50%	15/3/2027	220,812	0.01%
Virginia Electric & Power Co.	\$190,000	3.75%	15/5/2027	183,042	0.00%
Virginia Electric & Power Co.	\$305,000	3.80%	1/4/2028	291,815	0.01%
Virginia Electric & Power Co.	\$160,000	2.88%	15/7/2029	144,437	0.00%
Virginia Electric & Power Co.	\$150,000	2.30%	15/11/2031	123,459	0.00%
Virginia Electric & Power Co.	\$280,000	2.40%	30/3/2032	230,113	0.01%
Virginia Electric & Power Co.	\$290,000	5.00%	1/4/2033	282,408	0.01%
Virginia Electric & Power Co.	\$175,000	5.30%	15/8/2033	173,966	0.00%
Virginia Electric & Power Co.	\$450,000	6.00%	15/1/2036	462,914	0.01%
Virginia Electric & Power Co.	\$240,000	6.00%	15/5/2037	247,099	0.01%
Virginia Electric & Power Co.	\$145,000	6.35%	30/11/2037	153,680	0.00%
Virginia Electric & Power Co.	\$220,000	8.88%	15/11/2038	284,098	0.01%
Virginia Electric & Power Co.	\$335,000	4.00%	15/1/2043	269,235	0.01%
Virginia Electric & Power Co.	\$205,000	4.65%	15/8/2043	178,035	0.00%
Virginia Electric & Power Co.	\$210,000	4.45%	15/2/2044	176,899	0.00%
Virginia Electric & Power Co.	\$110,000	4.20%	15/5/2045	89,382	0.00%
Virginia Electric & Power Co.	\$160,000	4.00%	15/11/2046	124,477	0.00%
Virginia Electric & Power Co.	\$210,000	3.80%	15/9/2047	155,474	0.00%
Virginia Electric & Power Co.	\$350,000	4.60%	1/12/2048	297,625	0.01%
Virginia Electric & Power Co.	\$190,000	3.30%	1/12/2049	128,170	0.00%
Virginia Electric & Power Co.	\$315,000	2.45%	15/12/2050	177,012	0.00%
Virginia Electric & Power Co.	\$200,000	2.95%	15/11/2051	124,985	0.00%
Virginia Electric & Power Co.	\$265,000	4.63%	15/5/2052	223,190	0.01%
Virginia Electric & Power Co.	\$265,000	5.45%	1/4/2053	253,169	0.01%
Virginia Electric & Power Co.	\$210,000	5.70%	15/8/2053	208,886	0.01%
Virginia Electric & Power Co.	\$100,000	5.35%	15/1/2054	94,491	0.00%
Visa, Inc.	\$1,825,000	3.15%	14/12/2025	1,775,356	0.04%
Visa, Inc.	€1,500,000	1.50%	15/6/2026	1,553,030	0.04%
Visa, Inc.	\$770,000	1.90%	15/4/2027	710,568	0.02%
Visa, Inc.	\$100,000	2.75%	15/9/2027	93,956	0.00%
Visa, Inc.	€600,000	2.00%	15/6/2029	607,937	0.01%
Visa, Inc.	\$825,000	2.05%	15/4/2030	708,751	0.02%
Visa, Inc.	\$275,000	1.10%	15/2/2031	219,040	0.01%
Visa, Inc.	€300,000	2.38%	15/6/2034	296,382	0.01%
Visa, Inc.	\$400,000	4.15%	14/12/2035	373,177	0.01%
Visa, Inc.	\$585,000	2.70%	15/4/2040	426,364	0.01%
Visa, Inc.	\$1,275,000	4.30%	14/12/2045	1,105,435	0.03%
Visa, Inc.	\$100,000	3.65%	15/9/2047	77,563	0.00%
Visa, Inc.	\$675,000	2.00%	15/8/2050	379,571	0.01%
Vistra Operations Co. LLC	\$250,000	4.30%	15/7/2029	236,259	0.01%
Vistra Operations Co. LLC	\$430,000	6.95%	15/10/2033	459,072	0.01%
Vistra Operations Co. LLC	\$300,000	6.00%	15/4/2034	300,331	0.01%
VMware LLC	\$250,000	1.40%	15/8/2026	230,172	0.01%
VMware LLC	\$75,000	4.65%	15/5/2027	73,755	0.00%
VMware LLC	\$675,000	3.90%	21/8/2027	647,429	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
VMware LLC	\$700,000	1.80%	15/8/2028	612,916	0.01%
VMware LLC	\$385,000	4.70%	15/5/2030	372,495	0.01%
VMware LLC	\$200,000	2.20%	15/8/2031	162,543	0.00%
Volkswagen Group of America Finance LLC	\$275,000	4.35%	8/6/2027	268,171	0.01%
Volkswagen Group of America Finance LLC	\$250,000	6.20%	16/11/2028	258,013	0.01%
Volkswagen Group of America Finance LLC	\$400,000	6.45%	16/11/2030	420,036	0.01%
Vontier Corp.	\$350,000	1.80%	1/4/2026	327,349	0.01%
Vontier Corp.	\$375,000	2.95%	1/4/2031	308,836	0.01%
Voya Financial, Inc.	\$250,000	5.70%	15/7/2043	241,715	0.01%
Voya Financial, Inc.^	\$200,000	4.70%	23/1/2048	173,449	0.00%
Vulcan Materials Co.	\$140,000	3.90%	1/4/2027	135,496	0.00%
Vulcan Materials Co.	\$550,000	3.50%	1/6/2030	502,187	0.01%
Vulcan Materials Co.	\$220,000	4.50%	15/6/2047	183,295	0.00%
Vulcan Materials Co.	\$125,000	4.70%	1/3/2048	108,304	0.00%
Wabtec Transportation Netherlands BV	€150,000	1.25%	3/12/2027	148,926	0.00%
Wachovia Corp.	\$250,000	5.50%	1/8/2035	246,512	0.01%
WakeMed	\$150,000	3.29%	1/10/2052	105,076	0.00%
Walmart, Inc.	\$300,000	2.65%	15/12/2024	296,227	0.01%
Walmart, Inc.	\$400,000	3.90%	9/9/2025	394,491	0.01%
Walmart, Inc.	€700,000	2.55%	8/4/2026	740,866	0.02%
Walmart, Inc.	\$250,000	4.00%	15/4/2026	246,057	0.01%
Walmart, Inc.	\$200,000	3.05%	8/7/2026	193,200	0.00%
Walmart, Inc. ¹	\$500,000	1.05%	17/9/2026	460,750	0.01%
Walmart, Inc.	\$500,000	3.95%	9/9/2027	488,395	0.01%
Walmart, Inc.	\$225,000	3.90%	15/4/2028	219,268	0.01%
Walmart, Inc.	\$500,000	1.50%	22/9/2028	441,668	0.01%
Walmart, Inc.	\$450,000	3.25%	8/7/2029	422,424	0.01%
Walmart, Inc.	€300,000	4.88%	21/9/2029	347,624	0.01%
Walmart, Inc.	\$500,000	2.38%	24/9/2029	448,412	0.01%
Walmart, Inc.	\$200,000	4.00%	15/4/2030	194,051	0.00%
Walmart, Inc.	\$500,000	4.15%	9/9/2032	481,924	0.01%
Walmart, Inc.	\$775,000	4.10%	15/4/2033	738,449	0.02%
Walmart, Inc.	£500,000	5.63%	27/3/2034	675,841	0.02%
Walmart, Inc. ¹	\$587,000	5.25%	1/9/2035	603,266	0.01%
Walmart, Inc.	£100,000	5.25%	28/9/2035	131,185	0.00%
Walmart, Inc.	\$200,000	6.50%	15/8/2037	226,587	0.01%
Walmart, Inc.	\$140,000	6.20%	15/4/2038	156,398	0.00%
Walmart, Inc.	£100,000	4.88%	19/1/2039	125,429	0.00%
Walmart, Inc.	\$125,000	5.63%	15/4/2041	131,281	0.00%
Walmart, Inc. ¹	\$800,000	2.50%	22/9/2041	553,745	0.01%
Walmart, Inc.	\$200,000	4.00%	11/4/2043	170,475	0.00%
Walmart, Inc.	\$360,000	3.63%	15/12/2047	277,907	0.01%
Walmart, Inc.	\$750,000	4.05%	29/6/2048	622,738	0.02%
Walmart, Inc.	\$475,000	2.95%	24/9/2049	322,250	0.01%
Walmart, Inc.	\$850,000	2.65%	22/9/2051	532,728	0.01%
Walmart, Inc.	\$350,000	4.50%	9/9/2052	310,293	0.01%
Walmart, Inc.	\$400,000	4.50%	15/4/2053	353,995	0.01%
Walt Disney Co.	\$275,000	1.75%	13/1/2026	260,885	0.01%
Walt Disney Co.	\$50,000	3.38%	15/11/2026	48,084	0.00%
Walt Disney Co.	\$875,000	3.70%	23/3/2027	847,778	0.02%
Walt Disney Co.	CAD420,000	3.06%	30/3/2027	296,401	0.01%
Walt Disney Co.	\$950,000	2.20%	13/1/2028	868,800	0.02%
Walt Disney Co.	\$1,050,000	2.00%	1/9/2029	911,817	0.02%
Walt Disney Co.	\$350,000	3.80%	22/3/2030	331,531	0.01%
Walt Disney Co.	\$675,000	2.65%	13/1/2031	588,856	0.01%
Walt Disney Co.	\$350,000	6.20%	15/12/2034	380,304	0.01%
Walt Disney Co.	\$300,000	6.40%	15/12/2035	328,378	0.01%
Walt Disney Co.	\$275,000	6.15%	1/3/2037	297,446	0.01%
Walt Disney Co.	\$225,000	6.65%	15/11/2037	252,988	0.01%
Walt Disney Co.	\$400,000	4.63%	23/3/2040	369,498	0.01%
Walt Disney Co.	\$850,000	3.50%	13/5/2040	677,839	0.02%
Walt Disney Co.	\$100,000	6.15%	15/2/2041	107,060	0.00%
Walt Disney Co.	\$125,000	4.95%	15/10/2045	116,074	0.00%
Walt Disney Co.	\$475,000	4.75%	15/11/2046	426,956	0.01%
Walt Disney Co.	\$700,000	2.75%	1/9/2049	444,406	0.01%
Walt Disney Co.	\$675,000	4.70%	23/3/2050	609,672	0.01%
Walt Disney Co.	\$850,000	3.60%	13/1/2051	633,744	0.02%
Walt Disney Co.	\$610,000	3.80%	13/5/2060	452,201	0.01%
Warnermedia Holdings, Inc.	\$1,470,000	3.76%	15/3/2027	1,394,351	0.03%
Warnermedia Holdings, Inc.	\$500,000	4.05%	15/3/2029	461,767	0.01%
Warnermedia Holdings, Inc.	€800,000	4.30%	17/1/2030	857,954	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Warnermedia Holdings, Inc.	\$1,865,000	4.28%	15/3/2032	1,627,367	0.04%
Warnermedia Holdings, Inc.	\$1,710,000	5.05%	15/3/2042	1,389,667	0.03%
Warnermedia Holdings, Inc.	\$2,450,000	5.14%	15/3/2052	1,906,549	0.05%
Warnermedia Holdings, Inc.	\$1,185,000	5.39%	15/3/2062	924,353	0.02%
Washington Gas Light Co.	\$255,000	3.80%	15/9/2046	192,711	0.00%
Washington University	\$150,000	3.52%	15/4/2054	114,889	0.00%
Washington University	\$185,000	4.35%	15/4/2122	149,689	0.00%
Waste Connections, Inc.	\$200,000	4.20%	15/1/2033	185,468	0.00%
Waste Connections, Inc.	\$250,000	3.05%	1/4/2050	165,885	0.00%
Waste Management of Canada Corp.	CAD380,000	2.60%	23/9/2026	266,340	0.01%
Waste Management, Inc.	\$575,000	0.75%	15/11/2025	540,351	0.01%
Waste Management, Inc.	\$200,000	4.95%	3/7/2027	199,727	0.01%
Waste Management, Inc.	\$475,000	1.15%	15/3/2028	414,578	0.01%
Waste Management, Inc.	\$425,000	2.00%	1/6/2029	371,293	0.01%
Waste Management, Inc.	\$300,000	4.63%	15/2/2030	295,159	0.01%
Waste Management, Inc.	\$290,000	1.50%	15/3/2031	232,131	0.01%
Waste Management, Inc.	\$175,000	4.95%	3/7/2031	173,503	0.00%
Waste Management, Inc.	\$325,000	4.15%	15/4/2032	306,229	0.01%
Waste Management, Inc.	\$175,000	4.63%	15/2/2033	168,997	0.00%
Waste Management, Inc.	\$200,000	4.88%	15/2/2034	195,866	0.00%
Waste Management, Inc.	\$225,000	2.95%	1/6/2041	162,805	0.00%
Waste Management, Inc.	\$175,000	4.15%	15/7/2049	144,652	0.00%
Waste Management, Inc.	\$350,000	2.50%	15/11/2050	207,979	0.01%
Webster Financial Corp.	\$200,000	4.10%	25/3/2029	185,584	0.00%
WEC Energy Group, Inc.	\$125,000	5.00%	27/9/2025	124,145	0.00%
WEC Energy Group, Inc.	\$180,000	4.75%	9/1/2026	178,118	0.00%
WEC Energy Group, Inc.	\$345,000	5.60%	12/9/2026	346,380	0.01%
WEC Energy Group, Inc.	\$125,000	5.15%	1/10/2027	124,661	0.00%
WEC Energy Group, Inc.	\$185,000	1.38%	15/10/2027	163,747	0.00%
WEC Energy Group, Inc.	\$200,000	2.20%	15/12/2028	176,207	0.00%
WEC Energy Group, Inc.	\$150,000	1.80%	15/10/2030	122,164	0.00%
Wells Fargo & Co.	\$825,000	3.55%	29/9/2025	805,440	0.02%
Wells Fargo & Co.	\$1,150,000	3.00%	22/4/2026	1,102,814	0.03%
Wells Fargo & Co.	€1,150,000	2.00%	27/4/2026	1,196,676	0.03%
Wells Fargo & Co.	CAD545,000	2.98%	19/5/2026	386,035	0.01%
Wells Fargo & Co.	\$750,000	4.10%	3/6/2026	730,905	0.02%
Wells Fargo & Co. ^	\$495,000	4.54%	15/8/2026	488,811	0.01%
Wells Fargo & Co.	\$950,000	3.00%	23/10/2026	902,552	0.02%
Wells Fargo & Co.	€900,000	1.38%	26/10/2026	915,435	0.02%
Wells Fargo & Co.	CAD490,000	2.49%	18/2/2027	339,460	0.01%
Wells Fargo & Co. ^	\$1,225,000	3.20%	17/6/2027	1,173,153	0.03%
Wells Fargo & Co.	\$775,000	4.30%	22/7/2027	754,663	0.02%
Wells Fargo & Co. ^	\$1,500,000	3.53%	24/3/2028	1,430,474	0.03%
Wells Fargo & Co. ^	\$1,075,000	5.71%	22/4/2028	1,084,677	0.03%
Wells Fargo & Co. ^	£200,000	3.47%	26/4/2028	239,438	0.01%
Wells Fargo & Co. ^	\$1,250,000	3.58%	22/5/2028	1,190,412	0.03%
Wells Fargo & Co. ^	\$1,400,000	2.39%	2/6/2028	1,289,913	0.03%
Wells Fargo & Co. ^	\$1,000,000	4.81%	25/7/2028	985,491	0.02%
Wells Fargo & Co.	\$1,200,000	4.15%	24/1/2029	1,153,423	0.03%
Wells Fargo & Co.	£300,000	2.50%	2/5/2029	336,304	0.01%
Wells Fargo & Co. ^	\$1,610,000	5.57%	25/7/2029	1,624,985	0.04%
Wells Fargo & Co.	£100,000	3.50%	12/9/2029	117,176	0.00%
Wells Fargo & Co. ^	\$800,000	6.30%	23/10/2029	829,813	0.02%
Wells Fargo & Co. ^	\$1,000,000	5.20%	23/1/2030	995,703	0.02%
Wells Fargo & Co. ^	€1,300,000	1.74%	4/5/2030	1,271,406	0.03%
Wells Fargo & Co. ^	\$1,235,000	2.88%	30/10/2030	1,094,938	0.03%
Wells Fargo & Co. ^	\$1,300,000	2.57%	11/2/2031	1,124,706	0.03%
Wells Fargo & Co. ^	\$800,000	4.48%	4/4/2031	766,368	0.02%
Wells Fargo & Co.	£200,000	2.13%	24/9/2031	206,430	0.01%
Wells Fargo & Co. ^	\$800,000	3.35%	2/3/2033	694,481	0.02%
Wells Fargo & Co. ^	\$1,425,000	4.90%	25/7/2033	1,371,781	0.03%
Wells Fargo & Co. ^	\$1,245,000	5.39%	24/4/2034	1,231,427	0.03%
Wells Fargo & Co. ^	\$1,535,000	5.56%	25/7/2034	1,534,789	0.04%
Wells Fargo & Co. ^	\$1,100,000	6.49%	23/10/2034	1,173,356	0.03%
Wells Fargo & Co. ^	\$1,000,000	5.50%	23/1/2035	997,585	0.02%
Wells Fargo & Co.	\$300,000	5.38%	7/2/2035	299,622	0.01%
Wells Fargo & Co.	£300,000	4.63%	2/11/2035	359,279	0.01%
Wells Fargo & Co.	£300,000	4.88%	29/11/2035	348,548	0.01%
Wells Fargo & Co.	\$350,000	5.95%	15/12/2036	348,016	0.01%
Wells Fargo & Co. ^	\$1,300,000	3.07%	30/4/2041	953,527	0.02%
Wells Fargo & Co.	\$715,000	5.38%	2/11/2043	670,184	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co.	\$791,000	5.61%	15/1/2044	759,445	0.02%
Wells Fargo & Co.	\$700,000	4.65%	4/11/2044	591,319	0.01%
Wells Fargo & Co.	\$900,000	3.90%	1/5/2045	710,339	0.02%
Wells Fargo & Co.	\$635,000	4.90%	17/11/2045	552,746	0.01%
Wells Fargo & Co.	\$600,000	4.40%	14/6/2046	484,329	0.01%
Wells Fargo & Co.	\$825,000	4.75%	7/12/2046	698,463	0.02%
Wells Fargo & Co.^	\$1,890,000	5.01%	4/4/2051	1,723,042	0.04%
Wells Fargo & Co.^	\$1,100,000	4.61%	25/4/2053	941,114	0.02%
Wells Fargo Bank NA	\$850,000	5.55%	1/8/2025	851,275	0.02%
Wells Fargo Bank NA	\$650,000	4.81%	15/1/2026	645,694	0.02%
Wells Fargo Bank NA	\$850,000	5.45%	7/8/2026	852,619	0.02%
Wells Fargo Bank NA	\$925,000	5.25%	11/12/2026	925,602	0.02%
Wells Fargo Bank NA	\$250,000	5.95%	26/8/2036	259,117	0.01%
Wells Fargo Bank NA	\$500,000	5.85%	1/2/2037	512,852	0.01%
Wells Fargo Bank NA	\$450,000	6.60%	15/1/2038	493,634	0.01%
Welltower OP LLC	£200,000	4.80%	20/11/2028	246,074	0.01%
Welltower OP LLC	\$100,000	2.05%	15/1/2029	87,350	0.00%
Welltower OP LLC	\$200,000	4.13%	15/3/2029	191,105	0.00%
Welltower OP LLC	\$325,000	3.10%	15/1/2030	291,196	0.01%
Welltower OP LLC	\$225,000	2.80%	1/6/2031	192,051	0.00%
Welltower OP LLC	\$170,000	2.75%	15/1/2032	142,747	0.00%
Welltower OP LLC	£100,000	4.50%	1/12/2034	114,007	0.00%
Welltower OP LLC	\$275,000	6.50%	15/3/2041	296,689	0.01%
West Virginia United Health System Obligated Group	\$100,000	3.13%	1/6/2050	65,960	0.00%
Western & Southern Financial Group, Inc.	\$250,000	5.75%	15/7/2033	255,817	0.01%
Western & Southern Life Insurance Co.	\$275,000	5.15%	15/1/2049	241,308	0.01%
Western & Southern Life Insurance Co.	\$150,000	3.75%	28/4/2061	99,356	0.00%
Western Digital Corp.	\$250,000	2.85%	1/2/2029	216,636	0.01%
Western Digital Corp.	\$200,000	3.10%	1/2/2032	162,659	0.00%
Western Midstream Operating LP	\$325,000	4.05%	1/2/2030	302,383	0.01%
Western Midstream Operating LP	\$80,000	6.15%	1/4/2033	81,737	0.00%
Western Midstream Operating LP	\$120,000	5.45%	1/4/2044	107,435	0.00%
Western Midstream Operating LP	\$515,000	5.30%	1/3/2048	442,210	0.01%
Western Midstream Operating LP	\$55,000	5.50%	15/8/2048	47,513	0.00%
Western Midstream Operating LP	\$465,000	5.25%	1/2/2050	404,615	0.01%
Western Union Co.	\$350,000	2.75%	15/3/2031	290,937	0.01%
Western Union Co.	\$25,000	6.20%	17/11/2036	25,342	0.00%
Westinghouse Air Brake Technologies Corp.	\$75,000	3.45%	15/11/2026	71,714	0.00%
Westinghouse Air Brake Technologies Corp.	\$575,000	4.70%	15/9/2028	563,789	0.01%
Westinghouse Air Brake Technologies Corp.	\$150,000	5.61%	11/3/2034	150,759	0.00%
Westlake Corp.	\$625,000	3.60%	15/8/2026	601,313	0.01%
Westlake Corp.	€200,000	1.63%	17/7/2029	192,724	0.00%
Westlake Corp.	\$200,000	2.88%	15/8/2041	135,045	0.00%
Westlake Corp.	\$300,000	5.00%	15/8/2046	262,618	0.01%
Westlake Corp.	\$200,000	3.13%	15/8/2051	125,732	0.00%
Westlake Corp.	\$275,000	3.38%	15/8/2061	166,547	0.00%
WestRock MWV LLC	\$150,000	8.20%	15/1/2030	171,011	0.00%
Weyerhaeuser Co.	\$71,000	6.95%	1/10/2027	74,723	0.00%
Weyerhaeuser Co.	\$165,000	4.00%	15/11/2029	154,976	0.00%
Weyerhaeuser Co.	\$675,000	4.00%	15/4/2030	630,252	0.02%
Weyerhaeuser Co.	\$200,000	7.38%	15/3/2032	223,656	0.01%
Weyerhaeuser Co.	\$225,000	3.38%	9/3/2033	192,712	0.00%
Weyerhaeuser Co.	\$150,000	4.00%	9/3/2052	113,581	0.00%
Whirlpool Corp.	\$500,000	4.75%	26/2/2029	492,031	0.01%
Whirlpool Corp.	\$200,000	2.40%	15/5/2031	164,538	0.00%
Whirlpool Corp.	\$100,000	5.50%	1/3/2033	98,596	0.00%
Whirlpool Corp.	\$200,000	5.75%	1/3/2034	199,925	0.01%
Whirlpool Corp.	\$50,000	4.50%	1/6/2046	40,045	0.00%
Whirlpool Corp.	\$200,000	4.60%	15/5/2050	159,352	0.00%
Whirlpool Finance Luxembourg Sarl	€200,000	1.10%	9/11/2027	197,680	0.01%
William Marsh Rice University	\$85,000	3.57%	15/5/2045	68,780	0.00%
William Marsh Rice University	\$200,000	3.77%	15/5/2055	160,329	0.00%
Williams Cos, Inc.	\$275,000	5.40%	2/3/2026	274,753	0.01%
Williams Cos, Inc.	\$635,000	3.75%	15/6/2027	609,669	0.01%
Williams Cos, Inc.	\$305,000	5.30%	15/8/2028	305,909	0.01%
Williams Cos, Inc.	\$375,000	4.90%	15/3/2029	369,774	0.01%
Williams Cos, Inc.	\$1,050,000	3.50%	15/11/2030	951,020	0.02%
Williams Cos, Inc.	\$75,000	7.50%	15/1/2031	82,612	0.00%
Williams Cos, Inc.	\$540,000	2.60%	15/3/2031	456,606	0.01%
Williams Cos, Inc.	\$300,000	4.65%	15/8/2032	285,205	0.01%
Williams Cos, Inc.	\$275,000	5.65%	15/3/2033	277,710	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Williams Cos, Inc.	\$350,000	5.15%	15/3/2034	341,513	0.01%
Williams Cos, Inc.	\$495,000	6.30%	15/4/2040	513,120	0.01%
Williams Cos, Inc.	\$35,000	5.80%	15/11/2043	33,990	0.00%
Williams Cos, Inc.	\$210,000	5.40%	4/3/2044	197,982	0.01%
Williams Cos, Inc.	\$205,000	5.75%	24/6/2044	200,732	0.01%
Williams Cos, Inc.	\$220,000	4.90%	15/1/2045	192,376	0.00%
Williams Cos, Inc.	\$305,000	5.10%	15/9/2045	275,035	0.01%
Williams Cos, Inc.	\$255,000	4.85%	1/3/2048	220,493	0.01%
Williams Cos, Inc.	\$255,000	3.50%	15/10/2051	176,804	0.00%
Williams Cos, Inc.	\$245,000	5.30%	15/8/2052	226,882	0.01%
Willis North America, Inc.	\$500,000	4.65%	15/6/2027	491,490	0.01%
Willis North America, Inc.	\$200,000	4.50%	15/9/2028	194,264	0.00%
Willis North America, Inc.	\$225,000	2.95%	15/9/2029	201,593	0.01%
Willis North America, Inc.	\$250,000	5.35%	15/5/2033	245,052	0.01%
Willis North America, Inc.	\$50,000	5.05%	15/9/2048	43,591	0.00%
Willis North America, Inc.	\$300,000	3.88%	15/9/2049	215,816	0.01%
Willis North America, Inc.	\$250,000	5.90%	5/3/2054	242,653	0.01%
Willis-Knighton Medical Center	\$225,000	3.07%	1/3/2051	146,884	0.00%
Wisconsin Electric Power Co.	\$345,000	1.70%	15/6/2028	305,334	0.01%
Wisconsin Electric Power Co.	\$200,000	5.00%	15/5/2029	200,183	0.01%
Wisconsin Electric Power Co.	\$100,000	5.63%	15/5/2033	104,158	0.00%
Wisconsin Electric Power Co.	\$100,000	5.70%	1/12/2036	104,335	0.00%
Wisconsin Electric Power Co.	\$105,000	4.30%	15/10/2048	86,497	0.00%
Wisconsin Power & Light Co.	\$230,000	3.05%	15/10/2027	215,727	0.01%
Wisconsin Power & Light Co.	\$400,000	3.00%	1/7/2029	365,943	0.01%
Wisconsin Power & Light Co.	\$300,000	1.95%	16/9/2031	239,691	0.01%
Wisconsin Power & Light Co.	\$200,000	3.95%	1/9/2032	182,490	0.00%
Wisconsin Power & Light Co.	\$100,000	5.38%	30/3/2034	99,319	0.00%
Wisconsin Power & Light Co.	\$95,000	6.38%	15/8/2037	99,560	0.00%
Wisconsin Power & Light Co.	\$110,000	3.65%	1/4/2050	78,677	0.00%
Wisconsin Public Service Corp.	\$95,000	4.75%	1/11/2044	85,537	0.00%
Wisconsin Public Service Corp.	\$325,000	2.85%	1/12/2051	200,698	0.01%
Workday, Inc.	\$200,000	3.50%	1/4/2027	191,298	0.00%
Workday, Inc.	\$400,000	3.70%	1/4/2029	375,466	0.01%
Workday, Inc.	\$640,000	3.80%	1/4/2032	575,062	0.01%
WP Carey, Inc.	\$350,000	4.25%	1/10/2026	340,903	0.01%
WP Carey, Inc.	\$100,000	3.85%	15/7/2029	93,353	0.00%
WP Carey, Inc.	\$275,000	2.25%	1/4/2033	212,903	0.01%
WPC Eurobond BV	€108,000	2.13%	15/4/2027	110,453	0.00%
WPC Eurobond BV	€200,000	1.35%	15/4/2028	194,294	0.00%
WPC Eurobond BV	€200,000	0.95%	1/6/2030	180,052	0.00%
WR Berkley Corp.	\$230,000	4.75%	1/8/2044	203,659	0.01%
WR Berkley Corp.	\$150,000	4.00%	12/5/2050	114,650	0.00%
WR Berkley Corp.	\$200,000	3.55%	30/3/2052	137,994	0.00%
WRKCo, Inc.	\$175,000	4.65%	15/3/2026	172,502	0.00%
WRKCo, Inc.	\$100,000	3.38%	15/9/2027	94,676	0.00%
WRKCo, Inc.	\$100,000	4.00%	15/3/2028	95,720	0.00%
WRKCo, Inc.	\$200,000	3.90%	1/6/2028	190,285	0.00%
WRKCo, Inc.	\$625,000	4.90%	15/3/2029	621,125	0.02%
WRKCo, Inc.	\$300,000	3.00%	15/6/2033	252,407	0.01%
WW Grainger, Inc.	\$350,000	4.60%	15/6/2045	313,389	0.01%
WW Grainger, Inc.	\$275,000	3.75%	15/5/2046	213,790	0.01%
WW Grainger, Inc.	\$50,000	4.20%	15/5/2047	41,430	0.00%
Wyeth LLC	\$325,000	6.50%	1/2/2034	356,769	0.01%
Wyeth LLC	\$850,000	5.95%	1/4/2037	894,986	0.02%
Xcel Energy, Inc.	\$425,000	1.75%	15/3/2027	386,924	0.01%
Xcel Energy, Inc.	\$490,000	4.00%	15/6/2028	466,988	0.01%
Xcel Energy, Inc.	\$250,000	2.60%	1/12/2029	218,210	0.01%
Xcel Energy, Inc.	\$250,000	3.40%	1/6/2030	224,532	0.01%
Xcel Energy, Inc.	\$200,000	4.60%	1/6/2032	187,091	0.00%
Xcel Energy, Inc.	\$270,000	5.45%	15/8/2033	265,344	0.01%
Xcel Energy, Inc.	\$275,000	5.50%	15/3/2034	270,931	0.01%
Xcel Energy, Inc.	\$175,000	6.50%	1/7/2036	182,193	0.00%
Xcel Energy, Inc.	\$200,000	3.50%	1/12/2049	135,611	0.00%
Xilinx, Inc.	\$240,000	2.38%	1/6/2030	207,447	0.01%
XL Group Ltd.	\$100,000	5.25%	15/12/2043	92,824	0.00%
XPO, Inc.	\$900,000	6.25%	1/6/2028	904,351	0.02%
Xylem, Inc.	\$300,000	1.95%	30/1/2028	269,447	0.01%
Xylem, Inc.	\$100,000	2.25%	30/1/2031	83,925	0.00%
Xylem, Inc.	\$175,000	4.38%	1/11/2046	146,175	0.00%
Yale University	\$150,000	1.48%	15/4/2030	125,306	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Yale University	\$150,000	2.40%	15/4/2050	93,362	0.00%
Yale-New Haven Health Services Corp.	\$150,000	2.50%	1/7/2050	90,312	0.00%
Zimmer Biomet Holdings, Inc.	€200,000	1.16%	15/11/2027	197,468	0.01%
Zimmer Biomet Holdings, Inc.	\$400,000	5.35%	1/12/2028	402,324	0.01%
Zimmer Biomet Holdings, Inc.	\$325,000	2.60%	24/11/2031	271,650	0.01%
Zimmer Biomet Holdings, Inc.	\$250,000	4.45%	15/8/2045	209,855	0.01%
Zions Bancorp NA	\$100,000	3.25%	29/10/2029	83,491	0.00%
Zoetis, Inc.	\$200,000	5.40%	14/11/2025	199,966	0.01%
Zoetis, Inc.	\$250,000	3.00%	12/9/2027	234,541	0.01%
Zoetis, Inc.	\$175,000	3.90%	20/8/2028	167,000	0.00%
Zoetis, Inc.	\$440,000	2.00%	15/5/2030	370,638	0.01%
Zoetis, Inc.	\$400,000	5.60%	16/11/2032	409,291	0.01%
Zoetis, Inc.	\$375,000	4.70%	1/2/2043	334,221	0.01%
Zoetis, Inc.	\$225,000	3.95%	12/9/2047	175,664	0.00%
Zoetis, Inc.	\$50,000	4.45%	20/8/2048	42,596	0.00%
Zoetis, Inc.	\$300,000	3.00%	15/5/2050	195,651	0.00%
Total Fixed Income				2,331,855,180	55.60%
Total Transferable Securities				4,135,725,993	98.61%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: (0.00%))				
Futures 0.00% (31 December 2023: (0.00%))				
Euro-Schatz September 2024	64	€6,744,826	21,407	0.00%
US Treasury Ultra 10 Year September 2024	(12)	\$(1,372,531)	10,156	0.00%
US Treasury Ultra Bond September 2024	8	\$996,500	6,250	0.00%
Long Gilt September 2024	(13)	£(1,272,390)	5,031	0.00%
Euro-Buxl 30 Year Bond September 2024	3	€386,460	4,566	0.00%
US Treasury Note 2 Year September 2024	27	\$5,511,484	2,422	0.00%
US Treasury Note 5 Year September 2024	14	\$1,491,843	251	0.00%
10-Year Mini JGB September 2024	5	¥71,355,000	62	0.00%
US Treasury Note 10 Year September 2024	8	\$880,625	(750)	(0.00%)
US Treasury Long Bond September 2024	6	\$713,438	(3,563)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			45,832	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.39%) (31 December 2023: 0.34%)							
Forward Currency Exchange Contracts 0.40% (31 December 2023: (0.42%))							
USD	257,985,892	EUR	(237,351,720)	BNP Paribas	2/7/2024	3,604,072	0.08%
USD	257,985,891	EUR	(237,351,719)	HSBC Bank	2/7/2024	3,604,072	0.08%
USD	257,985,891	EUR	(237,351,719)	Bank of America	2/7/2024	3,604,072	0.09%
USD	257,985,891	EUR	(237,351,719)	UBS AG	2/7/2024	3,604,072	0.09%
USD	178,671,015	GBP	(140,312,574)	HSBC Bank	2/7/2024	1,301,968	0.03%
USD	30,346,844	JPY	(4,748,598,337)	JPMorgan Chase Bank	2/7/2024	826,775	0.02%
USD	95,342,811	CAD	(130,039,395)	State Street Bank & Trust Co.	2/7/2024	309,088	0.01%
USD	13,043,352	EUR	(12,000,000)	State Street Bank & Trust Co.	2/7/2024	182,346	0.00%
USD	40,907,424	CAD	(55,731,170)	Toronto-Dominion Bank	2/7/2024	178,685	0.00%
EUR	16,000,000	USD	(17,125,824)	State Street Bank & Trust Co.	2/7/2024	22,184	0.00%
USD	639,073	JPY	(100,000,000)	State Street Bank & Trust Co.	2/7/2024	17,414	0.00%
USD	2,936,051	CAD	(4,000,000)	Toronto-Dominion Bank	2/7/2024	12,823	0.00%
USD	1,438,588	NZD	(2,341,459)	JPMorgan Chase Bank	2/7/2024	11,820	0.00%
EUR	3,000,000	USD	(3,205,680)	UBS AG	2/7/2024	9,571	0.00%
CAD	2,000,000	USD	(1,452,700)	UBS AG	2/7/2024	8,915	0.00%
CAD	2,000,000	USD	(1,453,595)	Toronto-Dominion Bank	2/7/2024	8,019	0.00%
USD	1,851,997	SGD	(2,500,000)	State Street Bank & Trust Co.	2/7/2024	7,319	0.00%
USD	2,468,666	EUR	(2,300,000)	Toronto-Dominion Bank	2/7/2024	3,640	0.00%
CAD	1,200,000	USD	(873,804)	JPMorgan Chase Bank	2/7/2024	3,165	0.00%
CAD	2,000,000	USD	(1,459,755)	JPMorgan Chase Bank	2/7/2024	1,859	0.00%
USD	1,426,791	NZD	(2,341,459)	JPMorgan Chase Bank	2/8/2024	28	0.00%
USD	2,193,901	CAD	(3,000,000)	Toronto-Dominion Bank	1/8/2024	(75)	(0.00%)
USD	145,986	CAD	(200,000)	Toronto-Dominion Bank	2/7/2024	(175)	(0.00%)
USD	133,343	AUD	(200,000)	State Street Bank & Trust Co.	2/7/2024	(227)	(0.00%)
CAD	400,000	USD	(292,818)	Standard Chartered Bank	2/7/2024	(495)	(0.00%)
CAD	1,800,000	USD	(1,316,260)	Toronto-Dominion Bank	2/7/2024	(807)	(0.00%)
USD	12,879,588	EUR	(12,000,000)	State Street Bank & Trust Co.	2/8/2024	(813)	(0.00%)
USD	66,026,466	CAD	(90,285,283)	Toronto-Dominion Bank	1/8/2024	(1,473)	(0.00%)
USD	66,026,465	CAD	(90,285,282)	Royal Bank of Canada	1/8/2024	(1,473)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	10,377,465	CHF	(9,287,177)	HSBC Bank	5/8/2024	(1,566)	(0.00%)
USD	131,971	AUD	(200,000)	Toronto-Dominion Bank	2/7/2024	(1,599)	(0.00%)
EUR	2,000,000	USD	(2,145,222)	BNP Paribas	2/7/2024	(1,721)	(0.00%)
USD	25,211,581	AUD	(37,720,679)	JPMorgan Chase Bank	2/8/2024	(1,866)	(0.00%)
USD	169,814,879	GBP	(134,312,574)	State Street Bank & Trust Co.	2/8/2024	(2,201)	(0.00%)
USD	1,845,291	SGD	(2,500,000)	HSBC Bank	2/8/2024	(2,211)	(0.00%)
USD	3,408,017	CHF	(3,064,768)	Toronto-Dominion Bank	2/7/2024	(2,587)	(0.00%)
USD	3,408,017	CHF	(3,064,768)	BNP Paribas	2/7/2024	(2,587)	(0.00%)
USD	3,511,291	CHF	(3,157,641)	BNP Paribas	2/7/2024	(2,587)	(0.00%)
EUR	2,700,000	USD	(2,897,772)	UBS AG	2/7/2024	(2,665)	(0.00%)
USD	30,284,032	JPY	(4,848,598,337)	UBS AG	2/7/2024	(4,046)	(0.00%)
GBP	2,000,000	USD	(2,534,388)	JPMorgan Chase Bank	2/8/2024	(5,027)	(0.00%)
USD	3,205,077	EUR	(3,000,000)	State Street Bank & Trust Co.	2/7/2024	(6,189)	(0.00%)
USD	324,372,348	EUR	(302,216,269)	UBS AG	2/7/2024	(10,174)	(0.00%)
USD	329,287,081	EUR	(306,795,304)	UBS AG	2/8/2024	(16,551)	(0.00%)
USD	329,286,468	EUR	(306,795,304)	HSBC Bank	2/8/2024	(16,802)	(0.00%)
EUR	1,300,000	USD	(1,414,776)	State Street Bank & Trust Co.	2/8/2024	(17,415)	(0.00%)
EUR	2,400,000	USD	(2,597,518)	BNP Paribas	2/7/2024	(21,500)	(0.00%)
GBP	4,000,000	USD	(5,106,928)	Toronto-Dominion Bank	2/7/2024	(25,316)	(0.00%)
EUR	3,500,000	USD	(3,812,449)	BNP Paribas	2/7/2024	(50,531)	(0.00%)
USD	24,840,185	AUD	(37,320,679)	State Street Bank & Trust Co.	2/7/2024	(61,322)	(0.00%)
EUR	20,000,000	USD	(21,558,412)	JPMorgan Chase Bank	2/7/2024	(84,434)	(0.00%)
				BNP Paribas	2/7/2024	(123,402)	(0.00%)
						16,854,657	0.40%

Hedge Share Class Level Forward Currency Exchange Contracts (0.79%) (31 December 2023: 0.76%)

USD	90,424,541	GBP	(70,824,992)	BNP Paribas	2/7/2024	894,707	0.02%
USD	19,116,418	GBP	(14,955,499)	State Street Bank & Trust Co.	2/7/2024	211,180	0.00%
GBP	113,000,000	USD	(142,676,964)	Toronto-Dominion Bank	2/8/2024	193,725	0.00%
USD	12,003,969	GBP	(9,396,380)	Toronto-Dominion Bank	2/7/2024	126,011	0.00%
GBP	113,000,000	USD	(142,744,764)	Toronto-Dominion Bank	2/8/2024	125,925	0.00%
GBP	113,000,000	USD	(142,744,877)	Royal Bank of Canada	2/8/2024	125,812	0.00%
USD	18,444,613	GBP	(14,497,177)	State Street Bank & Trust Co.	2/7/2024	118,740	0.00%
USD	142,945,000	GBP	(113,000,000)	Toronto-Dominion Bank	2/7/2024	101,762	0.00%
USD	13,134,010	GBP	(10,314,241)	State Street Bank & Trust Co.	2/7/2024	95,784	0.00%
USD	142,911,100	GBP	(113,000,000)	Royal Bank of Canada	2/7/2024	67,862	0.00%
USD	3,707,646	GBP	(2,887,159)	State Street Bank & Trust Co.	2/7/2024	57,990	0.00%
USD	9,080,336	CHF	(8,116,888)	JPMorgan Chase Bank	2/7/2024	47,521	0.00%
USD	142,888,500	GBP	(113,000,000)	Toronto-Dominion Bank	2/7/2024	45,262	0.00%
USD	7,916,793	GBP	(6,227,375)	UBS AG	2/7/2024	44,772	0.00%
GBP	24,226,459	USD	(30,583,264)	UBS AG	2/7/2024	41,390	0.00%
GBP	113,000,000	USD	(142,834,712)	UBS AG	2/8/2024	35,977	0.00%
GBP	113,000,000	USD	(142,834,825)	Toronto-Dominion Bank	2/8/2024	35,864	0.00%
CHF	30,734,834	USD	(34,177,081)	Toronto-Dominion Bank	2/7/2024	25,939	0.00%
CHF	29,830,868	USD	(33,171,873)	BNP Paribas	2/7/2024	25,176	0.00%
CHF	29,830,868	USD	(33,171,873)	UBS AG	2/7/2024	25,176	0.00%
USD	142,865,900	GBP	(113,000,000)	HSBC Bank	2/7/2024	22,662	0.00%
USD	6,033,674	GBP	(4,756,339)	BNP Paribas	2/7/2024	21,189	0.00%
GBP	63,469,049	USD	(80,232,304)	HSBC Bank	2/8/2024	14,305	0.00%
EUR	211,057,075	USD	(226,529,669)	State Street Bank & Trust Co.	2/8/2024	11,981	0.00%
EUR	214,254,909	USD	(229,962,365)	Bank of America	2/8/2024	11,734	0.00%
EUR	214,254,909	USD	(229,962,365)	HSBC Bank	2/8/2024	11,734	0.00%
USD	142,854,600	GBP	(113,000,000)	Toronto-Dominion Bank	2/7/2024	11,362	0.00%
USD	922,517	GBP	(722,977)	State Street Bank & Trust Co.	2/7/2024	8,602	0.00%
USD	1,307,040	GBP	(1,027,647)	Toronto-Dominion Bank	2/7/2024	7,992	0.00%
CHF	42,473,846	USD	(47,460,152)	Toronto-Dominion Bank	5/8/2024	7,160	0.00%
CHF	42,473,847	USD	(47,460,153)	UBS AG	5/8/2024	7,160	0.00%
GBP	566,267,029	USD	(715,948,959)	HSBC Bank	2/8/2024	6,446	0.00%
USD	1,602,826	GBP	(1,263,917)	Toronto-Dominion Bank	2/7/2024	5,110	0.00%
GBP	405,498,059	USD	(512,683,766)	Toronto-Dominion Bank	2/8/2024	4,616	0.00%
USD	253,343	EUR	(232,790)	BNP Paribas	2/7/2024	3,850	0.00%
GBP	280,843,741	USD	(355,079,448)	UBS AG	2/8/2024	3,197	0.00%
USD	424,782	CHF	(378,907)	State Street Bank & Trust Co.	2/7/2024	3,118	0.00%
USD	1,110,895	GBP	(876,959)	State Street Bank & Trust Co.	2/7/2024	2,332	0.00%
USD	146,170	EUR	(134,363)	State Street Bank & Trust Co.	2/7/2024	2,166	0.00%
GBP	97,944,876	USD	(123,834,253)	State Street Bank & Trust Co.	2/8/2024	1,605	0.00%
USD	108,910	CHF	(96,870)	BNP Paribas	2/7/2024	1,109	0.00%
CHF	598,525	USD	(665,565)	State Street Bank & Trust Co.	2/7/2024	499	0.00%
USD	181,854	EUR	(169,251)	Toronto-Dominion Bank	2/7/2024	460	0.00%
EUR	5,733,016	USD	(6,153,240)	Toronto-Dominion Bank	2/8/2024	389	0.00%
USD	40,828	CHF	(36,372)	Toronto-Dominion Bank	2/7/2024	351	0.00%
USD	715,818,151	GBP	(566,267,029)	HSBC Bank	2/7/2024	312	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	205,501	EUR	(191,476)	UBS AG	2/7/2024	287	0.00%
USD	573,814	EUR	(535,150)	UBS AG	2/7/2024	266	0.00%
USD	39,235	CHF	(35,044)	Toronto-Dominion Bank	2/7/2024	237	0.00%
USD	512,590,096	GBP	(405,498,059)	Toronto-Dominion Bank	2/7/2024	223	0.00%
EUR	69,828	USD	(74,680)	State Street Bank & Trust Co.	2/7/2024	158	0.00%
USD	355,014,573	GBP	(280,843,741)	UBS AG	2/7/2024	155	0.00%
CHF	561,747	USD	(627,698)	State Street Bank & Trust Co.	5/8/2024	91	0.00%
EUR	152,969	USD	(163,866)	UBS AG	2/7/2024	78	0.00%
USD	123,812,118	GBP	(97,944,876)	State Street Bank & Trust Co.	2/7/2024	54	0.00%
CHF	33,484	USD	(37,235)	UBS AG	2/7/2024	27	0.00%
CHF	23,430	USD	(26,180)	UBS AG	5/8/2024	5	0.00%
USD	47,266,688	CHF	(42,473,846)	Toronto-Dominion Bank	2/7/2024	—	0.00%
USD	47,266,689	CHF	(42,473,847)	UBS AG	2/7/2024	—	0.00%
CHF	319,201	USD	(355,316)	UBS AG	2/7/2024	(96)	(0.00%)
CHF	8,147	USD	(9,165)	State Street Bank & Trust Co.	2/7/2024	(98)	(0.00%)
USD	226,200,420	EUR	(211,057,075)	State Street Bank & Trust Co.	2/7/2024	(101)	(0.00%)
USD	1,556,826	EUR	(1,450,508)	UBS AG	2/8/2024	(101)	(0.00%)
USD	229,627,699	EUR	(214,254,909)	Bank of America	2/7/2024	(103)	(0.00%)
USD	229,627,699	EUR	(214,254,909)	HSBC Bank	2/7/2024	(103)	(0.00%)
CHF	26,659	USD	(29,782)	Toronto-Dominion Bank	2/7/2024	(115)	(0.00%)
CHF	54,621	USD	(60,900)	UBS AG	2/7/2024	(116)	(0.00%)
GBP	21,410,911	USD	(27,070,843)	Toronto-Dominion Bank	2/8/2024	(120)	(0.00%)
CHF	74,783	USD	(83,345)	JPMorgan Chase Bank	2/7/2024	(123)	(0.00%)
GBP	24,831,390	USD	(31,395,518)	Toronto-Dominion Bank	2/8/2024	(139)	(0.00%)
CHF	25,018	USD	(27,985)	Toronto-Dominion Bank	2/7/2024	(144)	(0.00%)
EUR	107,463	USD	(115,344)	Toronto-Dominion Bank	2/7/2024	(170)	(0.00%)
CHF	72,365	USD	(80,702)	JPMorgan Chase Bank	2/7/2024	(171)	(0.00%)
CHF	22,116	USD	(24,914)	Toronto-Dominion Bank	2/7/2024	(302)	(0.00%)
CHF	47,065	USD	(52,721)	Toronto-Dominion Bank	2/7/2024	(345)	(0.00%)
EUR	69,382	USD	(74,788)	Toronto-Dominion Bank	2/7/2024	(428)	(0.00%)
GBP	978,103	USD	(1,237,246)	UBS AG	2/7/2024	(826)	(0.00%)
USD	297,488	EUR	(278,452)	JPMorgan Chase Bank	2/7/2024	(943)	(0.00%)
EUR	60,341	USD	(65,728)	State Street Bank & Trust Co.	2/7/2024	(1,057)	(0.00%)
EUR	1,756,308	USD	(1,883,835)	BNP Paribas	2/7/2024	(1,511)	(0.00%)
CHF	132,926	USD	(149,514)	State Street Bank & Trust Co.	2/7/2024	(1,588)	(0.00%)
EUR	122,553	USD	(133,208)	State Street Bank & Trust Co.	2/7/2024	(1,862)	(0.00%)
CHF	115,313	USD	(130,541)	BNP Paribas	2/7/2024	(2,216)	(0.00%)
EUR	216,350	USD	(234,147)	State Street Bank & Trust Co.	2/7/2024	(2,274)	(0.00%)
CHF	485,140	USD	(542,387)	Toronto-Dominion Bank	2/7/2024	(2,503)	(0.00%)
CHF	415,364	USD	(466,794)	Toronto-Dominion Bank	2/7/2024	(4,559)	(0.00%)
GBP	926,243	USD	(1,175,509)	BNP Paribas	2/7/2024	(4,646)	(0.00%)
CHF	784,477	USD	(878,711)	BNP Paribas	2/7/2024	(5,712)	(0.00%)
USD	5,982,979	GBP	(4,737,931)	BNP Paribas	2/7/2024	(6,237)	(0.00%)
EUR	367,194	USD	(399,857)	Toronto-Dominion Bank	2/7/2024	(6,317)	(0.00%)
EUR	2,471,751	USD	(2,655,959)	BNP Paribas	2/7/2024	(6,859)	(0.00%)
GBP	113,000,000	USD	(142,880,703)	Toronto-Dominion Bank	2/8/2024	(10,014)	(0.00%)
USD	3,637,131	EUR	(3,403,794)	BNP Paribas	2/7/2024	(10,887)	(0.00%)
USD	80,218,531	GBP	(63,469,049)	HSBC Bank	2/7/2024	(12,659)	(0.00%)
GBP	113,000,000	USD	(142,890,421)	HSBC Bank	2/8/2024	(19,732)	(0.00%)
EUR	1,836,271	USD	(1,993,573)	State Street Bank & Trust Co.	2/7/2024	(25,549)	(0.00%)
GBP	2,209,239	USD	(2,822,053)	Toronto-Dominion Bank	2/7/2024	(29,355)	(0.00%)
GBP	6,687,115	USD	(8,484,458)	Toronto-Dominion Bank	2/7/2024	(31,279)	(0.00%)
EUR	2,452,812	USD	(2,662,117)	State Street Bank & Trust Co.	2/7/2024	(33,315)	(0.00%)
USD	142,809,400	GBP	(113,000,000)	Toronto-Dominion Bank	2/7/2024	(33,838)	(0.00%)
USD	142,809,400	GBP	(113,000,000)	UBS AG	2/7/2024	(33,838)	(0.00%)
GBP	113,000,000	USD	(142,914,264)	Toronto-Dominion Bank	2/8/2024	(43,575)	(0.00%)
GBP	113,000,000	USD	(142,937,090)	Royal Bank of Canada	2/8/2024	(66,401)	(0.00%)
GBP	8,100,000	USD	(10,311,087)	State Street Bank & Trust Co.	2/7/2024	(71,881)	(0.00%)
USD	67,576,328	EUR	(63,133,969)	State Street Bank & Trust Co.	2/7/2024	(87,534)	(0.00%)
EUR	5,917,966	USD	(6,432,509)	State Street Bank & Trust Co.	2/7/2024	(89,926)	(0.00%)
GBP	31,260,058	USD	(39,612,558)	State Street Bank & Trust Co.	2/7/2024	(96,736)	(0.00%)
GBP	113,000,000	USD	(142,970,764)	Toronto-Dominion Bank	2/8/2024	(100,075)	(0.00%)
USD	142,719,000	GBP	(113,000,000)	Royal Bank of Canada	2/7/2024	(124,238)	(0.00%)
USD	142,719,000	GBP	(113,000,000)	Toronto-Dominion Bank	2/7/2024	(124,238)	(0.00%)
USD	142,651,200	GBP	(113,000,000)	Toronto-Dominion Bank	2/7/2024	(192,038)	(0.00%)
GBP	27,496,342	USD	(35,013,677)	Toronto-Dominion Bank	2/7/2024	(255,566)	(0.01%)
GBP	58,812,971	USD	(74,796,749)	BNP Paribas	2/7/2024	(451,304)	(0.01%)
GBP	116,000,000	USD	(147,340,068)	UBS AG	2/7/2024	(704,532)	(0.02%)
GBP	116,000,000	USD	(147,432,984)	Morgan Stanley	2/7/2024	(797,448)	(0.02%)
GBP	116,000,000	USD	(147,502,816)	Royal Bank of Canada	2/7/2024	(867,280)	(0.02%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
GBP	116,000,000	USD	(147,514,184)	HSBC Bank	2/7/2024	(878,648)	(0.02%)
GBP	116,000,000	USD	(147,653,268)	BNP Paribas	2/7/2024	(1,017,732)	(0.02%)
GBP	116,000,000	USD	(147,656,284)	BNP Paribas	2/7/2024	(1,020,748)	(0.02%)
GBP	116,000,000	USD	(147,874,364)	HSBC Bank	2/7/2024	(1,238,828)	(0.03%)
GBP	116,000,000	USD	(147,926,564)	UBS AG	2/7/2024	(1,291,028)	(0.03%)
GBP	116,000,000	USD	(148,013,564)	Toronto-Dominion Bank	2/7/2024	(1,378,028)	(0.03%)
GBP	116,000,000	USD	(148,036,648)	Royal Bank of Canada	2/7/2024	(1,401,112)	(0.03%)
EUR	182,699,867	USD	(198,582,880)	BNP Paribas	2/7/2024	(2,774,210)	(0.07%)
GBP	359,521,725	USD	(457,807,235)	UBS AG	2/7/2024	(3,336,020)	(0.08%)
EUR	232,527,103	USD	(252,741,847)	Bank of America	2/7/2024	(3,530,813)	(0.08%)
EUR	276,817,980	USD	(300,883,151)	HSBC Bank	2/7/2024	(4,203,348)	(0.10%)
GBP	456,146,743	USD	(580,847,455)	Toronto-Dominion Bank	2/7/2024	(4,232,609)	(0.10%)
GBP	550,146,349	USD	(700,544,533)	HSBC Bank	2/7/2024	(5,104,836)	(0.12%)
Total OTC Financial Derivative Instruments						(33,153,486)	(0.79%)
Total Investments						4,119,472,996	98.22%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	74,500,766	1.78%
Net Assets	4,193,973,762	100.00%

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	2,601,120,263	60.50%
(b) Transferable securities dealt in on another regulated market	1,369,655,515	31.86%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	164,950,215	3.84%
(d) Total Financial Derivative Instruments dealt in on a regulated market	50,145	0.00%
(e) Total OTC Financial Derivative Instruments	19,941,504	0.46%
(f) Other assets	143,932,412	3.34%
Total Assets	4,299,650,054	100.00%

[^] Floating Rate Note (FRN). The effective interest rate is at 30 June 2024.

¹ Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	4,135,725,993	4,495,839,449
Financial Derivative Instruments	17	19,991,649	38,298,076
Cash		46,659,394	33,909,106
Unrealised Appreciation on Spot Currency Contracts		3,348	661
Receivables:			
Interest and Dividends		47,711,869	51,009,252
Capital Shares Issued		38,080,919	7,154,841
Investments Sold		11,476,882	4,803,379
Margin Cash Due from Broker		—	29,968
Other Receivables		—	60,250
Total Current Assets		4,299,650,054	4,631,104,982
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	36,244,646	22,733,100
Bank Overdraft		—	24
Payables and Other Liabilities:			
Investments Purchased		54,026,159	33,363,035
Income Distribution Payable		3,474,277	6,872,594
Capital Shares Redeemed		11,477,596	1,601,343
Margin Cash Due to Broker		1,866	—
Management Fees Payable	12	451,748	527,796
Total Current Liabilities		105,676,292	65,097,892
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		4,193,973,762	4,566,007,090

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

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
CHF Hedged Acc			
US (\$) Equivalent	\$94,892,524	\$85,513,219	\$39,275,852
Net Assets	CHF85,270,422	CHF71,972,201	CHF36,338,018
Number of Shares Outstanding	1,014,924	841,963	443,250
Net Asset Value Per Share¹	CHF84.02	CHF85.48	CHF81.98
EUR Hedged Acc			
US (\$) Equivalent	\$236,926,412	\$285,890,489	\$85,981,787
Net Assets	€221,076,035	€258,806,405	€80,563,868
Number of Shares Outstanding	2,521,923	2,942,637	975,392
Net Asset Value Per Share¹	€87.66	€87.95	€82.60
Institutional Plus EUR Hedged Acc			
US (\$) Equivalent	\$449,672,540	\$466,106,609	\$296,363,175
Net Assets	€419,589,447	€421,949,594	€277,688,620
Number of Shares Outstanding	4,236,151	4,243,648	2,975,901
Net Asset Value Per Share¹	€99.05	€99.43	€93.31
GBP Hedged Acc			
US (\$) Equivalent	\$470,219,901	\$490,107,096	\$390,367,599
Net Assets	£371,990,964	£384,458,037	£324,522,079
Number of Shares Outstanding	3,577,918	3,704,298	3,375,851
Net Asset Value Per Share¹	£103.97	£103.79	£96.13
GBP Hedged Dist			
US (\$) Equivalent	\$105,825,191	\$511,752,643	\$513,572,516
Net Assets	£83,718,309	£401,437,601	£426,945,323
Number of Shares Outstanding	1,000,371	4,789,797	5,306,379
Net Asset Value Per Share¹	£83.69	£83.81	£80.46
Institutional Plus GBP Hedged Acc			
US (\$) Equivalent	\$2,442,017,924	\$2,361,347,502	\$1,745,386,616
Net Assets	£1,931,880,380	£1,852,327,855	£1,450,982,342
Number of Shares Outstanding	18,506,311	17,750,461	15,021,696
Net Asset Value Per Share¹	£104.39	£104.35	£96.59
Institutional Plus GBP Hedged Dist²			
US (\$) Equivalent	\$227,401,079	\$232,690,823	\$319,100,232
Net Assets	£179,896,994	£182,531,242	£265,275,783
Number of Shares Outstanding	1,775,910	1,766,820	2,673,032
Net Asset Value Per Share¹	£101.30	£103.31	£99.24
USD Hedged Acc			
Net Assets	\$167,018,191	\$132,598,709	\$18,392,752
Number of Shares Outstanding	1,481,640	1,183,524	178,979
Net Asset Value Per Share¹	\$112.73	\$112.04	\$102.76

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

2 The share class launched on 29 November 2022.

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		89,539,077	61,887,990
Other Income		274,367	259,264
Net (Loss)/Gain on Financial Instruments		(145,087,089)	195,856,736
Total Investment (Loss)/Income		(55,273,645)	258,003,990
Expenses			
Management Fees	12	2,921,983	2,368,828
Transaction Fees and Commissions		7,728	4,680
Total Expenses		2,929,711	2,373,508
Finance Costs			
Interest Expense		17,777	11,711
Distribution	6	8,021,799	11,745,506
Total Finance Costs		8,039,576	11,757,217
Net Investment (Loss)/Income		(66,242,932)	243,873,265
Taxation	5	(24,575)	(95,814)
Net (Decrease)/Increase in Net Assets		(66,267,507)	243,777,451

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(66,267,507)	243,777,451
Capital Transactions		
Subscriptions	1,150,380,748	1,062,460,795
Redemptions	(1,456,146,569)	(1,028,914,242)
Total Capital Transactions	(305,765,821)	33,546,553
Total (Decrease)/Increase for the Period	(372,033,328)	277,324,004
Net Assets		
Beginning of Period	4,566,007,090	3,408,440,529
End of Period	4,193,973,762	3,685,764,533

Vanguard Global Credit Bond Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide a moderate and sustainable level of current income by investing in a diversified portfolio of global credit fixed income bonds.

Performance Summary

The Performance Summary does not form part of the Financial Statements. The fund is actively managed and seeks to invest as described in the prospectus. The following performance information shows how the fund's returns compare with those of the Bloomberg Global Aggregate Credit Index Hedged, a market index that has investment characteristics similar to those of the fund.

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds returned -3.16% for the period, as measured by the Bloomberg Global Aggregate Bond Index in US dollars.
- For the six months, the fund outpaced the 0.23% return of its benchmark.
- A short position in Japan and long exposure to European periphery countries (Greece and Spain) contributed to relative performance.
- Higher credit exposure versus the benchmark added value, as did sector and security selection decisions across European investment-grade corporates, specifically financials.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Credit Index Hedged

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
Institutional AUD Hedged Acc	0.11%	—	0.52%
Benchmark	-0.40	—	-0.96
Institutional AUD Hedged Dist	0.10%	—	-3.36%
Benchmark	-0.40	—	-4.09
Institutional CHF Hedged Acc	-1.32%	—	-4.25%
Benchmark	-1.80	—	-5.00
Institutional EUR Hedged Acc	-0.04%	0.17%	0.90%
Benchmark	-0.56	-1.27	-0.43
Institutional EUR Hedged Dist	-0.05%	—	4.92%
Benchmark	-0.56	—	3.65
Investor GBP Hedged Acc	0.56%	1.12%	1.90%
Benchmark	0.08	-0.24	0.63
Investor GBP Hedged Dist	0.56%	—	0.54%
Benchmark	0.08	—	-0.84
Institutional GBP Hedged Acc	0.58%	—	-1.40%
Benchmark	0.08	—	-2.15
Institutional GBP Hedged Dist	0.58%	—	6.19%
Benchmark	0.08	—	4.99
Investor USD Hedged Acc	0.69%	2.00%	2.99%
Benchmark	0.23	0.61	1.71

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
Institutional USD Hedged Acc	0.72%	2.05%	3.04%
Benchmark	0.23	0.61	1.71

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

¹ Since-inception returns: Institutional AUD Hedged Acc, 18 September 2019; Institutional AUD Hedged Dist, 4 November 2021; Institutional CHF Hedged Acc and Institutional GBP Hedged Acc, 8 February 2022; Institutional EUR Hedged Acc, Investor GBP Hedged Acc, Investor USD Hedged Acc and Institutional USD Hedged Acc, 14 September 2017; Institutional EUR Hedged Dist and Institutional GBP Hedged Dist, 21 June 2023; Investor GBP Hedged Dist, 11 December 2019.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
Purchases			Sales		
US Treasury Bond 4.50% 15/2/2044	\$27,000,000	26,368,242	US Treasury Inflation Indexed Bonds 2.13% 15/4/2029	\$22,067,980	21,987,319
US Treasury Inflation Indexed Bonds 2.13% 15/4/2029	\$22,067,980	21,939,424	UBS AG 0.00% 12/4/2026	€20,000,000	21,500,547
UBS AG 0.00% 12/4/2026	€20,000,000	21,706,000	NatWest Markets plc 5.42% 17/5/2027	\$16,060,000	16,053,066
NatWest Markets plc 5.42% 17/5/2027	\$20,260,000	20,260,000	US Treasury Bond 4.50% 15/2/2044	\$15,492,000	15,404,901
US Treasury Note 2.63% 31/5/2027	\$18,000,000	17,076,094	Bundesobligation 0.00% 9/10/2026	€13,700,000	14,000,434
RCI Banque SA 4.63% 2/10/2026	€15,400,000	16,952,570	US Treasury Note 3.75% 15/4/2026	\$13,538,000	13,231,280
Export Development Canada 2.63% 18/1/2029	€13,700,000	14,973,487	Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	€10,895,000	11,784,324
US Treasury Note 3.75% 15/4/2026	\$13,538,000	13,321,709	Japan Bank for International Cooperation 4.25% 27/4/2026	\$11,202,000	11,073,289
US Treasury Bond 2.88% 15/5/2043	\$16,000,000	12,600,000	Fortive Corp. 3.70% 15/8/2029	€9,800,000	10,605,841
Cooperatieve Rabobank UA 5.25% 14/9/2027	€9,100,000	11,520,647	Ayvens SA 3.88% 22/2/2027	€9,500,000	10,235,127
Saudi Government International Bond 5.75% 16/1/2054	\$11,500,000	11,246,080	Morgan Stanley 0.00% 19/3/2027	€9,300,000	10,105,218
Fortive Corp. 3.70% 15/8/2029	€9,800,000	10,723,291	American Medical Systems Europe BV 3.38% 8/3/2029	€9,500,000	10,079,763
US Bancorp 4.01% 21/5/2032	€9,900,000	10,716,750	New York Life Global Funding 4.88% 30/4/2031	£8,000,000	9,862,451
American Medical Systems Europe BV 3.38% 8/3/2029	€9,500,000	10,232,489	Toyota Motor Finance Netherlands BV 3.13% 11/1/2027	€9,000,000	9,850,750
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	€9,500,000	10,171,556	Export Development Canada 2.63% 18/1/2029	€8,963,000	9,668,173
Ayvens SA 3.88% 22/2/2027	€9,500,000	10,154,342	MXN		
Morgan Stanley 0.00% 19/3/2027	€9,300,000	10,123,515	Mexican Bonos 8.50% 31/5/2029	163,200,000	9,160,037
New York Life Global Funding 4.88% 30/4/2031	£8,000,000	9,903,133	Province of Quebec Canada 3.13% 27/3/2034	€8,283,000	8,868,195
Toyota Motor Finance Netherlands BV 3.13% 11/1/2027	€9,000,000	9,839,104	Ayvens SA 3.88% 24/1/2028	€8,000,000	8,720,069
Corp. Andina de Fomento 4.75% 16/4/2029	£7,266,000	9,143,706	Kreditanstalt fuer Wiederaufbau 4.63% 7/8/2026	\$8,555,000	8,563,812
			Dell Bank International DAC 3.63% 24/6/2029	€8,000,000	8,528,365

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

Financial Statements

Statement of Investments

30 June 2024

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.97% (31 December 2023: 97.49%)					
Fixed Income 99.97% (31 December 2023: 97.49%)					
Australia 4.59% (31 December 2023: 1.64%)					
AGI Finance Pty Ltd.	AUD5,270,000	6.11%	28/6/2030	3,598,978	0.28%
Aurizon Finance Pty Ltd.	AUD2,000,000	3.00%	9/3/2028	1,210,763	0.10%
Aurizon Network Pty Ltd.	AUD4,960,000	6.10%	12/9/2031	3,322,076	0.26%
Ausgrid Finance Pty Ltd.	AUD4,420,000	1.81%	5/2/2027	2,695,277	0.21%
AusNet Services Holdings Pty Ltd.	AUD3,280,000	2.60%	31/7/2029	1,893,729	0.15%
Australia & New Zealand Banking Group Ltd.^	\$500,000	2.95%	22/7/2030	484,150	0.04%
Australia & New Zealand Banking Group Ltd.	AUD5,277,000	6.31%	16/1/2034	3,574,900	0.28%
Australian Gas Networks Ltd.	AUD800,000	2.15%	28/4/2028	472,654	0.04%
Brisbane Airport Corp. Pty Ltd.	AUD4,440,000	5.90%	8/3/2034	2,980,293	0.23%
Coles Group Treasury Pty Ltd.	AUD950,000	2.10%	27/8/2030	521,111	0.04%
Coles Group Treasury Pty Ltd.	AUD1,410,000	6.21%	28/11/2033	973,259	0.08%
CSL Finance plc	\$1,030,000	4.75%	27/4/2052	907,866	0.07%
ETSA Utilities Finance Pty Ltd.	AUD1,940,000	5.11%	3/6/2027	1,293,424	0.10%
Glencore Finance Europe Ltd.	£6,200,000	3.13%	26/3/2026	7,552,380	0.59%
Glencore Funding LLC	\$310,000	6.13%	6/10/2028	317,292	0.03%
Lloyds Banking Group plc^	AUD2,910,000	5.80%	17/3/2029	1,955,317	0.15%
Macquarie Bank Ltd.	\$200,000	3.62%	3/6/2030	177,904	0.01%
Macquarie Bank Ltd.	AUD6,810,000	6.30%	1/3/2034	4,594,365	0.36%
Macquarie Group Ltd.^	\$850,000	4.10%	21/6/2028	818,769	0.06%
Network Finance Co. Pty Ltd.	AUD660,000	2.58%	3/10/2028	391,739	0.03%
Pacific National Finance Pty Ltd.	AUD2,120,000	5.40%	12/5/2027	1,388,856	0.11%
Perth Airport Pty Ltd.	AUD1,310,000	5.60%	5/3/2031	872,420	0.07%
Qantas Airways Ltd.	AUD3,910,000	3.15%	27/9/2028	2,353,824	0.19%
Qantas Airways Ltd.	AUD2,300,000	2.95%	27/11/2029	1,322,692	0.10%
Rio Tinto Finance USA Ltd.	\$530,000	5.20%	27/11/2040	512,822	0.04%
Stockland Trust	AUD1,650,000	2.30%	24/3/2028	978,651	0.08%
Victoria Power Networks Finance Pty Ltd.	AUD3,200,000	5.06%	14/3/2029	2,103,407	0.17%
WestConnex Finance Co. Pty Ltd.	AUD4,660,000	6.15%	9/10/2030	3,200,881	0.25%
Westpac Banking Corp.	\$500,000	1.95%	20/11/2028	441,758	0.04%
Westpac Banking Corp.	AUD6,600,000	5.36%	15/1/2029	4,440,207	0.35%
Westpac Banking Corp.^	\$950,000	2.89%	4/2/2030	931,334	0.07%
Westpac Banking Corp.	\$230,000	2.96%	16/11/2040	160,136	0.01%
				58,443,234	4.59%
Austria 0.17% (31 December 2023: 0.08%)					
Raiffeisen Bank International AG^	€500,000	4.63%	21/8/2029	533,721	0.04%
Raiffeisen Bank International AG^	€1,500,000	4.50%	31/5/2030	1,625,543	0.13%
				2,159,264	0.17%
Azerbaijan 0.10% (31 December 2023: 0.14%)					
Southern Gas Corridor CJSC	\$1,260,000	6.88%	24/3/2026	1,266,266	0.10%
				1,266,266	0.10%
Belgium 0.80% (31 December 2023: 1.53%)					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$270,000	4.70%	1/2/2036	257,275	0.02%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$280,000	4.90%	1/2/2046	257,851	0.02%
Anheuser-Busch InBev Finance, Inc.	\$1,146,000	4.63%	1/2/2044	1,020,658	0.08%
Anheuser-Busch InBev SA	€300,000	3.70%	2/4/2040	312,580	0.03%
Anheuser-Busch InBev SA	€1,500,000	3.95%	22/3/2044	1,579,434	0.12%
Anheuser-Busch InBev Worldwide, Inc.	\$700,000	5.88%	15/6/2035	734,066	0.06%
Anheuser-Busch InBev Worldwide, Inc.	\$660,000	5.45%	23/1/2039	669,091	0.05%
Anheuser-Busch InBev Worldwide, Inc.	\$200,000	5.55%	23/1/2049	201,491	0.02%
Argenta Spaarbank NV	€2,600,000	1.00%	29/1/2027	2,576,229	0.20%
Kingdom of Belgium Government International Bond	\$2,626,000	4.88%	10/6/2055	2,585,691	0.20%
				10,194,366	0.80%
Bermuda 0.08% (31 December 2023: 0.11%)					
Bermuda Government International Bond	\$1,010,000	5.00%	15/7/2032	972,864	0.08%
				972,864	0.08%
Brazil 0.26% (31 December 2023: 0.45%)					
Braskem Netherlands Finance BV	\$260,000	4.50%	31/1/2030	220,103	0.02%
Braskem Netherlands Finance BV	\$1,460,000	8.50%	12/1/2031	1,489,856	0.12%
Embraer Netherlands Finance BV	\$350,000	7.00%	28/7/2030	365,072	0.03%
Yinson Boronia Production BV	\$1,180,000	8.95%	31/7/2042	1,193,587	0.09%
				3,268,618	0.26%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bulgaria 0.09% (31 December 2023: 0.25%)					
Bulgaria Government International Bond	€1,000,000	4.38%	13/5/2031	1,112,345	0.09%
				1,112,345	0.09%
Canada 2.45% (31 December 2023: 2.59%)					
1011778 BC ULC/New Red Finance, Inc.	\$24,000	3.88%	15/1/2028	22,472	0.00%
1011778 BC ULC/New Red Finance, Inc.	\$65,000	6.13%	15/6/2029	65,213	0.01%
Air Canada	\$35,000	3.88%	15/8/2026	33,311	0.00%
Bausch + Lomb Corp.	\$59,000	8.38%	1/10/2028	60,480	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$10,000	5.10%	11/5/2033	9,805	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$2,800,000	5.20%	15/2/2034	2,738,510	0.22%
Bell Telephone Co. of Canada or Bell Canada	\$10,000	4.30%	29/7/2049	8,107	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$10,000	3.65%	15/8/2052	7,216	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$1,830,000	5.55%	15/2/2054	1,772,846	0.14%
Bombardier, Inc.	\$15,000	7.25%	1/7/2031	15,400	0.00%
Bombardier, Inc.	\$10,000	7.00%	1/6/2032	10,137	0.00%
Canadian Government Bond	CAD3,286,000	2.75%	1/9/2027	2,340,151	0.18%
Canadian Government Bond	CAD2,024,000	4.00%	1/6/2041	1,580,304	0.12%
Canadian Government Bond	CAD1,202,000	2.75%	1/12/2048	783,574	0.06%
Canadian Government Bond	CAD1,269,000	1.75%	1/12/2053	646,292	0.05%
Canadian National Railway Co.	\$600,000	4.40%	5/8/2052	515,371	0.04%
Canadian Natural Resources Ltd.	\$325,000	2.95%	15/7/2030	284,807	0.02%
Canadian Natural Resources Ltd.	\$560,000	6.25%	15/3/2038	573,852	0.05%
Canadian Pacific Railway Co.	\$160,000	4.80%	1/8/2045	143,851	0.01%
Cenovus Energy, Inc.	\$330,000	2.65%	15/1/2032	273,002	0.02%
Cenovus Energy, Inc.	\$29,000	6.75%	15/11/2039	31,288	0.00%
Cenovus Energy, Inc.	\$161,000	5.40%	15/6/2047	148,061	0.01%
Enbridge, Inc.	\$755,000	6.00%	15/11/2028	777,443	0.06%
Enbridge, Inc.	\$230,000	5.30%	5/4/2029	230,374	0.02%
Enbridge, Inc.	\$248,000	3.13%	15/11/2029	223,992	0.02%
Enbridge, Inc.	\$620,000	6.20%	15/11/2030	650,959	0.05%
Enbridge, Inc.	\$350,000	6.70%	15/11/2053	382,351	0.03%
Export Development Canada	€4,737,000	2.63%	18/1/2029	4,993,895	0.39%
Hudbay Minerals, Inc.	\$85,000	4.50%	1/4/2026	83,159	0.01%
NOVA Chemicals Corp.	\$10,000	8.50%	15/11/2028	10,605	0.00%
NOVA Chemicals Corp.	\$10,000	4.25%	15/5/2029	8,805	0.00%
NOVA Chemicals Corp.	\$60,000	9.00%	15/2/2030	63,407	0.01%
Nutrien Ltd.	\$225,000	4.90%	27/3/2028	222,381	0.02%
Nutrien Ltd.	\$300,000	4.20%	1/4/2029	286,978	0.02%
Nutrien Ltd.	\$2,500,000	5.40%	21/6/2034	2,462,608	0.19%
Nutrien Ltd.	\$170,000	4.13%	15/3/2035	151,708	0.01%
Nutrien Ltd.	\$260,000	5.80%	27/3/2053	256,393	0.02%
Ontario Teachers' Cadillac Fairview Properties Trust	\$400,000	3.88%	20/3/2027	386,499	0.03%
Ontario Teachers' Cadillac Fairview Properties Trust	\$200,000	4.13%	1/2/2029	189,608	0.02%
Rogers Communications, Inc.	\$820,000	3.20%	15/3/2027	778,032	0.06%
Rogers Communications, Inc.	\$1,350,000	5.00%	15/2/2029	1,333,491	0.11%
Rogers Communications, Inc.	\$1,600,000	3.80%	15/3/2032	1,429,889	0.11%
Rogers Communications, Inc.	\$310,000	4.55%	15/3/2052	252,771	0.02%
Royal Bank of Canada	\$420,000	5.15%	1/2/2034	417,078	0.03%
Suncor Energy, Inc.	\$395,000	6.50%	15/6/2038	413,751	0.03%
Suncor Energy, Inc.	\$105,000	3.75%	4/3/2051	75,361	0.01%
TELUS Corp.	\$930,000	3.70%	15/9/2027	888,117	0.07%
TELUS Corp.	\$230,000	4.30%	15/6/2049	181,436	0.01%
Toronto-Dominion Bank	\$890,000	5.53%	17/7/2026	892,675	0.07%
Toronto-Dominion Bank	\$840,000	5.16%	10/1/2028	839,217	0.07%
TransCanada PipeLines Ltd.	\$240,000	6.20%	15/10/2037	247,899	0.02%
				31,194,932	2.45%
Chile 0.49% (31 December 2023: 0.33%)					
Antofagasta plc	\$2,100,000	6.25%	2/5/2034	2,171,054	0.17%
Cencosud SA	\$1,450,000	5.95%	28/5/2031	1,452,854	0.11%
Corp. Nacional del Cobre de Chile	\$2,120,000	5.95%	8/1/2034	2,110,695	0.17%
Empresa Nacional del Petroleo	\$520,000	3.75%	5/8/2026	496,909	0.04%
				6,231,512	0.49%
China 0.42% (31 December 2023: 0.00%)					
China Development Bank	€5,000,000	3.38%	16/4/2027	5,351,819	0.42%
				5,351,819	0.42%
Colombia 0.56% (31 December 2023: 0.61%)					
Colombia Government International Bond	\$2,015,000	4.50%	15/3/2029	1,836,515	0.14%
Colombia Government International Bond	\$6,453,000	3.00%	30/1/2030	5,276,178	0.42%
				7,112,693	0.56%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Costa Rica 0.04% (31 December 2023: 0.20%)					
Costa Rica Government International Bond	\$550,000	7.30%	13/11/2054	573,024	0.04%
				573,024	0.04%
Cyprus 0.21% (31 December 2023: 0.00%)					
Cyprus Government International Bond	€2,452,000	3.25%	27/6/2031	2,625,179	0.21%
				2,625,179	0.21%
Czech Republic 0.17% (31 December 2023: 0.24%)					
EPH Financing International A.S.	€2,000,000	6.65%	13/11/2028	2,219,925	0.17%
				2,219,925	0.17%
Denmark 0.88% (31 December 2023: 0.52%)					
Danske Bank A/S^	€1,600,000	4.13%	10/1/2031	1,752,879	0.14%
Danske Bank A/S^	€9,000,000	1.00%	15/5/2031	9,130,220	0.72%
TDC Net A/S	€300,000	5.06%	31/5/2028	327,458	0.02%
				11,210,557	0.88%
Dominican Republic 0.57% (31 December 2023: 0.00%)					
Dominican Republic International Bond	\$7,000,000	7.05%	3/2/2031	7,193,933	0.57%
				7,193,933	0.57%
Finland 0.00% (31 December 2023: 0.18%)					
Amer Sports Co.	\$5,000	6.75%	16/2/2031	4,986	0.00%
				4,986	0.00%
France 6.50% (31 December 2023: 6.92%)					
Agence Francaise de Developpement EPIC	€4,900,000	3.00%	17/1/2034	5,051,072	0.40%
AXA SA	€2,500,000	3.38%	31/5/2034	2,634,643	0.21%
Ayvens SA	€4,700,000	4.00%	24/1/2031	5,023,227	0.39%
Banque Federative du Credit Mutuel SA	€1,100,000	4.75%	10/11/2031	1,230,849	0.10%
BNP Paribas SA^	€1,000,000	4.38%	13/1/2029	1,090,261	0.09%
BNP Paribas SA^	\$600,000	5.50%	20/5/2030	597,696	0.05%
BNP Paribas SA^	€1,100,000	4.75%	13/11/2032	1,230,093	0.10%
BNP Paribas SA^	\$300,000	5.74%	20/2/2035	298,702	0.02%
Bouygues SA	€300,000	5.38%	30/6/2042	362,329	0.03%
BPCE SA	€6,000,000	4.38%	13/7/2028	6,548,815	0.51%
BPCE SA^	£2,500,000	2.50%	30/11/2032	2,793,552	0.22%
BPCE SA^	\$480,000	5.94%	30/5/2035	478,368	0.04%
Credit Agricole Assurances SA^	€1,600,000	2.63%	29/1/2048	1,596,555	0.12%
Credit Agricole SA	\$500,000	5.30%	12/7/2028	500,122	0.04%
Credit Agricole SA^	€4,300,000	0.50%	21/9/2029	4,009,854	0.31%
Credit Mutuel Arkea SA	€2,900,000	3.88%	22/5/2028	3,136,015	0.25%
Electricite de France SA	\$885,000	5.70%	23/5/2028	892,960	0.07%
Electricite de France SA	\$680,000	6.25%	23/5/2033	703,413	0.05%
Engie SA	€800,000	4.25%	11/1/2043	839,419	0.07%
Groupe des Assurances du Credit Mutuel SADIR	€5,800,000	3.75%	30/4/2029	6,223,247	0.49%
ICADE	€2,300,000	0.63%	18/1/2031	1,949,155	0.15%
LVMH Moet Hennessy Louis Vuitton SE	€1,800,000	3.50%	7/9/2033	1,938,405	0.15%
RCI Banque SA	€15,400,000	4.63%	2/10/2026	16,755,469	1.32%
RCI Banque SA^	€1,900,000	5.50%	9/10/2034	2,030,399	0.16%
SNF Group SACA	\$135,000	3.13%	15/3/2027	124,266	0.01%
SNF Group SACA	\$50,000	3.38%	15/3/2030	43,164	0.00%
Societe Des Grands Projets EPIC	€600,000	3.50%	25/6/2049	606,078	0.05%
Societe Des Grands Projets EPIC	€2,000,000	3.70%	25/5/2053	2,059,318	0.16%
Societe Des Grands Projets EPIC	€1,200,000	0.70%	15/10/2060	484,808	0.04%
Societe Generale SA^	\$870,000	2.80%	19/1/2028	802,843	0.06%
Societe Generale SA^	\$500,000	5.63%	19/1/2030	492,772	0.04%
Societe Generale SA	\$400,000	3.00%	22/1/2030	344,211	0.03%
Societe Generale SA^	€500,000	1.00%	24/11/2030	510,899	0.04%
Societe Generale SA^	€200,000	4.88%	21/11/2031	221,323	0.02%
Societe Generale SA^	\$500,000	6.07%	19/1/2035	494,938	0.04%
Societe Generale SA^	\$200,000	4.03%	21/1/2043	138,979	0.01%
TotalEnergies SE^	€800,000	2.00%	Perpetual	800,839	0.06%
Unibail-Rodamco-Westfield SE	€300,000	2.00%	28/4/2036	259,706	0.02%
Ville de Paris	€1,700,000	3.75%	22/6/2048	1,782,003	0.14%
Westfield America Management Ltd.	£3,671,000	2.13%	30/3/2025	4,513,248	0.35%
Westfield America Management Ltd.	£1,037,000	2.63%	30/3/2029	1,137,539	0.09%
				82,731,554	6.50%
Georgia 0.08% (31 December 2023: 0.11%)					
Georgia Government International Bond	\$1,130,000	2.75%	22/4/2026	1,031,107	0.08%
				1,031,107	0.08%
Germany 4.83% (31 December 2023: 7.54%)					
Allianz Finance II BV	€2,000,000	3.25%	4/12/2029	2,140,967	0.17%
Allianz SE^	€1,400,000	4.60%	7/9/2038	1,518,355	0.12%
Amprion GmbH	€3,400,000	3.45%	22/9/2027	3,619,584	0.28%
Amprion GmbH	€5,100,000	3.88%	7/9/2028	5,519,304	0.43%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Aroundtown SA	€600,000	0.00%	16/7/2026	578,857	0.05%
Aroundtown SA	€2,000,000	0.38%	15/4/2027	1,858,778	0.15%
Aroundtown SA	€300,000	1.63%	31/1/2028	281,007	0.02%
Aroundtown SA	£100,000	3.63%	10/4/2031	98,916	0.01%
Bayer AG	€1,200,000	0.63%	12/7/2031	1,013,619	0.08%
Bundesrepublik Deutschland Bundesanleihe	€9,500,000	2.40%	15/11/2030	10,151,073	0.80%
Bundesrepublik Deutschland Bundesanleihe	€5,527,000	1.00%	15/5/2038	4,799,088	0.38%
Daimler Truck Finance North America LLC	\$170,000	5.40%	20/9/2028	171,286	0.01%
Deutsche Bank AG [^]	€9,400,000	4.00%	24/6/2026	11,678,986	0.92%
Deutsche Bank AG [^]	\$100,000	7.15%	13/7/2027	102,427	0.01%
Deutsche Bank AG [^]	\$550,000	5.71%	8/2/2028	548,961	0.04%
Deutsche Bank AG [^]	\$500,000	6.72%	18/1/2029	515,843	0.04%
Deutsche Bank AG [^]	\$560,000	6.82%	20/11/2029	582,212	0.05%
Deutsche Bank AG [^]	€100,000	5.63%	19/5/2031	108,556	0.01%
Deutsche Bank AG [^]	\$430,000	7.08%	10/2/2034	437,696	0.03%
Deutsche Telekom International Finance BV	\$265,000	4.88%	6/3/2042	241,261	0.02%
Eurogrid GmbH	€1,100,000	3.92%	1/2/2034	1,174,448	0.09%
Fresenius Finance Ireland plc	€2,000,000	0.88%	1/10/2031	1,748,487	0.14%
Robert Bosch GmbH	€3,400,000	4.38%	2/6/2043	3,705,436	0.29%
Siemens Financieringsmaatschappij NV ¹	\$930,000	2.88%	11/3/2041	682,865	0.05%
Traton Finance Luxembourg SA	€2,500,000	4.13%	22/11/2025	2,684,469	0.21%
Volkswagen Bank GmbH	€1,000,000	4.25%	7/1/2026	1,078,037	0.08%
Volkswagen Financial Services NV	£1,000,000	4.25%	9/10/2025	1,242,117	0.10%
Volkswagen Group of America Finance LLC	\$150,000	1.63%	24/11/2027	133,005	0.01%
Volkswagen International Finance NV [^]	€2,900,000	3.88%	Perpetual	2,993,294	0.24%
				61,408,934	4.83%
Greece 0.60% (31 December 2023: 0.20%)					
Hellenic Republic Government Bond	€5,868,000	3.38%	15/6/2034	6,098,693	0.48%
Hellenic Republic Government Bond	€1,447,000	4.13%	15/6/2054	1,495,086	0.12%
				7,593,779	0.60%
Hong Kong 0.55% (31 December 2023: 0.69%)					
Cheung Kong Infrastructure Finance BVI Ltd.	€3,383,000	1.00%	12/12/2024	3,568,458	0.28%
CK Hutchison Group Telecom Finance SA	£3,681,000	2.63%	17/10/2034	3,389,696	0.27%
				6,958,154	0.55%
Hungary 0.17% (31 December 2023: 0.11%)					
Hungary Government International Bond	€320,000	5.00%	22/2/2027	353,072	0.03%
Hungary Government International Bond	€1,630,000	5.38%	12/9/2033	1,813,337	0.14%
				2,166,409	0.17%
Iceland 0.12% (31 December 2023: 0.00%)					
Iceland Government International Bond	€1,395,000	3.50%	21/3/2034	1,508,224	0.12%
				1,508,224	0.12%
Indonesia 0.26% (31 December 2023: 0.36%)					
Indonesia Government International Bond	€1,455,000	1.45%	18/9/2026	1,476,092	0.12%
Indonesia Government International Bond	\$1,762,000	4.15%	20/9/2027	1,709,350	0.13%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	€140,000	1.88%	5/11/2031	124,449	0.01%
				3,309,891	0.26%
Ireland 0.61% (31 December 2023: 0.80%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$2,200,000	4.45%	1/10/2025	2,169,644	0.17%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$2,140,000	6.10%	15/1/2027	2,173,284	0.17%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$165,000	4.63%	15/10/2027	160,867	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$1,000,000	3.00%	29/10/2028	908,853	0.07%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	3.30%	30/1/2032	128,901	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$250,000	3.40%	29/10/2033	209,870	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$450,000	3.85%	29/10/2041	352,756	0.03%
Avolon Holdings Funding Ltd.	\$169,000	2.13%	21/2/2026	158,882	0.01%
GGAM Finance Ltd.	\$15,000	8.00%	15/2/2027	15,509	0.00%
GGAM Finance Ltd.	\$70,000	8.00%	15/6/2028	73,678	0.00%
Smurfit Kappa Treasury ULC	\$495,000	5.20%	15/1/2030	492,390	0.04%
Smurfit Kappa Treasury ULC	\$340,000	5.44%	3/4/2034	336,848	0.03%
Smurfit Kappa Treasury ULC	\$650,000	5.78%	3/4/2054	645,473	0.05%
				7,826,955	0.61%
Israel 0.14% (31 December 2023: 0.26%)					
Israel Government International Bond	\$345,000	5.50%	12/3/2034	327,899	0.03%
Israel Government International Bond	\$1,620,000	5.75%	12/3/2054	1,451,499	0.11%
				1,779,398	0.14%
Italy 1.08% (31 December 2023: 0.32%)					
Cassa Depositi e Prestiti SpA	\$4,271,000	5.88%	30/4/2029	4,338,203	0.34%
Enel Finance International NV	\$700,000	1.38%	12/7/2026	647,931	0.05%
Enel Finance International NV	\$580,000	2.25%	12/7/2031	472,073	0.04%
Enel Finance International NV	\$470,000	4.75%	25/5/2047	393,265	0.03%
ERG SpA	€1,600,000	4.13%	3/7/2030	1,709,138	0.14%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Intesa Sanpaolo SpA	£2,000,000	6.63%	31/5/2033	2,635,855	0.21%
Italy Buoni Poliennali Del Tesoro	€3,312,000	4.05%	30/10/2037	3,488,029	0.27%
				13,684,494	1.08%
Ivory Coast 0.39% (31 December 2023: 0.00%)					
Ivory Coast Government International Bond	\$5,200,000	8.25%	30/1/2037	5,025,782	0.39%
				5,025,782	0.39%
Japan 1.17% (31 December 2023: 2.51%)					
Development Bank of Japan, Inc.	€2,600,000	3.50%	13/9/2027	2,810,796	0.22%
East Japan Railway Co.	€200,000	4.11%	22/2/2043	214,349	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$3,000,000	3.20%	18/7/2029	2,734,379	0.22%
Mitsubishi UFJ Financial Group, Inc.^	\$400,000	5.26%	17/4/2030	399,039	0.03%
Mitsubishi UFJ Financial Group, Inc.^	\$660,000	5.43%	17/4/2035	657,253	0.05%
Nomura Holdings, Inc.	\$1,075,000	5.59%	2/7/2027	1,075,660	0.08%
Nomura Holdings, Inc.	\$1,871,000	5.78%	3/7/2034	1,863,361	0.15%
Sumitomo Mitsui Financial Group, Inc.	\$1,150,000	5.88%	13/7/2026	1,160,371	0.09%
Sumitomo Mitsui Financial Group, Inc.	\$3,000,000	3.04%	16/7/2029	2,704,759	0.21%
Sumitomo Mitsui Financial Group, Inc.	\$600,000	5.71%	13/1/2030	611,678	0.05%
Takeda Pharmaceutical Co., Ltd.	\$325,000	3.03%	9/7/2040	235,295	0.02%
Takeda Pharmaceutical Co., Ltd.	\$150,000	3.18%	9/7/2050	99,261	0.01%
Takeda Pharmaceutical Co., Ltd.	\$440,000	3.38%	9/7/2060	281,076	0.02%
				14,847,277	1.17%
Jersey 0.12% (31 December 2023: 0.00%)					
Aptiv plc/Aptiv Global Financing Ltd.	€1,500,000	4.25%	11/6/2036	1,590,529	0.12%
				1,590,529	0.12%
Kazakhstan 0.08% (31 December 2023: 0.00%)					
Development Bank of Kazakhstan JSC	\$970,000	5.50%	15/4/2027	964,418	0.08%
				964,418	0.08%
Lithuania 0.10% (31 December 2023: 0.00%)					
Lithuania Government International Bond	€1,188,000	3.50%	3/7/2031	1,263,385	0.10%
				1,263,385	0.10%
Luxembourg 2.11% (31 December 2023: 1.03%)					
Altice Financing SA	\$5,000	5.75%	15/8/2029	3,633	0.00%
Aroundtown Finance Sarl^	€1,100,000	7.13%	Perpetual	881,823	0.07%
Blackstone Property Partners Europe Holdings Sarl	€1,300,000	2.20%	24/7/2025	1,363,223	0.11%
Blackstone Property Partners Europe Holdings Sarl	€10,704,000	1.00%	20/10/2026	10,635,804	0.84%
Blackstone Property Partners Europe Holdings Sarl	€1,300,000	1.25%	26/4/2027	1,277,782	0.10%
Blackstone Property Partners Europe Holdings Sarl	€3,900,000	1.00%	4/5/2028	3,677,189	0.29%
Blackstone Property Partners Europe Holdings Sarl	€2,300,000	3.63%	29/10/2029	2,351,525	0.18%
JAB Holdings BV	€800,000	4.75%	29/6/2032	895,223	0.07%
JAB Holdings BV	€3,200,000	5.00%	12/6/2033	3,624,143	0.29%
JAB Holdings BV	€1,000,000	4.38%	25/4/2034	1,076,552	0.08%
Prologis International Funding II SA	€1,000,000	4.38%	1/7/2036	1,067,346	0.08%
				26,854,243	2.11%
Macau 0.01% (31 December 2023: 0.00%)					
MGM China Holdings Ltd.	\$25,000	7.13%	26/6/2031	25,153	0.00%
Studio City Co., Ltd.	\$25,000	7.00%	15/2/2027	24,961	0.00%
Studio City Finance Ltd.	\$15,000	5.00%	15/1/2029	13,184	0.00%
Wynn Macau Ltd.	\$55,000	5.63%	26/8/2028	51,577	0.01%
Wynn Macau Ltd.	\$10,000	5.13%	15/12/2029	9,030	0.00%
				123,905	0.01%
Malaysia 0.03% (31 December 2023: 0.04%)					
Petronas Capital Ltd.	\$445,000	3.50%	21/4/2030	408,039	0.03%
				408,039	0.03%
Mexico 0.96% (31 December 2023: 1.85%)					
Comision Federal de Electricidad	\$211,800	5.00%	29/9/2036	185,937	0.01%
Mexico Government International Bond	\$2,520,000	5.00%	7/5/2029	2,459,104	0.19%
Mexico Government International Bond	\$685,000	4.75%	27/4/2032	632,404	0.05%
Mexico Government International Bond	\$3,817,000	6.35%	9/2/2035	3,840,225	0.30%
Petroleos Mexicanos	\$370,000	4.50%	23/1/2026	351,922	0.03%
Petroleos Mexicanos	\$5,050,000	6.50%	13/3/2027	4,803,828	0.38%
				12,273,420	0.96%
Morocco 0.09% (31 December 2023: 0.12%)					
Morocco Government International Bond	\$1,300,000	2.38%	15/12/2027	1,158,058	0.09%
				1,158,058	0.09%
Netherlands 2.84% (31 December 2023: 1.75%)					
ABN AMRO Bank NV^	€3,100,000	5.13%	22/2/2033	3,389,376	0.27%
ABN AMRO Bank NV^	€3,000,000	5.50%	21/9/2033	3,337,287	0.26%
BAT Netherlands Finance BV	€700,000	5.38%	16/2/2031	796,238	0.06%
Cooperatieve Rabobank UA	€9,100,000	5.25%	14/9/2027	11,416,747	0.90%
Cooperatieve Rabobank UA	\$800,000	5.25%	4/8/2045	757,925	0.06%
Enel Finance International NV	€1,100,000	4.50%	20/2/2043	1,170,028	0.09%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ING Groep NV [^]	€4,200,000	1.00%	13/11/2030	4,284,347	0.34%
Koninklijke Philips NV	€2,500,000	3.75%	31/5/2032	2,662,992	0.21%
Louis Dreyfus Co. Finance BV	€3,000,000	2.38%	27/11/2025	3,144,866	0.25%
MSD Netherlands Capital BV	€1,800,000	3.75%	30/5/2054	1,872,179	0.15%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$560,000	5.00%	15/1/2033	546,290	0.04%
Shell International Finance BV ¹	\$220,000	4.38%	11/5/2045	187,854	0.02%
Shell International Finance BV ²	\$200,000	3.75%	12/9/2046	154,708	0.01%
Sunrise FinCo I BV	\$30,000	4.88%	15/7/2031	27,242	0.00%
Teva Pharmaceutical Finance Netherlands III BV	\$10,000	5.13%	9/5/2029	9,617	0.00%
Teva Pharmaceutical Finance Netherlands III BV	\$20,000	7.88%	15/9/2029	21,484	0.00%
Teva Pharmaceutical Finance Netherlands III BV	\$125,000	8.13%	15/9/2031	138,935	0.01%
Teva Pharmaceutical Finance Netherlands III BV	\$6,000	4.10%	1/10/2046	4,184	0.00%
Toyota Motor Finance Netherlands BV	€2,000,000	3.38%	13/1/2026	2,136,943	0.17%
VZ Secured Financing BV	\$40,000	5.00%	15/1/2032	34,125	0.00%
				36,093,367	2.84%
Norway 0.13% (31 December 2023: 0.00%)					
Statnett SF	€1,600,000	3.38%	26/2/2036	1,670,399	0.13%
				1,670,399	0.13%
Oman 0.36% (31 December 2023: 0.00%)					
Oman Government International Bond	\$1,021,000	4.75%	15/6/2026	1,000,414	0.08%
Oman Government International Bond	\$3,465,000	6.75%	28/10/2027	3,575,277	0.28%
				4,575,691	0.36%
Panama 0.08% (31 December 2023: 0.12%)					
Panama Government International Bond	\$810,000	4.30%	29/4/2053	518,160	0.04%
Panama Government International Bond	\$970,000	3.87%	23/7/2060	552,111	0.04%
				1,070,271	0.08%
Paraguay 0.06% (31 December 2023: 0.16%)					
Paraguay Government International Bond	\$750,000	4.70%	27/3/2027	729,746	0.06%
				729,746	0.06%
Peru 0.30% (31 December 2023: 0.42%)					
Peruvian Government International Bond	\$3,863,000	2.78%	23/1/2031	3,313,450	0.26%
Petroleos del Peru SA	\$790,000	5.63%	19/6/2047	499,641	0.04%
				3,813,091	0.30%
Poland 0.10% (31 December 2023: 0.08%)					
Republic of Poland Government International Bond	€300,000	4.25%	14/2/2043	327,398	0.02%
Republic of Poland Government International Bond	\$1,020,000	5.50%	18/3/2054	987,378	0.08%
				1,314,776	0.10%
Romania 0.57% (31 December 2023: 0.46%)					
Romanian Government International Bond	€1,638,000	2.13%	7/3/2028	1,618,982	0.13%
Romanian Government International Bond	€2,960,000	1.75%	13/7/2030	2,585,490	0.20%
Romanian Government International Bond	€2,860,000	5.38%	22/3/2031	3,036,804	0.24%
				7,241,276	0.57%
Saudi Arabia 0.68% (31 December 2023: 0.03%)					
Saudi Government International Bond	\$8,970,000	5.75%	16/1/2054	8,670,442	0.68%
				8,670,442	0.68%
Serbia 0.24% (31 December 2023: 0.26%)					
Serbia International Bond	\$3,015,000	6.25%	26/5/2028	3,045,864	0.24%
				3,045,864	0.24%
South Korea 0.27% (31 December 2023: 0.95%)					
Export-Import Bank of Korea	€1,250,000	4.63%	22/7/2027	1,580,947	0.12%
Korea Electric Power Corp.	\$1,860,000	5.38%	6/4/2026	1,861,799	0.15%
				3,442,746	0.27%
Spain 1.77% (31 December 2023: 0.27%)					
Banco de Sabadell SA [^]	€1,500,000	4.25%	13/9/2030	1,622,604	0.13%
Banco Santander SA	\$900,000	5.15%	18/8/2025	893,295	0.07%
Banco Santander SA	\$400,000	6.61%	7/11/2028	419,876	0.03%
Cepsa Finance SA	€6,500,000	4.13%	11/4/2031	6,824,465	0.54%
International Consolidated Airlines Group SA	€5,700,000	3.75%	25/3/2029	6,001,016	0.47%
Spain Government Bond	€2,405,000	3.25%	30/4/2034	2,550,622	0.20%
Spain Government Bond	€2,441,000	3.45%	31/10/2034	2,623,088	0.21%
Spain Government Bond	€1,025,000	4.00%	31/10/2054	1,095,227	0.08%
Telefonica Emisiones SA	\$500,000	5.52%	1/3/2049	462,736	0.04%
				22,492,929	1.77%
Supranational 4.79% (31 December 2023: 1.33%)					
Arab Bank for Economic Development in Africa	€6,000,000	3.75%	25/1/2027	6,428,415	0.50%
Asian Infrastructure Investment Bank	\$4,990,000	4.25%	13/3/2034	4,871,639	0.38%
Central American Bank for Economic Integration Corp. Andina de Fomento	\$3,447,000	5.00%	25/1/2027	3,438,571	0.27%
Corp. Andina de Fomento	€7,266,000	4.75%	16/4/2029	9,136,468	0.72%
Corp. Andina de Fomento	€4,738,000	3.63%	13/2/2030	5,048,836	0.40%
European Investment Bank	€3,807,000	2.88%	15/10/2031	4,060,351	0.32%
European Investment Bank	€2,837,000	3.00%	15/7/2033	3,032,144	0.24%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
European Stability Mechanism	€4,749,000	2.63%	18/9/2029	5,020,136	0.39%
European Union	€5,000,000	2.75%	5/10/2026	5,320,662	0.42%
European Union	€4,060,000	3.00%	4/12/2034	4,290,396	0.34%
European Union	€2,379,000	2.63%	4/2/2048	2,203,505	0.17%
European Union	€4,278,000	0.30%	4/11/2050	2,211,863	0.17%
European Union	€894,000	3.00%	4/3/2053	870,922	0.07%
European Union	€845,984	3.38%	5/10/2054	876,199	0.07%
Isdb Trust Services No 2 Sarl	€3,860,000	3.46%	14/11/2028	4,169,990	0.33%
				60,980,097	4.79%
Sweden 0.76% (31 December 2023: 0.73%)					
Heimstaden Bostad AB	€3,600,000	1.13%	21/1/2026	3,520,940	0.28%
Swedbank AB [^]	€5,800,000	3.63%	23/8/2032	6,102,252	0.48%
				9,623,192	0.76%
Switzerland 1.53% (31 December 2023: 2.93%)					
Glencore Finance Canada Ltd.	\$90,000	5.55%	25/10/2042	83,798	0.01%
Raiffeisen Schweiz Genossenschaft	€4,800,000	5.23%	1/11/2027	5,350,958	0.42%
Roche Holdings, Inc.	\$425,000	2.08%	13/12/2031	347,094	0.03%
UBS AG	\$1,500,000	5.00%	9/7/2027	1,487,815	0.12%
UBS AG	\$1,000,000	7.50%	15/2/2028	1,069,927	0.08%
UBS AG	\$2,800,000	5.65%	11/9/2028	2,849,902	0.22%
UBS AG	AUD1,931,000	5.79%	24/11/2028	1,311,980	0.10%
UBS Group AG [^]	\$1,480,000	6.33%	22/12/2027	1,503,366	0.12%
UBS Group AG	\$2,795,000	4.28%	9/1/2028	2,680,605	0.21%
UBS Group AG [^]	\$1,723,000	5.62%	13/9/2030	1,732,102	0.14%
UBS Group AG [^]	\$1,000,000	5.70%	8/2/2035	998,967	0.08%
				19,416,514	1.53%
Thailand 0.20% (31 December 2023: 0.00%)					
Bangkok Bank PCL	\$2,570,000	5.65%	5/7/2034	2,563,073	0.20%
				2,563,073	0.20%
United Arab Emirates 0.05% (31 December 2023: 0.29%)					
MDGH GMTN RSC Ltd.	\$700,000	3.00%	28/3/2027	658,723	0.05%
				658,723	0.05%
United Kingdom 7.66% (31 December 2023: 8.33%)					
AstraZeneca plc	\$330,000	4.00%	18/9/2042	277,250	0.02%
AstraZeneca plc	\$525,000	4.38%	17/8/2048	451,564	0.03%
Aviva plc [^]	£1,100,000	6.88%	20/5/2058	1,406,348	0.11%
BAE Systems plc	\$1,680,000	5.13%	26/3/2029	1,672,327	0.13%
BAE Systems plc	\$750,000	5.50%	26/3/2054	732,652	0.06%
Barclays plc [^]	\$400,000	2.85%	7/5/2026	389,965	0.03%
Barclays plc [^]	\$200,000	5.30%	9/8/2026	198,683	0.02%
Barclays plc	\$875,000	4.84%	9/5/2028	844,341	0.07%
Barclays plc [^]	\$200,000	7.39%	2/11/2028	210,514	0.02%
Barclays plc [^]	£500,000	3.75%	22/11/2030	609,934	0.05%
Barclays plc [^]	€500,000	1.13%	22/3/2031	505,070	0.04%
Barclays plc [^]	\$910,000	7.12%	27/6/2034	967,326	0.08%
Barclays plc [^]	€800,000	4.35%	8/5/2035	858,000	0.07%
Barclays plc [^]	\$800,000	6.04%	12/3/2055	810,718	0.06%
BAT Capital Corp.	\$2,200,000	3.22%	6/9/2026	2,099,731	0.16%
BAT Capital Corp.	\$884,000	3.56%	15/8/2027	839,415	0.07%
BAT Capital Corp.	\$800,000	2.26%	25/3/2028	716,650	0.06%
BAT Capital Corp.	\$400,000	2.73%	25/3/2031	337,696	0.03%
BAT Capital Corp.	\$537,000	4.39%	15/8/2037	453,060	0.04%
BAT Capital Corp.	\$475,000	7.08%	2/8/2043	501,519	0.04%
BAT Capital Corp.	\$350,000	4.54%	15/8/2047	268,906	0.02%
BAT Capital Corp.	\$330,000	5.65%	16/3/2052	294,757	0.02%
British American Tobacco plc [^]	€5,500,000	3.00%	Perpetual	5,554,599	0.44%
CK Hutchison Finance 16 Ltd.	€4,900,000	2.00%	6/4/2028	4,952,564	0.39%
Close Brothers Finance plc	£3,700,000	2.75%	19/10/2026	4,344,452	0.34%
Flutter Treasury Designated Activity Co.	\$15,000	6.38%	29/4/2029	15,096	0.00%
GlaxoSmithKline Capital plc	£300,000	6.38%	9/3/2039	421,975	0.03%
Heathrow Funding Ltd.	€1,200,000	1.13%	8/10/2030	1,088,880	0.08%
Heathrow Funding Ltd.	€1,900,000	4.50%	11/7/2033	2,090,649	0.16%
Howden UK Refinance plc/Howden UK Refinance 2 plc/Howden US Refinance LLC	\$10,000	7.25%	15/2/2031	9,932	0.00%
Howden UK Refinance plc/Howden UK Refinance 2 plc/Howden US Refinance LLC	\$62,000	8.13%	15/2/2032	61,730	0.00%
HSBC Holdings plc [^]	\$775,000	2.10%	4/6/2026	749,280	0.06%
HSBC Holdings plc [^]	\$4,530,000	5.89%	14/8/2027	4,561,537	0.36%
HSBC Holdings plc [^]	\$1,800,000	5.73%	17/5/2032	1,804,582	0.14%
HSBC Holdings plc	\$200,000	6.50%	15/9/2037	205,009	0.02%
HSBC Holdings plc [^]	\$250,000	6.33%	9/3/2044	261,365	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HSBC Holdings plc	\$500,000	5.25%	14/3/2044	463,591	0.04%
Imperial Brands Finance plc	\$200,000	6.13%	27/7/2027	203,351	0.02%
Lloyds Banking Group plc	\$1,240,000	4.58%	10/12/2025	1,217,327	0.10%
Lloyds Banking Group plc^	\$540,000	4.72%	11/8/2026	533,885	0.04%
Lloyds Banking Group plc^	\$300,000	7.95%	15/11/2033	336,929	0.03%
Lloyds Banking Group plc	\$100,000	4.34%	9/1/2048	78,044	0.01%
Lseg US Finance Corp.	\$370,000	4.88%	28/3/2027	366,705	0.03%
Macquarie Airfinance Holdings Ltd.	\$20,000	6.40%	26/3/2029	20,356	0.00%
Motability Operations Group plc	€1,900,000	3.88%	24/1/2034	2,013,245	0.16%
Motability Operations Group plc	€1,700,000	4.25%	17/6/2035	1,843,611	0.14%
Motability Operations Group plc	€700,000	4.88%	17/1/2043	820,220	0.06%
Motability Operations Group plc	€300,000	5.63%	24/1/2054	378,284	0.03%
National Grid Electricity Distribution East Midlands plc	€6,800,000	3.53%	20/9/2028	7,242,038	0.57%
National Grid plc	€900,000	4.28%	16/1/2035	978,132	0.08%
NatWest Markets plc	\$4,200,000	5.42%	17/5/2027	4,199,711	0.33%
Phoenix Group Holdings plc	£200,000	5.87%	13/6/2029	247,224	0.02%
RELX Capital, Inc.	\$100,000	3.00%	22/5/2030	89,719	0.01%
Rothsay Life plc	£1,103,000	8.00%	30/10/2025	1,420,212	0.11%
Rothsay Life plc	£2,480,000	3.38%	12/7/2026	2,995,734	0.23%
Rothsay Life plc	£400,000	7.73%	16/5/2033	532,178	0.04%
Santander UK Group Holdings plc^	\$300,000	6.83%	21/11/2026	303,875	0.02%
Severn Trent Utilities Finance plc	€3,400,000	4.00%	5/3/2034	3,567,617	0.28%
Sky Group Finance Ltd.	\$75,000	6.50%	15/10/2035	81,501	0.01%
Standard Chartered plc^	\$400,000	5.69%	14/5/2028	399,905	0.03%
United Kingdom Gilt	£866,000	0.38%	22/10/2026	1,001,884	0.08%
United Kingdom Gilt [†]	£3,606,000	1.63%	22/10/2028	4,134,493	0.32%
United Kingdom Gilt	£1,760,000	0.38%	22/10/2030	1,781,333	0.14%
United Kingdom Gilt	£316,000	3.75%	29/1/2038	373,353	0.03%
United Kingdom Gilt	£1,440,000	4.50%	7/12/2042	1,803,878	0.14%
United Kingdom Gilt	£750,000	1.50%	22/7/2047	529,925	0.04%
United Kingdom Gilt	£500,000	1.75%	22/1/2049	366,760	0.03%
United Kingdom Gilt	£700,669	3.75%	22/10/2053	758,001	0.06%
United Kingdom Gilt	£50,000	3.50%	22/7/2068	51,121	0.00%
United Utilities Water Finance plc	€5,000,000	3.75%	23/5/2034	5,197,516	0.41%
United Utilities Water Finance plc	€2,000,000	5.75%	28/5/2051	2,450,836	0.19%
Virgin Media Secured Finance plc	\$70,000	5.50%	15/5/2029	63,960	0.00%
Vodafone Group plc	\$375,000	6.15%	27/2/2037	397,651	0.03%
Vodafone Group plc	\$750,000	5.63%	10/2/2053	718,183	0.06%
Vodafone Group plc	\$1,390,000	5.75%	28/6/2054	1,345,886	0.11%
Yorkshire Water Finance plc	£2,545,000	1.75%	26/11/2026	2,908,090	0.23%
Yorkshire Water Finance plc	£2,000,000	2.75%	18/4/2041	1,658,269	0.13%
				97,442,609	7.66%
United States 45.48% (31 December 2023: 47.42%)					
AbbVie, Inc. [†]	\$3,030,000	4.95%	15/3/2031	3,022,033	0.24%
AbbVie, Inc.	\$1,124,000	4.05%	21/11/2039	975,382	0.08%
AbbVie, Inc.	\$665,000	4.25%	21/11/2049	553,423	0.04%
Advanced Drainage Systems, Inc.	\$10,000	6.38%	15/6/2030	10,021	0.00%
Advanced Micro Devices, Inc.	\$400,000	4.39%	1/6/2052	337,585	0.03%
AdventHealth Obligated Group	\$900,000	2.80%	15/11/2051	581,702	0.05%
AEP Texas, Inc.	\$535,000	5.45%	15/5/2029	537,861	0.04%
AEP Transmission Co. LLC	\$300,000	3.75%	1/12/2047	222,085	0.02%
AEP Transmission Co. LLC	\$220,000	4.25%	15/9/2048	176,583	0.01%
AEP Transmission Co. LLC	\$210,000	3.65%	1/4/2050	151,391	0.01%
AEP Transmission Co. LLC	\$280,000	2.75%	15/8/2051	167,631	0.01%
AEP Transmission Co. LLC	\$270,000	5.40%	15/3/2053	258,443	0.02%
AES Corp.	\$420,000	5.45%	1/6/2028	419,208	0.03%
Aflac, Inc.	\$100,000	4.75%	15/1/2049	88,699	0.01%
Agree LP	\$80,000	2.00%	15/6/2028	70,665	0.01%
Air Lease Corp.	\$225,000	2.88%	15/1/2026	215,865	0.02%
Air Lease Corp.	\$125,000	3.75%	1/6/2026	120,751	0.01%
Air Lease Corp.	\$30,000	4.63%	1/10/2028	29,095	0.00%
Air Products & Chemicals, Inc.	\$150,000	2.70%	15/5/2040	107,142	0.01%
Alabama Power Co.	\$150,000	4.15%	15/8/2044	123,168	0.01%
Albemarle Corp.	\$100,000	4.65%	1/6/2027	98,365	0.01%
Alcon Finance Corp.	\$540,000	3.80%	23/9/2049	407,263	0.03%
Alexandria Real Estate Equities, Inc.	\$400,000	4.75%	15/4/2035	371,097	0.03%
Alexandria Real Estate Equities, Inc.	\$290,000	3.00%	18/5/2051	174,574	0.01%
Alexandria Real Estate Equities, Inc.	\$400,000	5.15%	15/4/2053	351,462	0.03%
Alexandria Real Estate Equities, Inc.	\$600,000	5.63%	15/5/2054	562,807	0.04%
Alleghany Corp.	\$500,000	3.63%	15/5/2030	465,166	0.04%
Allina Health System	\$195,000	3.89%	15/4/2049	153,940	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Allison Transmission, Inc.	\$78,000	4.75%	1/10/2027	75,358	0.01%
Allstate Corp.	\$1,460,000	5.25%	30/3/2033	1,454,139	0.11%
Altria Group, Inc.	\$830,000	2.45%	4/2/2032	670,790	0.05%
Altria Group, Inc.	\$170,000	3.40%	4/2/2041	122,373	0.01%
Altria Group, Inc.	\$240,000	5.38%	31/1/2044	224,898	0.02%
Altria Group, Inc.	\$205,000	5.95%	14/2/2049	201,080	0.02%
Altria Group, Inc.	\$90,000	4.45%	6/5/2050	69,078	0.01%
Amazon.com, Inc.	\$120,000	3.88%	22/8/2037	105,963	0.01%
Amazon.com, Inc.	\$185,000	2.50%	3/6/2050	113,154	0.01%
Amazon.com, Inc.	\$300,000	3.95%	13/4/2052	241,509	0.02%
AMC Networks, Inc.	\$5,000	10.25%	15/1/2029	4,924	0.00%
Ameren Corp.	\$1,560,000	5.70%	1/12/2026	1,571,949	0.12%
Ameren Corp.	\$310,000	3.50%	15/1/2031	279,374	0.02%
Ameren Illinois Co.	\$150,000	4.15%	15/3/2046	122,506	0.01%
American Airlines, Inc.	\$14,000	7.25%	15/2/2028	14,000	0.00%
American Airlines, Inc.	\$15,000	8.50%	15/5/2029	15,588	0.00%
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	\$33,333	5.50%	20/4/2026	33,053	0.00%
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	\$123,000	5.75%	20/4/2029	119,859	0.01%
American Axle & Manufacturing, Inc.	\$16,000	5.00%	1/10/2029	14,652	0.00%
American Builders & Contractors Supply Co., Inc.	\$7,000	4.00%	15/1/2028	6,556	0.00%
American Builders & Contractors Supply Co., Inc.	\$10,000	3.88%	15/11/2029	8,940	0.00%
American Express Co.	\$1,260,000	5.85%	5/11/2027	1,290,395	0.10%
American Express Co.^	\$810,000	5.10%	16/2/2028	806,498	0.06%
American Express Co.^	\$90,000	5.92%	25/4/2035	91,608	0.01%
American Honda Finance Corp.	\$175,000	1.80%	13/1/2031	143,391	0.01%
American Tower Corp.	\$560,000	3.38%	15/10/2026	535,060	0.04%
American Tower Corp.	\$175,000	3.60%	15/1/2028	165,156	0.01%
Amgen, Inc.	\$2,385,000	5.15%	2/3/2028	2,384,800	0.19%
Amgen, Inc.	\$145,000	5.15%	15/11/2041	135,227	0.01%
Amgen, Inc.	\$670,000	5.60%	2/3/2043	660,197	0.05%
Amgen, Inc.	\$800,000	3.38%	21/2/2050	561,983	0.04%
Amgen, Inc.	\$315,000	5.65%	2/3/2053	310,392	0.02%
Amgen, Inc.	\$340,000	2.77%	1/9/2053	203,188	0.02%
Amgen, Inc.	\$375,000	5.75%	2/3/2063	367,659	0.03%
AmWINS Group, Inc.	\$17,000	6.38%	15/2/2029	17,060	0.00%
AmWINS Group, Inc.	\$3,000	4.88%	30/6/2029	2,793	0.00%
Antero Midstream Partners LP/Antero Midstream Finance Corp.	\$15,000	6.63%	1/2/2032	15,132	0.00%
Aon Global Ltd.	\$75,000	4.60%	14/6/2044	63,937	0.01%
Aon Global Ltd.	\$215,000	4.75%	15/5/2045	186,248	0.02%
Aon North America, Inc.	\$310,000	5.13%	1/3/2027	309,598	0.02%
Aon North America, Inc.	\$1,310,000	5.15%	1/3/2029	1,306,492	0.10%
Aon North America, Inc.	\$1,050,000	5.75%	1/3/2054	1,026,004	0.08%
Apollo Global Management, Inc.	\$1,920,000	5.80%	21/5/2054	1,890,970	0.15%
Appalachian Power Co.	\$50,000	4.50%	1/3/2049	39,510	0.00%
Appalachian Power Co.	\$80,000	3.70%	1/5/2050	55,272	0.00%
Ardagh Metal Packaging Finance USA LLC/Ardagh Metal Packaging Finance plc	\$79,000	4.00%	1/9/2029	66,949	0.01%
Ares Capital Corp.	\$440,000	5.88%	1/3/2029	433,124	0.03%
Ares Capital Corp.	\$1,200,000	5.95%	15/7/2029	1,179,097	0.09%
Arsenal AIC Parent LLC	\$15,000	8.00%	1/10/2030	15,746	0.00%
Asbury Automotive Group, Inc.	\$145,000	4.50%	1/3/2028	137,336	0.01%
AT&T, Inc.	€1,500,000	3.55%	18/11/2025	1,604,192	0.13%
AT&T, Inc.	\$538,000	4.35%	1/3/2029	521,462	0.04%
AT&T, Inc.	\$250,000	4.30%	15/2/2030	239,512	0.02%
AT&T, Inc.	\$731,000	5.40%	15/2/2034	731,024	0.06%
AT&T, Inc.	\$405,000	4.50%	15/5/2035	372,912	0.03%
AT&T, Inc.	\$655,000	4.90%	15/8/2037	611,270	0.05%
AT&T, Inc.	\$255,000	3.50%	1/6/2041	195,078	0.02%
AT&T, Inc.	\$190,000	4.75%	15/5/2046	164,476	0.01%
AT&T, Inc.	\$1,130,000	3.50%	15/9/2053	766,964	0.06%
AT&T, Inc.	\$648,000	3.55%	15/9/2055	436,620	0.03%
AT&T, Inc.	\$262,000	3.80%	1/12/2057	182,945	0.01%
AT&T, Inc.	\$990,000	3.65%	15/9/2059	664,454	0.05%
Athene Holding Ltd.	\$1,510,000	6.25%	1/4/2054	1,510,685	0.12%
Atlassian Corp.	\$1,260,000	5.25%	15/5/2029	1,259,792	0.10%
Atlassian Corp.	\$1,080,000	5.50%	15/5/2034	1,069,829	0.08%
Atmos Energy Corp.	\$280,000	6.20%	15/11/2053	301,821	0.02%
AutoZone, Inc.	\$855,000	4.50%	1/2/2028	835,694	0.07%
AutoZone, Inc.	\$290,000	6.25%	1/11/2028	302,496	0.02%
AutoZone, Inc.	\$5,000,000	5.10%	15/7/2029	4,978,117	0.39%
AutoZone, Inc.	\$2,000,000	5.40%	15/7/2034	1,978,035	0.16%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Axalta Coating Systems Dutch Holding B BV	\$5,000	7.25%	15/2/2031	5,203	0.00%
B&G Foods, Inc.	\$13,000	8.00%	15/9/2028	13,196	0.00%
Ball Corp.	\$31,000	2.88%	15/8/2030	26,356	0.00%
Ball Corp.	\$37,500	3.13%	15/9/2031	31,717	0.00%
Bank of America Corp.^	\$605,000	1.32%	19/6/2026	580,020	0.05%
Bank of America Corp.^	\$1,075,000	1.73%	22/7/2027	996,133	0.08%
Bank of America Corp.^	\$3,500,000	5.93%	15/9/2027	3,536,005	0.28%
Bank of America Corp.^	\$1,140,000	6.20%	10/11/2028	1,173,517	0.09%
Bank of America Corp.^	\$400,000	3.97%	5/3/2029	382,395	0.03%
Bank of America Corp.^	\$200,000	2.09%	14/6/2029	177,461	0.01%
Bank of America Corp.^	\$475,000	3.19%	23/7/2030	431,093	0.03%
Bank of America Corp.^	\$415,000	2.50%	13/2/2031	358,592	0.03%
Bank of America Corp.^	\$1,860,000	2.69%	22/4/2032	1,572,843	0.12%
Bank of America Corp.^	\$290,000	5.87%	15/9/2034	298,254	0.02%
Bank of America Corp.^	\$300,000	5.47%	23/1/2035	299,618	0.02%
Bank of America Corp.^	\$540,000	4.08%	23/4/2040	458,573	0.04%
Bank of America Corp.^	\$555,000	2.68%	19/6/2041	388,029	0.03%
Bank of America Corp.^	\$150,000	3.31%	22/4/2042	112,763	0.01%
Bank of America Corp.	\$320,000	4.88%	1/4/2044	294,395	0.02%
Bank of America Corp.^	\$30,000	3.95%	23/1/2049	23,611	0.00%
Bank of America Corp.^	\$280,000	4.08%	20/3/2051	223,659	0.02%
Bank of New York Mellon Corp.^	\$500,000	4.54%	1/2/2029	490,120	0.04%
Bank of New York Mellon Corp.^	\$470,000	4.98%	14/3/2030	467,037	0.04%
Bank of New York Mellon Corp.^	\$400,000	4.60%	26/7/2030	390,772	0.03%
Bank of New York Mellon Corp.	\$3,000,000	1.80%	28/7/2031	2,423,897	0.19%
Bank of New York Mellon Corp.^	\$490,000	4.97%	26/4/2034	477,431	0.04%
Bank of New York Mellon Corp.^	\$420,000	6.47%	25/10/2034	452,923	0.04%
Bank of New York Mellon Corp.^	\$1,300,000	5.19%	14/3/2035	1,283,295	0.10%
BAT Capital Corp.	\$1,055,000	4.74%	16/3/2032	1,000,761	0.08%
Baxter International, Inc.	\$3,000,000	1.73%	1/4/2031	2,379,832	0.19%
Beacon Roofing Supply, Inc.	\$3,000	6.50%	1/8/2030	3,024	0.00%
Becton Dickinson & Co.	\$900,000	4.69%	13/2/2028	887,022	0.07%
Becton Dickinson & Co.	\$695,000	4.87%	8/2/2029	689,703	0.05%
Becton Dickinson & Co.	€4,300,000	3.52%	8/2/2031	4,562,184	0.36%
Becton Dickinson & Co.	\$31,000	4.69%	15/12/2044	27,282	0.00%
Becton Dickinson & Co.	\$25,000	4.67%	6/6/2047	21,803	0.00%
Becton Dickinson Euro Finance Sarl	€4,800,000	4.03%	7/6/2036	5,151,232	0.41%
Berkshire Hathaway Energy Co.	\$200,000	2.85%	15/5/2051	122,170	0.01%
Berkshire Hathaway Finance Corp.	\$710,000	3.85%	15/3/2052	549,390	0.04%
Beth Israel Lahey Health, Inc.	\$365,000	3.08%	1/7/2051	233,172	0.02%
Big River Steel LLC/BRS Finance Corp.	\$36,000	6.63%	31/1/2029	36,086	0.00%
Black Hills Corp.	\$1,600,000	6.00%	15/1/2035	1,610,039	0.13%
BlackRock Funding, Inc.	\$1,240,000	5.25%	14/3/2054	1,198,009	0.09%
BlackRock, Inc.	\$800,000	4.75%	25/5/2033	783,978	0.06%
Blackstone Holdings Finance Co. LLC	\$392,000	2.00%	30/1/2032	308,944	0.02%
Block, Inc.	\$7,000	3.50%	1/6/2031	6,044	0.00%
Block, Inc.	\$35,000	6.50%	15/5/2032	35,474	0.00%
Blue Owl Capital Corp.	\$420,000	5.95%	15/3/2029	413,667	0.03%
Blue Racer Midstream LLC/Blue Racer Finance Corp.	\$24,000	7.00%	15/7/2029	24,442	0.00%
Blue Racer Midstream LLC/Blue Racer Finance Corp.	\$10,000	7.25%	15/7/2032	10,282	0.00%
Boeing Co.	\$1,040,000	6.30%	1/5/2029	1,054,596	0.08%
Boeing Co.	\$210,000	6.39%	1/5/2031	213,761	0.02%
Boeing Co.	\$1,495,000	5.81%	1/5/2050	1,349,790	0.11%
Boeing Co.	\$370,000	6.86%	1/5/2054	379,353	0.03%
Boeing Co.	\$360,000	7.01%	1/5/2064	368,691	0.03%
Booking Holdings, Inc.	€1,600,000	4.00%	1/3/2044	1,672,121	0.13%
Boost Newco Borrower LLC	\$10,000	7.50%	15/1/2031	10,429	0.00%
Boyne USA, Inc.	\$7,000	4.75%	15/5/2029	6,542	0.00%
Brandywine Operating Partnership LP	\$5,000	8.88%	12/4/2029	5,216	0.00%
Brink's Co.	\$5,000	6.50%	15/6/2029	5,054	0.00%
Bristol-Myers Squibb Co.	\$655,000	5.75%	1/2/2031	679,784	0.05%
Bristol-Myers Squibb Co.	\$620,000	2.55%	13/11/2050	362,919	0.03%
Bristol-Myers Squibb Co.	\$1,160,000	5.65%	22/2/2064	1,133,444	0.09%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$96,000	3.88%	15/1/2027	92,925	0.01%
Broadcom, Inc.	\$100,000	1.95%	15/2/2028	89,487	0.01%
Broadcom, Inc.	\$375,000	5.00%	15/4/2030	375,318	0.03%
Broadcom, Inc.	\$310,000	4.15%	15/11/2030	292,855	0.02%
Broadcom, Inc.	\$500,000	4.15%	15/4/2032	460,635	0.04%
Broadcom, Inc.	\$960,000	3.42%	15/4/2033	827,383	0.07%
Broadcom, Inc.	\$580,000	3.14%	15/11/2035	464,359	0.04%
Broadcom, Inc.	\$335,000	3.19%	15/11/2036	264,959	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Broadcom, Inc.	\$600,000	4.93%	15/5/2037	564,136	0.04%
Brown & Brown, Inc.	\$720,000	5.65%	11/6/2034	715,654	0.06%
Builders FirstSource, Inc.	\$30,000	6.38%	1/3/2034	29,696	0.00%
Burlington Northern Santa Fe LLC ¹	\$911,000	5.75%	1/5/2040	935,076	0.07%
Burlington Northern Santa Fe LLC ¹	\$2,969,000	4.55%	1/9/2044	2,610,354	0.21%
Burlington Northern Santa Fe LLC	\$335,000	5.50%	15/3/2055	335,994	0.03%
Cable One, Inc.	\$9,000	4.00%	15/11/2030	6,714	0.00%
Caesars Entertainment, Inc.	\$5,000	6.50%	15/2/2032	5,024	0.00%
Calpine Corp.	\$32,000	4.50%	15/2/2028	30,434	0.00%
Calpine Corp.	\$20,000	5.13%	15/3/2028	19,236	0.00%
Camden Property Trust	\$150,000	3.35%	1/11/2049	104,923	0.01%
Camelot Return Merger Sub, Inc.	\$35,000	8.75%	1/8/2028	34,330	0.00%
Campbell Soup Co.	\$980,000	2.38%	24/4/2030	844,162	0.07%
Canpack SA/Canpack US LLC	\$101,000	3.88%	15/11/2029	90,299	0.01%
Capital One Financial Corp.	\$2,200,000	4.20%	29/10/2025	2,153,379	0.17%
Capital One Financial Corp.	\$200,000	3.75%	9/3/2027	192,051	0.02%
Capital One Financial Corp.^	\$4,300,000	7.15%	29/10/2027	4,441,815	0.35%
Capital One Financial Corp.^	\$210,000	5.47%	1/2/2029	209,124	0.02%
Capital One Financial Corp.^	\$980,000	6.31%	8/6/2029	1,002,851	0.08%
Capital One Financial Corp.^	\$1,000,000	5.70%	1/2/2030	1,004,034	0.08%
Capital One Financial Corp.^	\$500,000	3.27%	1/3/2030	450,915	0.04%
Capital One Financial Corp.^	\$940,000	7.62%	30/10/2031	1,033,932	0.08%
Capital One Financial Corp.^	\$400,000	2.62%	2/11/2032	325,288	0.03%
Carnival Corp.	\$60,000	5.75%	1/3/2027	59,321	0.01%
Carnival Corp.	\$50,000	4.00%	1/8/2028	46,896	0.00%
Carnival Corp.	\$10,000	6.00%	1/5/2029	9,877	0.00%
Carnival Corp.	\$5,000	10.50%	1/6/2030	5,429	0.00%
Carnival Holdings Bermuda Ltd.	\$20,000	10.38%	1/5/2028	21,659	0.00%
Catalent Pharma Solutions, Inc.	\$25,000	3.13%	15/2/2029	23,912	0.00%
Catalent Pharma Solutions, Inc.	\$90,000	3.50%	1/4/2030	86,111	0.01%
Cboe Global Markets, Inc.	\$196,000	1.63%	15/12/2030	160,157	0.01%
CCO Holdings LLC/CCO Holdings Capital Corp.	\$20,000	5.00%	1/2/2028	18,701	0.00%
CCO Holdings LLC/CCO Holdings Capital Corp.	\$80,000	5.38%	1/6/2029	72,770	0.01%
CCO Holdings LLC/CCO Holdings Capital Corp.	\$130,000	4.75%	1/3/2030	112,601	0.01%
CCO Holdings LLC/CCO Holdings Capital Corp.	\$5,000	4.25%	1/2/2031	4,081	0.00%
Cencora, Inc.	\$530,000	2.70%	15/3/2031	452,292	0.04%
Cencora, Inc.	\$240,000	4.30%	15/12/2047	198,196	0.02%
Centene Corp.	\$265,000	2.45%	15/7/2028	235,327	0.02%
Centene Corp.	\$30,000	3.00%	15/10/2030	25,664	0.00%
Centene Corp.	\$115,000	2.63%	1/8/2031	94,103	0.01%
CenterPoint Energy Houston Electric LLC	\$180,000	3.55%	1/8/2042	139,069	0.01%
CenterPoint Energy Houston Electric LLC	\$100,000	5.30%	1/4/2053	95,725	0.01%
CenterPoint Energy Resources Corp.	\$500,000	5.25%	1/3/2028	501,764	0.04%
CenterPoint Energy Resources Corp.	\$450,000	1.75%	1/10/2030	366,984	0.03%
CenterPoint Energy Resources Corp.	\$250,000	5.40%	1/3/2033	249,866	0.02%
CenterPoint Energy Resources Corp.	\$150,000	4.10%	1/9/2047	117,498	0.01%
CenterPoint Energy, Inc.	\$3,930,000	5.40%	1/6/2029	3,944,809	0.31%
CenterPoint Energy, Inc.	\$110,000	2.95%	1/3/2030	97,382	0.01%
CenterPoint Energy, Inc.	\$470,000	2.65%	1/6/2031	395,585	0.03%
Central Parent LLC/CDK Global II LLC/CDK Financing Co., Inc.	\$5,000	8.00%	15/6/2029	5,077	0.00%
Charles Schwab Corp.	\$255,000	2.45%	3/3/2027	237,815	0.02%
Charles Schwab Corp.^	\$115,000	5.64%	19/5/2029	116,482	0.01%
Charles Schwab Corp.^	\$520,000	6.20%	17/11/2029	540,490	0.04%
Charles Schwab Corp.^	\$1,416,000	6.14%	24/8/2034	1,474,710	0.12%
Chart Industries, Inc.	\$5,000	7.50%	1/1/2030	5,175	0.00%
Chart Industries, Inc.	\$5,000	9.50%	1/1/2031	5,415	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$445,000	4.91%	23/7/2025	441,205	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$2,783,000	3.75%	15/2/2028	2,588,046	0.20%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$260,000	5.05%	30/3/2029	250,035	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$375,000	2.30%	1/2/2032	289,856	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$530,000	6.65%	1/2/2034	535,455	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$570,000	3.50%	1/3/2042	380,570	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$190,000	6.48%	23/10/2045	173,785	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$715,000	5.38%	1/5/2047	571,562	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Chemours Co.	\$91,000	4.63%	15/11/2029	78,342	0.01%
Cheniere Corpus Christi Holdings LLC	\$140,000	3.70%	15/11/2029	129,437	0.01%
Cheniere Energy Partners LP	\$35,000	4.00%	1/3/2031	31,791	0.00%
Cheniere Energy Partners LP	\$1,635,000	3.25%	31/1/2032	1,394,230	0.11%
Cheniere Energy Partners LP	\$355,000	5.95%	30/6/2033	359,442	0.03%
Cheniere Energy, Inc.	\$20,000	4.63%	15/10/2028	19,421	0.00%
Chevron Corp.	\$100,000	3.08%	11/5/2050	68,300	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$150,000	3.70%	1/6/2028	142,816	0.01%
Children's Hospital of Philadelphia	\$150,000	2.70%	1/7/2050	97,426	0.01%
CHS/Community Health Systems, Inc.	\$50,000	5.63%	15/3/2027	46,522	0.00%
CHS/Community Health Systems, Inc.	\$30,000	10.88%	15/1/2032	31,261	0.00%
Chubb INA Holdings LLC	\$180,000	4.35%	3/11/2045	155,447	0.01%
Churchill Downs, Inc.	\$59,000	5.50%	1/4/2027	58,158	0.01%
Churchill Downs, Inc.	\$28,000	4.75%	15/1/2028	26,778	0.00%
Churchill Downs, Inc.	\$10,000	5.75%	1/4/2030	9,717	0.00%
Cigna Group	\$215,000	2.38%	15/3/2031	180,370	0.01%
Cigna Group	\$441,000	4.80%	15/8/2038	405,110	0.03%
Cigna Group	\$920,000	3.40%	15/3/2050	626,536	0.05%
Citibank NA	\$380,000	5.57%	30/4/2034	386,298	0.03%
Citigroup, Inc.	\$200,000	3.20%	21/10/2026	190,632	0.02%
Citigroup, Inc.	\$450,000	4.45%	29/9/2027	438,676	0.03%
Citigroup, Inc.^	\$200,000	4.08%	23/4/2029	191,674	0.02%
Citigroup, Inc.^	\$350,000	2.98%	5/11/2030	311,730	0.02%
Citigroup, Inc.^	\$1,700,000	2.57%	3/6/2031	1,458,491	0.12%
Citigroup, Inc.^	\$200,000	2.52%	3/11/2032	164,506	0.01%
Citigroup, Inc.	\$190,000	4.65%	30/7/2045	165,854	0.01%
Citigroup, Inc.	\$140,000	4.65%	23/7/2048	122,047	0.01%
City of Hope	\$463,000	4.38%	15/8/2048	377,272	0.03%
Civitas Resources, Inc.	\$14,000	8.38%	1/7/2028	14,689	0.00%
Civitas Resources, Inc.	\$58,000	8.63%	1/11/2030	62,253	0.01%
Civitas Resources, Inc.	\$8,000	8.75%	1/7/2031	8,565	0.00%
Clarios Global LP	\$5,000	6.75%	15/5/2025	5,003	0.00%
Clarios Global LP/Clarios US Finance Co.	\$57,000	8.50%	15/5/2027	57,348	0.00%
Clearway Energy Operating LLC	\$80,000	4.75%	15/3/2028	76,355	0.01%
Clearway Energy Operating LLC	\$130,000	3.75%	15/2/2031	113,550	0.01%
Clearway Energy Operating LLC	\$4,000	3.75%	15/1/2032	3,403	0.00%
Cleveland-Cliffs, Inc.	\$35,000	7.00%	15/3/2032	34,656	0.00%
Cloud Software Group, Inc.	\$10,000	6.50%	31/3/2029	9,607	0.00%
Cloud Software Group, Inc.	\$55,000	8.25%	30/6/2032	56,071	0.00%
CMS Energy Corp.	\$300,000	4.88%	1/3/2044	270,190	0.02%
CNX Resources Corp.	\$15,000	7.38%	15/1/2031	15,329	0.00%
CNX Resources Corp.	\$10,000	7.25%	1/3/2032	10,184	0.00%
Columbia Pipelines Holding Co. LLC	\$525,000	5.68%	15/1/2034	516,228	0.04%
Comcast Corp.	\$330,000	5.10%	1/6/2029	332,091	0.03%
Comcast Corp.	\$3,000,000	1.95%	15/1/2031	2,475,953	0.20%
Comcast Corp.	\$240,000	4.40%	15/8/2035	222,069	0.02%
Comcast Corp.	\$180,000	6.55%	1/7/2039	197,908	0.02%
Comcast Corp.	\$330,000	3.25%	1/11/2039	253,920	0.02%
Comcast Corp.	\$170,000	3.75%	1/4/2040	138,146	0.01%
Comcast Corp.	\$285,000	4.50%	15/1/2043	243,196	0.02%
Comcast Corp.	\$237,000	4.70%	15/10/2048	209,822	0.02%
Comcast Corp.	\$135,000	4.95%	15/10/2058	120,563	0.01%
Comcast Corp.	\$765,000	2.65%	15/8/2062	416,583	0.03%
Comcast Corp.	\$1,120,000	2.99%	1/11/2063	657,034	0.05%
CommonSpirit Health	\$460,000	4.35%	1/11/2042	387,711	0.03%
Commonwealth Edison Co.	\$245,000	3.80%	1/10/2042	192,762	0.02%
Commonwealth Edison Co.	\$100,000	3.13%	15/3/2051	65,206	0.01%
Commonwealth Edison Co.	\$610,000	5.30%	1/2/2053	576,505	0.05%
CommScope, Inc.	\$10,000	7.13%	1/7/2028	4,123	0.00%
Conagra Brands, Inc.	\$465,000	5.30%	1/10/2026	464,493	0.04%
ConocoPhillips Co.	\$135,000	4.30%	15/11/2044	114,537	0.01%
ConocoPhillips Co.	\$400,000	3.80%	15/3/2052	299,184	0.02%
ConocoPhillips Co.	\$70,000	5.30%	15/5/2053	66,521	0.01%
ConocoPhillips Co.	\$80,000	5.70%	15/9/2063	79,755	0.01%
Consolidated Edison Co. of New York, Inc.	\$170,000	5.50%	1/12/2039	167,557	0.01%
Consolidated Edison Co. of New York, Inc.	\$460,000	5.70%	15/6/2040	458,686	0.04%
Consolidated Edison Co. of New York, Inc.	\$280,000	3.95%	1/4/2050	218,804	0.02%
Consolidated Edison Co. of New York, Inc.	\$1,050,000	5.90%	15/11/2053	1,075,006	0.08%
Continental Resources, Inc.	\$250,000	2.27%	15/11/2026	232,030	0.02%
Continental Resources, Inc.	\$1,932,000	5.75%	15/1/2031	1,899,953	0.15%
Continental Resources, Inc.	\$80,000	2.88%	1/4/2032	64,652	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
COPT Defense Properties LP	\$350,000	2.25%	15/3/2026	330,479	0.03%
COPT Defense Properties LP	\$315,000	2.75%	15/4/2031	260,494	0.02%
Corebridge Financial, Inc.	\$200,000	3.50%	4/4/2025	196,634	0.02%
Corebridge Financial, Inc.	\$220,000	3.65%	5/4/2027	210,619	0.02%
Corebridge Financial, Inc.	\$330,000	3.85%	5/4/2029	309,329	0.02%
Corebridge Financial, Inc.	\$700,000	3.90%	5/4/2032	626,947	0.05%
Corebridge Financial, Inc.	\$190,000	4.35%	5/4/2042	156,755	0.01%
Corebridge Financial, Inc.	\$300,000	4.40%	5/4/2052	236,178	0.02%
Coterra Energy, Inc.	\$225,000	4.38%	15/3/2029	214,863	0.02%
Coty, Inc./HFC Prestige Products, Inc./HFC Prestige International US LLC	\$6,000	6.63%	15/7/2030	6,093	0.00%
Cox Communications, Inc.	\$220,000	4.80%	1/2/2035	199,037	0.02%
Cox Communications, Inc.	\$490,000	5.80%	15/12/2053	467,027	0.04%
Crown Castle, Inc.	\$340,000	4.75%	15/5/2047	289,300	0.02%
CrownRock LP/CrownRock Finance, Inc.	\$24,000	5.63%	15/10/2025	23,948	0.00%
CSC Holdings LLC	\$15,000	11.75%	31/1/2029	12,808	0.00%
CSC Holdings LLC	\$25,000	3.38%	15/2/2031	15,623	0.00%
CSX Corp.	\$345,000	4.75%	15/11/2048	307,473	0.02%
CSX Corp.	\$100,000	4.25%	1/11/2066	77,794	0.01%
CubeSmart LP	\$525,000	2.25%	15/12/2028	462,459	0.04%
CVS Health Corp.	\$2,200,000	1.30%	21/8/2027	1,948,841	0.15%
CVS Health Corp.	\$27,000	4.30%	25/3/2028	26,067	0.00%
CVS Health Corp.	\$1,195,000	5.40%	1/6/2029	1,196,310	0.09%
CVS Health Corp.	\$3,000,000	3.25%	15/8/2029	2,722,557	0.21%
CVS Health Corp.	\$1,575,000	5.13%	21/2/2030	1,557,321	0.12%
CVS Health Corp.	\$635,000	5.55%	1/6/2031	635,396	0.05%
CVS Health Corp.	\$3,000,000	2.13%	15/9/2031	2,406,792	0.19%
CVS Health Corp.	\$480,000	5.70%	1/6/2034	478,641	0.04%
CVS Health Corp.	\$265,000	4.88%	20/7/2035	247,404	0.02%
CVS Health Corp.	\$1,145,000	4.78%	25/3/2038	1,022,322	0.08%
CVS Health Corp.	\$330,000	4.13%	1/4/2040	266,330	0.02%
CVS Health Corp.	\$220,000	5.13%	20/7/2045	193,452	0.02%
Dana, Inc.	\$20,000	4.25%	1/9/2030	17,449	0.00%
Dana, Inc.	\$10,000	4.50%	15/2/2032	8,566	0.00%
DaVita, Inc.	\$30,000	3.75%	15/2/2031	25,608	0.00%
DCP Midstream Operating LP	\$5,000	5.63%	15/7/2027	5,052	0.00%
DCP Midstream Operating LP	\$1,300,000	3.25%	15/2/2032	1,111,542	0.09%
DCP Midstream Operating LP	\$780,000	6.75%	15/9/2037	836,640	0.07%
Dell International LLC/EMC Corp.	\$130,000	6.02%	15/6/2026	131,369	0.01%
Dell International LLC/EMC Corp.	\$1,486,000	4.90%	1/10/2026	1,471,468	0.12%
Dell International LLC/EMC Corp.	\$50,000	6.10%	15/7/2027	51,291	0.00%
Dell International LLC/EMC Corp.	\$1,019,000	6.20%	15/7/2030	1,069,214	0.08%
Dell International LLC/EMC Corp.	\$1,083,000	5.40%	15/4/2034	1,071,710	0.08%
Dell International LLC/EMC Corp.	\$151,000	8.35%	15/7/2046	191,095	0.02%
Delta Air Lines, Inc.	\$26,000	3.75%	28/10/2029	23,935	0.00%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$3,486,074	4.75%	20/10/2028	3,399,284	0.27%
Diamond Foreign Asset Co./Diamond Finance LLC	\$15,000	8.50%	1/10/2030	15,730	0.00%
Diamondback Energy, Inc.	\$1,310,000	5.20%	18/4/2027	1,310,556	0.10%
Diamondback Energy, Inc.	\$135,000	3.13%	24/3/2031	118,761	0.01%
Diamondback Energy, Inc.	\$935,000	5.75%	18/4/2054	905,938	0.07%
Diamondback Energy, Inc.	\$530,000	5.90%	18/4/2064	511,652	0.04%
Digital Dutch Finco BV	€1,600,000	1.25%	1/2/2031	1,427,446	0.11%
Digital Dutch Finco BV	€1,000,000	1.00%	15/1/2032	857,270	0.07%
Directv Financing LLC/Directv Financing Co.-Obligor, Inc.	\$30,000	5.88%	15/8/2027	28,231	0.00%
Discovery Communications LLC	\$345,000	4.90%	11/3/2026	339,992	0.03%
Discovery Communications LLC	\$396,000	6.35%	1/6/2040	377,944	0.03%
DISH Network Corp.	\$24,000	11.75%	15/11/2027	23,576	0.00%
Dominion Energy South Carolina, Inc.	\$140,000	5.45%	1/2/2041	136,605	0.01%
Dominion Energy South Carolina, Inc.	\$670,000	4.60%	15/6/2043	581,503	0.05%
Dominion Energy, Inc.	\$280,000	4.05%	15/9/2042	219,204	0.02%
Dow Chemical Co.	\$300,000	2.10%	15/11/2030	253,006	0.02%
Dow Chemical Co.	\$350,000	4.38%	15/11/2042	289,270	0.02%
Dow Chemical Co.	\$915,000	5.60%	15/2/2054	880,649	0.07%
DT Midstream, Inc.	\$160,000	4.13%	15/6/2029	147,930	0.01%
DT Midstream, Inc.	\$20,000	4.38%	15/6/2031	18,254	0.00%
DTE Electric Co.	\$150,000	3.70%	1/6/2046	114,423	0.01%
DTE Electric Co.	\$200,000	4.05%	15/5/2048	159,437	0.01%
DTE Energy Co.	\$4,790,000	5.10%	1/3/2029	4,752,470	0.37%
Duke Energy Carolinas LLC	\$40,000	2.45%	1/2/2030	34,969	0.00%
Duke Energy Carolinas LLC	\$250,000	4.25%	15/12/2041	209,236	0.02%
Duke Energy Carolinas LLC	\$400,000	5.35%	15/1/2053	379,968	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Duke Energy Corp.	\$3,930,000	3.40%	15/6/2029	3,633,253	0.29%
Duke Energy Corp.	\$150,000	3.30%	15/6/2041	108,811	0.01%
Duke Energy Corp.	\$100,000	3.50%	15/6/2051	67,448	0.01%
Duke Energy Florida LLC	\$390,000	5.88%	15/11/2033	405,137	0.03%
Duke Energy Florida LLC	\$55,000	3.40%	1/10/2046	38,583	0.00%
Duke Energy Florida LLC	\$290,000	6.20%	15/11/2053	307,512	0.02%
Duke Energy Indiana LLC	\$100,000	2.75%	1/4/2050	60,239	0.01%
Duke Energy Ohio, Inc.	\$240,000	5.65%	1/4/2053	231,693	0.02%
Duke Energy Ohio, Inc.	\$940,000	5.55%	15/3/2054	905,668	0.07%
Duke Energy Progress LLC	\$380,000	4.10%	15/5/2042	310,332	0.02%
Duke Energy Progress LLC	\$300,000	2.50%	15/8/2050	172,382	0.01%
DuPont de Nemours, Inc.	\$35,000	5.32%	15/11/2038	35,973	0.00%
Element Solutions, Inc.	\$35,500	3.88%	1/9/2028	32,650	0.00%
Elevance Health, Inc.	\$465,000	5.15%	15/6/2029	466,257	0.04%
Elevance Health, Inc.	\$3,000,000	2.88%	15/9/2029	2,698,527	0.21%
Elevance Health, Inc.	\$345,000	3.13%	15/5/2050	231,237	0.02%
Elevance Health, Inc.	\$515,000	6.10%	15/10/2052	540,354	0.04%
Elevance Health, Inc.	\$880,000	5.65%	15/6/2054	870,065	0.07%
Eli Lilly & Co.	\$400,000	2.50%	15/9/2060	224,253	0.02%
EMRLD Borrower LP/Emerald Co.-Issuer, Inc.	\$40,000	6.63%	15/12/2030	40,344	0.00%
Enbridge Energy Partners LP	\$620,000	7.38%	15/10/2045	706,066	0.06%
Endo Finance Holdings, Inc.	\$57,000	8.50%	15/4/2031	58,962	0.01%
Energizer Holdings, Inc.	\$60,000	4.75%	15/6/2028	56,190	0.00%
Energy Transfer LP	\$835,000	4.40%	15/3/2027	814,482	0.06%
Energy Transfer LP	\$1,000,000	5.25%	1/7/2029	994,103	0.08%
Energy Transfer LP	\$590,000	6.55%	1/12/2033	624,277	0.05%
Energy Transfer LP	\$430,000	6.05%	1/6/2041	421,535	0.03%
Energy Transfer LP	\$270,000	6.50%	1/2/2042	279,723	0.02%
Energy Transfer LP	\$165,000	5.30%	1/4/2044	147,766	0.01%
Energy Transfer LP	\$150,000	5.15%	15/3/2045	131,840	0.01%
Energy Transfer LP	\$30,000	5.35%	15/5/2045	26,847	0.00%
Energy Transfer LP	\$60,000	5.40%	1/10/2047	53,673	0.00%
Energy Transfer LP	\$195,000	6.25%	15/4/2049	194,262	0.02%
Energy Transfer LP	\$1,480,000	5.95%	15/5/2054	1,433,673	0.11%
Entegris, Inc.	\$405,000	4.75%	15/4/2029	386,923	0.03%
Entegris, Inc.	\$90,000	5.95%	15/6/2030	89,097	0.01%
Entergy Arkansas LLC ¹	\$1,110,000	5.75%	1/6/2054	1,100,947	0.09%
Entergy Louisiana LLC ¹	\$675,000	3.25%	1/4/2028	632,276	0.05%
Enterprise Products Operating LLC	\$590,000	4.85%	15/3/2044	532,121	0.04%
Enterprise Products Operating LLC	\$210,000	4.90%	15/5/2046	189,265	0.02%
Enterprise Products Operating LLC	\$75,000	4.25%	15/2/2048	61,324	0.01%
Enterprise Products Operating LLC	\$220,000	3.70%	31/1/2051	162,660	0.01%
EOG Resources, Inc.	\$80,000	3.90%	1/4/2035	71,602	0.01%
EQM Midstream Partners LP	\$20,000	7.50%	1/6/2027	20,440	0.00%
EQM Midstream Partners LP	\$10,000	6.50%	1/7/2027	10,110	0.00%
EQM Midstream Partners LP	\$30,000	5.50%	15/7/2028	29,543	0.00%
EQM Midstream Partners LP	\$20,000	7.50%	1/6/2030	21,315	0.00%
EQT Corp.	\$211,000	3.90%	1/10/2027	201,637	0.02%
EQT Corp.	\$3,000,000	3.63%	15/5/2031	2,644,340	0.21%
ERAC USA Finance LLC	\$500,000	4.60%	1/5/2028	492,296	0.04%
ERAC USA Finance LLC	\$530,000	7.00%	15/10/2037	599,267	0.05%
ERP Operating LP	\$200,000	4.50%	1/7/2044	169,384	0.01%
Essex Portfolio LP	\$70,000	4.50%	15/3/2048	57,701	0.00%
Everest Reinsurance Holdings, Inc.	\$219,000	3.50%	15/10/2050	147,354	0.01%
Energy Kansas Central, Inc.	\$410,000	3.25%	1/9/2049	272,886	0.02%
Eversource Energy	\$300,000	1.40%	15/8/2026	275,332	0.02%
Exelon Corp.	\$470,000	5.15%	15/3/2028	468,692	0.04%
Exelon Corp.	\$300,000	4.05%	15/4/2030	281,727	0.02%
Exelon Corp.	\$385,000	4.45%	15/4/2046	317,827	0.03%
Exelon Corp.	\$200,000	4.70%	15/4/2050	168,949	0.01%
Exelon Corp.	\$480,000	4.10%	15/3/2052	368,225	0.03%
Exelon Corp.	\$359,000	5.60%	15/3/2053	345,386	0.03%
Extra Space Storage LP	\$200,000	5.50%	1/7/2030	201,421	0.02%
Extra Space Storage LP	\$770,000	5.90%	15/1/2031	786,318	0.06%
Extra Space Storage LP	\$205,000	2.40%	15/10/2031	168,287	0.01%
Exxon Mobil Corp.	\$310,000	4.23%	19/3/2040	272,949	0.02%
Exxon Mobil Corp.	\$185,000	4.11%	1/3/2046	152,725	0.01%
FedEx Corp.	\$70,000	3.88%	1/8/2042	54,649	0.00%
FedEx Corp.	\$190,000	4.55%	1/4/2046	158,407	0.01%
FedEx Corp.	\$190,000	4.05%	15/2/2048	147,758	0.01%
Fifth Third Bancorp [^]	\$100,000	1.71%	1/11/2027	91,653	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fifth Third Bancorp	\$960,000	3.95%	14/3/2028	915,910	0.07%
Fifth Third Bancorp^	\$810,000	6.34%	27/7/2029	830,569	0.07%
Fifth Third Bancorp^	\$470,000	5.63%	29/1/2032	465,716	0.04%
Fifth Third Bank NA	\$566,000	3.95%	28/7/2025	556,007	0.04%
FirstEnergy Corp.	\$325,000	2.65%	1/3/2030	282,064	0.02%
FirstEnergy Corp.	\$130,000	2.25%	1/9/2030	108,834	0.01%
FirstEnergy Pennsylvania Electric Co.	\$160,000	5.15%	30/3/2026	158,951	0.01%
FirstEnergy Transmission LLC	\$670,000	2.87%	15/9/2028	611,544	0.05%
FirstEnergy Transmission LLC	\$861,000	4.55%	1/4/2049	711,859	0.06%
Fiserv, Inc.	\$300,000	5.60%	2/3/2033	302,580	0.02%
Five Corners Funding Trust IV	\$640,000	6.00%	15/2/2053	644,534	0.05%
FMC Corp.	\$275,000	5.15%	18/5/2026	273,164	0.02%
FMC Corp.	\$120,000	4.50%	1/10/2049	91,573	0.01%
Ford Motor Co.	\$5,000	9.63%	22/4/2030	5,815	0.00%
Ford Motor Credit Co. LLC	\$500,000	4.69%	9/6/2025	494,298	0.04%
Ford Motor Credit Co. LLC	\$1,000,000	4.13%	4/8/2025	981,244	0.08%
Ford Motor Credit Co. LLC	\$500,000	2.70%	10/8/2026	469,713	0.04%
Ford Motor Credit Co. LLC	\$105,000	4.95%	28/5/2027	102,556	0.01%
Ford Motor Credit Co. LLC	\$10,000	4.13%	17/8/2027	9,505	0.00%
Ford Motor Credit Co. LLC	\$35,000	3.82%	2/11/2027	32,824	0.00%
Ford Motor Credit Co. LLC	\$114,000	6.80%	12/5/2028	117,509	0.01%
Ford Motor Credit Co. LLC	\$485,000	6.80%	7/11/2028	501,421	0.04%
Ford Motor Credit Co. LLC	\$100,000	2.90%	10/2/2029	88,199	0.01%
Ford Motor Credit Co. LLC	\$25,000	7.20%	10/6/2030	26,313	0.00%
Ford Motor Credit Co. LLC	\$255,000	7.12%	7/11/2033	269,352	0.02%
Fox Corp.	\$1,997,000	6.50%	13/10/2033	2,092,733	0.16%
Freeport-McMoRan, Inc.	\$42,000	4.38%	1/8/2028	40,563	0.00%
Freeport-McMoRan, Inc.	\$65,000	4.25%	1/3/2030	61,475	0.01%
Freeport-McMoRan, Inc.	\$10,000	5.45%	15/3/2043	9,433	0.00%
Frontier Communications Holdings LLC	\$20,000	6.00%	15/1/2030	17,424	0.00%
Frontier Communications Holdings LLC	\$55,000	8.63%	15/3/2031	56,661	0.00%
Garrett Motion Holdings, Inc./Garrett LX I Sarl	\$10,000	7.75%	31/5/2032	10,155	0.00%
Gates Corp.	\$12,000	6.88%	1/7/2029	12,217	0.00%
GE HealthCare Technologies, Inc.	\$220,000	5.86%	15/3/2030	226,008	0.02%
GE HealthCare Technologies, Inc.	\$270,000	5.91%	22/11/2032	278,626	0.02%
GE HealthCare Technologies, Inc.	\$310,000	6.38%	22/11/2052	336,316	0.03%
General Electric Co.	€300,000	2.13%	17/5/2037	265,505	0.02%
General Motors Co.	\$175,000	6.13%	1/10/2025	175,891	0.01%
General Motors Co.	\$229,000	5.20%	1/4/2045	200,936	0.02%
General Motors Financial Co., Inc.	\$1,700,000	2.75%	20/6/2025	1,652,515	0.13%
General Motors Financial Co., Inc.	£1,000,000	2.35%	3/9/2025	1,217,434	0.10%
General Motors Financial Co., Inc.	\$1,705,000	6.05%	10/10/2025	1,711,985	0.13%
General Motors Financial Co., Inc.	\$3,180,000	1.25%	8/1/2026	2,977,985	0.23%
General Motors Financial Co., Inc.	€3,000,000	0.85%	26/2/2026	3,071,697	0.24%
General Motors Financial Co., Inc.	\$810,000	1.50%	10/6/2026	750,218	0.06%
General Motors Financial Co., Inc.	\$450,000	5.35%	15/7/2027	448,825	0.04%
General Motors Financial Co., Inc.	\$1,135,000	5.55%	15/7/2029	1,135,292	0.09%
General Motors Financial Co., Inc.	\$605,000	5.85%	6/4/2030	612,251	0.05%
General Motors Financial Co., Inc.	\$1,135,000	5.75%	8/2/2031	1,137,920	0.09%
General Motors Financial Co., Inc.	\$435,000	6.40%	9/1/2033	451,285	0.04%
Genesee & Wyoming, Inc.	\$20,000	6.25%	15/4/2032	19,930	0.00%
Genesis Energy LP/Genesis Energy Finance Corp.	\$10,000	8.25%	15/1/2029	10,319	0.00%
Genesis Energy LP/Genesis Energy Finance Corp.	\$10,000	7.88%	15/5/2032	10,093	0.00%
Georgia Power Co.	\$360,000	4.30%	15/3/2042	305,770	0.02%
Georgia Power Co.	\$190,000	5.13%	15/5/2052	176,947	0.01%
Georgia-Pacific LLC	\$440,000	2.30%	30/4/2030	379,589	0.03%
Gilead Sciences, Inc.	\$390,000	4.15%	1/3/2047	316,990	0.03%
Glencore Funding LLC	\$150,000	5.70%	8/5/2033	149,421	0.01%
Global Atlantic Finance Co.	\$1,840,000	7.95%	15/6/2033	2,015,760	0.16%
Global Atlantic Finance Co.	\$630,000	6.75%	15/3/2054	622,762	0.05%
Goldman Sachs Group, Inc.^	\$715,000	1.43%	9/3/2027	667,105	0.05%
Goldman Sachs Group, Inc.	€700,000	0.88%	21/1/2030	645,102	0.05%
Goldman Sachs Group, Inc.	\$870,000	6.75%	1/10/2037	939,400	0.07%
Goldman Sachs Group, Inc.^	\$700,000	4.41%	23/4/2039	618,438	0.05%
Goldman Sachs Group, Inc.^	\$275,000	3.21%	22/4/2042	203,723	0.02%
Goldman Sachs Group, Inc.	\$280,000	4.80%	8/7/2044	252,652	0.02%
Goldman Sachs Group, Inc.	\$184,000	4.75%	21/10/2045	165,091	0.01%
Goodyear Tire & Rubber Co.	\$95,000	5.00%	15/7/2029	88,193	0.01%
Graphic Packaging International LLC	\$27,000	3.50%	15/3/2028	24,899	0.00%
Graphic Packaging International LLC	\$5,000	3.75%	1/2/2030	4,459	0.00%
Gray Television, Inc.	\$20,000	7.00%	15/5/2027	18,406	0.00%

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Hanesbrands, Inc.	\$120,000	9.00%	15/2/2031	125,747	0.01%
Harley-Davidson Financial Services, Inc.	\$310,000	3.05%	14/2/2027	290,813	0.02%
HCA, Inc.	\$810,000	6.00%	1/4/2054	799,093	0.06%
Healthpeak OP LLC	\$600,000	5.25%	15/12/2032	589,235	0.05%
Helmerich & Payne, Inc.	\$500,000	2.90%	29/9/2031	416,498	0.03%
Herc Holdings, Inc.	\$15,000	6.63%	15/6/2029	15,212	0.00%
Hess Corp.	\$115,000	7.30%	15/8/2031	128,209	0.01%
Hess Midstream Operations LP	\$12,000	6.50%	1/6/2029	12,161	0.00%
Highwoods Realty LP	\$1,125,000	7.65%	1/2/2034	1,207,886	0.10%
Hilcorp Energy I LP/Hilcorp Finance Co.	\$5,000	5.75%	1/2/2029	4,839	0.00%
Hilcorp Energy I LP/Hilcorp Finance Co.	\$7,000	6.00%	1/2/2031	6,690	0.00%
Hilton Domestic Operating Co., Inc.	\$5,000	5.88%	1/4/2029	5,003	0.00%
Home Depot, Inc.	\$195,000	4.88%	25/6/2027	194,651	0.02%
Home Depot, Inc.	\$900,000	4.75%	25/6/2029	894,862	0.07%
Home Depot, Inc.	\$35,000	2.70%	15/4/2030	31,178	0.00%
Home Depot, Inc.	\$320,000	4.25%	1/4/2046	269,252	0.02%
Home Depot, Inc.	\$272,000	3.90%	15/6/2047	214,941	0.02%
Home Depot, Inc.	\$170,000	4.50%	6/12/2048	147,356	0.01%
Home Depot, Inc.	\$110,000	4.95%	15/9/2052	101,751	0.01%
Home Depot, Inc.	\$2,000,000	5.30%	25/6/2054	1,952,695	0.15%
Home Depot, Inc.	\$150,000	3.50%	15/9/2056	106,402	0.01%
Home Depot, Inc.	\$1,000,000	5.40%	25/6/2064	974,547	0.08%
Hormel Foods Corp.	\$20,000	1.80%	11/6/2030	16,798	0.00%
Host Hotels & Resorts LP	\$430,000	5.70%	1/7/2034	422,675	0.03%
HUB International Ltd.	\$5,000	7.25%	15/6/2030	5,124	0.00%
HUB International Ltd.	\$5,000	7.38%	31/1/2032	5,072	0.00%
Huntington Bancshares, Inc. ^	\$1,000,000	6.21%	21/8/2029	1,020,708	0.08%
Huntington Bancshares, Inc. ^	\$306,000	5.02%	17/5/2033	289,365	0.02%
Huntington Bancshares, Inc. ^	\$230,000	5.71%	2/2/2035	226,475	0.02%
Hyatt Hotels Corp.	\$45,000	5.25%	30/6/2029	44,636	0.00%
Hyatt Hotels Corp.	\$1,390,000	5.50%	30/6/2034	1,352,366	0.11%
Imola Merger Corp.	\$45,000	4.75%	15/5/2029	42,097	0.00%
Ingersoll Rand, Inc.	\$570,000	5.20%	15/6/2027	571,445	0.05%
Ingersoll Rand, Inc.	\$230,000	5.18%	15/6/2029	229,979	0.02%
Ingersoll Rand, Inc.	\$290,000	5.31%	15/6/2031	291,466	0.02%
Ingersoll Rand, Inc.	\$420,000	5.45%	15/6/2034	423,412	0.03%
Insight Enterprises, Inc.	\$5,000	6.63%	15/5/2032	5,080	0.00%
Intel Corp.	\$810,000	5.13%	10/2/2030	813,286	0.06%
Intel Corp.	\$260,000	5.63%	10/2/2043	257,565	0.02%
Intel Corp.	\$270,000	3.05%	12/8/2051	171,254	0.01%
Intel Corp.	\$200,000	4.90%	5/8/2052	176,282	0.01%
Intel Corp.	\$200,000	5.90%	10/2/2063	199,906	0.02%
Intercontinental Exchange, Inc.	\$680,000	5.25%	15/6/2031	685,106	0.05%
Intercontinental Exchange, Inc.	\$180,000	4.95%	15/6/2052	163,941	0.01%
Intercontinental Exchange, Inc.	\$150,000	3.00%	15/9/2060	89,712	0.01%
Intercontinental Exchange, Inc.	\$55,000	5.20%	15/6/2062	51,223	0.00%
Interpublic Group of Cos, Inc.	\$220,000	3.38%	1/3/2041	161,018	0.01%
Invesco Finance plc	\$80,000	5.38%	30/11/2043	75,953	0.01%
IQVIA, Inc.	\$20,000	6.25%	1/2/2029	20,557	0.00%
ITC Holdings Corp.	\$100,000	4.95%	22/9/2027	99,059	0.01%
ITC Holdings Corp.	\$750,000	3.35%	15/11/2027	707,097	0.06%
ITC Holdings Corp.	\$400,000	2.95%	14/5/2030	352,281	0.03%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$428,000	6.75%	15/3/2034	452,711	0.04%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$690,000	7.25%	15/11/2053	747,882	0.06%
JPMorgan Chase & Co. ^	\$1,200,000	1.58%	22/4/2027	1,120,445	0.09%
JPMorgan Chase & Co. ^	\$610,000	5.57%	22/4/2028	614,966	0.05%
JPMorgan Chase & Co. ^	\$560,000	4.85%	25/7/2028	553,988	0.04%
JPMorgan Chase & Co. ^	\$1,900,000	5.01%	23/1/2030	1,884,509	0.15%
JPMorgan Chase & Co. ^	\$460,000	2.96%	25/1/2033	392,132	0.03%
JPMorgan Chase & Co. ^	\$470,000	4.59%	26/4/2033	447,181	0.04%
JPMorgan Chase & Co.	\$440,000	6.40%	15/5/2038	486,321	0.04%
JPMorgan Chase & Co. ^	\$152,000	3.88%	24/7/2038	130,430	0.01%
JPMorgan Chase & Co. ^	\$850,000	3.11%	22/4/2041	635,958	0.05%
JPMorgan Chase & Co.	\$156,000	5.60%	15/7/2041	158,757	0.01%
JPMorgan Chase & Co. ^	\$420,000	2.53%	19/11/2041	286,634	0.02%
JPMorgan Chase & Co. ^	\$95,000	3.96%	15/11/2048	75,509	0.01%
JPMorgan Chase & Co. ^	\$160,000	3.11%	22/4/2051	109,027	0.01%
JPMorgan Chase & Co. ^	\$650,000	3.33%	22/4/2052	458,276	0.04%
Kaiser Aluminum Corp.	\$20,000	4.63%	1/3/2028	18,707	0.00%
Kaiser Foundation Hospitals	\$400,000	4.15%	1/5/2047	334,448	0.03%
KeHE Distributors LLC/KeHE Finance Corp./NextWave Distribution, Inc.	\$30,000	9.00%	15/2/2029	30,752	0.00%

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Kenvue, Inc.	\$240,000	5.10%	22/3/2043	231,553	0.02%
Keurig Dr Pepper, Inc.	\$645,000	4.50%	15/11/2045	549,496	0.04%
KeyBank NA	\$200,000	4.15%	8/8/2025	196,142	0.02%
Kimco Realty OP LLC	\$170,000	4.25%	1/4/2045	135,861	0.01%
Kimco Realty OP LLC	\$150,000	3.70%	1/10/2049	108,469	0.01%
Kinder Morgan, Inc.	\$200,000	5.05%	15/2/2046	175,164	0.01%
Kinetik Holdings LP	\$10,000	6.63%	15/12/2028	10,159	0.00%
Kinetik Holdings LP	\$5,000	5.88%	15/6/2030	4,929	0.00%
Kraft Heinz Foods Co.	\$775,000	3.75%	1/4/2030	723,781	0.06%
Kraft Heinz Foods Co.	\$55,000	4.88%	1/10/2049	47,980	0.00%
Kroger Co.	\$640,000	2.20%	1/5/2030	544,118	0.04%
Kroger Co.	\$295,000	3.88%	15/10/2046	221,991	0.02%
Kyndryl Holdings, Inc.	\$260,000	6.35%	20/2/2034	264,167	0.02%
L3Harris Technologies, Inc.	\$1,489,000	1.80%	15/1/2031	1,204,503	0.10%
L3Harris Technologies, Inc.	\$1,210,000	5.25%	1/6/2031	1,205,432	0.10%
L3Harris Technologies, Inc.	\$20,000	5.05%	27/4/2045	18,475	0.00%
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	\$34,000	4.75%	15/6/2029	31,406	0.00%
Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	\$40,000	7.00%	15/7/2031	40,319	0.00%
Lamb Weston Holdings, Inc.	\$55,000	4.88%	15/5/2028	53,203	0.00%
Level 3 Financing, Inc.	\$35,000	4.25%	1/7/2028	12,558	0.00%
Level 3 Financing, Inc.	\$10,000	3.88%	15/11/2029	2,998	0.00%
Level 3 Financing, Inc.	\$12,000	10.50%	15/5/2030	11,942	0.00%
LifePoint Health, Inc.	\$10,000	11.00%	15/10/2030	11,022	0.00%
Lithia Motors, Inc.	\$40,000	4.63%	15/12/2027	38,208	0.00%
Lithia Motors, Inc.	\$138,000	3.88%	1/6/2029	124,093	0.01%
Lithia Motors, Inc.	\$2,000	4.38%	15/1/2031	1,784	0.00%
Live Nation Entertainment, Inc.	\$1,500	5.63%	15/3/2026	1,483	0.00%
Live Nation Entertainment, Inc.	\$104,000	6.50%	15/5/2027	104,822	0.01%
Lockheed Martin Corp.	\$1,920,000	4.50%	15/5/2036	1,801,857	0.14%
Lockheed Martin Corp.	\$760,000	4.30%	15/6/2062	615,072	0.05%
Lockheed Martin Corp.	\$1,380,000	5.20%	15/2/2064	1,304,735	0.10%
Lowe's Cos, Inc.	\$185,000	1.70%	15/9/2028	161,665	0.01%
Lowe's Cos, Inc.	\$545,000	4.45%	1/4/2062	424,192	0.03%
LPL Holdings, Inc.	\$1,090,000	6.75%	17/11/2028	1,144,592	0.09%
LYB International Finance III LLC	\$130,000	3.63%	1/4/2051	89,341	0.01%
M&T Bank Corp.^	\$760,000	7.41%	30/10/2029	799,555	0.06%
M&T Bank Corp.^	\$4,952,000	6.08%	13/3/2032	4,935,666	0.39%
M&T Bank Corp.^	\$294,000	5.05%	27/1/2034	272,014	0.02%
Manufacturers & Traders Trust Co.	\$2,200,000	5.40%	21/11/2025	2,188,777	0.17%
Manufacturers & Traders Trust Co.	\$3,510,000	4.65%	27/1/2026	3,444,903	0.27%
Manufacturers & Traders Trust Co.	\$820,000	4.70%	27/1/2028	790,249	0.06%
Marathon Oil Corp.	\$1,245,000	5.30%	1/4/2029	1,250,369	0.10%
Marriott International, Inc.	\$320,000	4.88%	15/5/2029	315,945	0.03%
Mars, Inc.	\$460,000	3.88%	1/4/2039	390,486	0.03%
Marsh & McLennan Cos, Inc.	\$200,000	4.90%	15/3/2049	179,222	0.01%
Marsh & McLennan Cos, Inc.	\$400,000	2.90%	15/12/2051	249,401	0.02%
Marsh & McLennan Cos, Inc.	\$300,000	6.25%	1/11/2052	324,739	0.03%
Martin Marietta Materials, Inc.	\$3,000,000	2.40%	15/7/2031	2,483,070	0.20%
McAfee Corp.	\$32,000	7.38%	15/2/2030	29,546	0.00%
Medline Borrower LP	\$18,000	3.88%	1/4/2029	16,574	0.00%
Medline Borrower LP	\$10,000	5.25%	1/10/2029	9,531	0.00%
Medline Borrower LP/Medline Co.-Issuer, Inc.	\$66,000	6.25%	1/4/2029	66,736	0.01%
Merck & Co., Inc.	\$440,000	5.15%	17/5/2063	417,469	0.03%
Meta Platforms, Inc.	\$225,000	4.65%	15/8/2062	194,388	0.02%
MetLife, Inc.	\$100,000	4.13%	13/8/2042	82,913	0.01%
MetLife, Inc.	\$200,000	4.88%	13/11/2043	182,041	0.01%
MetLife, Inc.	\$200,000	5.25%	15/1/2054	189,807	0.02%
Metropolitan Transportation Authority	\$200,000	5.87%	15/11/2039	206,060	0.02%
MGM Resorts International	\$15,000	6.50%	15/4/2032	14,930	0.00%
MidAmerican Energy Co.	\$1,340,000	5.30%	1/2/2055	1,276,218	0.10%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$4,615,060	6.50%	20/6/2027	4,625,251	0.36%
Miter Brands Acquisition Holdco, Inc./MIWD Borrower LLC	\$10,000	6.75%	1/4/2032	10,060	0.00%
Mondelez International, Inc.	\$480,000	1.50%	4/2/2031	383,496	0.03%
Morgan Stanley	\$439,000	3.95%	23/4/2027	423,991	0.03%
Morgan Stanley^	\$590,000	2.48%	21/1/2028	550,008	0.04%
Morgan Stanley^	\$1,050,000	5.65%	13/4/2028	1,060,128	0.08%
Morgan Stanley^	\$674,000	3.59%	22/7/2028	640,856	0.05%
Morgan Stanley^	\$1,900,000	5.17%	16/1/2030	1,894,278	0.15%
Morgan Stanley^	\$1,885,000	2.70%	22/1/2031	1,652,410	0.13%
Morgan Stanley^	£300,000	5.79%	18/11/2033	389,082	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley^	\$300,000	5.47%	18/1/2035	299,308	0.02%
Morgan Stanley^	\$750,000	5.95%	19/1/2038	745,734	0.06%
Morgan Stanley^	\$334,000	3.97%	22/7/2038	282,736	0.02%
Morgan Stanley^	\$380,000	4.46%	22/4/2039	339,635	0.03%
Morgan Stanley	\$350,000	6.38%	24/7/2042	384,766	0.03%
Morgan Stanley	\$100,000	4.30%	27/1/2045	85,071	0.01%
Morgan Stanley^	\$200,000	2.80%	25/1/2052	125,798	0.01%
Morgan Stanley Bank NA^	\$540,000	5.50%	26/5/2028	543,729	0.04%
Mount Sinai Hospital	\$425,000	3.74%	1/7/2049	308,887	0.02%
MPT Operating Partnership LP/MPT Finance Corp.	\$60,000	3.50%	15/3/2031	39,021	0.00%
Nasdaq, Inc.	\$1,000,000	5.35%	28/6/2028	1,008,455	0.08%
Nasdaq, Inc.	\$225,000	2.50%	21/12/2040	147,052	0.01%
Nasdaq, Inc.	\$60,000	3.95%	7/3/2052	44,537	0.00%
Nasdaq, Inc.	\$500,000	5.95%	15/8/2053	505,414	0.04%
Nationstar Mortgage Holdings, Inc.	\$8,000	5.13%	15/12/2030	7,346	0.00%
Nationstar Mortgage Holdings, Inc.	\$12,000	7.13%	1/2/2032	12,067	0.00%
Nationwide Financial Services, Inc.	\$265,000	3.90%	30/11/2049	198,276	0.02%
Nationwide Mutual Insurance Co.	\$200,000	4.35%	30/4/2050	154,217	0.01%
Navient Corp.	\$3,000	4.88%	15/3/2028	2,744	0.00%
Navient Corp.	\$12,000	9.38%	25/7/2030	12,615	0.00%
NCL Corp., Ltd.	\$33,000	5.88%	15/2/2027	32,575	0.00%
NCL Corp., Ltd.	\$5,000	8.13%	15/1/2029	5,242	0.00%
NCL Corp., Ltd.	\$20,000	7.75%	15/2/2029	20,805	0.00%
Netflix, Inc.	\$1,110,000	4.88%	15/4/2028	1,103,398	0.09%
Netflix, Inc.	\$2,970,000	5.88%	15/11/2028	3,060,618	0.24%
Netflix, Inc.	\$1,835,000	6.38%	15/5/2029	1,933,461	0.15%
Nevada Power Co.	\$390,000	6.00%	15/3/2054	396,025	0.03%
New York Life Global Funding	\$450,000	4.85%	9/1/2028	447,005	0.04%
Newell Brands, Inc.	\$32,000	6.38%	15/9/2027	31,543	0.00%
Newell Brands, Inc.	\$19,000	6.63%	15/9/2029	18,662	0.00%
Newell Brands, Inc.	\$10,000	6.88%	1/4/2036	8,960	0.00%
Newell Brands, Inc.	\$10,000	7.00%	1/4/2046	8,112	0.00%
Newmont Corp.	\$350,000	2.80%	1/10/2029	313,936	0.03%
Newmont Corp.	\$300,000	2.25%	1/10/2030	255,839	0.02%
Newmont Corp./Newcrest Finance Pty Ltd.	\$4,900,000	5.30%	15/3/2026	4,897,193	0.39%
News Corp.	\$118,000	3.88%	15/5/2029	108,677	0.01%
Nexstar Media, Inc.	\$60,000	4.75%	1/11/2028	53,295	0.00%
NextEra Energy Operating Partners LP	\$5,000	4.25%	15/7/2024	4,994	0.00%
NextEra Energy Operating Partners LP	\$20,000	3.88%	15/10/2026	19,032	0.00%
Niagara Mohawk Power Corp.	\$420,000	5.66%	17/1/2054	403,309	0.03%
NiSource, Inc.	\$270,000	5.25%	30/3/2028	269,711	0.02%
NiSource, Inc.	\$1,445,000	5.20%	1/7/2029	1,439,837	0.11%
NiSource, Inc.	\$1,000,000	2.95%	1/9/2029	898,325	0.07%
NiSource, Inc.	\$180,000	5.40%	30/6/2033	178,166	0.01%
NiSource, Inc.	\$650,000	4.80%	15/2/2044	564,030	0.04%
NiSource, Inc.	\$100,000	3.95%	30/3/2048	74,879	0.01%
Norfolk Southern Corp.	\$3,000,000	2.55%	1/11/2029	2,642,639	0.21%
Norfolk Southern Corp.	\$745,000	3.05%	15/5/2050	485,041	0.04%
Norfolk Southern Corp.	\$380,000	5.95%	15/3/2064	387,582	0.03%
Northern Natural Gas Co.	\$305,000	5.63%	1/2/2054	298,910	0.02%
Northern States Power Co.	\$330,000	6.25%	1/6/2036	352,610	0.03%
Northern States Power Co.	\$70,000	3.60%	15/9/2047	50,940	0.00%
Northern States Power Co.	\$200,000	5.10%	15/5/2053	184,586	0.01%
Northrop Grumman Corp.	\$275,000	5.25%	1/5/2050	260,804	0.02%
Northrop Grumman Corp.	\$1,780,000	5.20%	1/6/2054	1,665,926	0.13%
Northwell Healthcare, Inc.	\$300,000	3.98%	1/11/2046	232,194	0.02%
Novelis Corp.	\$33,000	4.75%	30/1/2030	30,612	0.00%
Novelis Corp.	\$43,000	3.88%	15/8/2031	37,242	0.00%
NRG Energy, Inc.	\$4,000	6.63%	15/1/2027	3,992	0.00%
Nucor Corp.	\$150,000	4.40%	1/5/2048	127,755	0.01%
NuStar Logistics LP	\$15,000	6.38%	1/10/2030	15,267	0.00%
Occidental Petroleum Corp.	\$10,000	5.55%	15/3/2026	9,983	0.00%
Occidental Petroleum Corp.	\$332,000	6.38%	1/9/2028	342,498	0.03%
Occidental Petroleum Corp.	\$127,000	6.63%	1/9/2030	133,140	0.01%
Occidental Petroleum Corp.	\$91,000	6.13%	1/1/2031	93,187	0.01%
Occidental Petroleum Corp.	\$101,000	7.50%	1/5/2031	111,223	0.01%
Occidental Petroleum Corp.	\$35,000	6.45%	15/9/2036	36,516	0.00%
Occidental Petroleum Corp.	\$15,000	6.60%	15/3/2046	15,633	0.00%
OGE Energy Corp.	\$290,000	5.45%	15/5/2029	292,276	0.02%
Oglethorpe Power Corp.	\$330,000	6.20%	1/12/2053	337,373	0.03%
Oglethorpe Power Corp.	\$2,900,000	5.80%	1/6/2054	2,840,583	0.22%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Olympus Water US Holding Corp.	\$78,000	4.25%	1/10/2028	70,892	0.01%
Olympus Water US Holding Corp.	\$65,000	9.75%	15/11/2028	68,857	0.01%
Olympus Water US Holding Corp.	\$10,000	7.25%	15/6/2031	9,945	0.00%
Omega Healthcare Investors, Inc.	\$271,000	3.38%	1/2/2031	231,202	0.02%
Oncor Electric Delivery Co. LLC	\$120,000	3.75%	1/4/2045	93,028	0.01%
Oncor Electric Delivery Co. LLC	\$320,000	3.80%	30/9/2047	244,010	0.02%
Oncor Electric Delivery Co. LLC	\$200,000	4.95%	15/9/2052	180,919	0.01%
OneMain Finance Corp.	\$30,000	3.50%	15/1/2027	28,105	0.00%
OneMain Finance Corp.	\$50,000	3.88%	15/9/2028	44,814	0.00%
OneMain Finance Corp.	\$5,000	7.88%	15/3/2030	5,154	0.00%
ONEOK Partners LP	\$285,000	6.13%	1/2/2041	284,718	0.02%
ONEOK, Inc.	\$355,000	5.55%	1/11/2026	356,474	0.03%
ONEOK, Inc.	\$360,000	5.65%	1/11/2028	365,478	0.03%
ONEOK, Inc.	\$415,000	5.80%	1/11/2030	424,476	0.03%
Ontario Gaming GTA LP/OTG Co.-Issuer, Inc.	\$10,000	8.00%	1/8/2030	10,260	0.00%
Oracle Corp.	\$600,000	2.30%	25/3/2028	542,468	0.04%
Oracle Corp.	\$1,100,000	2.88%	25/3/2031	950,216	0.08%
Oracle Corp.	\$585,000	3.85%	15/7/2036	493,280	0.04%
Oracle Corp.	\$950,000	3.60%	1/4/2040	730,188	0.06%
Oracle Corp.	\$400,000	3.65%	25/3/2041	305,913	0.02%
Organon & Co./Organon Foreign Debt Co.-Issuer BV	\$30,000	4.13%	30/4/2028	27,863	0.00%
Organon & Co./Organon Foreign Debt Co.-Issuer BV	\$10,000	6.75%	15/5/2034	9,987	0.00%
Organon & Co./Organon Foreign Debt Co.-Issuer BV	\$3,000	7.88%	15/5/2034	3,084	0.00%
Outfront Media Capital LLC/Outfront Media Capital Corp.	\$15,000	7.38%	15/2/2031	15,656	0.00%
Owens-Brockway Glass Container, Inc.	\$12,000	7.25%	15/5/2031	12,015	0.00%
Owens-Brockway Glass Container, Inc.	\$17,000	7.38%	1/6/2032	17,038	0.00%
Pacific Gas & Electric Co.	\$680,000	3.15%	1/1/2026	655,210	0.05%
Pacific Gas & Electric Co.	\$210,000	3.00%	15/6/2028	192,014	0.02%
Pacific Gas & Electric Co.	\$810,000	5.55%	15/5/2029	811,773	0.06%
Pacific Gas & Electric Co.	\$310,000	2.50%	1/2/2031	255,613	0.02%
Pacific Gas & Electric Co.	\$300,000	6.15%	15/1/2033	304,750	0.02%
Pacific Gas & Electric Co.	\$560,000	5.80%	15/5/2034	556,951	0.04%
Pacific Gas & Electric Co.	\$280,000	4.50%	1/7/2040	230,793	0.02%
Pacific Gas & Electric Co.	\$220,000	3.50%	1/8/2050	143,944	0.01%
PacifiCorp	\$220,000	6.25%	15/10/2037	227,189	0.02%
PacifiCorp	\$20,000	4.10%	1/2/2042	15,734	0.00%
PacifiCorp	\$33,000	4.15%	15/2/2050	25,197	0.00%
Pactiv Evergreen Group Issuer LLC/Pactiv Evergreen Group Issuer, Inc.	\$125,000	4.38%	15/10/2028	116,678	0.01%
Panther Escrow Issuer LLC	\$20,000	7.13%	1/6/2031	20,228	0.00%
Paramount Global	\$95,000	4.95%	15/1/2031	83,546	0.01%
Paramount Global	\$660,000	4.60%	15/1/2045	446,404	0.04%
Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co.-Issuer	\$10,000	7.00%	1/2/2030	10,114	0.00%
Parker-Hannifin Corp.	\$10,440,000	3.25%	14/6/2029	9,584,845	0.75%
Pattern Energy Operations LP/Pattern Energy Operations, Inc.	\$5,000	4.50%	15/8/2028	4,629	0.00%
PayPal Holdings, Inc.	\$250,000	5.05%	1/6/2052	228,373	0.02%
PayPal Holdings, Inc.	\$3,000,000	5.50%	1/6/2054	2,907,260	0.23%
PECO Energy Co.	\$3,135,000	4.15%	1/10/2044	2,567,460	0.20%
Penn Entertainment, Inc.	\$10,000	5.63%	15/1/2027	9,650	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$2,200,000	5.35%	12/1/2027	2,196,748	0.17%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$405,000	6.05%	1/8/2028	414,911	0.03%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$159,000	6.20%	15/6/2030	165,438	0.01%
PepsiCo, Inc.	\$40,000	4.20%	18/7/2052	33,351	0.00%
Performance Food Group, Inc.	\$10,000	4.25%	1/8/2029	9,101	0.00%
Permian Resources Operating LLC	\$25,000	7.75%	15/2/2026	25,208	0.00%
Permian Resources Operating LLC	\$60,000	5.88%	1/7/2029	59,156	0.01%
Permian Resources Operating LLC	\$15,000	7.00%	15/1/2032	15,416	0.00%
Pfizer Investment Enterprises Pte Ltd.	\$1,165,000	4.65%	19/5/2030	1,149,879	0.09%
Pfizer Investment Enterprises Pte Ltd.	\$735,000	5.11%	19/5/2043	698,820	0.06%
Pfizer Investment Enterprises Pte Ltd.	\$495,000	5.34%	19/5/2063	467,168	0.04%
Pfizer, Inc.	\$90,000	1.75%	18/8/2031	73,073	0.01%
Philip Morris International, Inc. ¹	\$915,000	5.13%	17/11/2027	914,817	0.07%
Philip Morris International, Inc. ¹	\$3,685,000	4.88%	13/2/2029	3,643,452	0.29%
Philip Morris International, Inc. ¹	\$395,000	5.13%	15/2/2030	393,586	0.03%
Philip Morris International, Inc.	\$35,000	5.50%	7/9/2030	35,477	0.00%
Philip Morris International, Inc.	€4,800,000	3.75%	15/1/2031	5,103,843	0.40%
Philip Morris International, Inc. ¹	\$800,000	5.75%	17/11/2032	817,076	0.06%
Philip Morris International, Inc.	€1,900,000	1.45%	1/8/2039	1,353,222	0.11%
Philip Morris International, Inc.	\$405,000	4.25%	10/11/2044	327,686	0.03%
Phillips 66	\$84,000	3.90%	15/3/2028	80,494	0.01%
Phillips 66	\$160,000	4.65%	15/11/2034	148,686	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Phillips 66 Co.	\$509,000	3.15%	15/12/2029	461,009	0.04%
Phinia, Inc.	\$5,000	6.75%	15/4/2029	5,076	0.00%
Pioneer Natural Resources Co.	\$300,000	1.90%	15/8/2030	251,297	0.02%
Pioneer Natural Resources Co.	\$385,000	2.15%	15/1/2031	323,361	0.03%
Plains All American Pipeline LP/PAA Finance Corp.	\$60,000	4.90%	15/2/2045	50,874	0.00%
PNC Financial Services Group, Inc.^	\$400,000	5.35%	2/12/2028	400,345	0.03%
PNC Financial Services Group, Inc.^	\$2,840,000	5.49%	14/5/2030	2,856,467	0.22%
PNC Financial Services Group, Inc.^	\$965,000	5.07%	24/1/2034	932,257	0.07%
PNC Financial Services Group, Inc.^	\$390,000	5.94%	18/8/2034	399,593	0.03%
PNC Financial Services Group, Inc.^	\$1,610,000	6.88%	20/10/2034	1,754,175	0.14%
PNC Financial Services Group, Inc.^	\$1,105,000	5.68%	22/1/2035	1,110,671	0.09%
Post Holdings, Inc.	\$10,000	6.25%	15/2/2032	10,025	0.00%
PPL Electric Utilities Corp.	\$3,000,000	4.13%	15/6/2044	2,479,362	0.20%
Principal Financial Group, Inc.	\$584,000	5.50%	15/3/2053	560,159	0.04%
Progressive Corp.	\$3,000,000	4.35%	25/4/2044	2,577,053	0.20%
Prologis LP	\$596,000	1.75%	1/2/2031	483,747	0.04%
Prologis LP	£1,500,000	5.63%	4/5/2040	1,883,681	0.15%
Prologis LP	\$803,000	5.25%	15/6/2053	758,486	0.06%
Prologis LP	\$1,020,000	5.25%	15/3/2054	965,062	0.08%
Prudential Financial, Inc.	\$3,000,000	4.60%	15/5/2044	2,617,418	0.21%
Prudential Financial, Inc.	\$1,000,000	3.94%	7/12/2049	758,538	0.06%
Prudential Financial, Inc.	\$155,000	4.35%	25/2/2050	126,232	0.01%
Prudential Financial, Inc.	\$190,000	3.70%	13/3/2051	137,622	0.01%
Prudential Financial, Inc.^	\$350,000	6.50%	15/3/2054	353,920	0.03%
Public Service Co. of Colorado	\$620,000	4.05%	15/9/2049	471,219	0.04%
Public Service Electric & Gas Co.	\$120,000	3.65%	1/9/2042	93,911	0.01%
Public Service Electric & Gas Co.	\$230,000	3.60%	1/12/2047	170,943	0.01%
Public Service Electric & Gas Co.	\$410,000	5.13%	15/3/2053	387,852	0.03%
Public Service Enterprise Group, Inc.	\$1,990,000	5.20%	1/4/2029	1,985,004	0.16%
Range Resources Corp.	\$20,000	8.25%	15/1/2029	20,737	0.00%
Realty Income Corp.	\$405,000	2.20%	15/6/2028	362,116	0.03%
Realty Income Corp.	\$665,000	4.85%	15/3/2030	651,843	0.05%
Realty Income Corp.	€1,800,000	5.13%	6/7/2034	2,079,225	0.16%
Regions Financial Corp.^	\$1,550,000	5.72%	6/6/2030	1,548,681	0.12%
RHP Hotel Properties LP/RHP Finance Corp.	\$15,000	6.50%	1/4/2032	14,998	0.00%
Roche Holdings, Inc.	\$7,240,000	4.91%	8/3/2031	7,208,809	0.57%
Roche Holdings, Inc.	\$2,282,000	4.99%	8/3/2034	2,261,028	0.18%
Roche Holdings, Inc.	\$1,470,000	5.22%	8/3/2054	1,441,125	0.11%
Rocket Software, Inc.	\$10,000	9.00%	28/11/2028	10,184	0.00%
Roller Bearing Co. of America, Inc.	\$15,000	4.38%	15/10/2029	13,814	0.00%
Royal Caribbean Cruises Ltd.	\$35,000	8.25%	15/1/2029	36,943	0.00%
Royal Caribbean Cruises Ltd.	\$5,000	9.25%	15/1/2029	5,339	0.00%
Royal Caribbean Cruises Ltd.	\$6,000	7.25%	15/1/2030	6,213	0.00%
RPM International, Inc.	\$265,000	4.55%	1/3/2029	256,138	0.02%
RTX Corp.	\$570,000	5.40%	1/5/2035	571,563	0.05%
RTX Corp.	\$1,707,000	4.88%	15/10/2040	1,556,351	0.12%
RTX Corp.	\$490,000	5.38%	27/2/2053	465,296	0.04%
Sabine Pass Liquefaction LLC	\$300,000	5.88%	30/6/2026	301,282	0.02%
Sabine Pass Liquefaction LLC	\$473,000	4.20%	15/3/2028	456,399	0.04%
Sabine Pass Liquefaction LLC	\$600,000	4.50%	15/5/2030	575,566	0.05%
Sabra Health Care LP	\$880,000	3.20%	1/12/2031	732,029	0.06%
Sally Holdings LLC/Sally Capital, Inc.	\$5,000	6.75%	1/3/2032	4,939	0.00%
Santander Holdings USA, Inc.^	\$77,000	6.50%	9/3/2029	78,383	0.01%
SBA Communications Corp.	\$115,000	3.88%	15/2/2027	109,600	0.01%
SBA Communications Corp.	\$28,000	3.13%	1/2/2029	24,986	0.00%
Scripps Escrow II, Inc.	\$7,000	5.38%	15/1/2031	3,110	0.00%
Scripps Escrow, Inc.	\$33,000	5.88%	15/7/2027	19,947	0.00%
Seagate HDD Cayman	\$13,000	8.25%	15/12/2029	13,942	0.00%
Seagate HDD Cayman	\$10,000	8.50%	15/7/2031	10,759	0.00%
Sealed Air Corp.	\$115,000	5.00%	15/4/2029	109,578	0.01%
Sealed Air Corp./Sealed Air Corp. US	\$5,000	6.13%	1/2/2028	5,014	0.00%
Sealed Air Corp./Sealed Air Corp. US	\$10,000	7.25%	15/2/2031	10,311	0.00%
Service Corp. International	\$5,000	4.00%	15/5/2031	4,458	0.00%
Sherwin-Williams Co.	\$235,000	4.50%	1/6/2047	198,389	0.02%
Simon Property Group LP	\$3,000,000	2.45%	13/9/2029	2,636,020	0.21%
Simon Property Group LP	\$2,733,000	6.25%	15/1/2034	2,882,545	0.23%
Sirius XM Radio, Inc.	\$5,000	5.00%	1/8/2027	4,784	0.00%
Six Flags Entertainment Corp./Six Flags Theme Parks, Inc.	\$15,000	6.63%	1/5/2032	15,242	0.00%
Sofi Professional Loan Program	\$9,290	2.84%	25/1/2041	9,075	0.00%
Southern California Edison Co.	\$590,000	5.65%	1/10/2028	600,156	0.05%
Southern California Edison Co.	\$310,000	4.20%	1/3/2029	296,342	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southern California Edison Co.	\$2,210,000	5.45%	1/6/2031	2,226,283	0.18%
Southern California Edison Co.	\$155,000	4.50%	1/9/2040	133,380	0.01%
Southern California Edison Co.	\$150,000	3.90%	15/3/2043	116,375	0.01%
Southern California Edison Co.	\$100,000	4.00%	1/4/2047	76,529	0.01%
Southern California Gas Co.	\$940,000	2.55%	1/2/2030	818,385	0.06%
Southern California Gas Co.	\$150,000	3.75%	15/9/2042	116,642	0.01%
Southern Co.	\$70,000	3.70%	30/4/2030	64,591	0.01%
Southern Co.	\$20,000	4.40%	1/7/2046	16,719	0.00%
Southwest Airlines Co.	\$555,000	5.25%	4/5/2025	552,503	0.04%
Southwest Airlines Co.	\$230,000	5.13%	15/6/2027	228,894	0.02%
Southwest Airlines Co.	\$200,000	2.63%	10/2/2030	173,232	0.01%
Spirit AeroSystems, Inc.	\$95,000	9.38%	30/11/2029	102,297	0.01%
Spirit AeroSystems, Inc.	\$35,000	9.75%	15/11/2030	38,602	0.00%
Sprint Capital Corp.	\$1,570,000	6.88%	15/11/2028	1,664,301	0.13%
Sprint Capital Corp.	\$500,000	8.75%	15/3/2032	601,258	0.05%
SS&C Technologies, Inc.	\$22,000	5.50%	30/9/2027	21,673	0.00%
Star Parent, Inc.	\$18,000	9.00%	1/10/2030	18,917	0.00%
Starbucks Corp.	\$75,000	3.75%	1/12/2047	55,665	0.00%
Starbucks Corp.	\$140,000	3.50%	15/11/2050	98,525	0.01%
Starwood Property Trust, Inc.	\$5,000	7.25%	1/4/2029	5,054	0.00%
State Street Corp.^	\$194,000	5.82%	4/11/2028	197,706	0.02%
State Street Corp.^	\$300,000	4.82%	26/1/2034	289,446	0.02%
Station Casinos LLC	\$10,000	6.63%	15/3/2032	9,957	0.00%
Summit Materials LLC/Summit Materials Finance Corp.	\$7,000	7.25%	15/1/2031	7,249	0.00%
Sun Communities Operating LP	\$400,000	2.30%	1/11/2028	351,352	0.03%
Sunoco LP/Sunoco Finance Corp.	\$35,000	7.00%	15/9/2028	35,881	0.00%
Synovus Bank	\$700,000	5.63%	15/2/2028	678,417	0.05%
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp.	\$20,000	7.38%	15/2/2029	20,099	0.00%
Targa Resources Corp.	\$785,000	6.15%	1/3/2029	810,300	0.06%
Targa Resources Corp.	\$475,000	6.13%	15/3/2033	488,635	0.04%
Targa Resources Corp.	\$1,600,000	6.50%	30/3/2034	1,693,681	0.13%
Targa Resources Corp.	\$150,000	6.50%	15/2/2053	157,618	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$150,000	5.00%	15/1/2028	146,821	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$65,000	6.88%	15/1/2029	66,666	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$150,000	4.88%	1/2/2031	143,034	0.01%
Target Corp.	\$180,000	4.80%	15/1/2053	163,331	0.01%
Tenet Healthcare Corp.	\$22,000	4.25%	1/6/2029	20,482	0.00%
Tenet Healthcare Corp.	\$40,000	6.75%	15/5/2031	40,618	0.00%
Thermo Fisher Scientific, Inc.	\$325,000	2.80%	15/10/2041	231,254	0.02%
Time Warner Cable LLC	\$920,000	5.88%	15/11/2040	800,270	0.06%
Time Warner Cable LLC	\$245,000	4.50%	15/9/2042	179,722	0.01%
Timken Co.	€1,900,000	4.13%	23/5/2034	1,983,114	0.16%
T-Mobile USA, Inc.	\$495,000	3.38%	15/4/2029	457,145	0.04%
T-Mobile USA, Inc.	\$280,000	3.88%	15/4/2030	261,763	0.02%
T-Mobile USA, Inc.	€1,600,000	3.70%	8/5/2032	1,717,660	0.14%
T-Mobile USA, Inc.	\$600,000	6.00%	15/6/2054	621,174	0.05%
Toll Brothers Finance Corp.	\$195,000	3.80%	1/11/2029	180,309	0.01%
TopBuild Corp.	\$10,000	3.63%	15/3/2029	9,022	0.00%
TopBuild Corp.	\$25,000	4.13%	15/2/2032	22,017	0.00%
Toyota Motor Credit Corp.	\$2,440,000	5.05%	16/5/2029	2,448,189	0.19%
Transcontinental Gas Pipe Line Co. LLC	\$5,000	4.00%	15/3/2028	4,794	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$65,000	3.25%	15/5/2030	58,574	0.01%
TransDigm, Inc.	\$15,000	6.75%	15/8/2028	15,199	0.00%
TransDigm, Inc.	\$45,000	4.63%	15/1/2029	42,047	0.00%
TransDigm, Inc.	\$30,000	6.38%	1/3/2029	30,186	0.00%
TransDigm, Inc.	\$30,000	6.88%	15/12/2030	30,631	0.00%
TransDigm, Inc.	\$15,000	7.13%	1/12/2031	15,482	0.00%
Transocean Titan Financing Ltd.	\$2,000	8.38%	1/2/2028	2,063	0.00%
Transocean, Inc.	\$10,000	8.25%	15/5/2029	10,020	0.00%
Transocean, Inc.	\$108,000	8.75%	15/2/2030	113,394	0.01%
Transocean, Inc.	\$10,000	8.50%	15/5/2031	9,990	0.00%
Travelers Cos, Inc.	\$730,000	3.75%	15/5/2046	571,802	0.05%
Triumph Group, Inc.	\$18,000	9.00%	15/3/2028	18,886	0.00%
Truist Financial Corp.^	\$400,000	6.05%	8/6/2027	402,809	0.03%
UDR, Inc.	\$10,000	2.95%	1/9/2026	9,472	0.00%
UKG, Inc.	\$20,000	6.88%	1/2/2031	20,253	0.00%
Union Electric Co.	\$20,000	3.90%	15/9/2042	16,109	0.00%
Union Electric Co.	\$70,000	3.65%	15/4/2045	52,747	0.00%
Union Electric Co.	\$89,000	4.00%	1/4/2048	69,122	0.01%
Union Electric Co.	\$260,000	3.25%	1/10/2049	176,126	0.01%
Union Electric Co.	\$410,000	3.90%	1/4/2052	313,172	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Union Pacific Corp.	\$911,000	3.25%	5/2/2050	634,722	0.05%
Union Pacific Corp.	\$60,000	3.84%	20/3/2060	44,126	0.00%
United Airlines 2020-1 Class A Pass Through Trust	\$71,625	5.88%	15/10/2027	71,817	0.01%
United Airlines, Inc.	\$45,000	4.38%	15/4/2026	43,492	0.00%
United Airlines, Inc.	\$100,000	4.63%	15/4/2029	93,180	0.01%
United Natural Foods, Inc.	\$26,000	6.75%	15/10/2028	23,451	0.00%
UnitedHealth Group, Inc. ¹	\$1,015,000	5.35%	15/2/2033	1,028,238	0.08%
UnitedHealth Group, Inc.	\$280,000	2.75%	15/5/2040	201,348	0.02%
UnitedHealth Group, Inc.	\$600,000	4.38%	15/3/2042	527,212	0.04%
UnitedHealth Group, Inc.	\$280,000	3.25%	15/5/2051	192,285	0.02%
UnitedHealth Group, Inc.	\$555,000	6.05%	15/2/2063	583,837	0.05%
Univision Communications, Inc.	\$20,000	8.00%	15/8/2028	19,491	0.00%
Univision Communications, Inc.	\$3,000	4.50%	1/5/2029	2,526	0.00%
Univision Communications, Inc.	\$30,000	7.38%	30/6/2030	27,987	0.00%
Univision Communications, Inc.	\$10,000	8.50%	31/7/2031	9,715	0.00%
US Bancorp [^]	\$300,000	5.78%	12/6/2029	304,581	0.02%
US Bancorp	\$1,120,000	3.00%	30/7/2029	1,002,166	0.08%
US Bancorp [^]	\$540,000	5.38%	23/1/2030	541,218	0.04%
US Bancorp [^]	€9,900,000	4.01%	21/5/2032	10,595,908	0.83%
US Bancorp [^]	\$500,000	5.85%	21/10/2033	507,935	0.04%
US Bancorp [^]	\$900,000	5.84%	12/6/2034	912,538	0.07%
US Bancorp [^]	\$1,095,000	5.68%	23/1/2035	1,100,124	0.09%
US Foods, Inc.	\$3,000	6.88%	15/9/2028	3,068	0.00%
US Foods, Inc.	\$11,000	4.75%	15/2/2029	10,435	0.00%
US Treasury Bond ¹	\$1,956,000	3.88%	15/2/2043	1,768,346	0.14%
US Treasury Bond	\$16,000,000	2.88%	15/5/2043	12,420,000	0.98%
US Treasury Bond ¹	\$1,944,000	3.88%	15/5/2043	1,754,156	0.14%
US Treasury Bond ¹	\$11,508,000	4.50%	15/2/2044	11,292,225	0.89%
US Treasury Bond	\$1,826,000	3.63%	15/2/2044	1,581,487	0.12%
US Treasury Bond	\$7,104,000	4.25%	15/2/2054	6,766,560	0.53%
US Treasury Note ¹	\$4,500,000	0.50%	28/2/2026	4,190,273	0.33%
US Treasury Note	\$18,000,000	2.63%	31/5/2027	17,070,469	1.34%
US Treasury Note ¹	\$2,000,000	3.25%	30/6/2029	1,900,312	0.15%
USI, Inc.	\$8,000	7.50%	15/1/2032	8,132	0.00%
Vail Resorts, Inc.	\$25,000	6.50%	15/5/2032	25,302	0.00%
Valaris Ltd.	\$30,000	8.38%	30/4/2030	31,054	0.00%
Valero Energy Corp.	\$48,000	4.35%	1/6/2028	46,460	0.00%
Valero Energy Corp.	\$300,000	3.65%	1/12/2051	207,503	0.02%
Velocity Vehicle Group LLC	\$5,000	8.00%	1/6/2029	5,138	0.00%
Venture Global Calcasieu Pass LLC	\$40,000	3.88%	15/8/2029	36,448	0.00%
Venture Global Calcasieu Pass LLC	\$10,000	6.25%	15/1/2030	10,155	0.00%
Venture Global LNG, Inc.	\$10,000	8.13%	1/6/2028	10,313	0.00%
Venture Global LNG, Inc.	\$50,000	9.50%	1/2/2029	54,759	0.00%
Venture Global LNG, Inc.	\$45,000	8.38%	1/6/2031	46,660	0.00%
Venture Global LNG, Inc.	\$30,000	9.88%	1/2/2032	32,649	0.00%
Verisk Analytics, Inc.	\$96,000	4.13%	15/3/2029	92,317	0.01%
Verisk Analytics, Inc.	\$240,000	5.50%	15/6/2045	230,725	0.02%
Verizon Communications, Inc.	\$1,390,000	2.10%	22/3/2028	1,250,274	0.10%
Verizon Communications, Inc.	\$530,000	1.50%	18/9/2030	432,271	0.03%
Verizon Communications, Inc. ¹	\$550,000	1.68%	30/10/2030	447,004	0.04%
Verizon Communications, Inc.	\$3,000,000	1.75%	20/1/2031	2,427,946	0.19%
Verizon Communications, Inc.	\$383,000	4.40%	1/11/2034	354,892	0.03%
Verizon Communications, Inc.	\$400,000	5.25%	16/3/2037	394,989	0.03%
Verizon Communications, Inc.	\$271,000	4.81%	15/3/2039	251,320	0.02%
Verizon Communications, Inc.	\$185,000	2.65%	20/11/2040	127,460	0.01%
Verizon Communications, Inc.	\$70,000	3.85%	1/11/2042	55,487	0.00%
Verizon Communications, Inc.	\$310,000	4.86%	21/8/2046	281,287	0.02%
Verizon Communications, Inc.	\$260,000	3.88%	1/3/2052	197,382	0.02%
Verizon Communications, Inc.	\$130,000	3.00%	20/11/2060	77,819	0.01%
Verizon Communications, Inc.	\$225,000	3.70%	22/3/2061	158,700	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$51,000	4.63%	15/6/2025	50,398	0.00%
Viper Energy, Inc.	\$15,000	7.38%	1/11/2031	15,542	0.00%
Virginia Electric & Power Co.	\$760,000	3.80%	1/4/2028	727,144	0.06%
Virginia Electric & Power Co.	\$100,000	2.88%	15/7/2029	90,273	0.01%
Virginia Electric & Power Co.	\$300,000	5.30%	15/8/2033	298,227	0.02%
Virginia Electric & Power Co.	\$310,000	4.20%	15/5/2045	251,896	0.02%
Virginia Electric & Power Co.	\$20,000	3.80%	15/9/2047	14,807	0.00%
Virginia Electric & Power Co.	\$260,000	5.45%	1/4/2053	248,392	0.02%
Virginia Electric & Power Co.	\$940,000	5.35%	15/1/2054	888,219	0.07%
Vistra Operations Co. LLC	\$46,000	5.50%	1/9/2026	45,382	0.00%
Vistra Operations Co. LLC	\$5,000	5.63%	15/2/2027	4,916	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Vistra Operations Co. LLC	\$12,500	5.00%	31/7/2027	12,094	0.00%
Vistra Operations Co. LLC	\$5,000	7.75%	15/10/2031	5,208	0.00%
Vistra Operations Co. LLC	\$10,000	6.88%	15/4/2032	10,152	0.00%
Vital Energy, Inc.	\$15,000	7.75%	31/7/2029	15,123	0.00%
Vital Energy, Inc.	\$16,000	7.88%	15/4/2032	16,245	0.00%
VMware LLC	\$1,005,000	1.80%	15/8/2028	879,973	0.07%
VMware LLC	\$455,000	4.70%	15/5/2030	440,221	0.04%
VMware LLC	\$580,000	2.20%	15/8/2031	471,375	0.04%
Walt Disney Co.	\$162,000	6.65%	15/11/2037	182,151	0.01%
Walt Disney Co.	\$330,000	3.50%	13/5/2040	263,161	0.02%
Walt Disney Co.	\$75,000	2.75%	1/9/2049	47,615	0.00%
Walt Disney Co.	\$120,000	3.60%	13/1/2051	89,470	0.01%
Warnermedia Holdings, Inc.	\$1,000,000	3.76%	15/3/2027	948,538	0.07%
Warnermedia Holdings, Inc.	\$764,000	5.05%	15/3/2042	620,880	0.05%
Warnermedia Holdings, Inc.	\$970,000	5.14%	15/3/2052	754,838	0.06%
Wells Fargo & Co.^	\$100,000	3.20%	17/6/2027	95,768	0.01%
Wells Fargo & Co.^	\$700,000	2.39%	2/6/2028	644,957	0.05%
Wells Fargo & Co.^	\$950,000	4.90%	25/7/2033	914,521	0.07%
Wells Fargo & Co.^	\$350,000	5.39%	24/4/2034	346,184	0.03%
Wells Fargo & Co.^	\$870,000	3.07%	30/4/2041	638,130	0.05%
Wells Fargo & Co.	\$255,000	5.38%	2/11/2043	239,017	0.02%
Wells Fargo & Co.	\$265,000	4.40%	14/6/2046	213,912	0.02%
Wells Fargo & Co.^	\$205,000	5.01%	4/4/2051	186,891	0.02%
Wells Fargo & Co.^	\$100,000	4.61%	25/4/2053	85,556	0.01%
Wells Fargo Bank NA	\$340,000	6.60%	15/1/2038	372,968	0.03%
Welltower OP LLC	\$40,000	4.25%	1/4/2026	39,186	0.00%
WESCO Distribution, Inc.	\$25,000	6.38%	15/3/2029	25,100	0.00%
WESCO Distribution, Inc.	\$20,000	6.63%	15/3/2032	20,225	0.00%
Western Midstream Operating LP	\$107,000	4.50%	1/3/2028	103,090	0.01%
Western Midstream Operating LP	\$223,000	4.75%	15/8/2028	217,485	0.02%
Weyerhaeuser Co.	\$222,000	4.00%	15/11/2029	208,513	0.02%
Williams Cos, Inc.	\$450,000	5.30%	15/8/2028	451,341	0.04%
Williams Cos, Inc.	\$260,000	4.65%	15/8/2032	247,178	0.02%
Williams Cos, Inc.	\$2,378,000	5.15%	15/3/2034	2,320,337	0.18%
Williams Cos, Inc.	\$180,000	6.30%	15/4/2040	186,589	0.02%
Williams Scotsman, Inc.	\$5,000	7.38%	1/10/2031	5,141	0.00%
Willis North America, Inc.	\$170,000	2.95%	15/9/2029	152,315	0.01%
Willis North America, Inc.	\$745,000	3.88%	15/9/2049	535,942	0.04%
WMG Acquisition Corp.	\$135,000	3.75%	1/12/2029	122,214	0.01%
Workday, Inc.	\$300,000	3.70%	1/4/2029	281,599	0.02%
WR Grace Holdings LLC	\$140,000	5.63%	15/8/2029	128,723	0.01%
WR Grace Holdings LLC	\$9,000	7.38%	1/3/2031	9,114	0.00%
Wyndham Hotels & Resorts, Inc.	\$40,000	4.38%	15/8/2028	37,230	0.00%
Xerox Holdings Corp.	\$6,000	8.88%	30/11/2029	5,723	0.00%
Zoetis, Inc.	\$376,000	4.70%	1/2/2043	335,112	0.03%
Zoetis, Inc.	\$150,000	3.95%	12/9/2047	117,109	0.01%
				578,774,843	45.48%
Uzbekistan 0.22% (31 December 2023: 0.00%)					
Republic of Uzbekistan International Bond	\$613,000	7.85%	12/10/2028	631,937	0.05%
Republic of Uzbekistan International Bond	\$2,387,000	5.38%	20/2/2029	2,222,531	0.17%
				2,854,468	0.22%
Total Fixed Income				1,272,117,589	99.97%
Total Transferable Securities				1,272,117,589	99.97%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.09% (31 December 2023: 0.14%)				
Futures 0.04% (31 December 2023: 0.05%)				
US Treasury Ultra 10 Year September 2024	(216)	\$(24,732,020)	209,270	0.02%
US Treasury Ultra Bond September 2024	(67)	\$(8,598,280)	200,249	0.02%
Euro-OAT September 2024	(87)	€(10,781,291)	74,863	0.01%
CAN 10-Year Bond September 2024	99	CAD11,823,620	46,267	0.00%
CAN 5-Year Bond September 2024	154	CAD17,019,200	41,159	0.00%
AUS 3-Year Bond September 2024	(122)	AUD(12,905,297)	26,426	0.00%
Euro-BTP September 2024	(17)	€(1,978,370)	19,763	0.00%
Long Gilt September 2024	(104)	£(10,161,690)	18,216	0.00%
AUS 10-Year Bond September 2024	(155)	AUD(17,630,085)	17,961	0.00%
Euro-Bobl September 2024	(98)	€(11,421,700)	11,339	0.00%
US Treasury Note 5 Year September 2024	(40)	\$(4,267,570)	4,445	0.00%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Euro-Schatz September 2024	(42)	€(4,439,400)	—	0.00%
10-Year Mini JGB September 2024	(77)	¥(1,098,945,000)	(472)	(0.00%)
Euro-Buxl 30 Year Bond September 2024	(30)	€(3,904,995)	(2,363)	(0.00%)
US Treasury Note 10 Year September 2024	50	\$5,502,725	(3,506)	(0.00%)
JPY 10-Year Bond September 2024	(15)	¥(2,142,070,000)	(5,160)	(0.00%)
Euro-Bund September 2024	100	€13,184,605	(24,227)	(0.00%)
US Treasury Note 2 Year September 2024	446	\$91,144,346	(62,784)	(0.00%)
US Treasury Long Bond September 2024	42	\$5,043,938	(74,813)	(0.01%)
			496,633	0.04%

Currency	Notional Amount	Expiration Date	Broker	Referenced Obligation	Premium paid/received	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Credit Default Swap Contracts 0.03% (31 December 2023: 0.06%)							
EUR	21,400,000	20/6/2029	Morgan Stanley	Selling default protection on iTRAXX Europe S41	1.00%	410,475	0.03%
USD	1,625,000	20/6/2029	Morgan Stanley	Buying default protection on CDX.NA.IG.42	1.00%	(33,248)	(0.00%)
						377,227	0.03%

Currency	Notional Amount	Expiration Date	Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Interest Rate Swap Contracts 0.02% (31 December 2023: 0.03%)								
EUR	2,240,000	11/3/2034	Morgan Stanley	Pay	€STR	3.33%	129,751	0.01%
USD	3,900,000	15/2/2040	Morgan Stanley	Pay	SOFR	4.09%	69,529	0.01%
USD	32,285,000	21/5/2028	Morgan Stanley	Pay	SOFR	3.77%	30,666	0.00%
GBP	4,500,000	21/12/2024	Morgan Stanley	Receive	SONIA	4.27%	24,466	0.00%
JPY	4,050,700,000	22/4/2026	Morgan Stanley	Receive	TONAR	0.52%	2,499	0.00%
USD	7,530,000	21/5/2034	Morgan Stanley	Receive	SOFR	3.88%	(19,595)	(0.00%)
							237,316	0.02%
Total Financial Derivative Instruments Dealt in on a Regulated Market							1,111,176	0.09%

	Number of Contracts	Expiration Date	Cost US Dollars (\$)	Fair Value US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.19%) (31 December 2023: 0.16%)					
Purchased Option 0.00% (31 December 2023: 0.00%)					
Call Option on USD/JPY, Strike Price 156.5000	800,000	30/7/2024	10,064	21,211	0.00%
				21,211	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Forward Currency Exchange Contracts 0.48% (31 December 2023: (0.47%))							
USD	354,160,538	EUR	(325,170,901)	Toronto-Dominion Bank	2/7/2024	5,658,468	0.44%
USD	81,442,119	GBP	(63,927,314)	BNP Paribas	2/7/2024	631,637	0.05%
USD	10,721,383	EUR	(9,831,121)	Barclays Bank plc	2/7/2024	184,874	0.01%
USD	9,805,085	EUR	(9,000,000)	State Street Bank & Trust Co.	2/7/2024	159,331	0.01%
USD	7,460,730	EUR	(6,873,431)	Bank of America	2/7/2024	94,127	0.01%
USD	11,982,371	GBP	(9,415,812)	Standard Chartered Bank	2/7/2024	79,848	0.01%
USD	5,169,558	EUR	(4,761,371)	State Street Bank & Trust Co.	2/7/2024	66,556	0.01%
USD	93,900,485	GBP	(74,227,755)	UBS AG	2/8/2024	51,189	0.00%
USD	2,655,768	EUR	(2,436,167)	Toronto-Dominion Bank	2/7/2024	44,805	0.00%
USD	2,059,471	EUR	(1,893,783)	State Street Bank & Trust Co.	2/7/2024	29,808	0.00%
EUR	10,314,695	USD	(11,030,656)	JPMorgan Chase Bank	2/7/2024	24,123	0.00%
USD	9,022,770	EUR	(8,397,993)	Standard Chartered Bank	2/7/2024	22,217	0.00%
USD	1,322,930	EUR	(1,214,375)	UBS AG	2/7/2024	21,423	0.00%
USD	4,878,240	EUR	(4,534,347)	Citibank NA	2/7/2024	18,551	0.00%
USD	3,728,984	CAD	(5,082,747)	State Street Bank & Trust Co.	2/7/2024	14,476	0.00%
USD	2,045,724	GBP	(1,606,915)	Toronto-Dominion Bank	2/7/2024	14,423	0.00%
USD	1,081,000	CHF	(951,304)	JPMorgan Chase Bank	18/9/2024	12,125	0.00%
GBP	741,000	SEK	(9,796,187)	Standard Chartered Bank	18/9/2024	8,432	0.00%
EUR	5,078,695	USD	(5,435,941)	UBS AG	2/7/2024	7,153	0.00%
USD	1,066,886	EUR	(990,689)	UBS AG	2/7/2024	5,114	0.00%
USD	4,688,148	EUR	(4,369,531)	Standard Chartered Bank	2/7/2024	5,101	0.00%
USD	526,617	EUR	(486,766)	State Street Bank & Trust Co.	2/7/2024	4,926	0.00%
USD	321,989	GBP	(251,742)	BNP Paribas	2/7/2024	3,763	0.00%
USD	2,720,628	AUD	(4,068,631)	BNP Paribas	2/7/2024	3,392	0.00%
EUR	167,376	USD	(178,910)	Royal Bank of Canada	2/7/2024	475	0.00%
USD	15,745	CHF	(13,895)	Toronto-Dominion Bank	2/7/2024	282	0.00%
CHF	81,621	USD	(90,650)	JPMorgan Chase Bank	2/7/2024	181	0.00%
CHF	67,726	USD	(75,624)	Royal Bank of Canada	5/8/2024	64	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	100,000	USD	(107,133)	JPMorgan Chase Bank	2/7/2024	42	0.00%
				Goldman Sachs			
				International	2/8/2024	8	0.00%
MXN	7,391,567	USD	(402,253)	Toronto-Dominion Bank	2/7/2024	(51)	(0.00%)
USD	342,489	GBP	(270,975)	Toronto-Dominion Bank	2/8/2024	(51)	(0.00%)
JPY	3,506,170	USD	(21,954)	Toronto-Dominion Bank	2/7/2024	(71)	(0.00%)
GBP	270,000	USD	(341,377)	Morgan Stanley	2/7/2024	(206)	(0.00%)
CAD	63,457	USD	(46,581)	Toronto-Dominion Bank	2/7/2024	(277)	(0.00%)
USD	1,802,581	EUR	(1,679,629)	Royal Bank of Canada	2/8/2024	(555)	(0.00%)
EUR	185,754	USD	(199,637)	Standard Chartered Bank	2/7/2024	(657)	(0.00%)
JPY	3,506,170	USD	(22,454)	Toronto-Dominion Bank	2/7/2024	(694)	(0.00%)
GBP	1,842,004	USD	(2,330,534)	Citibank NA	18/9/2024	(903)	(0.00%)
GBP	376,370	USD	(476,672)	Toronto-Dominion Bank	2/7/2024	(1,652)	(0.00%)
EUR	547,887	USD	(588,850)	UBS AG	2/7/2024	(3,393)	(0.00%)
GBP	598,634	USD	(760,126)	Royal Bank of Canada	2/7/2024	(3,674)	(0.00%)
USD	3,667,061	CAD	(5,019,289)	UBS AG	1/8/2024	(5,779)	(0.00%)
USD	1,290,185	AUD	(1,940,502)	Citibank NA	2/7/2024	(8,104)	(0.00%)
USD	9,162,272	EUR	(8,543,563)	State Street Bank & Trust Co.	2/8/2024	(13,836)	(0.00%)
USD	21,219,687	EUR	(19,812,002)	State Street Bank & Trust Co.	2/7/2024	(13,984)	(0.00%)
USD	1,369,751	AUD	(2,071,924)	State Street Bank & Trust Co.	2/7/2024	(15,399)	(0.00%)
USD	3,094,879	AUD	(4,657,150)	Citibank NA	2/7/2024	(19,038)	(0.00%)
EUR	6,137,929	USD	(6,597,367)	State Street Bank & Trust Co.	2/7/2024	(23,219)	(0.00%)
USD	4,449,764	AUD	(6,697,586)	HSBC Bank	2/7/2024	(27,663)	(0.00%)
USD	6,026,897	AUD	(9,057,948)	State Street Bank & Trust Co.	2/8/2024	(30,388)	(0.00%)
MXN	7,391,567	USD	(434,619)	BNP Paribas	2/7/2024	(30,446)	(0.00%)
USD	2,759,160	AUD	(4,176,994)	Citibank NA	2/7/2024	(31,785)	(0.00%)
EUR	6,405,847	USD	(6,897,254)	Standard Chartered Bank	2/7/2024	(37,561)	(0.00%)
USD	26,409,793	AUD	(39,600,734)	HSBC Bank	2/7/2024	(47,318)	(0.00%)
EUR	3,515,097	USD	(3,814,625)	Standard Chartered Bank	2/7/2024	(71,354)	(0.01%)
USD	42,182,149	AUD	(63,213,521)	Morgan Stanley	2/8/2024	(124,811)	(0.01%)
EUR	6,709,990	USD	(7,316,247)	Standard Chartered Bank	2/7/2024	(137,114)	(0.01%)
EUR	7,749,621	USD	(8,442,774)	JPMorgan Chase Bank	2/7/2024	(376,771)	(0.03%)
USD	378,370,982	EUR	(352,859,586)	Toronto-Dominion Bank	2/8/2024		
						6,140,160	0.48%

Hedge Share Class Level Forward Currency Exchange Contracts (0.67%) (31 December 2023: 0.66%)

EUR	61,727,597	USD	(66,070,998)	State Street Bank & Trust Co.	2/7/2024	85,584	0.01%
AUD	6,717,767	USD	(4,471,285)	State Street Bank & Trust Co.	2/7/2024	15,176	0.00%
GBP	569,619,633	USD	(720,187,760)	Toronto-Dominion Bank	2/8/2024	6,484	0.00%
EUR	91,547,760	USD	(98,259,126)	State Street Bank & Trust Co.	2/8/2024	5,197	0.00%
EUR	92,934,847	USD	(99,747,994)	Toronto-Dominion Bank	2/8/2024	5,182	0.00%
EUR	92,934,848	USD	(99,748,088)	Bank of America	2/8/2024	5,090	0.00%
EUR	1,269,371	USD	(1,356,144)	UBS AG	2/7/2024	4,305	0.00%
CHF	5,058,968	USD	(5,625,564)	BNP Paribas	2/7/2024	4,270	0.00%
CHF	5,058,968	USD	(5,625,564)	Toronto-Dominion Bank	2/7/2024	4,270	0.00%
USD	1,716,485	GBP	(1,354,556)	State Street Bank & Trust Co.	2/7/2024	4,192	0.00%
CHF	23,923,795	USD	(26,732,379)	Toronto-Dominion Bank	5/8/2024	4,033	0.00%
USD	1,636,062	EUR	(1,524,401)	UBS AG	2/7/2024	2,284	0.00%
EUR	3,102,833	USD	(3,328,573)	UBS AG	2/8/2024	1,904	0.00%
USD	699,353	EUR	(650,855)	UBS AG	2/7/2024	1,799	0.00%
EUR	474,026	USD	(506,525)	UBS AG	2/7/2024	1,512	0.00%
GBP	854,708	USD	(1,078,976)	UBS AG	2/7/2024	1,460	0.00%
USD	675,948	GBP	(533,605)	State Street Bank & Trust Co.	2/7/2024	1,419	0.00%
CHF	707,651	USD	(786,129)	JPMorgan Chase Bank	2/7/2024	1,375	0.00%
GBP	9,956,386	USD	(12,587,427)	BNP Paribas	2/8/2024	853	0.00%
USD	7,621,539	GBP	(6,027,635)	State Street Bank & Trust Co.	2/8/2024	545	0.00%
CHF	592,959	USD	(659,376)	State Street Bank & Trust Co.	2/7/2024	494	0.00%
USD	61,173	GBP	(48,040)	State Street Bank & Trust Co.	2/7/2024	446	0.00%
GBP	272,470	USD	(344,077)	UBS AG	2/7/2024	352	0.00%
AUD	6,942,684	USD	(4,640,321)	JPMorgan Chase Bank	2/8/2024	343	0.00%
USD	720,056,178	GBP	(569,619,633)	Toronto-Dominion Bank	2/7/2024	314	0.00%
USD	48,430	CHF	(43,242)	State Street Bank & Trust Co.	2/7/2024	309	0.00%
AUD	39,430	USD	(26,066)	UBS AG	2/7/2024	267	0.00%
AUD	83,000	USD	(55,210)	UBS AG	2/7/2024	222	0.00%
USD	438,375	EUR	(408,837)	UBS AG	2/7/2024	203	0.00%
AUD	42,500	USD	(28,219)	State Street Bank & Trust Co.	2/7/2024	165	0.00%
AUD	43,228	USD	(28,737)	State Street Bank & Trust Co.	2/7/2024	133	0.00%
USD	24,436	CHF	(21,849)	BNP Paribas	2/7/2024	121	0.00%
EUR	1,614,340	USD	(1,732,666)	UBS AG	2/8/2024	113	0.00%
AUD	89,840	USD	(59,965)	UBS AG	2/8/2024	86	0.00%
USD	8,487	GBP	(6,651)	State Street Bank & Trust Co.	2/7/2024	79	0.00%
USD	5,401	GBP	(4,228)	UBS AG	2/7/2024	57	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	5,600	CHF	(4,995)	State Street Bank & Trust Co.	2/7/2024	41	0.00%
CHF	145,965	USD	(163,093)	Toronto-Dominion Bank	5/8/2024	32	0.00%
AUD	3,500	USD	(2,310)	JPMorgan Chase Bank	2/7/2024	28	0.00%
AUD	2,750	USD	(1,814)	UBS AG	2/7/2024	23	0.00%
AUD	7,509	USD	(5,001)	JPMorgan Chase Bank	2/7/2024	14	0.00%
AUD	2,000	USD	(1,322)	State Street Bank & Trust Co.	2/7/2024	13	0.00%
AUD	3,000	USD	(1,997)	State Street Bank & Trust Co.	2/7/2024	7	0.00%
AUD	2,500	USD	(1,667)	UBS AG	2/7/2024	3	0.00%
USD	3,007	AUD	(4,500)	UBS AG	2/7/2024	2	0.00%
USD	26,623,409	CHF	(23,923,795)	Toronto-Dominion Bank	2/7/2024	—	0.00%
USD	4,636,672	AUD	(6,942,684)	JPMorgan Chase Bank	2/7/2024	(1)	(0.00%)
CHF	1,001	USD	(1,116)	JPMorgan Chase Bank	2/7/2024	(2)	(0.00%)
GBP	1,311,184	USD	(1,657,793)	Toronto-Dominion Bank	2/8/2024	(7)	(0.00%)
USD	98,116,312	EUR	(91,547,760)	State Street Bank & Trust Co.	2/7/2024	(44)	(0.00%)
USD	99,602,923	EUR	(92,934,848)	Bank of America	2/7/2024	(45)	(0.00%)
USD	99,602,922	EUR	(92,934,847)	Toronto-Dominion Bank	2/7/2024	(45)	(0.00%)
USD	51,580	AUD	(77,247)	JPMorgan Chase Bank	2/8/2024	(54)	(0.00%)
CHF	10,004	USD	(11,190)	BNP Paribas	2/7/2024	(57)	(0.00%)
USD	184,114	CHF	(164,868)	State Street Bank & Trust Co.	2/8/2024	(67)	(0.00%)
GBP	5,725	USD	(7,318)	State Street Bank & Trust Co.	2/7/2024	(81)	(0.00%)
GBP	18,879	USD	(23,960)	UBS AG	2/7/2024	(95)	(0.00%)
EUR	8,170	USD	(8,880)	State Street Bank & Trust Co.	2/7/2024	(124)	(0.00%)
USD	432,173	EUR	(402,843)	UBS AG	2/8/2024	(225)	(0.00%)
GBP	66,996	USD	(84,961)	UBS AG	2/7/2024	(271)	(0.00%)
EUR	19,907	USD	(21,665)	UBS AG	2/7/2024	(329)	(0.00%)
EUR	268,657	USD	(288,356)	UBS AG	2/7/2024	(422)	(0.00%)
USD	2,169,967	EUR	(2,022,061)	UBS AG	2/8/2024	(446)	(0.00%)
GBP	628,653	USD	(795,349)	UBS AG	2/8/2024	(516)	(0.00%)
GBP	66,251	USD	(84,265)	UBS AG	2/7/2024	(517)	(0.00%)
EUR	32,141	USD	(35,010)	State Street Bank & Trust Co.	2/7/2024	(563)	(0.00%)
EUR	222,828	USD	(239,415)	UBS AG	2/7/2024	(599)	(0.00%)
EUR	66,998	USD	(72,737)	State Street Bank & Trust Co.	2/7/2024	(932)	(0.00%)
GBP	130,379	USD	(165,749)	UBS AG	2/7/2024	(937)	(0.00%)
USD	616,599	CHF	(555,208)	State Street Bank & Trust Co.	2/7/2024	(1,260)	(0.00%)
EUR	1,509,046	USD	(1,618,630)	UBS AG	2/7/2024	(1,309)	(0.00%)
GBP	338,331	USD	(429,196)	UBS AG	2/7/2024	(1,512)	(0.00%)
GBP	192,858	USD	(245,371)	State Street Bank & Trust Co.	2/7/2024	(1,580)	(0.00%)
EUR	169,827	USD	(183,797)	State Street Bank & Trust Co.	2/7/2024	(1,785)	(0.00%)
GBP	145,228	USD	(185,419)	UBS AG	2/7/2024	(1,836)	(0.00%)
USD	1,009,205	EUR	(943,635)	State Street Bank & Trust Co.	2/7/2024	(2,136)	(0.00%)
EUR	167,931	USD	(182,687)	State Street Bank & Trust Co.	2/7/2024	(2,707)	(0.00%)
EUR	168,208	USD	(183,171)	State Street Bank & Trust Co.	2/7/2024	(2,894)	(0.00%)
EUR	898,692	USD	(967,767)	Standard Chartered Bank	2/7/2024	(4,593)	(0.00%)
EUR	1,259,662	USD	(1,357,815)	UBS AG	2/7/2024	(7,772)	(0.00%)
GBP	959,428	USD	(1,222,097)	UBS AG	2/7/2024	(9,285)	(0.00%)
GBP	3,078,106	USD	(3,905,470)	UBS AG	2/7/2024	(14,438)	(0.00%)
GBP	735,536	USD	(944,564)	State Street Bank & Trust Co.	2/7/2024	(14,774)	(0.00%)
EUR	1,016,520	USD	(1,104,294)	Barclays Bank plc	2/7/2024	(14,838)	(0.00%)
GBP	4,379,651	USD	(5,576,210)	Barclays Bank plc	2/7/2024	(39,896)	(0.00%)
CHF	13,119,538	USD	(14,676,784)	JPMorgan Chase Bank	2/7/2024	(76,809)	(0.01%)
GBP	7,671,121	USD	(9,799,059)	State Street Bank & Trust Co.	2/7/2024	(101,999)	(0.01%)
EUR	69,849,649	USD	(75,922,028)	Toronto-Dominion Bank	2/7/2024	(1,060,633)	(0.09%)
EUR	69,849,649	USD	(75,922,028)	UBS AG	2/7/2024	(1,060,633)	(0.08%)
EUR	71,966,304	USD	(78,222,695)	BNP Paribas	2/7/2024	(1,092,774)	(0.09%)
GBP	552,651,046	USD	(703,733,960)	HSBC Bank	2/7/2024	(5,128,077)	(0.40%)
						(8,489,118)	(0.67%)

Currency	Notional Amount	Expiration Date	Counterparty	Referenced Obligation	Premium paid/received	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets	
Credit Default Swap Contracts 0.01% (31 December 2023: (0.03%))								
EUR	15,200,000	20/6/2029	Bank of America	Selling default protection on Airbus SE, 0.88% 13/5/2026	1.00%	332,669	0.03%	
EUR	1,400,000	20/6/2028	JPMorgan Chase Bank	Buying default protection on Unibail-Rodamco-Westfield SE, 1.38% 9/3/2026	1.00%	(1,276)	(0.00%)	
EUR	1,600,000	20/6/2028	Barclays Bank plc	Buying default protection on Unibail-Rodamco-Westfield SE, 1.38% 9/3/2026	1.00%	(1,458)	(0.00%)	
EUR	1,100,000	20/12/2028	Morgan Stanley	Buying default protection on Standard Chartered plc, 4.05% 12/4/2026	1.00%	(18,258)	(0.00%)	
USD	8,150,000	20/6/2029	Barclays Bank plc	Selling default protection on Mexico Government International Bond, 4.15% 28/3/2027	1.00%	(36,621)	(0.00%)	
USD	4,310,000	20/6/2029	JPMorgan Chase Bank	Buying default protection on Peruvian Government International Bond, 8.75% 21/11/2033	1.00%	(44,082)	(0.00%)	
EUR	10,000,000	20/6/2028	JPMorgan Chase Bank	Buying default protection on Bouygues SA, 1.38% 7/6/2027	1.00%	(256,270)	(0.02%)	
						(25,296)	0.01%	
Swaptions 0.00% (31 December 2023: 0.00%)								
				Number of Contracts	Expiration Date	Premium US Dollars (\$)	Fair Value US Dollars (\$)	% of Total Net Assets
Put Swaption on Credit Default Index Swap North America Investment Grade 5-Year, Strike Price 65				18,995,000	17/7/2024	15,196	2,563	0.00%
						2,563	0.00%	
Total OTC Financial Derivative Instruments						(2,350,480)	(0.18%)	
Total Investments						1,270,878,285	99.88%	
Other Assets and Liabilities						1,679,416	0.12%	
Net Assets						1,272,557,701	100.00%	
Analysis of Total Assets						US Dollars (\$)	% of Total Assets	
(a)	Transferable securities admitted to an official stock exchange listing					887,845,729	67.02%	
(b)	Transferable securities dealt in on another regulated market					346,902,000	26.19%	
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					37,369,860	2.82%	
(d)	Total Financial Derivative Instruments dealt in on a regulated market					1,337,344	0.10%	
(e)	Total OTC Financial Derivative Instruments					7,684,158	0.58%	
(f)	Other assets					43,551,759	3.29%	
Total Assets						1,324,690,850	100.00%	

^ Floating Rate Note (FRN). The effective interest rate is at 30 June 2024.

1 Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	1,272,117,589	917,568,933
Financial Derivative Instruments	17	9,021,502	9,476,960
Cash		16,214,417	11,737,249
Unrealised Appreciation on Spot Currency Contracts		383,015	38,350
Receivables:			
Interest and Dividends		16,458,031	10,911,553
Capital Shares Issued		5,307,387	2,197,124
Investments Sold		5,188,909	979,366
Other Receivables		—	6,907
Total Current Assets		1,324,690,850	952,916,442
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	10,260,806	6,583,924
Payables and Other Liabilities:			
Investments Purchased		35,240,368	612
Income Distribution Payable		3,948,037	2,316,371
Interest		160,889	20,312
Capital Shares Redeemed		1,239,595	1,146,746
Margin Cash Due to Broker		1,005,884	1,373,074
Management Fees Payable	12	277,570	246,408
Total Current Liabilities		52,133,149	11,687,447
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,272,557,701	941,228,995

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

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
Institutional AUD Hedged Acc			
US (\$) Equivalent	\$3,485,122	\$3,599,504	\$3,339,380
Net Assets	AUD5,218,273	AUD5,275,158	AUD4,924,250
Number of Shares Outstanding	50,981	51,529	51,529
Net Asset Value Per Share¹	AUD102.36	AUD102.37	AUD95.56
Institutional AUD Hedged Dist			
US (\$) Equivalent	\$1,122,548	\$858,828	\$1,104,891
Net Assets	AUD1,680,791	AUD1,258,633	AUD1,629,272
Number of Shares Outstanding	20,099	14,724	19,601
Net Asset Value Per Share¹	AUD83.63	AUD85.48	AUD83.12
Institutional CHF Hedged Acc²			
US (\$) Equivalent	\$26,570,388	\$8,833,156	\$429,021
Net Assets	CHF23,876,151	CHF7,434,426	CHF396,930
Number of Shares Outstanding	263,992	81,066	4,538
Net Asset Value Per Share¹	CHF90.44	CHF91.71	CHF87.47
Institutional EUR Hedged Acc			
US (\$) Equivalent	\$232,814,013	\$141,262,615	\$151,910,805
Net Assets	€217,238,756	€127,879,978	€142,338,541
Number of Shares Outstanding	2,046,279	1,203,844	1,430,760
Net Asset Value Per Share¹	€106.16	€106.23	€99.48
Institutional EUR Hedged Dist³			
US (\$) Equivalent	\$65,173,922	\$35,007,053	\$—
Net Assets	€60,813,787	€31,690,629	€—
Number of Shares Outstanding	598,398	304,450	—
Net Asset Value Per Share¹	€101.63	€104.09	€—
Investor GBP Hedged Acc			
US (\$) Equivalent	\$177,856,130	\$217,819,635	\$172,733,012
Net Assets	£140,701,984	£170,865,735	£143,597,154
Number of Shares Outstanding	1,245,028	1,518,134	1,380,325
Net Asset Value Per Share¹	£113.01	£112.55	£104.03
Investor GBP Hedged Dist			
US (\$) Equivalent	\$104,778,327	\$80,958,792	\$122,217,662
Net Assets	£82,890,134	£63,507,055	£101,602,515
Number of Shares Outstanding	914,598	689,494	1,142,014
Net Asset Value Per Share¹	£90.63	£92.11	£88.97
Institutional GBP Hedged Acc²			
US (\$) Equivalent	\$262,058,031	\$195,607,944	\$42,785,749
Net Assets	£207,314,108	£153,442,068	£35,568,834
Number of Shares Outstanding	2,138,941	1,591,017	398,968
Net Asset Value Per Share¹	£96.92	£96.44	£89.15
Institutional GBP Hedged Dist³			
US (\$) Equivalent	\$176,470,637	\$121,146,985	\$—
Net Assets	£139,605,921	£95,032,152	£—
Number of Shares Outstanding	1,371,879	918,066	—
Net Asset Value Per Share¹	£101.76	£103.51	£—
Investor USD Hedged Acc			
Net Assets	\$14,616,345	\$12,930,720	\$9,800,583
Number of Shares Outstanding	120,859	107,672	89,243
Net Asset Value Per Share¹	\$120.94	\$120.09	\$109.82
Institutional USD Hedged Acc			
Net Assets	\$207,612,238	\$123,203,763	\$71,728,784
Number of Shares Outstanding	1,698,230	1,015,235	646,144
Net Asset Value Per Share¹	\$122.25	\$121.35	\$111.01

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for swing pricing and trade date accounting.

² The share class launched on 8 February 2022.

³ The share class launched on 21 June 2023.

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		24,545,696	15,956,651
Other Income		48,294	9,320
Net (Loss)/Gain on Financial Instruments		(30,237,515)	30,137,068
Total Investment (Loss)/Income		(5,643,525)	46,103,039
Expenses			
Management Fees	12	1,601,435	1,204,780
Transaction Fees and Commissions		40,368	35,240
Total Expenses		1,641,803	1,240,020
Finance Costs			
Interest Expense		427,616	232,138
Distribution	6	7,554,913	3,294,135
Total Finance Costs		7,982,529	3,526,273
Net Investment (Loss)/Income		(15,267,857)	41,336,746
Taxation	5	6,090	(105,448)
Net (Decrease)/Increase in Net Assets		(15,261,767)	41,231,298

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(15,261,767)	41,231,298
Capital Transactions		
Subscriptions	522,162,959	387,944,050
Redemptions	(175,572,486)	(195,816,597)
Total Capital Transactions	346,590,473	192,127,453
Total Increase for the Period	331,328,706	233,358,751
Net Assets		
Beginning of Period	941,228,995	576,049,887
End of Period	1,272,557,701	809,408,638

Vanguard Global Short-Term Bond Index Fund

Managed by Vanguard Global Advisers, LLC, and sub-managed by Vanguard Investments Australia Ltd.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted and Scaled Index, a market-weighted index of global government, government-related agency, corporate and securitised bonds, excluding US mortgage-backed securities, with maturities between 1 and 5 years.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds returned –3.16% for the period, as measured by the Bloomberg Global Aggregate Bond Index in US dollars.
- The fund's benchmark, which is hedged to the US dollar, returned 1.21% for the six months ended 30 June 2024.
- By country, the United States, which has the largest weighting in the index, underperformed the index as a whole. France, Belgium and Austria also underperformed. China, Sweden, Japan and Canada, on the other hand, outperformed.
- By sector, corporate bonds and those issued by financial institutions in particular fared better than some parts of the market, including government bonds.
- By credit quality, bonds toward the bottom of the investment-grade ladder fared better than their higher-rated counterparts.

All returns cited in this commentary are based in US dollars.

Benchmark: Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted and Scaled Index Hedged

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
CHF Hedged Acc	-0.90%	-1.53%	-0.86%
Benchmark ²	-0.79	-1.40	-0.75
Tracking Difference*	-0.11		
Institutional Plus CHF Hedged Acc	-0.82%	-1.47%	-0.79%
Benchmark ²	-0.79	-1.40	-0.75
Tracking Difference*	-0.03		
EUR Hedged Acc	0.36%	-0.62%	-0.09%
Benchmark ²	0.45	-0.49	—
Tracking Difference*	-0.09		
EUR Hedged Dist	0.36%	—	3.64%
Benchmark	-0.56	—	3.79
Tracking Difference*	0.92		
Investor EUR Hedged	0.36%	-0.62%	-0.11%
Benchmark ²	0.45	-0.49	—
Tracking Difference*	-0.09		
Institutional Plus EUR Hedged Acc	0.39%	-0.57%	-0.04%
Benchmark ²	0.45	-0.49	—
Tracking Difference*	-0.06		
GBP Hedged Acc	1.00%	0.47%	0.90%
Benchmark ²	1.09	0.60	1.01
Tracking Difference*	-0.09		

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
GBP Hedged Dist	1.00%	0.47%	0.91%
Benchmark ²	1.09	0.60	1.01
Tracking Difference*	-0.09		
Institutional Plus GBP Hedged Acc	1.03%	0.52%	0.94%
Benchmark ²	1.09	0.60	0.99
Tracking Difference*	-0.06		
Institutional Plus GBP Hedged Dist	1.03%	0.52%	0.95%
Benchmark ²	1.09	0.60	0.99
Tracking Difference*	-0.06		
USD Hedged Acc	1.12%	1.07%	1.56%
Benchmark ²	1.21	1.22	1.69
Tracking Difference*	-0.09		
USD Hedged Dist	1.12%	—	0.29%
Benchmark	1.21	—	0.41
Tracking Difference*	-0.09		
Institutional Plus USD Hedged Acc	1.15%	1.13%	1.60%
Benchmark ²	1.21	1.22	1.69
Tracking Difference*	-0.06		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

1 Since-inception returns: EUR Hedged Dist, 3 October 2023; Institutional Plus GBP Hedged Acc and Institutional Plus GBP Hedged Dist, 2 September 2014; USD Hedged Dist, 17 November 2020; Institutional Plus USD Hedged Acc, 10 March 2015.

2 Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted Index Hedged through 28 April 2019; Bloomberg Global Aggregate Ex US MBS 1–5 Year Float Adjusted and Scaled Index Hedged thereafter.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
Purchases			Sales		
US Treasury Note 4.50% 31/5/2029	\$26,472,000	26,626,742	Italy Buoni Poliennali Del Tesoro 3.40% 28/3/2025	€23,150,000	25,100,791
US Treasury Note 4.13% 31/3/2029	\$26,440,000	26,038,175	US Treasury Note 2.75% 15/5/2025	\$19,572,000	19,107,571
US Treasury Note 4.63% 30/4/2029	\$25,500,000	25,459,922	US Treasury Note 1.75% 15/3/2025	\$18,046,000	17,470,394
US Treasury Note 1.75% 31/1/2029	\$27,540,000	24,729,942	French Republic Government Bond OAT 0.00% 25/2/2025	€16,582,000	17,364,497
US Treasury Note 4.00% 31/1/2029	\$23,981,000	23,990,868	US Treasury Note 4.25% 31/5/2025	\$14,567,000	14,441,018
US Treasury Note 4.25% 28/2/2029	\$23,736,000	23,642,700	Bundesschatzanweisungen 2.80% 12/6/2025	€13,248,695	14,132,732
French Republic Government Bond OAT 2.75% 25/2/2029	€20,600,000	22,255,432	Bundesschatzanweisungen 2.50% 13/3/2025	€12,000,000	12,924,764
US Treasury Note 4.50% 31/3/2026	\$20,012,000	19,931,421	US Treasury Note 4.63% 30/4/2029	\$12,796,000	12,854,755
US Treasury Note 4.13% 15/2/2027	\$18,571,000	18,401,937	US Treasury Note 4.00% 31/1/2029	\$12,616,000	12,538,816
US Treasury Note 4.63% 28/2/2026	\$17,418,000	17,414,881	US Treasury Note 4.63% 30/6/2025	\$12,550,800	12,497,132
US Treasury Note 4.63% 15/10/2026	\$17,000,000	17,168,047	Bundesobligation 0.00% 11/4/2025	€11,888,000	12,324,359
US Treasury Note 3.75% 31/12/2028	\$17,536,000	17,140,291	US Treasury Note 4.50% 31/5/2029	\$12,079,000	12,172,235
US Treasury Note 4.25% 31/12/2025	\$16,326,000	16,258,991	US Treasury Note 2.00% 15/2/2025	\$12,506,000	12,152,124
US Treasury Note 2.38% 31/3/2029	\$17,640,000	15,855,041	US Treasury Note 4.13% 31/3/2029	\$11,990,000	11,774,561
US Treasury Note 2.63% 15/2/2029	\$17,100,000	15,790,629	US Treasury Note 1.13% 15/1/2025	\$12,000,000	11,596,406
US Treasury Note 2.88% 30/4/2029	\$16,800,000	15,418,594	US Treasury Note 3.75% 31/12/2028	\$11,177,500	11,011,835
Spain Government Bond 3.50% 31/5/2029	€13,550,000	15,036,682	French Republic Government Bond OAT 0.50% 25/5/2025	€10,400,000	10,981,236
US Treasury Note 4.88% 30/4/2026	\$14,955,500	14,943,944	US Treasury Note 0.50% 28/2/2026	\$11,175,000	10,379,514
US Treasury Note 1.88% 28/2/2029	\$16,325,000	14,546,753	US Treasury Note 1.38% 31/12/2028	\$11,866,500	10,371,350
US Treasury Note 4.88% 31/5/2026	\$14,343,000	14,352,260	US Treasury Note 0.50% 30/4/2027	\$11,625,000	10,226,282

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

Financial Statements

Statement of Investments

30 June 2024

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.69% (31 December 2023: 98.83%)					
Fixed Income 98.69% (31 December 2023: 98.83%)					
Andorra 0.02% (31 December 2023: 0.03%)					
Andorra International Bond	€1,100,000	1.25%	23/2/2027	1,098,278	0.02%
				1,098,278	0.02%
Australia 2.09% (31 December 2023: 2.11%)					
APA Infrastructure Ltd.	€500,000	2.00%	22/3/2027	511,144	0.01%
APA Infrastructure Ltd.	\$175,000	4.25%	15/7/2027	170,282	0.00%
APA Infrastructure Ltd.	€500,000	0.75%	15/3/2029	465,848	0.01%
Argentum Netherlands BV for Swiss Re Ltd.^	\$200,000	5.63%	15/8/2052	196,298	0.00%
Aurizon Finance Pty Ltd.	AUD1,670,000	3.00%	9/3/2028	1,010,987	0.02%
Aurizon Network Pty Ltd.	€500,000	3.13%	1/6/2026	529,652	0.01%
Australia & New Zealand Banking Group Ltd.	\$200,000	5.38%	3/7/2025	200,142	0.00%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.67%	3/10/2025	251,277	0.01%
Australia & New Zealand Banking Group Ltd.	\$500,000	5.09%	8/12/2025	499,229	0.01%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.00%	18/3/2026	249,324	0.01%
Australia & New Zealand Banking Group Ltd.	\$250,000	4.40%	19/5/2026	244,468	0.01%
Australia & New Zealand Banking Group Ltd.	\$300,000	4.68%	15/6/2026	297,585	0.01%
Australia & New Zealand Banking Group Ltd.	\$250,000	4.75%	18/1/2027	248,779	0.01%
Australia & New Zealand Banking Group Ltd.^	¥100,000,000	1.50%	1/9/2032	625,160	0.01%
Australia & New Zealand Banking Group Ltd.^	€100,000	5.10%	3/2/2033	110,066	0.00%
Australia Government Bond	AUD7,350,000	0.25%	21/11/2025	4,644,480	0.10%
Australia Government Bond	AUD6,200,000	4.25%	21/4/2026	4,146,402	0.09%
Australia Government Bond	AUD8,600,000	0.50%	21/9/2026	5,306,389	0.11%
Australia Government Bond	AUD7,550,000	4.75%	21/4/2027	5,130,315	0.11%
Australia Government Bond	AUD5,500,000	2.75%	21/11/2027	3,520,883	0.07%
Australia Government Bond	AUD9,100,000	2.25%	21/5/2028	5,685,303	0.12%
Australia Government Bond	AUD8,500,000	2.75%	21/11/2028	5,380,234	0.11%
Australia Government Bond	AUD8,000,000	3.25%	21/4/2029	5,151,777	0.11%
Australian Energy Market Operator Ltd.	AUD200,000	5.35%	6/12/2028	134,346	0.00%
Bank of Queensland Ltd.	€1,516,000	1.84%	9/6/2027	1,553,324	0.03%
Bank of Queensland Ltd.	€883,000	3.30%	30/7/2029	947,747	0.02%
BHP Billiton Finance USA Ltd.	\$175,000	4.88%	27/2/2026	173,736	0.00%
BHP Billiton Finance USA Ltd.	\$800,000	4.75%	28/2/2028	794,663	0.02%
CIMIC Finance Ltd.	€800,000	1.50%	28/5/2029	747,053	0.02%
Commonwealth Bank of Australia	\$250,000	3.21%	27/5/2025	245,270	0.01%
Commonwealth Bank of Australia	\$250,000	4.93%	9/12/2025	249,001	0.01%
Commonwealth Bank of Australia	\$600,000	1.13%	15/6/2026	555,949	0.01%
Commonwealth Bank of Australia	\$300,000	2.55%	14/3/2027	281,635	0.01%
Commonwealth Bank of Australia	AUD500,000	4.40%	18/8/2027	328,646	0.01%
Commonwealth Bank of Australia	\$700,000	3.15%	19/9/2027	662,372	0.01%
Commonwealth Bank of Australia	AUD400,000	5.00%	13/1/2028	267,453	0.01%
Commonwealth Bank of Australia	AUD400,000	4.90%	17/8/2028	266,504	0.01%
Commonwealth Bank of Australia	\$375,000	5.07%	14/9/2028	377,935	0.01%
CSL Finance plc	\$200,000	3.85%	27/4/2027	192,912	0.00%
Export Finance & Insurance Corp.	\$200,000	4.63%	26/10/2027	199,401	0.00%
Glencore Capital Finance DAC	€400,000	1.13%	10/3/2028	390,337	0.01%
Glencore Finance Europe Ltd.	€300,000	1.50%	15/10/2026	305,981	0.01%
Glencore Funding LLC	\$400,000	1.63%	1/9/2025	381,584	0.01%
John Deere Financial Ltd.	AUD200,000	5.05%	28/6/2029	132,874	0.00%
Macquarie Bank Ltd.	\$150,000	5.21%	15/6/2026	149,741	0.00%
Macquarie Bank Ltd.	\$250,000	5.39%	7/12/2026	250,670	0.01%
Macquarie Bank Ltd.^	AUD300,000	5.95%	1/3/2034	200,758	0.00%
Macquarie Group Ltd.^	\$200,000	5.11%	9/8/2026	198,890	0.00%
Macquarie Group Ltd.^	\$800,000	1.34%	12/1/2027	748,948	0.02%
Macquarie Group Ltd.	€1,000,000	0.35%	3/3/2028	952,045	0.02%
Macquarie Group Ltd.^	\$300,000	4.10%	21/6/2028	288,977	0.01%
Macquarie Group Ltd.^	\$175,000	5.03%	15/1/2030	172,546	0.00%
National Australia Bank Ltd.	\$250,000	4.75%	10/12/2025	248,515	0.01%
National Australia Bank Ltd.	\$500,000	4.97%	12/1/2026	497,652	0.01%
National Australia Bank Ltd.	€200,000	0.75%	30/1/2026	205,705	0.00%
National Australia Bank Ltd.	\$1,164,000	2.50%	12/7/2026	1,105,322	0.02%
National Australia Bank Ltd.	£330,000	3.00%	4/9/2026	400,424	0.01%
National Australia Bank Ltd.	AUD250,000	2.90%	25/2/2027	158,466	0.00%
National Australia Bank Ltd.	\$250,000	5.09%	11/6/2027	250,498	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
National Australia Bank Ltd.	\$250,000	4.63%	22/11/2027	248,077	0.01%
National Australia Bank Ltd.	AUD900,000	4.95%	25/11/2027	600,825	0.01%
National Australia Bank Ltd.	\$250,000	4.94%	12/1/2028	249,993	0.01%
National Australia Bank Ltd.	AUD200,000	4.40%	12/5/2028	130,895	0.00%
National Australia Bank Ltd.	\$250,000	4.90%	13/6/2028	249,688	0.01%
National Australia Bank Ltd.	€500,000	1.38%	30/8/2028	494,138	0.01%
National Australia Bank Ltd.	\$200,000	5.13%	28/11/2028	202,214	0.00%
National Australia Bank Ltd.	€995,000	0.01%	6/1/2029	921,832	0.02%
National Australia Bank Ltd.	\$250,000	4.79%	10/1/2029	248,423	0.01%
National Australia Bank Ltd.^	AUD500,000	6.32%	3/8/2032	340,683	0.01%
Nationwide Building Society	AUD300,000	5.35%	15/3/2028	199,273	0.00%
NBN Co., Ltd.	AUD1,000,000	1.00%	3/12/2025	630,325	0.01%
Nederlandse Waterschapsbank NV	AUD1,500,000	2.25%	4/9/2025	973,264	0.02%
New South Wales Treasury Corp.	AUD1,000,000	4.00%	20/5/2026	662,821	0.01%
New South Wales Treasury Corp.	AUD1,600,000	3.00%	20/5/2027	1,029,464	0.02%
New South Wales Treasury Corp.	AUD4,900,000	3.00%	20/3/2028	3,119,463	0.07%
New South Wales Treasury Corp.	AUD1,700,000	3.00%	20/4/2029	1,065,443	0.02%
Newcastle Coal Infrastructure Group Pty Ltd.	\$124,129	4.40%	29/9/2027	117,779	0.00%
Optus Finance Pty Ltd.	AUD200,000	1.60%	1/7/2025	128,826	0.00%
QBE Insurance Group Ltd.^	\$200,000	6.75%	2/12/2044	199,858	0.00%
Queensland Treasury Corp.	AUD1,300,000	4.75%	21/7/2025	870,546	0.02%
Queensland Treasury Corp.	AUD900,000	3.25%	21/7/2026	587,766	0.01%
Queensland Treasury Corp.	AUD1,800,000	2.75%	20/8/2027	1,145,351	0.02%
Queensland Treasury Corp.	AUD2,400,000	3.25%	21/7/2028	1,534,123	0.03%
Rio Tinto Finance USA Ltd.	\$1,190,000	7.13%	15/7/2028	1,283,262	0.03%
Santos Finance Ltd.	\$200,000	4.13%	14/9/2027	190,531	0.00%
Santos Finance Ltd.	\$300,000	5.25%	13/3/2029	292,443	0.01%
Scentre Group Trust 1	£100,000	3.88%	16/7/2026	122,001	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	\$200,000	3.63%	28/1/2026	194,458	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	€100,000	1.75%	11/4/2028	100,033	0.00%
Scentre Group Trust 2^	\$200,000	4.75%	24/9/2080	192,666	0.00%
South Australian Government Financing Authority	AUD2,000,000	3.00%	20/7/2026	1,298,897	0.03%
South Australian Government Financing Authority	AUD2,000,000	3.00%	24/5/2028	1,267,798	0.03%
Stockland Trust	€500,000	1.63%	27/4/2026	510,246	0.01%
Telstra Group Ltd.	AUD200,000	4.90%	8/3/2028	133,014	0.00%
Telstra Group Ltd.	€1,000,000	1.38%	26/3/2029	979,935	0.02%
Toronto-Dominion Bank	AUD200,000	4.50%	16/3/2026	132,520	0.00%
Toyota Finance Australia Ltd.	AUD200,000	4.45%	6/4/2026	132,129	0.00%
Toyota Finance Australia Ltd.	£200,000	3.92%	28/6/2027	245,552	0.01%
Transurban Finance Co. Pty Ltd.	€600,000	1.75%	29/3/2028	601,580	0.01%
Treasury Corp. of Victoria	AUD900,000	0.50%	20/11/2025	569,421	0.01%
Treasury Corp. of Victoria	AUD1,900,000	5.50%	17/11/2026	1,299,055	0.03%
Treasury Corp. of Victoria	AUD4,000,000	1.25%	19/11/2027	2,406,670	0.05%
Treasury Corp. of Victoria	AUD2,600,000	3.00%	20/10/2028	1,638,418	0.04%
United Overseas Bank Ltd.	AUD400,000	4.64%	16/3/2026	265,623	0.01%
Victoria Power Networks Finance Pty Ltd.	AUD600,000	1.60%	21/4/2026	375,967	0.01%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.55%	14/6/2028	199,133	0.00%
Western Australian Treasury Corp.	AUD2,200,000	5.00%	23/7/2025	1,477,590	0.03%
Western Australian Treasury Corp.	AUD1,200,000	3.00%	21/10/2026	777,572	0.02%
Western Australian Treasury Corp.	AUD900,000	3.25%	20/7/2028	576,228	0.01%
Westpac Banking Corp.	\$450,000	2.00%	16/1/2025	441,588	0.01%
Westpac Banking Corp.	\$225,000	5.51%	17/11/2025	226,021	0.01%
Westpac Banking Corp.	AUD200,000	4.60%	16/2/2026	132,797	0.00%
Westpac Banking Corp.	\$150,000	5.20%	16/4/2026	150,065	0.00%
Westpac Banking Corp.	\$750,000	2.85%	13/5/2026	719,201	0.02%
Westpac Banking Corp.	AUD200,000	2.40%	25/1/2027	125,393	0.00%
Westpac Banking Corp.	\$428,000	3.35%	8/3/2027	410,562	0.01%
Westpac Banking Corp.	€250,000	1.08%	5/4/2027	252,091	0.01%
Westpac Banking Corp.	\$500,000	4.04%	26/8/2027	487,716	0.01%
Westpac Banking Corp.	\$600,000	3.40%	25/1/2028	570,485	0.01%
Westpac Banking Corp.	AUD200,000	4.80%	16/2/2028	132,802	0.00%
Westpac Banking Corp.	\$375,000	4.18%	22/5/2028	365,872	0.01%
Westpac Banking Corp.	AUD900,000	5.00%	19/9/2028	601,215	0.01%
Westpac Banking Corp.	\$225,000	5.54%	17/11/2028	230,169	0.01%
Westpac Banking Corp.	AUD400,000	5.00%	15/1/2029	267,052	0.01%
Westpac Banking Corp.	\$150,000	5.05%	16/4/2029	150,376	0.00%
Westpac Banking Corp.^	\$350,000	4.32%	23/11/2031	337,759	0.01%
Woodside Finance Ltd.	\$200,000	3.70%	15/9/2026	192,266	0.00%
Woodside Finance Ltd.	\$120,000	3.70%	15/3/2028	113,208	0.00%
Woodside Finance Ltd.	\$300,000	4.50%	4/3/2029	290,190	0.01%
				99,004,544	2.09%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Austria 0.79% (31 December 2023: 0.77%)					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€1,300,000	0.01%	21/1/2028	1,241,185	0.03%
CA Immobilien Anlagen AG	€100,000	0.88%	5/2/2027	98,108	0.00%
Erste Group Bank AG	€100,000	0.05%	16/9/2025	102,596	0.00%
Erste Group Bank AG	€200,000	1.50%	7/4/2026	207,260	0.01%
Erste Group Bank AG	€3,000,000	0.63%	17/4/2026	3,058,428	0.07%
Erste Group Bank AG	€1,000,000	0.01%	12/7/2028	941,612	0.02%
JAB Holdings BV	€500,000	1.75%	25/6/2026	516,146	0.01%
JAB Holdings BV	€500,000	2.50%	17/4/2027	520,090	0.01%
Oesterreichische Kontrollbank AG	\$300,000	0.38%	17/9/2025	283,476	0.01%
Oesterreichische Kontrollbank AG	€600,000	0.50%	15/12/2025	711,384	0.02%
Oesterreichische Kontrollbank AG	\$120,000	4.13%	20/1/2026	118,475	0.00%
Oesterreichische Kontrollbank AG	\$160,000	5.00%	23/10/2026	160,831	0.00%
Oesterreichische Kontrollbank AG	\$373,000	4.75%	21/5/2027	374,055	0.01%
Oesterreichische Kontrollbank AG	\$1,000,000	3.63%	9/9/2027	969,866	0.02%
Oesterreichische Kontrollbank AG	\$300,000	4.25%	1/3/2028	296,250	0.01%
Oesterreichische Kontrollbank AG	\$150,000	4.13%	18/1/2029	147,681	0.00%
OMV AG^	€300,000	6.25%	Perpetual	329,272	0.01%
OMV AG	€800,000	3.50%	27/9/2027	861,046	0.02%
Raiffeisen Bank International AG	€500,000	5.75%	27/1/2028	565,598	0.01%
Raiffeisen Bank International AG^	€100,000	6.00%	15/9/2028	111,335	0.00%
Raiffeisen Bank International AG^	€600,000	4.63%	21/8/2029	640,465	0.01%
Raiffeisen Bank International AG^	€400,000	4.50%	31/5/2030	433,478	0.01%
Raiffeisen Bank International AG^	€100,000	7.38%	20/12/2032	111,733	0.00%
Raiffeisen Bank International AG^	€200,000	1.38%	17/6/2033	178,730	0.00%
Republic of Austria Government Bond	€2,000,000	4.85%	15/3/2026	2,202,300	0.05%
Republic of Austria Government Bond	€4,000,000	2.00%	15/7/2026	4,198,168	0.09%
Republic of Austria Government Bond	€6,000,000	0.75%	20/10/2026	6,114,701	0.13%
Republic of Austria Government Bond	€1,500,000	0.50%	20/4/2027	1,501,835	0.03%
Republic of Austria Government Bond	€2,000,000	6.25%	15/7/2027	2,343,328	0.05%
Republic of Austria Government Bond	€2,000,000	0.75%	20/2/2028	1,986,293	0.04%
Republic of Austria Government Bond	€5,000,000	0.50%	20/2/2029	4,811,470	0.10%
Telekom Finanzmanagement GmbH	€200,000	1.50%	7/12/2026	205,206	0.00%
UniCredit Bank Austria AG	€1,000,000	2.88%	10/11/2028	1,053,772	0.02%
				37,396,173	0.79%
Bahrain 0.00% (31 December 2023: 0.00%)					
Gulf International Bank BSC	\$200,000	2.38%	23/9/2025	191,456	0.00%
				191,456	0.00%
Belgium 0.60% (31 December 2023: 0.96%)					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$275,000	3.65%	1/2/2026	268,495	0.01%
Anheuser-Busch InBev SA	€300,000	4.00%	24/9/2025	373,990	0.01%
Anheuser-Busch InBev SA	€180,000	2.70%	31/3/2026	190,747	0.00%
Anheuser-Busch InBev SA	€900,000	1.15%	22/1/2027	914,578	0.02%
Anheuser-Busch InBev SA	€800,000	1.13%	1/7/2027	806,606	0.02%
Anheuser-Busch InBev SA	€1,479,000	2.00%	17/3/2028	1,520,706	0.03%
Anheuser-Busch InBev Worldwide, Inc.	\$850,000	4.75%	23/1/2029	845,028	0.02%
Argenta Spaarbank NV^	€400,000	1.00%	13/10/2026	413,007	0.01%
Argenta Spaarbank NV^	€200,000	5.38%	29/11/2027	220,457	0.00%
Belfius Bank SA	€500,000	0.38%	2/9/2025	515,516	0.01%
Belfius Bank SA	€200,000	0.01%	15/10/2025	204,444	0.00%
Belfius Bank SA	€300,000	3.88%	12/6/2028	326,013	0.01%
Cofinimmo SA	€200,000	1.00%	24/1/2028	192,998	0.00%
Crelan SA	€200,000	5.75%	26/1/2028	225,842	0.01%
Elia Transmission Belgium SA	€500,000	1.38%	14/1/2026	518,258	0.01%
Euroclear Bank SA	€200,000	0.13%	7/7/2025	206,898	0.00%
Euroclear Bank SA	€200,000	3.63%	13/10/2027	215,805	0.00%
ING Belgium SA	€3,300,000	3.38%	31/5/2027	3,548,277	0.07%
KBC Group NV^	€300,000	0.25%	1/3/2027	303,468	0.01%
KBC Group NV^	€400,000	0.13%	14/1/2029	377,872	0.01%
KBC Group NV^	\$300,000	5.80%	19/1/2029	302,135	0.01%
Kingdom of Belgium Government Bond	€3,000,000	1.00%	22/6/2026	3,093,804	0.07%
Kingdom of Belgium Government Bond	€2,300,000	0.80%	22/6/2027	2,323,183	0.05%
Kingdom of Belgium Government Bond	€8,000,000	0.00%	22/10/2027	7,815,091	0.16%
Kingdom of Belgium Government Bond	€2,500,000	0.80%	22/6/2028	2,479,175	0.05%
Region Wallonne Belgium	€300,000	0.25%	3/5/2026	303,365	0.01%
VGP NV	€200,000	1.63%	17/1/2027	197,976	0.00%
				28,703,734	0.60%
Bermuda 0.01% (31 December 2023: 0.01%)					
Athora Holding Ltd.	€200,000	6.63%	16/6/2028	226,201	0.01%
Bermuda Government International Bond	\$200,000	3.72%	25/1/2027	190,679	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Triton Container International Ltd.	\$125,000	2.05%	15/4/2026	116,603	0.00%
				533,483	0.01%
Brazil 0.02% (31 December 2023: 0.02%)					
Gerdau Trade, Inc.	\$200,000	4.88%	24/10/2027	197,361	0.00%
Suzano Austria GmbH	\$200,000	5.75%	14/7/2026	200,607	0.01%
Suzano Austria GmbH	\$500,000	6.00%	15/1/2029	498,635	0.01%
Suzano International Finance BV	\$150,000	5.50%	17/1/2027	148,947	0.00%
Vale Overseas Ltd.	\$100,000	6.25%	10/8/2026	102,037	0.00%
				1,147,587	0.02%
Bulgaria 0.08% (31 December 2023: 0.01%)					
Bulgaria Government International Bond	€500,000	3.00%	21/3/2028	529,753	0.01%
Bulgaria Government International Bond	€2,900,000	4.13%	23/9/2029	3,181,359	0.07%
				3,711,112	0.08%
Canada 4.34% (31 December 2023: 4.69%)					
407 International, Inc.	CAD200,000	4.22%	14/2/2028	144,843	0.00%
AIMCo Realty Investors LP	CAD105,000	3.37%	1/6/2027	74,435	0.00%
AIMCo Realty Investors LP	CAD130,000	3.04%	1/6/2028	90,093	0.00%
Alectra, Inc.	CAD200,000	2.49%	17/5/2027	138,784	0.00%
Algonquin Power & Utilities Corp.	\$200,000	5.37%	15/6/2026	199,046	0.00%
Algonquin Power Co.	CAD200,000	4.09%	17/2/2027	142,994	0.00%
Algonquin Power Co.	CAD420,000	4.60%	29/1/2029	302,564	0.01%
Alimentation Couche-Tard, Inc.	\$360,000	3.55%	26/7/2027	342,462	0.01%
AltaGas Ltd.	CAD100,000	4.64%	15/5/2026	72,743	0.00%
AltaGas Ltd.	CAD400,000	2.08%	30/5/2028	264,515	0.01%
Antares Holdings LP	\$250,000	7.95%	11/8/2028	259,092	0.01%
ARC Resources Ltd.	CAD460,000	2.35%	10/3/2026	323,095	0.01%
Athene Global Funding	CAD100,000	2.47%	9/6/2028	66,871	0.00%
Bank of Montreal	\$500,000	3.75%	25/7/2025	491,845	0.01%
Bank of Montreal	\$200,000	5.92%	25/9/2025	200,960	0.01%
Bank of Montreal	CAD265,000	1.76%	10/3/2026	185,187	0.00%
Bank of Montreal	€1,900,000	1.00%	5/4/2026	1,956,468	0.04%
Bank of Montreal	CAD275,000	1.55%	28/5/2026	190,293	0.00%
Bank of Montreal	\$150,000	5.30%	5/6/2026	149,876	0.00%
Bank of Montreal	£400,000	1.00%	9/9/2026	463,578	0.01%
Bank of Montreal	CAD375,000	2.70%	9/12/2026	263,922	0.01%
Bank of Montreal [^]	\$800,000	0.95%	22/1/2027	747,302	0.02%
Bank of Montreal	\$300,000	2.65%	8/3/2027	281,282	0.01%
Bank of Montreal	CAD200,000	3.65%	1/4/2027	142,856	0.00%
Bank of Montreal	CAD275,000	4.31%	1/6/2027	199,666	0.01%
Bank of Montreal	\$100,000	4.70%	14/9/2027	98,693	0.00%
Bank of Montreal	CAD410,000	4.71%	7/12/2027	301,052	0.01%
Bank of Montreal	\$125,000	5.20%	1/2/2028	125,172	0.00%
Bank of Montreal	CAD800,000	3.19%	1/3/2028	563,899	0.01%
Bank of Montreal	CAD400,000	5.04%	29/5/2028	297,144	0.01%
Bank of Montreal	\$250,000	4.69%	28/6/2028	248,700	0.01%
Bank of Montreal	\$200,000	5.72%	25/9/2028	204,052	0.01%
Bank of Montreal	CAD390,000	4.54%	18/12/2028	284,266	0.01%
Bank of Montreal [^]	CAD475,000	1.93%	22/7/2031	327,208	0.01%
Bank of Montreal [^]	CAD150,000	6.53%	27/10/2032	115,029	0.00%
Bank of Montreal [^]	\$250,000	3.80%	15/12/2032	235,165	0.01%
Bank of Nova Scotia	\$250,000	3.19%	3/6/2025	244,928	0.01%
Bank of Nova Scotia	\$333,000	4.50%	16/12/2025	327,781	0.01%
Bank of Nova Scotia	\$706,000	2.70%	3/8/2026	668,819	0.01%
Bank of Nova Scotia	\$850,000	1.19%	13/10/2026	780,574	0.02%
Bank of Nova Scotia	CAD400,000	1.85%	2/11/2026	274,896	0.01%
Bank of Nova Scotia	CAD425,000	2.62%	2/12/2026	298,620	0.01%
Bank of Nova Scotia	\$300,000	1.95%	2/2/2027	276,709	0.01%
Bank of Nova Scotia	CAD750,000	2.95%	8/3/2027	525,961	0.01%
Bank of Nova Scotia	\$425,000	2.17%	9/3/2027	395,753	0.01%
Bank of Nova Scotia	\$300,000	2.95%	11/3/2027	283,056	0.01%
Bank of Nova Scotia	\$90,000	5.40%	4/6/2027	90,441	0.00%
Bank of Nova Scotia	CAD480,000	1.40%	1/11/2027	319,689	0.01%
Bank of Nova Scotia	€1,180,000	3.25%	18/1/2028	1,263,437	0.03%
Bank of Nova Scotia	CAD415,000	3.10%	2/2/2028	291,900	0.01%
Bank of Nova Scotia	CAD575,000	4.68%	1/2/2029	421,392	0.01%
Bank of Nova Scotia	\$455,000	5.45%	1/8/2029	459,371	0.01%
Bank of Nova Scotia [^]	CAD375,000	3.93%	3/5/2032	267,049	0.01%
BCI QuadReal Realty	CAD135,000	1.07%	4/2/2026	93,392	0.00%
bcIMC Realty Corp.	CAD200,000	3.00%	31/3/2027	140,690	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD140,000	3.55%	2/3/2026	100,422	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD200,000	2.90%	12/8/2026	141,230	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bell Telephone Co. of Canada or Bell Canada	CAD455,000	3.60%	29/9/2027	322,674	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD565,000	5.25%	15/3/2029	422,272	0.01%
Brookfield Corp.	CAD320,000	4.82%	28/1/2026	233,911	0.01%
Brookfield Finance, Inc.	\$300,000	3.90%	25/1/2028	286,183	0.01%
Brookfield Finance, Inc.	\$375,000	4.85%	29/3/2029	368,394	0.01%
Brookfield Infrastructure Finance ULC	CAD85,000	5.62%	14/11/2027	63,915	0.00%
Brookfield Renewable Partners ULC	CAD280,000	4.25%	15/1/2029	201,357	0.01%
Bruce Power LP	CAD95,000	3.97%	23/6/2026	68,557	0.00%
Bruce Power LP	CAD80,000	4.70%	21/12/2027	58,776	0.00%
CAE, Inc.	CAD100,000	5.54%	12/6/2028	74,268	0.00%
Cameco Corp.	CAD90,000	2.95%	21/10/2027	62,633	0.00%
Canada Government International Bond	\$700,000	0.75%	19/5/2026	649,652	0.01%
Canada Government International Bond	\$1,300,000	3.75%	26/4/2028	1,264,868	0.03%
Canada Government International Bond	\$425,000	4.63%	30/4/2029	428,252	0.01%
Canada Housing Trust No 1	CAD2,785,000	1.95%	15/12/2025	1,971,648	0.04%
Canada Housing Trust No 1	CAD870,000	2.25%	15/12/2025	618,564	0.01%
Canada Housing Trust No 1	CAD2,200,000	1.25%	15/6/2026	1,525,459	0.03%
Canada Housing Trust No 1	CAD1,855,000	1.90%	15/9/2026	1,297,865	0.03%
Canada Housing Trust No 1	CAD1,000,000	1.10%	15/12/2026	683,564	0.02%
Canada Housing Trust No 1	CAD950,000	1.55%	15/12/2026	656,632	0.01%
Canada Housing Trust No 1	CAD3,825,000	2.35%	15/6/2027	2,682,874	0.06%
Canada Housing Trust No 1	CAD1,025,000	3.80%	15/6/2027	749,010	0.02%
Canada Housing Trust No 1	CAD1,875,000	3.60%	15/12/2027	1,362,768	0.03%
Canada Housing Trust No 1	CAD1,000,000	2.65%	15/3/2028	703,477	0.02%
Canada Housing Trust No 1	CAD1,350,000	3.10%	15/6/2028	963,930	0.02%
Canada Housing Trust No 1	CAD1,000,000	3.95%	15/6/2028	736,659	0.02%
Canada Housing Trust No 1	CAD1,300,000	4.25%	15/12/2028	971,215	0.02%
Canada Housing Trust No 1	CAD1,255,000	3.70%	15/6/2029	917,521	0.02%
Canada Post Corp.	CAD100,000	4.08%	16/7/2025	72,890	0.00%
Canadian Government Bond	CAD8,030,000	3.50%	1/8/2025	5,818,019	0.12%
Canadian Government Bond	CAD2,000,000	3.00%	1/10/2025	1,440,035	0.03%
Canadian Government Bond	CAD3,910,000	4.50%	1/11/2025	2,868,059	0.06%
Canadian Government Bond	CAD6,530,000	4.50%	1/2/2026	4,801,033	0.10%
Canadian Government Bond	CAD2,590,000	0.25%	1/3/2026	1,780,109	0.04%
Canadian Government Bond	CAD10,940,000	4.00%	1/5/2026	7,997,575	0.17%
Canadian Government Bond	CAD1,020,000	1.50%	1/6/2026	713,143	0.02%
Canadian Government Bond	CAD5,140,000	2.75%	1/9/2027	3,660,492	0.08%
Canadian Government Bond	CAD3,065,000	3.50%	1/3/2028	2,234,981	0.05%
Canadian Government Bond	CAD2,000,000	2.00%	1/6/2028	1,383,022	0.03%
Canadian Government Bond	CAD9,480,000	3.25%	1/9/2028	6,855,305	0.15%
Canadian Government Bond	CAD3,796,000	4.00%	1/3/2029	2,834,086	0.06%
Canadian Imperial Bank of Commerce	\$500,000	0.95%	23/10/2025	471,962	0.01%
Canadian Imperial Bank of Commerce	CAD225,000	1.10%	19/1/2026	156,135	0.00%
Canadian Imperial Bank of Commerce	\$250,000	1.25%	22/6/2026	231,466	0.01%
Canadian Imperial Bank of Commerce	\$800,000	1.15%	8/7/2026	740,490	0.02%
Canadian Imperial Bank of Commerce	CAD470,000	1.70%	15/7/2026	325,342	0.01%
Canadian Imperial Bank of Commerce	\$100,000	5.62%	17/7/2026	100,504	0.00%
Canadian Imperial Bank of Commerce	CAD875,000	2.25%	7/1/2027	604,630	0.01%
Canadian Imperial Bank of Commerce	\$300,000	3.45%	7/4/2027	287,069	0.01%
Canadian Imperial Bank of Commerce	\$145,000	5.24%	28/6/2027	144,782	0.00%
Canadian Imperial Bank of Commerce	CAD690,000	4.95%	29/6/2027	509,625	0.01%
Canadian Imperial Bank of Commerce	CAD400,000	5.05%	7/10/2027	296,351	0.01%
Canadian Imperial Bank of Commerce	\$215,000	5.00%	28/4/2028	213,370	0.01%
Canadian Imperial Bank of Commerce	\$300,000	4.41%	8/6/2028	295,500	0.01%
Canadian Imperial Bank of Commerce	\$100,000	5.99%	3/10/2028	102,777	0.00%
Canadian Imperial Bank of Commerce	\$275,000	5.26%	8/4/2029	274,455	0.01%
Canadian Imperial Bank of Commerce^	CAD205,000	2.01%	21/7/2030	145,218	0.00%
Canadian Imperial Bank of Commerce^	CAD145,000	1.96%	21/4/2031	100,445	0.00%
Canadian Imperial Bank of Commerce^	CAD300,000	4.20%	7/4/2032	215,234	0.01%
Canadian Imperial Bank of Commerce^	CAD135,000	5.33%	20/1/2033	99,837	0.00%
Canadian Imperial Bank of Commerce^	CAD70,000	5.35%	20/4/2033	51,855	0.00%
Canadian Imperial Bank of Commerce^	CAD430,000	5.30%	16/1/2034	318,126	0.01%
Canadian Imperial Bank of Commerce^	CAD145,000	4.90%	12/6/2034	105,573	0.00%
Canadian National Railway Co.	CAD250,000	2.80%	22/9/2025	178,470	0.00%
Canadian National Railway Co.	CAD280,000	3.00%	8/2/2029	193,797	0.00%
Canadian Natural Resources Ltd.	\$105,000	2.05%	15/7/2025	101,173	0.00%
Canadian Natural Resources Ltd.	CAD175,000	3.42%	1/12/2026	124,717	0.00%
Canadian Natural Resources Ltd.	\$240,000	3.85%	1/6/2027	230,849	0.01%
Canadian Pacific Railway Co.	\$400,000	1.75%	2/12/2026	369,039	0.01%
Canadian Pacific Railway Co.	CAD225,000	2.54%	28/2/2028	154,348	0.00%
Canadian Pacific Railway Co.	CAD280,000	3.15%	13/3/2029	194,044	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian Western Bank	CAD90,000	1.93%	16/4/2026	62,742	0.00%
Canadian Western Bank	CAD200,000	5.15%	2/9/2027	148,975	0.00%
Canadian Western Bank	CAD195,000	1.82%	16/12/2027	130,812	0.00%
Capital Power Corp.	CAD55,000	4.99%	23/1/2026	40,146	0.00%
CCL Industries, Inc.	\$150,000	3.25%	1/10/2026	141,972	0.00%
CDP Financial, Inc.	\$925,000	4.50%	13/2/2026	917,021	0.02%
CDP Financial, Inc.	\$250,000	1.00%	26/5/2026	232,040	0.01%
CDP Financial, Inc.	\$650,000	1.75%	1/2/2027	601,833	0.01%
CDP Financial, Inc.	€400,000	1.13%	6/4/2027	405,294	0.01%
CDP Financial, Inc.	\$300,000	4.25%	25/7/2028	295,000	0.01%
CDP Financial, Inc.	€866,000	3.00%	11/4/2029	923,341	0.02%
Cenovus Energy, Inc.	CAD300,000	3.60%	10/3/2027	213,917	0.01%
Cenovus Energy, Inc.	\$65,000	4.25%	15/4/2027	63,176	0.00%
Cenovus Energy, Inc.	CAD180,000	3.50%	7/2/2028	126,807	0.00%
Central 1 Credit Union	CAD130,000	5.42%	29/9/2025	95,357	0.00%
Central 1 Credit Union [^]	CAD85,000	2.39%	30/6/2031	58,492	0.00%
CGI, Inc.	\$125,000	1.45%	14/9/2026	114,553	0.00%
Choice Properties	CAD165,000	4.06%	24/11/2025	119,195	0.00%
Choice Properties	CAD55,000	2.85%	21/5/2027	38,270	0.00%
Choice Properties	CAD200,000	4.18%	8/3/2028	143,643	0.00%
Choice Properties	CAD150,000	3.53%	11/6/2029	103,453	0.00%
CI Financial Corp.	CAD140,000	7.00%	2/12/2025	103,837	0.00%
City of Montreal Canada	CAD100,000	2.75%	1/9/2026	71,001	0.00%
City of Montreal Canada	CAD185,000	3.00%	1/9/2027	131,239	0.00%
City of Toronto Canada	CAD275,000	2.40%	7/6/2027	192,496	0.00%
CPPIB Capital, Inc.	\$250,000	0.38%	29/7/2025	237,485	0.01%
CPPIB Capital, Inc.	£626,000	4.38%	2/3/2026	786,243	0.02%
CPPIB Capital, Inc.	\$250,000	0.88%	9/9/2026	229,544	0.01%
CPPIB Capital, Inc.	\$250,000	4.38%	30/1/2027	247,411	0.01%
CPPIB Capital, Inc.	\$1,050,000	3.25%	15/6/2027	1,006,999	0.02%
CPPIB Capital, Inc.	AUD1,050,000	4.45%	1/9/2027	696,902	0.02%
CPPIB Capital, Inc.	CAD750,000	3.25%	8/3/2028	536,791	0.01%
CPPIB Capital, Inc.	AUD669,000	4.20%	2/5/2028	438,830	0.01%
CPPIB Capital, Inc.	CAD475,000	3.00%	15/6/2028	336,514	0.01%
CPPIB Capital, Inc.	\$300,000	4.25%	20/7/2028	295,557	0.01%
CPPIB Capital, Inc.	CAD645,000	3.60%	2/6/2029	466,567	0.01%
CPPIB Capital, Inc.	€1,667,000	3.13%	11/6/2029	1,788,884	0.04%
Daimler Truck Finance Canada, Inc.	CAD435,000	5.18%	19/9/2025	318,771	0.01%
Dollarama, Inc.	CAD340,000	1.87%	8/7/2026	235,837	0.01%
Dream Industrial	CAD300,000	1.66%	22/12/2025	209,349	0.01%
Dream Industrial	CAD370,000	3.97%	13/4/2026	265,935	0.01%
Dream Industrial	CAD110,000	2.06%	17/6/2027	74,089	0.00%
Dream Summit Industrial LP	CAD80,000	1.82%	1/4/2026	55,446	0.00%
Dream Summit Industrial LP	CAD90,000	2.44%	14/7/2028	59,859	0.00%
Element Fleet Management Corp.	\$200,000	6.27%	26/6/2026	202,153	0.01%
Element Fleet Management Corp.	\$125,000	6.32%	4/12/2028	129,225	0.00%
Emera US Finance LP	\$150,000	3.55%	15/6/2026	143,792	0.00%
Empire Life Insurance Co. [^]	CAD315,000	2.02%	24/9/2031	215,170	0.01%
Enbridge Gas, Inc.	CAD100,000	3.31%	11/9/2025	71,825	0.00%
Enbridge Gas, Inc.	CAD100,000	2.50%	5/8/2026	70,054	0.00%
Enbridge Gas, Inc.	CAD140,000	2.88%	22/11/2027	97,562	0.00%
Enbridge Pipelines, Inc.	CAD125,000	3.45%	29/9/2025	89,783	0.00%
Enbridge Pipelines, Inc.	CAD100,000	3.00%	10/8/2026	70,757	0.00%
Enbridge Pipelines, Inc.	CAD150,000	3.52%	22/2/2029	104,555	0.00%
Enbridge, Inc.	\$400,000	1.60%	4/10/2026	368,220	0.01%
Enbridge, Inc.	\$100,000	5.90%	15/11/2026	101,140	0.00%
Enbridge, Inc.	\$485,000	4.25%	1/12/2026	473,491	0.01%
Enbridge, Inc.	\$150,000	5.25%	5/4/2027	150,025	0.00%
Enbridge, Inc.	CAD250,000	3.20%	8/6/2027	175,911	0.00%
Enbridge, Inc.	\$200,000	3.70%	15/7/2027	191,616	0.00%
Enbridge, Inc.	CAD125,000	5.70%	9/11/2027	94,332	0.00%
Enbridge, Inc.	CAD325,000	4.90%	26/5/2028	240,048	0.01%
Enbridge, Inc.	\$150,000	6.00%	15/11/2028	154,459	0.00%
Enbridge, Inc.	\$150,000	5.30%	5/4/2029	150,244	0.00%
EPCOR Utilities, Inc.	CAD405,000	6.80%	28/6/2029	325,208	0.01%
Equitable Bank	CAD65,000	1.88%	26/11/2025	45,450	0.00%
Export Development Canada	\$675,000	3.38%	26/8/2025	662,178	0.01%
Export Development Canada	€1,000,000	0.25%	7/3/2026	1,020,455	0.02%
Export Development Canada	\$625,000	4.38%	29/6/2026	619,612	0.01%
Export Development Canada	\$550,000	3.00%	25/5/2027	525,830	0.01%
Export Development Canada	\$400,000	3.88%	14/2/2028	390,924	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Export Development Canada	£1,540,000	3.88%	3/10/2028	1,913,978	0.04%
Export Development Canada	€1,000,000	2.63%	18/1/2029	1,054,232	0.02%
Export Development Canada	\$650,000	4.13%	13/2/2029	640,432	0.01%
Fairfax Financial Holdings Ltd.	CAD165,000	4.25%	6/12/2027	118,562	0.00%
Fairfax Financial Holdings Ltd.	\$275,000	4.85%	17/4/2028	269,986	0.01%
Fairfax Financial Holdings Ltd.	CAD150,000	4.23%	14/6/2029	106,778	0.00%
Federation des Caisses Desjardins du Quebec	\$200,000	4.40%	23/8/2025	197,669	0.00%
Federation des Caisses Desjardins du Quebec	€1,900,000	0.01%	24/9/2025	1,952,566	0.04%
Federation des Caisses Desjardins du Quebec	CAD155,000	5.20%	1/10/2025	113,705	0.00%
Federation des Caisses Desjardins du Quebec	CAD130,000	1.09%	21/1/2026	90,175	0.00%
Federation des Caisses Desjardins du Quebec	CAD300,000	1.59%	10/9/2026	206,431	0.01%
Federation des Caisses Desjardins du Quebec	\$250,000	1.20%	14/10/2026	229,571	0.01%
Federation des Caisses Desjardins du Quebec	CAD200,000	4.41%	19/5/2027	145,498	0.00%
Federation des Caisses Desjardins du Quebec	\$300,000	4.55%	23/8/2027	293,494	0.01%
Federation des Caisses Desjardins du Quebec	\$200,000	5.70%	14/3/2028	202,094	0.01%
Federation des Caisses Desjardins du Quebec	CAD200,000	5.48%	16/8/2028	151,074	0.00%
Federation des Caisses Desjardins du Quebec	CAD350,000	5.47%	17/11/2028	264,350	0.01%
Federation des Caisses Desjardins du Quebec^	CAD215,000	1.99%	28/5/2031	148,791	0.00%
Federation des Caisses Desjardins du Quebec^	CAD200,000	5.04%	23/8/2032	146,593	0.00%
Federation des Caisses Desjardins du Quebec^	CAD150,000	5.28%	15/5/2034	110,830	0.00%
Finning International, Inc.	CAD100,000	4.45%	16/5/2028	72,619	0.00%
First Capital	CAD40,000	4.32%	31/7/2025	28,966	0.00%
First Capital	CAD435,000	3.60%	6/5/2026	309,689	0.01%
First Capital	CAD135,000	3.75%	12/7/2027	95,138	0.00%
Ford Credit Canada Co.	CAD255,000	6.78%	15/9/2025	189,737	0.00%
Ford Credit Canada Co.	CAD110,000	7.00%	10/2/2026	82,567	0.00%
Ford Credit Canada Co.	CAD140,000	2.96%	16/9/2026	97,892	0.00%
Ford Credit Canada Co.	CAD280,000	5.44%	9/2/2029	206,828	0.01%
Fortis, Inc.	\$225,000	3.06%	4/10/2026	213,468	0.01%
Fortis, Inc.	CAD145,000	2.18%	15/5/2028	97,876	0.00%
General Motors Financial of Canada Ltd.	CAD105,000	5.20%	9/2/2028	77,629	0.00%
Gibson Energy, Inc.	CAD155,000	2.45%	14/7/2025	110,458	0.00%
Government of Newfoundland & Labrador	CAD200,000	3.00%	2/6/2026	143,206	0.00%
Government of Newfoundland & Labrador	CAD215,000	1.25%	2/6/2027	145,518	0.00%
Government of Newfoundland & Labrador	CAD305,000	3.85%	17/10/2027	222,424	0.01%
Government of Newfoundland & Labrador	CAD300,000	2.85%	2/6/2028	210,625	0.01%
Government of Newfoundland & Labrador	CAD450,000	2.85%	2/6/2029	313,044	0.01%
Granite Holdings LP	CAD95,000	3.06%	4/6/2027	66,198	0.00%
Granite Holdings LP	CAD100,000	2.19%	30/8/2028	65,838	0.00%
Greater Toronto Airports Authority	CAD155,000	2.73%	3/4/2029	106,459	0.00%
Great-West Lifeco, Inc.	CAD95,000	3.34%	28/2/2028	67,184	0.00%
H&R	CAD200,000	2.63%	19/2/2027	137,087	0.00%
Home Trust Co.	CAD345,000	5.76%	19/5/2026	253,748	0.01%
Honda Canada Finance, Inc.	CAD125,000	1.34%	17/3/2026	86,485	0.00%
Honda Canada Finance, Inc.	CAD145,000	4.87%	23/9/2027	106,947	0.00%
Honda Canada Finance, Inc.	CAD150,000	1.65%	25/2/2028	99,299	0.00%
Honda Canada Finance, Inc.	CAD410,000	4.90%	21/2/2029	303,283	0.01%
Hydro One, Inc.	CAD170,000	4.91%	27/1/2028	126,682	0.00%
Hyundai Capital Canada, Inc.	CAD300,000	2.01%	12/5/2026	208,456	0.01%
Hyundai Capital Canada, Inc.	CAD95,000	5.57%	8/3/2028	71,353	0.00%
iA Financial Corp., Inc.^	CAD100,000	3.07%	24/9/2031	70,355	0.00%
iA Financial Corp., Inc.^	CAD100,000	3.19%	25/2/2032	70,018	0.00%
iA Financial Corp., Inc.^	CAD100,000	5.69%	20/6/2033	75,086	0.00%
IGM Financial, Inc.	CAD75,000	3.44%	26/1/2027	53,243	0.00%
Intact Financial Corp.	CAD105,000	2.85%	7/6/2027	73,622	0.00%
Intact Financial Corp.	CAD220,000	2.18%	18/5/2028	148,847	0.00%
Inter Pipeline Ltd.	CAD200,000	3.48%	16/12/2026	141,243	0.00%
Inter Pipeline Ltd.	CAD130,000	4.23%	1/6/2027	92,906	0.00%
Inter Pipeline Ltd.	CAD140,000	5.76%	17/2/2028	104,572	0.00%
John Deere Financial, Inc.	CAD250,000	4.95%	14/6/2027	185,300	0.00%
John Deere Financial, Inc.	CAD435,000	2.81%	19/1/2029	297,132	0.01%
Laurentian Bank of Canada	CAD210,000	4.60%	2/9/2025	152,570	0.00%
Magna International, Inc.	\$350,000	5.05%	14/3/2029	349,483	0.01%
Manulife Bank of Canada	CAD115,000	1.34%	26/2/2026	79,812	0.00%
Manulife Bank of Canada	CAD225,000	2.86%	16/2/2027	157,980	0.00%
Manulife Bank of Canada	CAD290,000	4.55%	8/3/2029	212,170	0.01%
Manulife Financial Corp.	\$367,000	2.48%	19/5/2027	340,012	0.01%
Manulife Financial Corp.^	\$150,000	4.06%	24/2/2032	143,705	0.00%
Manulife Financial Corp.^	CAD250,000	5.41%	10/3/2033	186,455	0.00%
Manulife Financial Corp.^	CAD145,000	5.05%	23/2/2034	106,825	0.00%
Metro, Inc.	CAD100,000	3.39%	6/12/2027	70,619	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Metropolitan Life Global Funding I	CAD105,000	5.18%	15/6/2026	77,465	0.00%
Municipal Finance Authority of British Columbia	CAD170,000	2.65%	2/10/2025	121,686	0.00%
Municipal Finance Authority of British Columbia	CAD155,000	2.50%	19/4/2026	110,088	0.00%
Municipal Finance Authority of British Columbia	CAD200,000	3.35%	1/6/2027	143,846	0.00%
Municipal Finance Authority of British Columbia	CAD290,000	4.95%	1/12/2027	218,960	0.01%
Muskkrat Falls/Labrador Transmission Assets Funding Trust	CAD590,000	3.63%	1/6/2029	428,378	0.01%
National Bank of Canada	CAD475,000	1.53%	15/6/2026	328,377	0.01%
National Bank of Canada^	CAD370,000	1.57%	18/8/2026	260,793	0.01%
National Bank of Canada	€1,400,000	0.13%	27/1/2027	1,383,093	0.03%
National Bank of Canada	\$250,000	2.90%	6/4/2027	236,897	0.01%
National Bank of Canada	CAD360,000	5.22%	14/6/2028	269,124	0.01%
National Bank of Canada	\$250,000	5.60%	18/12/2028	252,434	0.01%
National Bank of Canada	CAD405,000	5.02%	1/2/2029	300,953	0.01%
National Bank of Canada^	CAD195,000	5.43%	16/8/2032	144,506	0.00%
National Bank of Canada^	CAD140,000	5.28%	15/2/2034	103,427	0.00%
NAV Canada	CAD255,000	0.94%	9/2/2026	176,442	0.00%
Nissan Canada, Inc.	CAD150,000	2.10%	22/9/2025	105,657	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD75,000	3.20%	24/4/2026	53,535	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD200,000	2.00%	1/12/2026	137,914	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD150,000	2.80%	1/6/2027	104,792	0.00%
Nutrien Ltd.	\$150,000	5.95%	7/11/2025	150,863	0.00%
Nutrien Ltd.	\$150,000	4.00%	15/12/2026	145,108	0.00%
Nutrien Ltd.	\$125,000	5.20%	21/6/2027	124,872	0.00%
Nutrien Ltd.	\$575,000	4.90%	27/3/2028	568,306	0.01%
Nutrien Ltd.	\$675,000	4.20%	1/4/2029	645,700	0.01%
OMERS Finance Trust	\$250,000	1.10%	26/3/2026	233,704	0.01%
OMERS Finance Trust	CAD200,000	1.55%	21/4/2027	136,628	0.00%
OMERS Finance Trust	\$250,000	4.00%	20/4/2028	243,142	0.01%
OMERS Finance Trust	€577,000	3.13%	25/1/2029	613,931	0.01%
OMERS Realty Corp.	CAD100,000	3.24%	4/10/2027	70,443	0.00%
Ontario Electricity Financial Corp.	CAD100,000	8.25%	22/6/2026	78,737	0.00%
Ontario Power Generation, Inc.	CAD115,000	1.17%	22/4/2026	79,042	0.00%
Ontario Power Generation, Inc.	CAD110,000	3.32%	4/10/2027	77,792	0.00%
Ontario Teachers' Finance Trust	£100,000	1.13%	15/5/2026	118,097	0.00%
Ontario Teachers' Finance Trust	\$500,000	0.88%	21/9/2026	458,291	0.01%
Ontario Teachers' Finance Trust	\$850,000	3.00%	13/4/2027	810,160	0.02%
Ontario Teachers' Finance Trust	\$425,000	4.25%	25/4/2028	417,498	0.01%
Ontario Teachers' Finance Trust	\$250,000	4.63%	10/4/2029	249,186	0.01%
OPB Finance Trust	CAD100,000	2.95%	2/2/2026	71,502	0.00%
OPB Finance Trust	CAD150,000	2.98%	25/1/2027	106,289	0.00%
Open Text Corp.	\$200,000	6.90%	1/12/2027	206,392	0.01%
Pembina Pipeline Corp.	CAD100,000	3.71%	11/8/2026	71,683	0.00%
Pembina Pipeline Corp.	CAD200,000	4.24%	15/6/2027	144,569	0.00%
Pembina Pipeline Corp.	CAD200,000	4.02%	27/3/2028	142,948	0.00%
Primaris	CAD100,000	5.93%	29/3/2028	74,754	0.00%
Province of Alberta Canada	CAD675,000	2.20%	1/6/2026	476,782	0.01%
Province of Alberta Canada	\$500,000	2.05%	17/8/2026	471,780	0.01%
Province of Alberta Canada	CAD1,390,000	2.55%	1/6/2027	979,344	0.02%
Province of Alberta Canada	\$500,000	3.30%	15/3/2028	476,646	0.01%
Province of Alberta Canada	CAD620,000	2.90%	1/12/2028	436,625	0.01%
Province of Alberta Canada	CAD145,000	4.10%	1/6/2029	107,407	0.00%
Province of Alberta Canada	\$260,000	4.50%	26/6/2029	258,911	0.01%
Province of Alberta Canada	€775,000	3.13%	16/10/2034	818,477	0.02%
Province of British Columbia Canada	\$522,000	2.25%	2/6/2026	496,612	0.01%
Province of British Columbia Canada	CAD590,000	2.30%	18/6/2026	417,341	0.01%
Province of British Columbia Canada	\$200,000	0.90%	20/7/2026	184,596	0.00%
Province of British Columbia Canada	CAD615,000	2.55%	18/6/2027	433,173	0.01%
Province of British Columbia Canada	\$300,000	4.80%	15/11/2028	302,096	0.01%
Province of British Columbia Canada	CAD155,000	2.95%	18/12/2028	109,371	0.00%
Province of British Columbia Canada	\$800,000	4.90%	24/4/2029	809,524	0.02%
Province of Manitoba Canada	CAD150,000	4.40%	5/9/2025	109,691	0.00%
Province of Manitoba Canada	CAD710,000	2.55%	2/6/2026	504,628	0.01%
Province of Manitoba Canada	\$529,000	2.13%	22/6/2026	501,060	0.01%
Province of Manitoba Canada	CAD275,000	2.60%	2/6/2027	193,929	0.00%
Province of Manitoba Canada	CAD400,000	3.00%	2/6/2028	283,427	0.01%
Province of Manitoba Canada	CAD300,000	2.75%	2/6/2029	208,739	0.01%
Province of New Brunswick Canada	CAD160,000	1.80%	14/8/2025	113,723	0.00%
Province of New Brunswick Canada	CAD215,000	2.60%	14/8/2026	152,590	0.00%
Province of New Brunswick Canada	CAD220,000	2.35%	14/8/2027	153,605	0.00%
Province of Nova Scotia Canada	CAD1,500,000	2.10%	1/6/2027	1,043,132	0.02%
Province of Ontario Canada	CAD1,920,000	1.75%	8/9/2025	1,362,023	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of Ontario Canada	\$700,000	1.05%	14/4/2026	653,767	0.01%
Province of Ontario Canada	CAD3,100,000	2.40%	2/6/2026	2,198,028	0.05%
Province of Ontario Canada	CAD760,000	1.35%	8/9/2026	524,975	0.01%
Province of Ontario Canada	CAD600,000	1.85%	1/2/2027	416,836	0.01%
Province of Ontario Canada	\$1,550,000	3.10%	19/5/2027	1,482,364	0.03%
Province of Ontario Canada	CAD2,550,000	2.60%	2/6/2027	1,799,245	0.04%
Province of Ontario Canada	CAD400,000	1.05%	8/9/2027	268,168	0.01%
Province of Ontario Canada	CAD1,550,000	3.60%	8/3/2028	1,123,699	0.02%
Province of Ontario Canada	CAD2,000,000	2.90%	2/6/2028	1,413,573	0.03%
Province of Ontario Canada	\$400,000	4.20%	18/1/2029	393,096	0.01%
Province of Ontario Canada	CAD625,000	6.50%	8/3/2029	508,993	0.01%
Province of Ontario Canada	CAD500,000	4.00%	8/3/2029	368,581	0.01%
Province of Ontario Canada	CAD750,000	2.70%	2/6/2029	521,185	0.01%
Province of Quebec Canada	CAD735,000	2.60%	6/7/2025	527,942	0.01%
Province of Quebec Canada	\$700,000	0.60%	23/7/2025	667,019	0.01%
Province of Quebec Canada	CAD1,280,000	2.75%	1/9/2025	919,081	0.02%
Province of Quebec Canada	\$1,303,000	2.50%	20/4/2026	1,248,334	0.03%
Province of Quebec Canada	CAD1,800,000	2.50%	1/9/2026	1,275,200	0.03%
Province of Quebec Canada	£800,000	2.25%	15/9/2026	957,195	0.02%
Province of Quebec Canada	CAD1,210,000	2.75%	1/9/2027	856,104	0.02%
Province of Quebec Canada	\$275,000	3.63%	13/4/2028	264,983	0.01%
Province of Quebec Canada	CAD1,295,000	2.75%	1/9/2028	908,442	0.02%
Province of Quebec Canada	\$600,000	4.50%	3/4/2029	596,990	0.01%
Province of Saskatchewan Canada	CAD385,000	0.80%	2/9/2025	270,208	0.01%
Province of Saskatchewan Canada	CAD125,000	2.55%	2/6/2026	88,859	0.00%
Province of Saskatchewan Canada	CAD200,000	2.65%	2/6/2027	141,297	0.00%
Province of Saskatchewan Canada	CAD785,000	5.75%	5/3/2029	620,878	0.01%
PSP Capital, Inc.	CAD395,000	3.00%	5/11/2025	283,754	0.01%
PSP Capital, Inc.	CAD220,000	0.90%	15/6/2026	151,301	0.00%
PSP Capital, Inc.	\$600,000	3.50%	29/6/2027	579,166	0.01%
PSP Capital, Inc.	CAD220,000	1.50%	15/3/2028	147,748	0.00%
PSP Capital, Inc.	AUD1,000,000	4.60%	6/2/2029	663,375	0.01%
PSP Capital, Inc.	CAD645,000	3.75%	15/6/2029	469,459	0.01%
Regional Municipality of York	CAD165,000	2.35%	9/6/2027	115,342	0.00%
Reliance LP	CAD200,000	3.75%	15/3/2026	143,475	0.00%
Reliance LP	CAD160,000	2.67%	1/8/2028	107,145	0.00%
RioCan	CAD300,000	1.97%	15/6/2026	207,475	0.01%
RioCan	CAD100,000	5.61%	6/10/2027	74,235	0.00%
RioCan	CAD155,000	4.63%	1/5/2029	110,557	0.00%
Rogers Communications, Inc.	CAD55,000	3.80%	1/3/2027	39,294	0.00%
Rogers Communications, Inc.	\$200,000	3.20%	15/3/2027	189,764	0.00%
Rogers Communications, Inc.	CAD700,000	3.65%	31/3/2027	498,114	0.01%
Rogers Communications, Inc.	CAD145,000	4.40%	2/11/2028	104,713	0.00%
Rogers Communications, Inc.	\$425,000	5.00%	15/2/2029	419,803	0.01%
Rogers Communications, Inc.	CAD250,000	3.75%	15/4/2029	175,086	0.00%
Rogers Communications, Inc.	CAD310,000	3.25%	1/5/2029	212,006	0.01%
Royal Bank of Canada	\$300,000	3.40%	9/6/2025	294,590	0.01%
Royal Bank of Canada	€3,300,000	0.63%	10/9/2025	3,425,553	0.07%
Royal Bank of Canada	CAD600,000	3.37%	29/9/2025	430,768	0.01%
Royal Bank of Canada	\$175,000	4.88%	12/1/2026	173,739	0.00%
Royal Bank of Canada	\$325,000	4.65%	27/1/2026	320,544	0.01%
Royal Bank of Canada	\$1,200,000	1.20%	27/4/2026	1,115,032	0.02%
Royal Bank of Canada	CAD270,000	1.59%	4/5/2026	187,477	0.00%
Royal Bank of Canada	CAD835,000	1.78%	20/5/2026	581,095	0.01%
Royal Bank of Canada	CAD300,000	5.34%	23/6/2026	221,976	0.01%
Royal Bank of Canada	\$200,000	1.15%	14/7/2026	184,368	0.00%
Royal Bank of Canada	£400,000	1.00%	9/9/2026	463,460	0.01%
Royal Bank of Canada	€900,000	0.01%	14/9/2026	898,480	0.02%
Royal Bank of Canada	\$200,000	1.05%	14/9/2026	183,529	0.00%
Royal Bank of Canada	CAD700,000	5.24%	2/11/2026	518,694	0.01%
Royal Bank of Canada	\$400,000	1.40%	2/11/2026	366,240	0.01%
Royal Bank of Canada	\$300,000	4.85%	14/12/2026	298,960	0.01%
Royal Bank of Canada	CAD800,000	2.33%	28/1/2027	554,123	0.01%
Royal Bank of Canada	\$500,000	2.60%	24/3/2027	470,591	0.01%
Royal Bank of Canada	\$351,000	3.63%	4/5/2027	336,897	0.01%
Royal Bank of Canada	£300,000	3.63%	14/6/2027	362,682	0.01%
Royal Bank of Canada	AUD400,000	4.50%	13/7/2027	263,715	0.01%
Royal Bank of Canada	CAD600,000	4.61%	26/7/2027	440,081	0.01%
Royal Bank of Canada	\$200,000	4.24%	3/8/2027	194,674	0.00%
Royal Bank of Canada	\$175,000	6.00%	1/11/2027	179,372	0.00%
Royal Bank of Canada	\$175,000	4.90%	12/1/2028	173,712	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royal Bank of Canada	CAD465,000	4.64%	17/1/2028	341,479	0.01%
Royal Bank of Canada	£200,000	5.00%	24/1/2028	251,689	0.01%
Royal Bank of Canada	CAD700,000	4.63%	1/5/2028	513,455	0.01%
Royal Bank of Canada	AUD500,000	5.70%	4/10/2028	338,263	0.01%
Royal Bank of Canada	\$150,000	4.95%	1/2/2029	149,362	0.00%
Royal Bank of Canada	€500,000	2.13%	26/4/2029	502,669	0.01%
Royal Bank of Canada^	CAD300,000	2.14%	3/11/2031	206,228	0.01%
Royal Bank of Canada^	CAD275,000	2.94%	3/5/2032	190,969	0.00%
Royal Bank of Canada^	CAD200,000	1.67%	28/1/2033	131,878	0.00%
Royal Bank of Canada^	CAD380,000	5.01%	1/2/2033	278,983	0.01%
Sagen MI Canada, Inc.	CAD200,000	2.96%	1/3/2027	136,860	0.00%
Saputo, Inc.	CAD60,000	3.60%	14/8/2025	43,207	0.00%
Saputo, Inc.	CAD130,000	1.42%	19/6/2026	89,307	0.00%
Saputo, Inc.	CAD200,000	2.24%	16/6/2027	136,939	0.00%
SmartCentres	CAD185,000	1.74%	16/12/2025	128,880	0.00%
SmartCentres	CAD80,000	3.83%	21/12/2027	56,104	0.00%
SmartCentres	CAD65,000	5.35%	29/5/2028	47,820	0.00%
SmartCentres	CAD160,000	2.31%	18/12/2028	103,662	0.00%
Sun Life Financial, Inc.^	CAD125,000	2.46%	18/11/2031	86,839	0.00%
Sun Life Financial, Inc.^	CAD225,000	2.58%	10/5/2032	155,343	0.00%
TELUS Corp.	CAD175,000	3.75%	10/3/2026	125,876	0.00%
TELUS Corp.	CAD165,000	2.75%	8/7/2026	116,204	0.00%
TELUS Corp.	CAD170,000	2.35%	27/1/2028	115,106	0.00%
TELUS Corp.	CAD140,000	4.80%	15/12/2028	102,900	0.00%
TELUS Corp.	CAD155,000	3.30%	2/5/2029	106,674	0.00%
Teranet Holdings LP	CAD290,000	3.72%	23/2/2029	197,166	0.00%
TMX Group Ltd.	CAD135,000	3.78%	5/6/2028	96,483	0.00%
Toromont Industries Ltd.	CAD100,000	3.84%	27/10/2027	71,497	0.00%
Toronto-Dominion Bank	\$400,000	3.82%	25/7/2025	393,712	0.01%
Toronto-Dominion Bank	AUD200,000	4.50%	28/7/2025	132,978	0.00%
Toronto-Dominion Bank	CAD600,000	2.67%	9/9/2025	427,409	0.01%
Toronto-Dominion Bank	CAD540,000	1.13%	9/12/2025	376,097	0.01%
Toronto-Dominion Bank	\$300,000	5.10%	9/1/2026	298,861	0.01%
Toronto-Dominion Bank	CAD400,000	4.34%	27/1/2026	290,348	0.01%
Toronto-Dominion Bank	€2,000,000	3.88%	13/3/2026	2,162,274	0.05%
Toronto-Dominion Bank	\$400,000	1.20%	3/6/2026	370,492	0.01%
Toronto-Dominion Bank	\$200,000	4.70%	5/6/2026	198,508	0.00%
Toronto-Dominion Bank	CAD800,000	5.42%	10/7/2026	592,934	0.01%
Toronto-Dominion Bank	\$250,000	5.53%	17/7/2026	250,752	0.01%
Toronto-Dominion Bank	\$100,000	5.26%	11/12/2026	99,892	0.00%
Toronto-Dominion Bank	CAD200,000	2.26%	7/1/2027	138,310	0.00%
Toronto-Dominion Bank	€200,000	0.50%	18/1/2027	198,236	0.00%
Toronto-Dominion Bank	\$525,000	2.80%	10/3/2027	493,115	0.01%
Toronto-Dominion Bank	£400,000	2.88%	5/4/2027	475,003	0.01%
Toronto-Dominion Bank	\$150,000	4.98%	5/4/2027	149,237	0.00%
Toronto-Dominion Bank	\$200,000	3.30%	20/4/2027	191,518	0.00%
Toronto-Dominion Bank	CAD550,000	4.21%	1/6/2027	398,188	0.01%
Toronto-Dominion Bank	\$600,000	4.11%	8/6/2027	582,221	0.01%
Toronto-Dominion Bank	€800,000	2.55%	3/8/2027	831,189	0.02%
Toronto-Dominion Bank	\$200,000	4.69%	15/9/2027	197,061	0.00%
Toronto-Dominion Bank	CAD860,000	5.38%	21/10/2027	643,663	0.01%
Toronto-Dominion Bank	\$600,000	5.16%	10/1/2028	599,441	0.01%
Toronto-Dominion Bank	CAD740,000	4.48%	18/1/2028	539,828	0.01%
Toronto-Dominion Bank	CAD600,000	1.89%	8/3/2028	402,842	0.01%
Toronto-Dominion Bank	\$250,000	5.52%	17/7/2028	252,970	0.01%
Toronto-Dominion Bank	\$400,000	5.14%	13/9/2028	404,360	0.01%
Toronto-Dominion Bank	AUD1,000,000	4.95%	15/9/2028	666,334	0.01%
Toronto-Dominion Bank	CAD540,000	4.68%	8/1/2029	396,212	0.01%
Toronto-Dominion Bank^	CAD130,000	4.86%	4/3/2031	94,812	0.00%
Toronto-Dominion Bank^	CAD500,000	3.06%	26/1/2032	349,377	0.01%
Toyota Credit Canada, Inc.	CAD200,000	1.18%	23/2/2026	138,439	0.00%
Toyota Credit Canada, Inc.	CAD200,000	5.16%	12/7/2028	149,819	0.00%
Toyota Credit Canada, Inc.	CAD200,000	4.46%	19/3/2029	145,729	0.00%
Toyota Credit Canada, Inc.	CAD200,000	4.44%	27/6/2029	145,325	0.00%
TransCanada PipeLines Ltd.	CAD190,000	3.30%	17/7/2025	136,680	0.00%
TransCanada PipeLines Ltd.	CAD455,000	3.80%	5/4/2027	326,202	0.01%
TransCanada PipeLines Ltd.	CAD275,000	7.90%	15/4/2027	215,313	0.01%
TransCanada PipeLines Ltd.	\$285,000	4.25%	15/5/2028	275,607	0.01%
Ventas Canada Finance Ltd.	CAD374,000	5.10%	5/3/2029	275,356	0.01%
VW Credit Canada, Inc.	CAD115,000	5.75%	21/9/2026	85,748	0.00%
VW Credit Canada, Inc.	CAD100,000	5.73%	20/9/2028	75,782	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Westcoast Energy, Inc.	CAD100,000	3.77%	8/12/2025	71,950	0.00%
WSP Global, Inc.	CAD110,000	2.41%	19/4/2028	74,022	0.00%
				206,021,633	4.34%
Chile 0.12% (31 December 2023: 0.11%)					
AES Andes SA	\$200,000	6.30%	15/3/2029	200,764	0.01%
Banco de Credito e Inversiones SA	\$200,000	3.50%	12/10/2027	189,015	0.00%
Banco del Estado de Chile^	\$200,000	7.95%	Perpetual	206,443	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP840,000,000	4.50%	1/3/2026	900,871	0.02%
Bonos de la Tesoreria de la Republica en pesos	CLP310,000,000	%	6/5/2027	282,467	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP325,000,000	5.00%	1/10/2028	337,675	0.01%
Celulosa Arauco y Constitucion SA	\$200,000	3.88%	2/11/2027	187,090	0.00%
Celulosa Arauco y Constitucion SA	\$200,000	4.25%	30/4/2029	186,071	0.00%
Cencosud SA	\$200,000	4.38%	17/7/2027	192,112	0.00%
Chile Government International Bond	€500,000	1.75%	20/1/2026	518,458	0.01%
Chile Government International Bond	\$400,000	3.13%	21/1/2026	386,052	0.01%
Chile Government International Bond	\$300,000	2.75%	31/1/2027	281,695	0.01%
Chile Government International Bond	\$400,000	3.24%	6/2/2028	375,334	0.01%
Chile Government International Bond	\$400,000	4.85%	22/1/2029	395,014	0.01%
Colbun SA	\$200,000	3.95%	11/10/2027	190,943	0.00%
Corp. Nacional del Cobre de Chile	\$325,000	4.50%	16/9/2025	320,420	0.01%
Empresa Nacional del Petroleo	\$200,000	3.75%	5/8/2026	191,119	0.00%
Enel Americas SA	\$150,000	4.00%	25/10/2026	144,166	0.00%
Enel Chile SA	\$200,000	4.88%	12/6/2028	193,378	0.00%
				5,679,087	0.12%
China 1.39% (31 December 2023: 1.58%)					
Agricultural Bank of China Ltd.	\$575,000	1.25%	17/6/2026	533,711	0.01%
Agricultural Development Bank of China	CNY5,000,000	3.45%	23/9/2025	701,991	0.02%
Agricultural Development Bank of China	CNY8,000,000	3.35%	24/3/2026	1,128,888	0.02%
Agricultural Development Bank of China	CNY14,000,000	3.58%	22/4/2026	1,984,900	0.04%
Agricultural Development Bank of China	CNY5,000,000	2.74%	23/2/2027	702,452	0.02%
Agricultural Development Bank of China	CNY6,000,000	2.50%	24/8/2027	838,913	0.02%
Agricultural Development Bank of China	CNY7,130,000	2.57%	13/9/2028	1,001,765	0.02%
Alibaba Group Holding Ltd.	\$450,000	3.40%	6/12/2027	424,914	0.01%
Baidu, Inc.	\$200,000	4.13%	30/6/2025	197,220	0.01%
Baidu, Inc.	\$200,000	3.63%	6/7/2027	191,118	0.00%
Baidu, Inc.	\$200,000	4.38%	29/3/2028	195,075	0.01%
Bank of China Ltd.	\$575,000	3.88%	30/6/2025	566,528	0.01%
Bank of China Ltd.	\$200,000	4.75%	5/12/2025	198,186	0.01%
Bank of China Ltd.	\$200,000	3.50%	20/4/2027	192,329	0.00%
Bank of Communications Co., Ltd.	\$200,000	4.88%	28/2/2026	198,944	0.01%
BCEG HongKong Co., Ltd.	\$200,000	2.22%	2/7/2026	186,367	0.00%
BOC Aviation Ltd.	\$290,000	3.88%	27/4/2026	282,067	0.01%
BOC Aviation Ltd.	\$200,000	4.50%	23/5/2028	194,918	0.00%
BOC Aviation USA Corp.	\$200,000	5.00%	17/1/2029	197,663	0.01%
BOCOM International Blossom Ltd.	\$300,000	1.75%	28/6/2026	278,338	0.01%
Bright Galaxy International Ltd.	\$200,000	3.25%	15/7/2026	184,497	0.00%
CCBL Cayman 1 Corp., Ltd.	\$200,000	1.99%	21/7/2025	192,684	0.00%
CCBL Cayman 1 Corp., Ltd.	\$200,000	1.80%	22/7/2026	186,129	0.00%
CCCI Treasure Ltd.^	\$200,000	3.65%	Perpetual	190,672	0.00%
CGNPC International Ltd.	\$400,000	3.75%	11/12/2027	383,389	0.01%
Chalco Hong Kong Investment Co., Ltd.	\$200,000	2.10%	28/7/2026	186,990	0.00%
Charming Light Investments Ltd.	\$200,000	4.38%	21/12/2027	191,251	0.00%
Chengdu Communications Investment Group Co., Ltd.	\$200,000	2.20%	1/12/2024	196,881	0.01%
China Cinda 2020 I Management Ltd.	\$200,000	3.25%	28/1/2027	188,545	0.00%
China Cinda 2020 I Management Ltd.	\$300,000	2.50%	20/1/2028	270,472	0.01%
China Cinda 2020 I Management Ltd.	\$200,000	5.75%	28/5/2029	200,245	0.01%
China Cinda Finance 2017 I Ltd.	\$200,000	4.75%	8/2/2028	194,549	0.00%
China Cinda Finance 2017 I Ltd.	\$200,000	4.75%	21/2/2029	192,862	0.00%
China Clean Energy Development Ltd.	\$200,000	4.00%	5/11/2025	196,111	0.01%
China Construction Bank Corp.	\$250,000	1.46%	22/4/2026	234,393	0.01%
China Construction Bank Corp.	\$200,000	4.50%	31/5/2026	197,774	0.01%
China Construction Bank Corp.^	\$450,000	2.45%	24/6/2030	436,522	0.01%
China Construction Bank Corp.^	\$350,000	2.85%	21/1/2032	330,046	0.01%
China Development Bank	CNY5,000,000	3.34%	14/7/2025	699,617	0.02%
China Development Bank	\$400,000	1.00%	27/10/2025	378,965	0.01%
China Development Bank	CNY10,000,000	3.30%	3/3/2026	1,409,542	0.03%
China Development Bank	CNY5,000,000	2.83%	10/9/2026	702,294	0.02%
China Development Bank	CNY5,000,000	3.43%	14/1/2027	713,710	0.02%
China Development Bank	\$200,000	2.00%	16/2/2027	186,657	0.00%
China Development Bank	CNY5,000,000	2.65%	24/2/2027	701,254	0.02%
China Development Bank	CNY5,000,000	2.69%	16/6/2027	703,333	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
China Development Bank	CNY5,000,000	4.24%	24/8/2027	735,179	0.02%
China Development Bank	CNY8,000,000	2.52%	25/5/2028	1,122,348	0.02%
China Development Bank	CNY7,000,000	3.65%	21/5/2029	1,033,712	0.02%
China Development Bank Financial Leasing Co., Ltd.^	\$200,000	2.88%	28/9/2030	192,587	0.00%
China Government Bond	CNY6,730,000	2.22%	25/9/2025	933,126	0.02%
China Government Bond	CNY7,000,000	3.02%	22/10/2025	981,419	0.02%
China Government Bond	CNY6,100,000	2.46%	15/2/2026	849,847	0.02%
China Government Bond	CNY5,000,000	3.03%	11/3/2026	704,585	0.02%
China Government Bond	CNY4,000,000	2.69%	12/8/2026	561,774	0.01%
China Government Bond	CNY9,000,000	2.48%	15/4/2027	1,261,329	0.03%
China Government Bond	CNY19,200,000	2.44%	15/10/2027	2,690,545	0.06%
China Government Bond	CNY23,500,000	2.64%	15/1/2028	3,315,851	0.07%
China Government Bond	CNY5,000,000	2.91%	14/10/2028	714,866	0.02%
China Government Bond	CNY7,540,000	2.55%	15/10/2028	1,062,556	0.02%
China Government Bond	CNY7,050,000	2.37%	15/1/2029	987,129	0.02%
China Government Bond	CNY7,500,000	2.05%	15/4/2029	1,036,388	0.02%
China Government International Bond	\$350,000	0.55%	21/10/2025	330,400	0.01%
China Government International Bond	€500,000	0.00%	25/11/2025	508,159	0.01%
China Government International Bond	\$275,000	1.25%	26/10/2026	254,165	0.01%
China Government International Bond	\$400,000	3.50%	19/10/2028	387,128	0.01%
China Great Wall International Holdings V Ltd.	\$200,000	2.88%	23/11/2026	184,505	0.00%
China Huadian Overseas Development 2018 Ltd.^	\$200,000	3.38%	Perpetual	195,565	0.01%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.^	\$200,000	3.08%	Perpetual	193,235	0.00%
China Life Insurance Overseas Co., Ltd.^	\$400,000	5.35%	15/8/2033	402,199	0.01%
China Merchants Bank Co., Ltd.	\$200,000	1.20%	10/9/2025	190,213	0.00%
China Merchants Finance Co., Ltd.	\$200,000	4.75%	3/8/2025	198,197	0.01%
China Overseas Finance Cayman VII Ltd.	\$200,000	4.75%	26/4/2028	193,699	0.00%
China Railway Xunjie Co., Ltd.	\$300,000	4.00%	6/7/2027	290,413	0.01%
China Resources Land Ltd.	\$200,000	4.13%	26/2/2029	187,159	0.00%
China Southern Power Grid International Finance BVI 2018 Co., Ltd.	\$200,000	4.25%	18/9/2028	195,545	0.01%
China Southern Power Grid International Finance BVI Co., Ltd.	\$200,000	3.50%	8/5/2027	192,185	0.00%
China State Construction Finance Cayman I Ltd.^	\$200,000	3.40%	Perpetual	191,395	0.00%
China Taiping Insurance Holdings Co., Ltd.^	\$400,000	6.40%	Perpetual	414,610	0.01%
Chinalco Capital Holdings Ltd.	\$200,000	2.13%	3/6/2026	188,311	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	\$250,000	5.49%	1/3/2026	250,536	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	\$200,000	5.44%	18/7/2026	200,333	0.01%
CITIC Ltd.	\$200,000	3.70%	14/6/2026	193,888	0.00%
CITIC Ltd.	\$250,000	3.88%	28/2/2027	242,109	0.01%
CITIC Ltd.	\$200,000	4.00%	11/1/2028	193,666	0.00%
CMB International Leasing Management Ltd.	\$300,000	1.88%	12/8/2025	287,806	0.01%
CMB International Leasing Management Ltd.	\$200,000	1.75%	16/9/2026	184,546	0.00%
CMHI Finance BVI Co., Ltd.	\$200,000	4.00%	1/6/2027	193,768	0.00%
CNAC HK Finbridge Co., Ltd.	\$200,000	2.00%	22/9/2025	191,442	0.00%
CNAC HK Finbridge Co., Ltd.	\$400,000	4.13%	19/7/2027	386,003	0.01%
CNAC HK Finbridge Co., Ltd.	\$200,000	5.13%	14/3/2028	198,112	0.01%
CNOOC Finance 2015 USA LLC	\$200,000	4.38%	2/5/2028	197,168	0.01%
Contemporary Ruiding Development Ltd.	\$200,000	1.88%	17/9/2025	191,424	0.00%
Contemporary Ruiding Development Ltd.	\$200,000	1.50%	9/9/2026	183,728	0.00%
COSL Singapore Capital Ltd.	\$200,000	4.50%	30/7/2025	197,993	0.01%
CSCIF Asia Ltd.	\$500,000	1.75%	4/8/2025	479,184	0.01%
Dianjian Haiyu Ltd.^	\$200,000	4.25%	Perpetual	193,662	0.00%
Elect Global Investments Ltd.^	\$200,000	4.10%	Perpetual	188,582	0.00%
ENN Energy Holdings Ltd.	\$200,000	4.63%	17/5/2027	195,836	0.01%
Export-Import Bank of China	CNY10,000,000	3.43%	23/10/2025	1,405,151	0.03%
Export-Import Bank of China	CNY12,000,000	3.22%	14/5/2026	1,692,210	0.04%
Export-Import Bank of China	\$650,000	3.88%	16/5/2026	638,558	0.01%
Export-Import Bank of China	\$200,000	3.38%	14/3/2027	193,118	0.00%
Export-Import Bank of China	\$200,000	3.25%	28/11/2027	190,688	0.00%
Far East Horizon Ltd.	\$200,000	4.25%	26/10/2026	190,854	0.00%
Franshion Brilliant Ltd.	\$200,000	3.20%	9/4/2026	180,105	0.00%
Guangzhou Development District Holding Group Co., Ltd.	\$200,000	6.30%	6/12/2025	201,341	0.01%
Guangzhou Development District Holding Group Co., Ltd.	\$200,000	2.85%	19/1/2027	185,813	0.00%
Guoren Property & Casualty Insurance Co., Ltd.	\$200,000	3.35%	1/6/2026	188,358	0.00%
Haitong International Securities Group Ltd.	\$350,000	2.13%	20/5/2026	324,414	0.01%
Horse Gallop Finance Ltd.	\$200,000	1.70%	28/7/2025	191,689	0.00%
Huafa 2020 I Co., Ltd.	\$200,000	2.80%	4/11/2025	188,732	0.00%
Huarong Finance II Co., Ltd.	\$200,000	5.00%	19/11/2025	195,482	0.01%
Huarong Finance II Co., Ltd.	\$200,000	4.63%	3/6/2026	192,552	0.00%
ICBCIL Finance Co., Ltd.	\$200,000	3.63%	19/5/2026	193,835	0.00%
ICBCIL Finance Co., Ltd.	\$300,000	2.25%	2/11/2026	279,837	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Industrial & Commercial Bank of China Ltd.	\$700,000	1.20%	9/9/2025	666,517	0.01%
Industrial & Commercial Bank of China Ltd.	\$200,000	4.88%	21/9/2025	198,480	0.01%
Industrial & Commercial Bank of China Ltd.	\$600,000	1.63%	28/10/2026	554,647	0.01%
Inventive Global Investments Ltd.	\$400,000	1.65%	3/9/2025	381,824	0.01%
JD.com, Inc.	\$200,000	3.88%	29/4/2026	194,716	0.00%
Jinan Urban Construction International Investment Co., Ltd.	\$200,000	2.40%	23/9/2026	183,630	0.00%
Joy Treasure Assets Holdings, Inc.	\$500,000	1.88%	17/11/2025	473,809	0.01%
Lenovo Group Ltd.	\$400,000	5.83%	27/1/2028	403,830	0.01%
Meituan	\$200,000	2.13%	28/10/2025	191,007	0.00%
Pioneer Reward Ltd.	\$200,000	5.25%	9/8/2026	199,861	0.01%
Powerchina Roadbridge Group British Virgin Islands Ltd. ^	\$200,000	3.08%	Perpetual	191,388	0.00%
Prosus NV	\$200,000	3.26%	19/1/2027	186,884	0.00%
Prosus NV	\$200,000	4.85%	6/7/2027	193,904	0.00%
Rongshi International Finance Ltd.	\$200,000	3.63%	4/5/2027	192,710	0.00%
Rongshi International Finance Ltd.	\$200,000	3.75%	21/5/2029	190,570	0.00%
SDG Finance Ltd.	\$200,000	2.80%	25/8/2026	187,050	0.00%
Shanghai Pudong Development Bank Co., Ltd.	\$200,000	3.25%	14/7/2025	195,698	0.01%
Shaoxing City Investment Group Ltd.	\$400,000	2.50%	19/8/2026	371,186	0.01%
Sinochem Offshore Capital Co., Ltd.	\$200,000	1.63%	29/10/2025	189,929	0.00%
Sinochem Offshore Capital Co., Ltd.	\$200,000	1.50%	23/9/2026	183,582	0.00%
Sinochem Offshore Capital Co., Ltd.	\$200,000	2.25%	24/11/2026	185,772	0.00%
Sinopec Group Overseas Development 2017 Ltd.	\$200,000	3.25%	13/9/2027	189,564	0.00%
Sinopec Group Overseas Development 2018 Ltd.	\$275,000	1.45%	8/1/2026	260,129	0.01%
Sinopec Group Overseas Development 2018 Ltd.	\$400,000	4.25%	12/9/2028	392,785	0.01%
Soar Wise Ltd.	\$200,000	5.15%	18/3/2027	199,641	0.01%
SPIC MTN Co., Ltd.	\$250,000	1.63%	27/7/2025	239,915	0.01%
State Elite Global Ltd.	\$200,000	1.50%	29/9/2026	184,665	0.00%
State Grid Overseas Investment BVI Ltd.	\$200,000	1.00%	5/8/2025	190,851	0.00%
State Grid Overseas Investment BVI Ltd.	€200,000	0.80%	5/8/2026	202,082	0.01%
State Grid Overseas Investment BVI Ltd.	\$200,000	1.13%	8/9/2026	183,801	0.00%
State Grid Overseas Investment BVI Ltd.	\$500,000	3.50%	4/5/2027	480,548	0.01%
State Grid Overseas Investment BVI Ltd.	\$200,000	4.25%	2/5/2028	196,564	0.01%
Sunny Optical Technology Group Co., Ltd.	\$200,000	5.95%	17/7/2026	200,660	0.01%
Talent Yield International Ltd.	\$300,000	2.00%	6/5/2026	281,599	0.01%
Tencent Holdings Ltd.	\$600,000	1.81%	26/1/2026	568,967	0.01%
Tencent Holdings Ltd.	\$650,000	3.60%	19/1/2028	617,300	0.01%
Tencent Holdings Ltd.	\$500,000	3.98%	11/4/2029	474,697	0.01%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	1.30%	22/9/2025	190,512	0.00%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	3.15%	2/6/2026	192,883	0.00%
Tingyi Cayman Islands Holding Corp.	\$200,000	1.63%	24/9/2025	190,612	0.00%
Vertex Capital Investment Ltd.	\$200,000	2.85%	28/7/2026	187,061	0.00%
Yunda Holding Investment Ltd.	\$200,000	2.25%	19/8/2025	191,432	0.00%
Zhejiang Seaport International Co., Ltd.	\$200,000	1.98%	17/3/2026	188,419	0.00%
ZhongAn Online P&C Insurance Co., Ltd.	\$200,000	3.50%	8/3/2026	190,552	0.00%
Zhongsheng Group Holdings Ltd.	\$200,000	3.00%	13/1/2026	190,518	0.00%
				65,811,269	1.39%
Colombia 0.10% (31 December 2023: 0.12%)					
Colombian TES	COP3,500,000,000	6.25%	26/11/2025	820,095	0.02%
Colombian TES	COP6,200,000,000	7.50%	26/8/2026	1,441,613	0.03%
Colombian TES	COP3,945,000,000	5.75%	3/11/2027	842,817	0.02%
Colombian TES	COP6,975,600,000	6.00%	28/4/2028	1,474,001	0.03%
SURA Asset Management SA	\$200,000	4.38%	11/4/2027	194,464	0.00%
				4,772,990	0.10%
Czech Republic 0.24% (31 December 2023: 0.29%)					
Ceska sporitelna A.S. ^	€200,000	5.74%	8/3/2028	221,094	0.00%
CEZ A.S.	€500,000	0.88%	2/12/2026	500,093	0.01%
Czech Republic Government Bond	CZK21,500,000	2.40%	17/9/2025	900,821	0.02%
Czech Republic Government Bond	CZK31,600,000	6.00%	26/2/2026	1,393,608	0.03%
Czech Republic Government Bond	CZK70,000,000	1.00%	26/6/2026	2,818,490	0.06%
Czech Republic Government Bond	CZK35,000,000	0.25%	10/2/2027	1,356,631	0.03%
Czech Republic Government Bond	CZK35,000,000	5.75%	29/3/2029	1,605,295	0.03%
Czech Republic Government Bond	CZK24,000,000	2.75%	23/7/2029	966,433	0.02%
EP Infrastructure A.S.	€250,000	1.70%	30/7/2026	247,399	0.01%
EPH Financing International A.S.	€250,000	6.65%	13/11/2028	277,491	0.01%
Raiffeisenbank A.S. ^	€500,000	4.96%	5/6/2030	535,960	0.01%
UniCredit Bank Czech Republic & Slovakia A.S.	€300,000	3.75%	20/6/2028	323,052	0.01%
				11,146,367	0.24%
Denmark 0.70% (31 December 2023: 0.63%)					
AP Moller-Maersk A/S	€1,500,000	1.75%	16/3/2026	1,557,775	0.03%
Carlsberg Breweries A/S	€600,000	4.00%	5/10/2028	653,119	0.01%
Danfoss Finance I BV	€400,000	0.13%	28/4/2026	401,935	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Danske Bank A/S^	\$400,000	1.62%	11/9/2026	380,224	0.01%
Danske Bank A/S^	\$200,000	6.26%	22/9/2026	201,374	0.00%
Danske Bank A/S^	€1,000,000	4.00%	12/1/2027	1,076,223	0.02%
Danske Bank A/S^	£213,000	4.63%	13/4/2027	266,860	0.01%
Danske Bank A/S^	£500,000	2.25%	14/1/2028	583,460	0.01%
Danske Bank A/S^	\$200,000	5.43%	1/3/2028	200,028	0.00%
Danske Bank A/S^	\$500,000	4.30%	1/4/2028	483,921	0.01%
Danske Bank A/S^	€500,000	0.75%	9/6/2029	476,646	0.01%
Danske Bank A/S^	\$250,000	5.71%	1/3/2030	250,666	0.01%
Danske Bank A/S^	€1,000,000	4.75%	21/6/2030	1,114,824	0.02%
Danske Bank A/S^	€300,000	1.50%	2/9/2030	311,073	0.01%
Danske Mortgage Bank plc	€700,000	0.01%	24/11/2026	695,065	0.01%
Denmark Government Bond	DKK27,000,000	1.75%	15/11/2025	3,819,352	0.08%
Denmark Government Bond	DKK18,500,000	0.50%	15/11/2027	2,487,506	0.05%
Denmark Government International Bond	\$350,000	5.00%	14/11/2025	349,936	0.01%
DSV Finance BV	€900,000	3.50%	26/6/2029	960,880	0.02%
ISS Global A/S	€783,000	3.88%	5/6/2029	842,172	0.02%
Jyske Bank A/S^	€100,000	5.00%	26/10/2028	110,436	0.00%
Kommunekredit	€2,000,000	0.63%	11/5/2026	2,046,311	0.04%
Nordea Kredit Realkreditaktieselskab	DKK10,000,000	1.00%	1/4/2026	1,385,608	0.03%
Nordea Kredit Realkreditaktieselskab	DKK20,000,000	1.00%	1/4/2027	2,721,104	0.06%
Novo Nordisk Finance Netherlands BV	€1,650,000	3.13%	21/1/2029	1,763,429	0.04%
Nykredit Realkredit A/S	€300,000	0.25%	13/1/2026	305,064	0.01%
Nykredit Realkredit A/S	DKK10,000,000	1.00%	1/7/2026	1,378,059	0.03%
Nykredit Realkredit A/S	€500,000	4.00%	17/7/2028	538,501	0.01%
Nykredit Realkredit A/S	DKK35,000,000	1.00%	1/1/2029	4,609,609	0.10%
Nykredit Realkredit A/S^	€300,000	0.88%	28/7/2031	301,005	0.01%
Pandora A/S	€600,000	4.50%	10/4/2028	657,923	0.01%
Sydbank A/S^	€400,000	0.50%	10/11/2026	409,069	0.01%
				33,339,157	0.70%
Estonia 0.01% (31 December 2023: 0.01%)					
Luminor Bank A/S^	€500,000	0.54%	23/9/2026	508,892	0.01%
				508,892	0.01%
Finland 0.61% (31 December 2023: 0.56%)					
Aktia Bank OYJ	€900,000	3.00%	22/10/2029	959,957	0.02%
Balder Finland OYJ	€100,000	1.00%	18/1/2027	97,279	0.00%
Finland Government Bond	€2,000,000	0.50%	15/4/2026	2,048,963	0.04%
Finland Government Bond	€4,000,000	2.75%	4/7/2028	4,274,769	0.09%
Finland Government Bond	€5,534,000	2.88%	15/4/2029	5,926,868	0.13%
Finnvera OYJ	\$300,000	1.13%	27/10/2026	275,821	0.01%
Finnvera OYJ	\$200,000	4.00%	15/6/2028	195,027	0.00%
Fortum OYJ	€750,000	1.63%	27/2/2026	775,967	0.02%
Kojamo OYJ	€100,000	0.88%	28/5/2029	91,085	0.00%
Kuntarahoitus OYJ	\$200,000	0.63%	20/3/2026	185,837	0.00%
Kuntarahoitus OYJ	\$250,000	0.88%	2/9/2026	229,937	0.01%
Kuntarahoitus OYJ	\$200,000	4.88%	23/4/2027	200,868	0.01%
Kuntarahoitus OYJ	\$200,000	4.13%	15/12/2027	196,581	0.00%
Kuntarahoitus OYJ	\$300,000	4.25%	31/1/2029	296,419	0.01%
Nordea Bank Abp	\$300,000	0.75%	28/8/2025	284,515	0.01%
Nordea Bank Abp	\$200,000	4.75%	22/9/2025	198,503	0.00%
Nordea Bank Abp	€700,000	1.13%	16/2/2027	705,575	0.02%
Nordea Bank Abp	\$200,000	5.00%	19/3/2027	199,487	0.00%
Nordea Bank Abp	\$200,000	5.38%	22/9/2027	200,805	0.00%
Nordea Bank Abp	€300,000	4.13%	5/5/2028	327,569	0.01%
Nordea Bank Abp	CHF600,000	2.49%	26/5/2028	691,570	0.02%
Nordea Bank Abp	€500,000	3.38%	11/6/2029	534,802	0.01%
Nordea Bank Abp^	€800,000	0.63%	18/8/2031	801,620	0.02%
Nordea Bank Abp^	\$200,000	4.63%	13/9/2033	189,952	0.00%
Nordea Bank Abp^	€400,000	4.88%	23/2/2034	442,338	0.01%
Nordea Kiinnitysluottopankki OYJ	€1,400,000	0.25%	18/3/2026	1,424,720	0.03%
OP Corporate Bank plc	£300,000	3.38%	14/1/2026	369,732	0.01%
OP Corporate Bank plc	€830,000	0.25%	24/3/2026	839,055	0.02%
OP Corporate Bank plc	€100,000	0.60%	18/1/2027	99,345	0.00%
OP Corporate Bank plc	€1,000,000	4.13%	18/4/2027	1,091,144	0.02%
OP Corporate Bank plc	€400,000	0.38%	8/12/2028	371,721	0.01%
OP Mortgage Bank	€2,360,000	3.13%	20/10/2028	2,526,533	0.05%
Stora Enso OYJ	€500,000	2.50%	21/3/2028	511,836	0.01%
Teollisuuden Voima OYJ	€500,000	1.13%	9/3/2026	511,343	0.01%
Teollisuuden Voima OYJ	€500,000	2.63%	31/3/2027	519,345	0.01%
UPM-Kymmene OYJ	\$150,000	7.45%	26/11/2027	156,708	0.00%
				28,753,596	0.61%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
France 6.90% (31 December 2023: 6.85%)					
Agence Francaise de Developpement EPIC	\$800,000	0.63%	22/1/2026	747,119	0.02%
Agence Francaise de Developpement EPIC	€1,700,000	0.25%	21/7/2026	1,708,678	0.04%
Agence Francaise de Developpement EPIC	\$200,000	4.00%	21/9/2027	194,962	0.00%
Agence France Locale	€1,000,000	0.13%	20/6/2026	1,004,071	0.02%
Airbus SE	€600,000	1.38%	9/6/2026	617,341	0.01%
Arkema SA^	€200,000	1.50%	Perpetual	203,698	0.00%
Arval Service Lease SA	€200,000	4.13%	13/4/2026	214,945	0.00%
Arval Service Lease SA	€400,000	4.75%	22/5/2027	439,085	0.01%
AXA SA^	\$500,000	5.13%	17/1/2047	488,740	0.01%
AXA SA^	€500,000	3.38%	6/7/2047	525,499	0.01%
Ayvens SA	€100,000	1.25%	2/3/2026	102,947	0.00%
Ayvens SA	€100,000	4.25%	18/1/2027	108,539	0.00%
Ayvens SA	€300,000	4.00%	5/7/2027	324,295	0.01%
Banque Federative du Credit Mutuel SA	\$200,000	4.52%	13/7/2025	197,910	0.00%
Banque Federative du Credit Mutuel SA	€200,000	0.75%	17/7/2025	208,053	0.00%
Banque Federative du Credit Mutuel SA	€600,000	5.00%	19/1/2026	755,636	0.02%
Banque Federative du Credit Mutuel SA	\$900,000	4.94%	26/1/2026	892,318	0.02%
Banque Federative du Credit Mutuel SA	€500,000	2.38%	24/3/2026	522,387	0.01%
Banque Federative du Credit Mutuel SA	€900,000	0.01%	11/5/2026	902,769	0.02%
Banque Federative du Credit Mutuel SA	\$300,000	5.90%	13/7/2026	302,404	0.01%
Banque Federative du Credit Mutuel SA	€100,000	1.50%	7/10/2026	116,551	0.00%
Banque Federative du Credit Mutuel SA	\$200,000	5.09%	23/1/2027	199,013	0.00%
Banque Federative du Credit Mutuel SA	\$200,000	4.75%	13/7/2027	197,109	0.00%
Banque Federative du Credit Mutuel SA	€1,000,000	3.13%	14/9/2027	1,055,245	0.02%
Banque Federative du Credit Mutuel SA	€1,000,000	3.88%	26/1/2028	1,075,358	0.02%
Banque Federative du Credit Mutuel SA	€1,100,000	3.88%	14/2/2028	1,190,165	0.03%
Banque Federative du Credit Mutuel SA	€500,000	5.38%	25/5/2028	637,298	0.01%
Banque Federative du Credit Mutuel SA	\$200,000	5.79%	13/7/2028	203,482	0.00%
Banque Federative du Credit Mutuel SA	€600,000	0.63%	3/11/2028	561,421	0.01%
Banque Federative du Credit Mutuel SA	€1,000,000	1.75%	15/3/2029	976,922	0.02%
Banque Federative du Credit Mutuel SA^	€600,000	3.88%	16/6/2032	634,114	0.01%
BNP Paribas SA	€500,000	3.38%	23/1/2026	613,120	0.01%
BNP Paribas SA	€300,000	1.63%	23/2/2026	312,217	0.01%
BNP Paribas SA	\$200,000	4.38%	12/5/2026	194,630	0.00%
BNP Paribas SA^	\$700,000	2.22%	9/6/2026	676,792	0.01%
BNP Paribas SA^	€1,500,000	2.13%	23/1/2027	1,564,291	0.03%
BNP Paribas SA	\$345,000	4.63%	13/3/2027	335,722	0.01%
BNP Paribas SA^	€1,100,000	0.25%	13/4/2027	1,106,897	0.02%
BNP Paribas SA^	\$350,000	1.68%	30/6/2027	323,242	0.01%
BNP Paribas SA	\$300,000	3.50%	16/11/2027	281,798	0.01%
BNP Paribas SA^	\$325,000	2.59%	20/1/2028	301,961	0.01%
BNP Paribas SA	\$465,000	4.40%	14/8/2028	446,152	0.01%
BNP Paribas SA^	\$700,000	1.90%	30/9/2028	624,741	0.01%
BNP Paribas SA^	\$700,000	5.13%	13/1/2029	693,955	0.01%
BNP Paribas SA	AUD700,000	5.29%	15/2/2029	465,274	0.01%
BNP Paribas SA^	€1,700,000	3.88%	23/2/2029	1,833,428	0.04%
BNP Paribas SA^	€300,000	1.13%	17/4/2029	290,692	0.01%
BNP Paribas SA	€800,000	1.38%	28/5/2029	765,043	0.02%
BNP Paribas SA^	\$200,000	5.34%	12/6/2029	199,873	0.00%
BNP Paribas SA^	CAD200,000	2.54%	13/7/2029	133,207	0.00%
BNP Paribas SA^	€600,000	6.00%	18/8/2029	782,148	0.02%
BNP Paribas SA^	\$350,000	5.18%	9/1/2030	346,319	0.01%
BNP Paribas SA^	€400,000	0.88%	11/7/2030	368,461	0.01%
BNP Paribas SA^	€1,000,000	1.13%	15/1/2032	985,811	0.02%
BNP Paribas SA^	€200,000	2.50%	31/3/2032	203,661	0.00%
BNP Paribas SA^	\$300,000	4.38%	1/3/2033	283,076	0.01%
Bouygues SA	€1,000,000	1.38%	7/6/2027	1,015,198	0.02%
BPCE SA	AUD300,000	5.20%	29/9/2025	199,852	0.00%
BPCE SA	\$300,000	1.00%	20/1/2026	280,196	0.01%
BPCE SA	\$225,000	4.88%	1/4/2026	220,548	0.00%
BPCE SA	€400,000	3.63%	17/4/2026	428,936	0.01%
BPCE SA	\$400,000	4.75%	19/7/2027	392,752	0.01%
BPCE SA^	\$650,000	2.05%	19/10/2027	596,558	0.01%
BPCE SA	\$375,000	3.50%	23/10/2027	350,518	0.01%
BPCE SA^	€1,400,000	0.50%	14/1/2028	1,377,663	0.03%
BPCE SA	\$250,000	5.13%	18/1/2028	247,328	0.01%
BPCE SA	€700,000	4.13%	10/7/2028	764,755	0.02%
BPCE SA	\$350,000	5.28%	30/5/2029	348,519	0.01%
BPCE SA^	\$500,000	6.71%	19/10/2029	518,609	0.01%
BPCE SA^	\$250,000	5.72%	18/1/2030	249,516	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BPCE SA^	€1,000,000	4.63%	2/3/2030	1,100,361	0.02%
BPCE SA^	€100,000	2.25%	2/3/2032	101,396	0.00%
BPCE SA^	€200,000	5.75%	1/6/2033	224,663	0.01%
BPCE SFH SA	€2,500,000	3.25%	12/4/2028	2,681,875	0.06%
Bpifrance SACA	€1,000,000	0.88%	25/11/2026	1,012,234	0.02%
Bpifrance SACA	€1,600,000	2.13%	29/11/2027	1,652,338	0.04%
Bpifrance SACA	€5,000,000	0.88%	26/9/2028	4,859,997	0.10%
Caisse d'Amortissement de la Dette Sociale	\$1,000,000	0.38%	23/9/2025	943,545	0.02%
Caisse d'Amortissement de la Dette Sociale	£500,000	0.13%	15/12/2025	589,258	0.01%
Caisse d'Amortissement de la Dette Sociale	\$1,050,000	4.00%	25/1/2026	1,033,509	0.02%
Caisse d'Amortissement de la Dette Sociale	\$400,000	0.63%	18/2/2026	372,642	0.01%
Caisse d'Amortissement de la Dette Sociale	€2,900,000	0.00%	25/2/2026	2,943,832	0.06%
Caisse d'Amortissement de la Dette Sociale	\$650,000	4.88%	19/9/2026	650,357	0.01%
Caisse d'Amortissement de la Dette Sociale	\$1,400,000	1.25%	28/10/2026	1,291,464	0.03%
Caisse d'Amortissement de la Dette Sociale	\$1,600,000	4.25%	24/1/2027	1,579,080	0.03%
Caisse d'Amortissement de la Dette Sociale	€1,200,000	2.88%	25/5/2027	1,274,389	0.03%
Caisse d'Amortissement de la Dette Sociale	€5,000,000	2.75%	24/9/2027	5,288,737	0.11%
Caisse d'Amortissement de la Dette Sociale	\$1,100,000	3.75%	24/5/2028	1,065,227	0.02%
Caisse d'Amortissement de la Dette Sociale	€1,200,000	3.00%	25/5/2028	1,277,014	0.03%
Caisse d'Amortissement de la Dette Sociale	€2,300,000	2.75%	25/2/2029	2,419,056	0.05%
Caisse d'Amortissement de la Dette Sociale	\$810,000	4.50%	22/5/2029	806,534	0.02%
Caisse des Depots et Consignations	€200,000	0.01%	15/9/2025	205,466	0.00%
Caisse des Depots et Consignations	€800,000	0.01%	1/6/2026	804,655	0.02%
Caisse Francaise de Financement Local	€3,400,000	0.75%	11/1/2027	3,421,327	0.07%
Capgemini SE	€400,000	1.63%	15/4/2026	415,387	0.01%
Carrefour SA	€200,000	1.88%	30/10/2026	206,152	0.00%
Carrefour SA	€200,000	2.63%	15/12/2027	207,876	0.00%
CCF SFH SACA	€2,000,000	0.75%	22/3/2027	2,000,817	0.04%
Cie de Financement Foncier SA	€2,400,000	0.01%	15/7/2026	2,408,166	0.05%
Cie de Financement Foncier SA	€3,400,000	3.13%	24/4/2027	3,637,066	0.08%
Cie de Financement Foncier SA	€2,000,000	3.63%	16/1/2029	2,183,650	0.05%
Cie de Saint-Gobain SA	€400,000	2.38%	4/10/2027	416,687	0.01%
Cie de Saint-Gobain SA	€1,000,000	3.50%	18/1/2029	1,067,834	0.02%
Cie Generale des Etablissements Michelin SCA	€1,000,000	0.88%	3/9/2025	1,038,827	0.02%
CNP Assurances SACA	€100,000	0.38%	8/3/2028	93,558	0.00%
CNP Assurances SACA^	€200,000	4.50%	10/6/2047	214,366	0.00%
Covivio Hotels SACA	€400,000	1.88%	24/9/2025	417,054	0.01%
Credit Agricole Assurances SA^	€500,000	4.50%	Perpetual	531,131	0.01%
Credit Agricole Assurances SA^	€300,000	2.63%	29/1/2048	299,354	0.01%
Credit Agricole Assurances SA^	€600,000	4.75%	27/9/2048	644,958	0.01%
Credit Agricole Home Loan SFH SA	€2,000,000	3.25%	28/9/2026	2,143,610	0.05%
Credit Agricole Home Loan SFH SA	€2,000,000	2.75%	12/1/2028	2,109,898	0.04%
Credit Agricole Home Loan SFH SA	€600,000	3.38%	4/9/2028	647,195	0.01%
Credit Agricole Public Sector SCF SA	€500,000	0.25%	31/10/2026	499,732	0.01%
Credit Agricole SA	€500,000	3.13%	5/2/2026	533,274	0.01%
Credit Agricole SA^	\$450,000	1.91%	16/6/2026	433,190	0.01%
Credit Agricole SA	\$250,000	4.13%	10/1/2027	241,629	0.01%
Credit Agricole SA	\$450,000	2.02%	11/1/2027	416,105	0.01%
Credit Agricole SA^	\$350,000	1.25%	26/1/2027	326,372	0.01%
Credit Agricole SA^	€200,000	1.88%	22/4/2027	207,082	0.00%
Credit Agricole SA^	¥100,000,000	0.51%	6/7/2027	614,604	0.01%
Credit Agricole SA	€500,000	3.38%	28/7/2027	532,173	0.01%
Credit Agricole SA^	€1,000,000	0.63%	12/1/2028	989,761	0.02%
Credit Agricole SA	\$250,000	5.30%	12/7/2028	250,061	0.01%
Credit Agricole SA	AUD800,000	5.41%	18/1/2029	534,617	0.01%
Credit Agricole SA	€300,000	1.00%	3/7/2029	284,622	0.01%
Credit Agricole SA^	€500,000	0.50%	21/9/2029	466,262	0.01%
Credit Agricole SA^	\$250,000	6.32%	3/10/2029	256,839	0.01%
Credit Agricole SA^	\$250,000	5.34%	10/1/2030	247,511	0.01%
Credit Agricole SA^	\$250,000	4.00%	10/1/2033	232,085	0.01%
Credit Agricole SA^	€500,000	5.50%	28/8/2033	558,100	0.01%
Credit Mutuel Arkea SA	€1,200,000	3.38%	19/9/2027	1,276,636	0.03%
Credit Mutuel Home Loan SFH SA	€1,300,000	0.63%	4/3/2027	1,300,481	0.03%
Credit Mutuel Home Loan SFH SA	€500,000	2.38%	8/2/2028	520,457	0.01%
Danone SA	\$400,000	2.95%	2/11/2026	379,140	0.01%
Danone SA	€1,100,000	0.40%	10/6/2029	1,024,646	0.02%
Dassault Systemes SE	€100,000	0.13%	16/9/2026	99,308	0.00%
Dexia SA	£700,000	1.25%	21/7/2025	849,362	0.02%
Dexia SA	\$850,000	4.50%	19/3/2027	843,896	0.02%
Dexia SA	€2,000,000	0.00%	21/1/2028	1,921,100	0.04%
Electricite de France SA	\$170,000	3.63%	13/10/2025	165,718	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Electricite de France SA	€400,000	3.88%	12/1/2027	429,747	0.01%
Electricite de France SA	€600,000	3.75%	5/6/2027	645,433	0.01%
Electricite de France SA	\$300,000	5.70%	23/5/2028	302,698	0.01%
Electricite de France SA	£200,000	6.25%	30/5/2028	261,808	0.01%
Electricite de France SA	\$500,000	5.65%	22/4/2029	503,225	0.01%
Engie SA	€2,300,000	1.75%	27/3/2028	2,309,963	0.05%
Engie SA	\$200,000	5.25%	10/4/2029	199,428	0.00%
EssilorLuxottica SA	€1,000,000	0.38%	5/1/2026	1,023,440	0.02%
French Republic Government Bond OAT	€3,000,000	6.00%	25/10/2025	3,325,554	0.07%
French Republic Government Bond OAT	€8,500,000	1.00%	25/11/2025	8,834,903	0.19%
French Republic Government Bond OAT	€13,554,000	0.00%	25/2/2026	13,796,754	0.29%
French Republic Government Bond OAT	€8,331,000	3.50%	25/4/2026	8,984,545	0.19%
French Republic Government Bond OAT	€4,000,000	0.50%	25/5/2026	4,082,712	0.09%
French Republic Government Bond OAT	€14,100,000	2.50%	24/9/2026	14,911,893	0.31%
French Republic Government Bond OAT	€7,800,000	0.25%	25/11/2026	7,819,106	0.17%
French Republic Government Bond OAT	€12,427,740	0.00%	25/2/2027	12,295,900	0.26%
French Republic Government Bond OAT	€11,391,361	1.00%	25/5/2027	11,526,684	0.24%
French Republic Government Bond OAT	€13,400,000	2.50%	24/9/2027	14,121,977	0.30%
French Republic Government Bond OAT	€2,000,000	2.75%	25/10/2027	2,123,517	0.05%
French Republic Government Bond OAT	€8,780,000	0.75%	25/2/2028	8,680,464	0.18%
French Republic Government Bond OAT	€16,000,000	0.75%	25/5/2028	15,743,110	0.33%
French Republic Government Bond OAT	€14,100,000	0.75%	25/11/2028	13,722,495	0.29%
French Republic Government Bond OAT	€17,848,000	2.75%	25/2/2029	18,889,710	0.40%
French Republic Government Bond OAT	€4,000,000	5.50%	25/4/2029	4,747,172	0.10%
French Republic Government Bond OAT	€5,350,000	0.50%	25/5/2029	5,084,066	0.11%
Gecina SA	€200,000	1.38%	30/6/2027	200,756	0.00%
GELF Bond Issuer I SA	€200,000	1.63%	20/10/2026	204,340	0.00%
Groupe des Assurances du Credit Mutuel SADIR	€600,000	3.75%	30/4/2029	643,784	0.01%
Holding d'Infrastructures de Transport SASU	€300,000	1.63%	27/11/2027	299,552	0.01%
HSBC Continental Europe SA	€200,000	1.38%	4/9/2028	197,337	0.00%
ICADE	€200,000	1.75%	10/6/2026	206,535	0.00%
ICADE	€200,000	1.63%	28/2/2028	196,213	0.00%
JCDecaux SE	€500,000	5.00%	11/1/2029	558,290	0.01%
Kering SA	€400,000	3.63%	5/9/2027	430,307	0.01%
Klepierre SA	€500,000	1.88%	19/2/2026	520,006	0.01%
Klepierre SA	€400,000	2.00%	12/5/2029	396,267	0.01%
La Banque Postale SA^	€900,000	1.00%	9/2/2028	891,237	0.02%
La Mondiale SAM^	€300,000	5.05%	Perpetual	320,936	0.01%
L'Oreal SA	€1,300,000	2.88%	19/5/2028	1,374,803	0.03%
LVMH Moet Hennessy Louis Vuitton SE	€500,000	0.00%	11/2/2026	507,213	0.01%
LVMH Moet Hennessy Louis Vuitton SE	£200,000	1.13%	11/2/2027	231,117	0.01%
Mercialys SA	€400,000	1.80%	27/2/2026	411,569	0.01%
MMB SCF SACA	€1,000,000	0.75%	31/10/2025	1,032,931	0.02%
MMS USA Holdings, Inc.	€500,000	1.25%	13/6/2028	490,992	0.01%
Orange SA^	€700,000	5.00%	Perpetual	758,098	0.02%
Orange SA	€300,000	1.00%	12/9/2025	311,400	0.01%
Orange SA	£200,000	5.25%	5/12/2025	252,803	0.01%
Orange SA	€200,000	0.00%	29/6/2026	200,109	0.00%
Orange SA	€100,000	1.25%	7/7/2027	100,775	0.00%
Orano SA	€100,000	5.38%	15/5/2027	110,816	0.00%
Pernod Ricard SA	€400,000	3.75%	15/9/2027	432,587	0.01%
RCI Banque SA	€242,000	4.13%	1/12/2025	260,001	0.01%
RCI Banque SA	€700,000	4.63%	2/10/2026	761,612	0.02%
RCI Banque SA	€325,000	1.13%	15/1/2027	327,249	0.01%
RCI Banque SA	€268,000	4.50%	6/4/2027	291,968	0.01%
RCI Banque SA	€750,000	4.88%	14/6/2028	829,151	0.02%
RCI Banque SA	€450,000	3.88%	12/1/2029	479,569	0.01%
RTE Reseau de Transport d'Electricite SADIR	€600,000	1.63%	27/11/2025	625,984	0.01%
Safran SA	€400,000	0.13%	16/3/2026	404,425	0.01%
Sanofi SA	€300,000	0.50%	13/1/2027	300,301	0.01%
Schneider Electric SE	€100,000	1.00%	9/4/2027	101,176	0.00%
Schneider Electric SE	€100,000	3.25%	9/11/2027	107,074	0.00%
SCOR SE^	€500,000	3.00%	8/6/2046	520,607	0.01%
SCOR SE^	€600,000	3.63%	27/5/2048	631,781	0.01%
SNCF Reseau	€800,000	1.13%	19/5/2027	805,905	0.02%
Societe Generale SA	€700,000	0.88%	1/7/2026	706,458	0.02%
Societe Generale SA	\$565,000	4.25%	19/8/2026	541,988	0.01%
Societe Generale SA^	€1,000,000	0.13%	17/11/2026	1,019,351	0.02%
Societe Generale SA^	\$500,000	1.49%	14/12/2026	467,557	0.01%
Societe Generale SA^	\$300,000	6.45%	12/1/2027	301,525	0.01%
Societe Generale SA	€200,000	0.75%	25/1/2027	198,167	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Societe Generale SA	€500,000	4.13%	2/6/2027	542,226	0.01%
Societe Generale SA^	\$450,000	1.79%	9/6/2027	414,883	0.01%
Societe Generale SA	€500,000	0.25%	8/7/2027	483,974	0.01%
Societe Generale SA^	\$200,000	5.52%	19/1/2028	197,719	0.00%
Societe Generale SA^	\$300,000	6.45%	10/1/2029	304,908	0.01%
Societe Generale SA	€100,000	0.88%	24/9/2029	91,655	0.00%
Societe Generale SA^	€700,000	4.75%	28/9/2029	769,823	0.02%
Societe Generale SA^	\$200,000	5.63%	19/1/2030	197,109	0.00%
Societe Generale SA^	€400,000	1.13%	30/6/2031	400,396	0.01%
Societe Generale SFH SA	€1,700,000	3.63%	31/7/2026	1,834,767	0.04%
Societe Generale SFH SA	€1,200,000	0.01%	2/12/2026	1,191,675	0.03%
Sodexo, Inc.	\$200,000	1.63%	16/4/2026	186,164	0.00%
Suez SACA	€400,000	1.88%	24/5/2027	406,786	0.01%
TDF Infrastructure SASU	€100,000	2.50%	7/4/2026	104,880	0.00%
TDF Infrastructure SASU	€1,200,000	5.63%	21/7/2028	1,343,357	0.03%
Thales SA	€700,000	4.13%	18/10/2028	763,316	0.02%
TotalEnergies Capital International SA	£400,000	1.75%	7/7/2025	489,142	0.01%
TotalEnergies Capital International SA	€600,000	2.50%	25/3/2026	633,741	0.01%
TotalEnergies Capital International SA	€1,000,000	0.70%	31/5/2028	967,663	0.02%
TotalEnergies SE^	€400,000	3.37%	Perpetual	418,788	0.01%
UNEDIC A.S.SEO	€4,000,000	1.25%	28/3/2027	4,064,407	0.09%
Unibail-Rodamco-Westfield SE^	€100,000	2.88%	Perpetual	101,581	0.00%
Unibail-Rodamco-Westfield SE	€500,000	2.50%	4/6/2026	525,447	0.01%
Unibail-Rodamco-Westfield SE	€200,000	1.00%	27/2/2027	200,325	0.00%
Unibail-Rodamco-Westfield SE	€200,000	0.63%	4/5/2027	196,646	0.00%
Veolia Environnement SA	€500,000	0.00%	14/1/2027	491,358	0.01%
Veolia Environnement SA	€500,000	1.25%	2/4/2027	504,422	0.01%
Vinci SA	€1,000,000	1.63%	18/1/2029	994,811	0.02%
Vinci SA	\$200,000	3.75%	10/4/2029	189,245	0.00%
Wendel SE	€300,000	2.50%	9/2/2027	311,579	0.01%
Westfield America Management Ltd.	£100,000	2.63%	30/3/2029	109,695	0.00%
				327,480,252	6.90%
Germany 6.66% (31 December 2023: 6.79%)					
Aareal Bank AG	€100,000	5.88%	29/5/2026	108,376	0.00%
Aareal Bank AG	€300,000	0.50%	7/4/2027	289,502	0.01%
Allianz Finance II BV	€600,000	0.00%	22/11/2026	596,049	0.01%
Allianz SE^	€100,000	4.60%	7/9/2038	108,454	0.00%
Allianz SE^	€600,000	2.24%	7/7/2045	631,007	0.01%
Amprion GmbH	€1,500,000	3.88%	7/9/2028	1,623,325	0.03%
Aroundtown SA^	€100,000	1.63%	Perpetual	53,579	0.00%
Aroundtown SA	€300,000	0.00%	16/7/2026	289,429	0.01%
Aroundtown SA	€500,000	0.38%	15/4/2027	464,695	0.01%
Aroundtown SA	€100,000	1.63%	31/1/2028	93,669	0.00%
Aroundtown SA	€100,000	1.45%	9/7/2028	91,285	0.00%
BASF SE	€500,000	3.13%	29/6/2028	533,546	0.01%
Bausparkasse Schwabisch Hall AG	€1,000,000	2.88%	16/1/2029	1,061,729	0.02%
Bayer AG	€300,000	4.00%	26/8/2026	324,126	0.01%
Bayer AG	€700,000	0.75%	6/1/2027	695,151	0.02%
Bayer US Finance II LLC	\$125,000	5.50%	15/8/2025	124,296	0.00%
Bayer US Finance II LLC	\$325,000	4.25%	15/12/2025	318,030	0.01%
Bayer US Finance II LLC	\$300,000	4.38%	15/12/2028	284,440	0.01%
Berlin Hyp AG	€1,700,000	3.38%	7/3/2028	1,834,855	0.04%
Berlin Hyp AG	€1,604,000	3.38%	23/8/2028	1,735,896	0.04%
BMW Finance NV	€400,000	0.00%	11/1/2026	407,982	0.01%
BMW US Capital LLC	\$150,000	5.05%	2/4/2026	149,510	0.00%
BMW US Capital LLC	\$450,000	2.80%	11/4/2026	431,801	0.01%
BMW US Capital LLC	\$150,000	4.90%	2/4/2027	149,348	0.00%
BMW US Capital LLC	\$575,000	3.30%	6/4/2027	549,252	0.01%
BMW US Capital LLC	€1,500,000	3.00%	2/11/2027	1,590,064	0.03%
BMW US Capital LLC	\$175,000	5.05%	11/8/2028	175,025	0.00%
BMW US Capital LLC	\$150,000	4.90%	2/4/2029	149,145	0.00%
BMW US Capital LLC	\$175,000	3.63%	18/4/2029	164,691	0.00%
Bundesobligation	€2,044,016	0.00%	10/10/2025	2,109,135	0.05%
Bundesobligation	€7,000,000	0.00%	10/4/2026	7,142,242	0.15%
Bundesobligation	€6,486,000	0.00%	9/10/2026	6,542,268	0.14%
Bundesobligation	€11,350,000	0.00%	16/4/2027	11,325,446	0.24%
Bundesobligation	€21,000,000	2.20%	13/4/2028	22,248,057	0.47%
Bundesobligation	€12,864,793	2.40%	19/10/2028	13,733,178	0.29%
Bundesobligation	€7,900,000	2.10%	12/4/2029	8,326,502	0.18%
Bundesrepublik Deutschland Bundesanleihe	€500,000	1.00%	15/8/2025	523,554	0.01%
Bundesrepublik Deutschland Bundesanleihe	€5,277,000	0.00%	15/8/2026	5,343,361	0.11%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bundesrepublik Deutschland Bundesanleihe	€13,000,000	0.00%	15/11/2027	12,804,122	0.27%
Bundesrepublik Deutschland Bundesanleihe	€900,000	0.50%	15/2/2028	898,840	0.02%
Bundesrepublik Deutschland Bundesanleihe	€7,815,000	0.00%	15/11/2028	7,536,327	0.16%
Bundesschatzanweisungen	€10,000,000	3.10%	18/9/2025	10,718,633	0.23%
Bundesschatzanweisungen	€10,000,000	2.50%	19/3/2026	10,647,391	0.22%
Bundesschatzanweisungen	€13,000,000	2.90%	18/6/2026	13,951,481	0.29%
Clearstream Banking AG	€100,000	0.00%	1/12/2025	101,740	0.00%
Commerzbank AG^	€600,000	4.63%	21/3/2028	653,553	0.01%
Commerzbank AG	€1,000,000	0.88%	18/4/2028	986,942	0.02%
Commerzbank AG	€1,812,000	3.38%	28/8/2028	1,961,933	0.04%
Continental AG	€800,000	4.00%	1/6/2028	870,303	0.02%
Covestro AG	€200,000	0.88%	3/2/2026	205,722	0.00%
Daimler Truck Finance North America LLC	\$550,000	5.60%	8/8/2025	550,595	0.01%
Daimler Truck Finance North America LLC	\$150,000	5.13%	25/9/2027	149,299	0.00%
Daimler Truck Finance North America LLC	\$200,000	5.40%	20/9/2028	201,513	0.00%
Daimler Truck Finance North America LLC	\$150,000	5.13%	25/9/2029	148,944	0.00%
Daimler Truck International Finance BV	€400,000	3.88%	19/6/2026	431,289	0.01%
Deutsche Bahn Finance GmbH	€650,000	3.50%	20/9/2027	705,651	0.02%
Deutsche Bank AG	\$253,000	4.10%	13/1/2026	247,535	0.01%
Deutsche Bank AG	€200,000	2.63%	12/2/2026	210,423	0.00%
Deutsche Bank AG	\$600,000	1.69%	19/3/2026	564,252	0.01%
Deutsche Bank AG^	\$500,000	6.12%	14/7/2026	500,609	0.01%
Deutsche Bank AG^	€1,000,000	1.38%	3/9/2026	1,040,348	0.02%
Deutsche Bank AG^	\$400,000	2.13%	24/11/2026	379,635	0.01%
Deutsche Bank AG^	\$200,000	7.15%	13/7/2027	204,854	0.00%
Deutsche Bank AG	€2,200,000	2.25%	20/9/2027	2,288,723	0.05%
Deutsche Bank AG^	\$500,000	2.31%	16/11/2027	461,379	0.01%
Deutsche Bank AG	€500,000	4.00%	29/11/2027	543,924	0.01%
Deutsche Bank AG^	\$483,000	2.55%	7/1/2028	446,443	0.01%
Deutsche Bank AG^	\$150,000	5.71%	8/2/2028	149,717	0.00%
Deutsche Bank AG^	€600,000	1.88%	23/2/2028	609,166	0.01%
Deutsche Bank AG^	€300,000	3.25%	24/5/2028	315,400	0.01%
Deutsche Bank AG^	€200,000	5.38%	11/1/2029	222,977	0.01%
Deutsche Bank AG^	\$325,000	6.72%	18/1/2029	335,298	0.01%
Deutsche Bank AG^	\$275,000	6.82%	20/11/2029	285,908	0.01%
Deutsche Bank AG^	€600,000	4.13%	4/4/2030	639,675	0.01%
Deutsche Bank AG^	€400,000	5.63%	19/5/2031	434,223	0.01%
Deutsche Bank AG^	€300,000	4.00%	24/6/2032	313,563	0.01%
Deutsche Bank AG^	\$200,000	4.88%	1/12/2032	187,938	0.00%
Deutsche Boerse AG	€200,000	0.00%	22/2/2026	202,644	0.00%
Deutsche Boerse AG^	€100,000	2.00%	23/6/2048	98,480	0.00%
Deutsche Kreditbank AG	€1,000,000	0.01%	23/2/2026	1,011,373	0.02%
Deutsche Lufthansa AG	€1,500,000	2.88%	16/5/2027	1,562,813	0.03%
Deutsche Lufthansa AG	€800,000	3.75%	11/2/2028	852,432	0.02%
Deutsche Pfandbriefbank AG	€500,000	1.00%	13/4/2026	510,901	0.01%
Deutsche Telekom International Finance BV	\$500,000	3.60%	19/1/2027	482,221	0.01%
Deutsche Telekom International Finance BV	€500,000	1.38%	30/1/2027	512,204	0.01%
Deutsche Telekom International Finance BV	€1,000,000	1.50%	3/4/2028	1,007,756	0.02%
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	€100,000	2.50%	25/1/2027	98,842	0.00%
DZ HYP AG	€500,000	0.01%	12/9/2025	514,660	0.01%
DZ HYP AG	€600,000	0.01%	26/10/2026	596,618	0.01%
DZ HYP AG	€2,143,000	3.25%	30/7/2027	2,300,527	0.05%
E.ON SE	€500,000	3.50%	12/1/2028	538,864	0.01%
EEW Energy from Waste GmbH	€300,000	0.36%	30/6/2026	298,194	0.01%
EnBW Energie Baden-Wuerttemberg AG^	€700,000	1.63%	5/8/2029	683,643	0.01%
EnBW International Finance BV	€200,000	3.63%	22/11/2026	215,551	0.01%
Eurogrid GmbH	€700,000	3.60%	1/2/2029	746,852	0.02%
Evonik Industries AG	€500,000	2.25%	25/9/2027	514,252	0.01%
Fresenius Finance Ireland plc	€500,000	0.00%	1/10/2025	512,203	0.01%
Fresenius Medical Care US Finance III, Inc.	\$300,000	1.88%	1/12/2026	273,067	0.01%
Gemeinsame Deutsche Bundeslaender	€2,000,000	0.01%	8/10/2027	1,946,453	0.04%
Gemeinsame Deutsche Bundeslaender	€2,000,000	1.25%	4/5/2029	1,983,263	0.04%
Grand City Properties SA	€300,000	1.38%	3/8/2026	300,423	0.01%
Grand City Properties SA	€300,000	0.13%	11/1/2028	274,987	0.01%
Grenke Finance plc	€300,000	3.95%	9/7/2025	320,059	0.01%
Hamburg Commercial Bank AG^	€800,000	0.50%	22/9/2026	807,056	0.02%
Heidelberg Materials Finance Luxembourg SA	€400,000	1.63%	7/4/2026	415,131	0.01%
Heidelberg Materials Finance Luxembourg SA	€600,000	1.75%	24/4/2028	603,555	0.01%
Heraeus Finance GmbH	€100,000	2.63%	9/6/2027	103,911	0.00%
Investitionsbank Berlin	€1,600,000	3.13%	13/9/2028	1,723,157	0.04%
Kreditanstalt fuer Wiederaufbau	\$900,000	0.38%	18/7/2025	856,785	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kreditanstalt fuer Wiederaufbau	\$550,000	5.13%	29/9/2025	550,335	0.01%
Kreditanstalt fuer Wiederaufbau	\$1,300,000	0.63%	22/1/2026	1,216,859	0.03%
Kreditanstalt fuer Wiederaufbau	£1,026,000	4.13%	18/2/2026	1,286,460	0.03%
Kreditanstalt fuer Wiederaufbau	CAD300,000	0.75%	19/2/2026	207,290	0.00%
Kreditanstalt fuer Wiederaufbau	\$1,500,000	5.00%	16/3/2026	1,502,491	0.03%
Kreditanstalt fuer Wiederaufbau	\$650,000	3.63%	1/4/2026	636,428	0.01%
Kreditanstalt fuer Wiederaufbau	€4,430,000	0.00%	15/6/2026	4,475,908	0.09%
Kreditanstalt fuer Wiederaufbau	\$875,000	4.63%	7/8/2026	872,280	0.02%
Kreditanstalt fuer Wiederaufbau	AUD2,500,000	3.20%	11/9/2026	1,622,041	0.03%
Kreditanstalt fuer Wiederaufbau	€4,000,000	0.00%	30/9/2026	4,010,822	0.09%
Kreditanstalt fuer Wiederaufbau	\$1,500,000	1.00%	1/10/2026	1,382,679	0.03%
Kreditanstalt fuer Wiederaufbau	\$675,000	4.38%	1/3/2027	670,287	0.01%
Kreditanstalt fuer Wiederaufbau	€5,225,000	0.00%	30/4/2027	5,157,630	0.11%
Kreditanstalt fuer Wiederaufbau	\$1,730,000	3.00%	20/5/2027	1,654,770	0.04%
Kreditanstalt fuer Wiederaufbau	\$2,761,000	1.25%	30/6/2027	2,818,978	0.06%
Kreditanstalt fuer Wiederaufbau	£1,000,000	3.75%	30/7/2027	1,239,216	0.03%
Kreditanstalt fuer Wiederaufbau	€4,109,000	2.38%	5/8/2027	4,331,192	0.09%
Kreditanstalt fuer Wiederaufbau	€5,500,000	2.75%	1/10/2027	5,862,676	0.12%
Kreditanstalt fuer Wiederaufbau	£1,500,000	0.75%	7/12/2027	1,680,359	0.04%
Kreditanstalt fuer Wiederaufbau	\$800,000	3.75%	15/2/2028	778,937	0.02%
Kreditanstalt fuer Wiederaufbau	\$500,000	2.88%	3/4/2028	471,681	0.01%
Kreditanstalt fuer Wiederaufbau	\$875,000	3.88%	15/6/2028	855,326	0.02%
Kreditanstalt fuer Wiederaufbau	€3,000,000	0.75%	28/6/2028	2,959,448	0.06%
Kreditanstalt fuer Wiederaufbau	£1,228,000	3.75%	9/1/2029	1,516,678	0.03%
Kreditanstalt fuer Wiederaufbau	€5,810,000	0.75%	15/1/2029	5,666,087	0.12%
Kreditanstalt fuer Wiederaufbau	\$300,000	4.00%	15/3/2029	294,264	0.01%
Land Berlin	€4,000,000	0.63%	20/3/2026	4,106,127	0.09%
Landesbank Baden-Wuerttemberg	€500,000	3.25%	4/11/2026	536,627	0.01%
Landesbank Baden-Wuerttemberg	€700,000	0.38%	18/2/2027	685,392	0.02%
Landesbank Hessen-Thueringen Girozentrale	€1,800,000	0.01%	19/7/2027	1,754,723	0.04%
Landeskreditbank Baden-Wuerttemberg Foerderbank	\$800,000	0.50%	8/12/2025	749,927	0.02%
Landeskreditbank Baden-Wuerttemberg Foerderbank	£600,000	0.63%	15/12/2025	711,956	0.02%
Landeskreditbank Baden-Wuerttemberg Foerderbank	£100,000	1.00%	15/12/2026	115,674	0.00%
Landwirtschaftliche Rentenbank	\$400,000	0.88%	30/3/2026	373,250	0.01%
Landwirtschaftliche Rentenbank	AUD1,500,000	4.75%	6/5/2026	1,005,221	0.02%
Landwirtschaftliche Rentenbank	\$1,237,000	1.75%	27/7/2026	1,163,756	0.03%
Landwirtschaftliche Rentenbank	€3,800,000	0.38%	14/2/2028	3,717,832	0.08%
Landwirtschaftliche Rentenbank	\$525,000	3.88%	14/6/2028	512,207	0.01%
Landwirtschaftliche Rentenbank	\$262,000	4.63%	17/4/2029	263,952	0.01%
LANXESS AG	€300,000	1.00%	7/10/2026	302,075	0.01%
LEG Immobilien SE	€100,000	0.38%	17/1/2026	101,537	0.00%
LEG Immobilien SE	€200,000	0.88%	28/11/2027	196,367	0.00%
LFA Foerderbank Bayern	€2,000,000	1.00%	1/3/2028	1,994,097	0.04%
Mercedes-Benz Finance Canada, Inc.	CAD140,000	1.65%	22/9/2025	98,597	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD210,000	5.14%	29/6/2026	154,907	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	5.38%	26/11/2025	150,112	0.00%
Mercedes-Benz Finance North America LLC	\$200,000	1.45%	2/3/2026	187,872	0.00%
Mercedes-Benz Finance North America LLC	\$175,000	4.80%	30/3/2026	173,591	0.00%
Mercedes-Benz Finance North America LLC	\$175,000	5.20%	3/8/2026	175,070	0.00%
Mercedes-Benz Finance North America LLC	\$325,000	5.25%	29/11/2027	326,818	0.01%
Mercedes-Benz Finance North America LLC	\$175,000	4.80%	30/3/2028	173,715	0.00%
Mercedes-Benz Finance North America LLC	\$200,000	5.10%	3/8/2028	200,321	0.00%
Mercedes-Benz Finance North America LLC	\$575,000	4.30%	22/2/2029	558,909	0.01%
Mercedes-Benz International Finance BV	€402,000	2.00%	22/8/2026	418,162	0.01%
Mercedes-Benz International Finance BV	€1,100,000	0.63%	6/5/2027	1,098,435	0.02%
Merck Financial Services GmbH	€1,000,000	0.13%	16/7/2025	1,033,963	0.02%
Niedersachsen Invest GmbH	€400,000	0.00%	16/7/2025	413,675	0.01%
Norddeutsche Landesbank-Girozentrale	€300,000	0.01%	23/9/2026	299,232	0.01%
NRW Bank	\$200,000	0.88%	9/3/2026	186,751	0.00%
NRW Bank	€2,000,000	0.25%	16/3/2027	1,987,696	0.04%
NRW Bank	€1,009,000	3.13%	30/8/2028	1,086,970	0.02%
Robert Bosch GmbH	€700,000	3.63%	2/6/2027	753,915	0.02%
RWE AG	€290,000	2.50%	24/8/2025	306,837	0.01%
Santander Consumer Bank AG	€900,000	4.50%	30/6/2026	977,654	0.02%
Siemens Financieringsmaatschappij NV	€200,000	2.75%	10/9/2025	246,146	0.01%
Siemens Financieringsmaatschappij NV	\$600,000	1.20%	11/3/2026	562,329	0.01%
Siemens Financieringsmaatschappij NV	\$475,000	6.13%	17/8/2026	484,038	0.01%
Siemens Financieringsmaatschappij NV	€1,100,000	0.63%	25/2/2027	1,102,937	0.02%
Siemens Financieringsmaatschappij NV	\$500,000	3.40%	16/3/2027	479,504	0.01%
Siemens Financieringsmaatschappij NV	\$550,000	1.70%	11/3/2028	491,105	0.01%
Siemens Financieringsmaatschappij NV	€700,000	0.25%	20/2/2029	659,832	0.01%

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Sirius Real Estate Ltd.	€100,000	1.13%	22/6/2026	100,370	0.00%
State of Hesse	€1,000,000	0.00%	10/9/2026	1,001,855	0.02%
State of Hesse	€800,000	1.75%	5/7/2027	826,485	0.02%
State of Hesse	€2,613,000	2.88%	12/3/2029	2,792,138	0.06%
State of Lower Saxony	€1,000,000	0.00%	15/9/2025	1,030,491	0.02%
State of Lower Saxony	€1,700,000	0.01%	25/11/2027	1,647,567	0.04%
State of Lower Saxony	€1,800,000	2.88%	18/4/2028	1,920,923	0.04%
State of North Rhine-Westphalia Germany	€2,200,000	3.00%	27/1/2028	2,359,067	0.05%
State of North Rhine-Westphalia Germany	€2,000,000	0.95%	13/3/2028	1,993,134	0.04%
State of North Rhine-Westphalia Germany	€2,000,000	0.00%	15/1/2029	1,877,379	0.04%
State of Rhineland-Palatinate	€1,000,000	0.38%	26/1/2027	1,000,569	0.02%
State of Saxony-Anhalt	€1,900,000	0.01%	9/11/2026	1,895,210	0.04%
State of Schleswig-Holstein Germany	€500,000	0.01%	16/7/2025	517,731	0.01%
Talanx AG [^]	€200,000	2.25%	5/12/2047	199,780	0.00%
Traton Finance Luxembourg SA	€300,000	4.13%	22/11/2025	322,136	0.01%
Traton Finance Luxembourg SA	£700,000	5.63%	16/1/2029	881,128	0.02%
UniCredit Bank GmbH	€2,200,000	0.63%	20/11/2025	2,269,503	0.05%
UniCredit Bank GmbH	€1,000,000	0.01%	28/9/2026	996,461	0.02%
UniCredit Bank GmbH	€4,000,000	1.38%	7/6/2027	4,064,730	0.09%
Vier Gas Transport GmbH	€200,000	4.00%	26/9/2027	216,148	0.01%
Volkswagen Bank GmbH	€500,000	4.25%	7/1/2026	539,019	0.01%
Volkswagen Bank GmbH	€1,500,000	4.38%	3/5/2028	1,638,873	0.04%
Volkswagen Financial Services AG	€200,000	0.13%	12/2/2027	196,045	0.00%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.30%	9/2/2027	198,510	0.00%
Volkswagen Financial Services NV	£400,000	3.25%	13/4/2027	476,388	0.01%
Volkswagen Financial Services NV	£200,000	2.13%	18/1/2028	226,218	0.01%
Volkswagen Financial Services NV	£1,000,000	5.88%	23/5/2029	1,290,436	0.03%
Volkswagen Group of America Finance LLC	\$325,000	5.80%	12/9/2025	325,676	0.01%
Volkswagen Group of America Finance LLC	\$200,000	4.63%	13/11/2025	197,543	0.00%
Volkswagen Group of America Finance LLC	\$200,000	1.25%	24/11/2025	188,622	0.00%
Volkswagen Group of America Finance LLC	\$200,000	5.40%	20/3/2026	199,503	0.00%
Volkswagen Group of America Finance LLC	\$200,000	5.30%	22/3/2027	200,065	0.00%
Volkswagen Group of America Finance LLC	\$200,000	4.75%	13/11/2028	195,615	0.00%
Volkswagen Group of America Finance LLC	\$200,000	5.25%	22/3/2029	198,659	0.00%
Volkswagen International Finance NV [^]	€300,000	3.75%	Perpetual	305,824	0.01%
Volkswagen International Finance NV	€200,000	4.13%	15/11/2025	215,643	0.01%
Volkswagen International Finance NV	€500,000	3.88%	29/3/2026	537,451	0.01%
Volkswagen International Finance NV	€400,000	1.88%	30/3/2027	409,146	0.01%
Volkswagen Leasing GmbH	€500,000	0.25%	12/1/2026	508,306	0.01%
Volkswagen Leasing GmbH	€680,000	4.50%	25/3/2026	737,258	0.02%
Volkswagen Leasing GmbH	€500,000	0.38%	20/7/2026	501,822	0.01%
Volkswagen Leasing GmbH	€216,000	3.88%	11/10/2028	232,182	0.01%
Vonovia SE	€300,000	1.13%	8/9/2025	310,480	0.01%
Vonovia SE	€300,000	0.00%	1/12/2025	303,904	0.01%
Vonovia SE	€400,000	0.63%	9/7/2026	401,943	0.01%
Vonovia SE	€500,000	4.75%	23/5/2027	550,146	0.01%
Vonovia SE	€700,000	0.63%	7/10/2027	678,354	0.01%
Vonovia SE	€200,000	1.88%	28/6/2028	198,749	0.00%
VW Credit Canada, Inc.	CAD140,000	1.50%	23/9/2025	98,301	0.00%
VW Credit Canada, Inc.	CAD255,000	2.45%	10/12/2026	176,611	0.00%
Wintershall Dea Finance BV	€300,000	0.84%	25/9/2025	309,076	0.01%
				316,357,253	6.66%
Greece 0.13% (31 December 2023: 0.00%)					
Hellenic Republic Government Bond	€5,405,000	3.88%	15/6/2028	5,939,369	0.13%
				5,939,369	0.13%
Hong Kong 0.13% (31 December 2023: 0.16%)					
AIA Group Ltd. [^]	\$200,000	2.70%	Perpetual	188,020	0.00%
AIA Group Ltd.	\$200,000	5.63%	25/10/2027	203,007	0.01%
Airport Authority [^]	\$200,000	2.10%	Perpetual	188,101	0.00%
Airport Authority	\$200,000	4.88%	12/1/2026	199,434	0.01%
Airport Authority	\$200,000	4.75%	12/1/2028	200,084	0.01%
Bank of Communications Hong Kong Ltd. [^]	\$250,000	2.30%	8/7/2031	234,614	0.01%
Bank of East Asia Ltd. [^]	\$250,000	6.75%	15/3/2027	251,906	0.01%
Bank of East Asia Ltd. [^]	\$250,000	4.88%	22/4/2032	237,667	0.01%
Castle Peak Power Finance Co., Ltd.	\$200,000	3.25%	25/7/2027	190,081	0.00%
Dah Sing Bank Ltd. [^]	\$250,000	3.00%	2/11/2031	233,406	0.01%
HKT Capital No 4 Ltd.	\$400,000	3.00%	14/7/2026	381,278	0.01%
Hong Kong Government Bond Programme	HKD8,000,000	1.25%	29/6/2027	958,486	0.02%
Hong Kong Government International Bond	\$400,000	4.38%	11/1/2026	397,533	0.01%
Hong Kong Government International Bond	\$400,000	4.50%	11/1/2028	400,435	0.01%
Hong Kong Mortgage Corp., Ltd.	\$300,000	4.88%	13/9/2028	301,712	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hongkong Electric Finance Ltd.	\$200,000	2.88%	3/5/2026	191,658	0.00%
HPHT Finance 21 Ltd.	\$200,000	2.00%	19/3/2026	188,693	0.00%
Joy Treasure Assets Holdings, Inc.	\$200,000	5.50%	1/2/2027	198,408	0.00%
MTR Corp. CI Ltd.	\$200,000	2.50%	2/11/2026	189,430	0.00%
Nan Fung Treasury Ltd.	\$200,000	3.88%	3/10/2027	186,425	0.00%
Sun Hung Kai Properties Capital Market Ltd.	\$200,000	3.75%	25/2/2029	188,211	0.00%
Wharf REIC Finance BVI Ltd.	\$200,000	3.50%	17/1/2028	188,669	0.00%
Zhejiang Energy International Ltd.	\$200,000	1.74%	20/7/2026	185,299	0.00%
				6,082,557	0.13%
Hungary 0.18% (31 December 2023: 0.20%)					
Hungary Government Bond	HUF200,000,000	1.00%	26/11/2025	503,461	0.01%
Hungary Government Bond	HUF300,000,000	9.50%	21/10/2026	861,732	0.02%
Hungary Government Bond	HUF630,000,000	3.00%	27/10/2027	1,527,263	0.03%
Hungary Government Bond	HUF300,000,000	6.75%	22/10/2028	814,992	0.02%
Hungary Government Bond	HUF500,000,000	2.00%	23/5/2029	1,097,857	0.02%
Hungary Government International Bond	€1,000,000	1.25%	22/10/2025	1,033,937	0.02%
Hungary Government International Bond	€267,000	5.00%	22/2/2027	294,594	0.01%
Hungary Government International Bond	\$535,000	6.13%	22/5/2028	544,559	0.01%
Hungary Government International Bond	€960,000	4.00%	25/7/2029	1,018,714	0.02%
Magyar Export-Import Bank Zrt	\$250,000	6.13%	4/12/2027	250,953	0.01%
MFB Magyar Fejlesztési Bank Zrt	\$225,000	6.50%	29/6/2028	228,830	0.01%
MVM Energetika Zrt	\$200,000	7.50%	9/6/2028	207,699	0.00%
				8,384,591	0.18%
India 0.07% (31 December 2023: 0.08%)					
ABJA Investment Co. Pte Ltd.	\$200,000	5.45%	24/1/2028	198,273	0.00%
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.20%	4/8/2027	185,702	0.00%
Adani Transmission Step-One Ltd.	\$200,000	4.00%	3/8/2026	189,436	0.00%
BPRL International Singapore Pte Ltd.	\$200,000	4.38%	18/1/2027	194,400	0.00%
Export-Import Bank of India	\$200,000	3.38%	5/8/2026	192,309	0.00%
Export-Import Bank of India	\$200,000	3.88%	1/2/2028	191,177	0.00%
HDFC Bank Ltd.	\$200,000	5.69%	2/3/2026	200,494	0.01%
HDFC Bank Ltd.	\$200,000	5.18%	15/2/2029	198,783	0.01%
Hindustan Petroleum Corp., Ltd.	\$200,000	4.00%	12/7/2027	191,601	0.00%
ICICI Bank Ltd.	\$200,000	4.00%	18/3/2026	195,352	0.00%
Power Finance Corp., Ltd.	\$200,000	6.15%	6/12/2028	204,682	0.01%
REC Ltd.	\$200,000	3.88%	7/7/2027	190,386	0.00%
REC Ltd.	\$200,000	4.63%	22/3/2028	194,202	0.00%
REC Ltd.	\$200,000	5.63%	11/4/2028	200,910	0.01%
Reliance Industries Ltd.	\$250,000	3.67%	30/11/2027	237,241	0.01%
State Bank of India	\$300,000	1.80%	13/7/2026	279,330	0.01%
State Bank of India	\$200,000	5.00%	17/1/2029	198,661	0.01%
				3,442,939	0.07%
Indonesia 0.59% (31 December 2023: 0.54%)					
Bank Mandiri Persero Tbk PT	\$200,000	5.50%	4/4/2026	199,589	0.01%
Freeport Indonesia PT	\$200,000	4.76%	14/4/2027	195,870	0.00%
Indonesia Government International Bond	\$1,250,000	4.75%	8/1/2026	1,239,227	0.03%
Indonesia Government International Bond	¥200,000,000	0.57%	27/5/2026	1,236,487	0.03%
Indonesia Government International Bond	€500,000	1.45%	18/9/2026	507,248	0.01%
Indonesia Government International Bond	€500,000	0.90%	14/2/2027	495,380	0.01%
Indonesia Government International Bond	\$200,000	4.15%	20/9/2027	194,024	0.00%
Indonesia Government International Bond	\$625,000	3.50%	11/1/2028	589,898	0.01%
Indonesia Government International Bond	\$200,000	4.55%	11/1/2028	195,786	0.00%
Indonesia Government International Bond	\$200,000	4.75%	11/2/2029	197,042	0.00%
Indonesia Treasury Bond	IDR12,000,000,000	7.25%	15/2/2026	737,521	0.02%
Indonesia Treasury Bond	IDR83,300,000,000	5.50%	15/4/2026	4,981,645	0.11%
Indonesia Treasury Bond	IDR32,000,000,000	8.38%	15/9/2026	2,021,618	0.04%
Indonesia Treasury Bond	IDR83,500,000,000	5.13%	15/4/2027	4,880,418	0.10%
Indonesia Treasury Bond	IDR7,000,000,000	7.00%	15/5/2027	430,797	0.01%
Indonesia Treasury Bond	IDR58,000,000,000	6.38%	15/8/2028	3,491,643	0.07%
Indonesia Treasury Bond	IDR50,000,000,000	6.88%	15/4/2029	3,044,972	0.06%
Pertamina Geothermal Energy PT	\$200,000	5.15%	27/4/2028	197,802	0.00%
Pertamina Persero PT	\$200,000	1.40%	9/2/2026	186,914	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$350,000	4.55%	29/3/2026	345,827	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$200,000	1.50%	9/6/2026	185,997	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$400,000	4.15%	29/3/2027	389,673	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$350,000	4.40%	6/6/2027	342,295	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$350,000	4.40%	1/3/2028	340,405	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$300,000	5.40%	15/11/2028	301,972	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$200,000	4.45%	20/2/2029	194,056	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$200,000	5.10%	2/7/2029	199,101	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$300,000	4.13%	15/5/2027	288,841	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$300,000	5.38%	25/1/2029	298,125	0.01%
PT Tower Bersama Infrastructure Tbk	\$200,000	2.75%	20/1/2026	190,450	0.00%
				28,100,623	0.59%
Ireland 0.58% (31 December 2023: 0.57%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$424,000	3.50%	15/1/2025	418,577	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$400,000	6.50%	15/7/2025	403,448	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	4.45%	1/10/2025	147,930	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	1.75%	30/1/2026	471,209	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	4.45%	3/4/2026	147,231	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$405,000	2.45%	29/10/2026	377,852	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$600,000	3.65%	21/7/2027	569,927	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	4.63%	15/10/2027	146,242	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$300,000	3.88%	23/1/2028	284,434	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$450,000	5.75%	6/6/2028	455,036	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$550,000	3.00%	29/10/2028	499,869	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	5.10%	19/1/2029	148,756	0.00%
AIB Group plc^	€300,000	2.25%	4/4/2028	308,215	0.01%
AIB Group plc^	€200,000	5.75%	16/2/2029	228,011	0.01%
AIB Group plc^	\$200,000	6.61%	13/9/2029	206,374	0.01%
Avolon Holdings Funding Ltd.	\$200,000	5.50%	15/1/2026	198,469	0.00%
Avolon Holdings Funding Ltd.	\$300,000	2.13%	21/2/2026	282,039	0.01%
Avolon Holdings Funding Ltd.	\$200,000	4.38%	1/5/2026	194,502	0.00%
Avolon Holdings Funding Ltd.	\$500,000	3.25%	15/2/2027	468,321	0.01%
Avolon Holdings Funding Ltd.	\$575,000	2.53%	18/11/2027	516,953	0.01%
Avolon Holdings Funding Ltd.	\$325,000	5.75%	1/3/2029	323,054	0.01%
Bank of Ireland Group plc^	\$200,000	6.25%	16/9/2026	200,908	0.00%
Bank of Ireland Group plc^	€700,000	4.88%	16/7/2028	774,300	0.02%
Bank of Ireland Group plc^	\$300,000	5.60%	20/3/2030	298,302	0.01%
Bank of Ireland Group plc^	€500,000	1.38%	11/8/2031	506,192	0.01%
Bank of Ireland Group plc^	€300,000	7.59%	6/12/2032	391,505	0.01%
Bank of Ireland Group plc^	€400,000	6.75%	1/3/2033	459,674	0.01%
CRH America Finance, Inc.	\$200,000	3.40%	9/5/2027	191,031	0.00%
CRH America Finance, Inc.	\$300,000	3.95%	4/4/2028	287,657	0.01%
CRH SMW Finance DAC	€200,000	1.25%	5/11/2026	203,490	0.01%
CRH SMW Finance DAC	€500,000	4.00%	11/7/2027	542,486	0.01%
DAA Finance plc	€1,500,000	1.55%	7/6/2028	1,496,491	0.03%
Dell Bank International DAC	€500,000	0.50%	27/10/2026	499,349	0.01%
ESB Finance DAC	€1,000,000	4.00%	3/10/2028	1,089,077	0.02%
Hammerson Ireland Finance DAC	€100,000	1.75%	3/6/2027	99,356	0.00%
Ireland Government Bond	€2,400,000	1.00%	15/5/2026	2,481,736	0.05%
Ireland Government Bond	€1,500,000	0.20%	15/5/2027	1,493,010	0.03%
Ireland Government Bond	€1,600,000	0.90%	15/5/2028	1,599,134	0.03%
Ireland Government Bond	€4,000,000	1.10%	15/5/2029	3,967,632	0.08%
Linde plc	€400,000	0.00%	30/9/2026	397,082	0.01%
Linde plc	€700,000	1.00%	31/3/2027	704,021	0.02%
NIE Finance plc	€500,000	2.50%	27/10/2025	607,080	0.01%
Permanent TSB Group Holdings plc^	€300,000	6.63%	30/6/2029	345,967	0.01%
Ryanair DAC	€500,000	2.88%	15/9/2025	530,182	0.01%
Ryanair DAC	€400,000	0.88%	25/5/2026	406,623	0.01%
SMBC Aviation Capital Finance DAC	\$400,000	5.45%	3/5/2028	400,122	0.01%
SMBC Aviation Capital Finance DAC	\$200,000	5.30%	3/4/2029	198,420	0.00%
Smurfit Kappa Acquisitions ULC	€600,000	2.88%	15/1/2026	634,486	0.01%
				27,601,762	0.58%
Israel 0.23% (31 December 2023: 0.23%)					
Bank Leumi Le-Israel BM	\$200,000	5.13%	27/7/2027	194,046	0.01%
Israel Discount Bank Ltd.	\$200,000	5.38%	26/1/2028	193,565	0.00%
Israel Electric Corp., Ltd.	\$225,000	4.25%	14/8/2028	207,266	0.01%
Israel Government Bond-Fixed	ILS2,000,000	1.75%	31/8/2025	523,702	0.01%
Israel Government Bond-Fixed	ILS18,415,000	0.50%	27/2/2026	4,598,389	0.10%
Israel Government Bond-Fixed	ILS4,000,000	2.25%	28/9/2028	986,697	0.02%
Israel Government Bond-Fixed	ILS9,486,000	3.75%	28/2/2029	2,458,685	0.05%
Israel Government International Bond	\$448,000	2.88%	16/3/2026	424,061	0.01%
Israel Government International Bond	€500,000	1.50%	18/1/2027	495,660	0.01%
Israel Government International Bond	\$200,000	3.25%	17/1/2028	183,276	0.00%
Israel Government International Bond	\$500,000	5.38%	12/3/2029	490,149	0.01%
				10,755,496	0.23%
Italy 3.66% (31 December 2023: 3.98%)					
ACEA SpA	€260,000	0.00%	28/9/2025	266,059	0.01%
Assicurazioni Generali SpA^	€200,000	4.60%	Perpetual	213,681	0.00%
Assicurazioni Generali SpA	€500,000	3.21%	15/1/2029	528,091	0.01%
Assicurazioni Generali SpA^	€250,000	5.50%	27/10/2047	276,215	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Assicurazioni Generali SpA^	€300,000	5.00%	8/6/2048	328,770	0.01%
ASTM SpA	€300,000	1.00%	25/11/2026	301,291	0.01%
Autostrade per l'Italia SpA	€400,000	1.75%	1/2/2027	407,822	0.01%
Banca Monte dei Paschi di Siena SpA	€548,000	3.50%	23/4/2029	588,194	0.01%
Banca Popolare di Sondrio SpA^	€266,000	4.13%	4/6/2030	283,654	0.01%
Banco BPM SpA	€500,000	3.88%	18/9/2026	539,449	0.01%
Banco BPM SpA	€508,000	4.63%	29/11/2027	557,434	0.01%
Banco BPM SpA^	€500,000	4.88%	17/1/2030	547,718	0.01%
BPER Banca SPA	€616,000	3.75%	22/10/2028	670,291	0.01%
Cassa Depositi e Prestiti SpA	\$500,000	5.75%	5/5/2026	498,189	0.01%
Cassa Depositi e Prestiti SpA	€800,000	3.50%	19/9/2027	848,788	0.02%
Cassa Depositi e Prestiti SpA	\$200,000	5.88%	30/4/2029	203,147	0.00%
Credito Emiliano SpA	€379,000	3.25%	18/4/2029	403,724	0.01%
Enel Finance International NV	€400,000	0.25%	17/11/2025	410,198	0.01%
Enel Finance International NV	€900,000	0.25%	28/5/2026	906,575	0.02%
Enel Finance International NV	\$400,000	1.38%	12/7/2026	370,247	0.01%
Enel Finance International NV	\$275,000	3.63%	25/5/2027	262,565	0.01%
Enel Finance International NV	\$300,000	4.63%	15/6/2027	293,829	0.01%
Enel Finance International NV	£100,000	1.00%	20/10/2027	111,506	0.00%
Enel Finance International NV	\$200,000	3.50%	6/4/2028	187,068	0.00%
Enel Finance International NV	\$250,000	5.13%	26/6/2029	246,021	0.01%
Enel SpA^	€150,000	6.38%	Perpetual	169,128	0.00%
Enel SpA^	€500,000	1.38%	Perpetual	481,298	0.01%
Eni SpA^	€400,000	2.00%	Perpetual	396,780	0.01%
Eni SpA^	€200,000	2.63%	Perpetual	208,216	0.00%
Eni SpA^	€400,000	0.38%	14/6/2028	379,917	0.01%
Eni SpA	\$215,000	4.75%	12/9/2028	210,790	0.00%
ENI SpA	€290,000	3.63%	19/5/2027	312,178	0.01%
Ferrovie dello Stato Italiane SpA	€800,000	3.75%	14/4/2027	860,531	0.02%
Iccrea Banca SpA^	€500,000	4.25%	5/2/2030	537,167	0.01%
Intesa Sanpaolo SpA	€1,000,000	4.50%	2/10/2025	1,080,269	0.02%
Intesa Sanpaolo SpA	\$200,000	7.00%	21/11/2025	203,199	0.00%
Intesa Sanpaolo SpA	\$200,000	3.88%	14/7/2027	189,644	0.00%
Intesa Sanpaolo SpA^	€800,000	5.00%	8/3/2028	882,102	0.02%
Intesa Sanpaolo SpA	€500,000	0.75%	16/3/2028	481,966	0.01%
Intesa Sanpaolo SpA	€703,000	3.63%	30/6/2028	759,200	0.02%
Italy Buoni Poliennali Del Tesoro	€8,574,000	1.20%	15/8/2025	8,954,220	0.19%
Italy Buoni Poliennali Del Tesoro	€12,810,000	3.60%	29/9/2025	13,741,179	0.29%
Italy Buoni Poliennali Del Tesoro	€4,418,000	3.50%	15/1/2026	4,736,214	0.10%
Italy Buoni Poliennali Del Tesoro	€6,808,000	3.20%	28/1/2026	7,263,247	0.15%
Italy Buoni Poliennali Del Tesoro	€19,556,000	3.80%	15/4/2026	21,089,336	0.44%
Italy Buoni Poliennali Del Tesoro	€7,500,000	0.00%	1/8/2026	7,495,558	0.16%
Italy Buoni Poliennali Del Tesoro	€5,000,000	3.85%	15/9/2026	5,408,608	0.11%
Italy Buoni Poliennali Del Tesoro	€6,958,000	0.85%	15/1/2027	7,006,006	0.15%
Italy Buoni Poliennali Del Tesoro	€6,200,000	2.95%	15/2/2027	6,569,434	0.14%
Italy Buoni Poliennali Del Tesoro	€7,240,000	1.10%	1/4/2027	7,299,461	0.15%
Italy Buoni Poliennali Del Tesoro	€1,500,000	2.05%	1/8/2027	1,545,914	0.03%
Italy Buoni Poliennali Del Tesoro	€9,197,000	0.95%	15/9/2027	9,136,209	0.19%
Italy Buoni Poliennali Del Tesoro	€2,000,000	2.65%	1/12/2027	2,093,153	0.04%
Italy Buoni Poliennali Del Tesoro	€8,400,000	3.40%	1/4/2028	8,993,201	0.19%
Italy Buoni Poliennali Del Tesoro	€20,684,000	3.80%	1/8/2028	22,441,601	0.47%
Italy Buoni Poliennali Del Tesoro	€2,000,000	4.75%	1/9/2028	2,249,765	0.05%
Italy Buoni Poliennali Del Tesoro	€7,500,000	4.10%	1/2/2029	8,238,780	0.17%
Italy Buoni Poliennali Del Tesoro	€3,250,000	2.80%	15/6/2029	3,368,339	0.07%
Mediobanca Banca di Credito Finanziario SpA^	€500,000	4.75%	14/3/2028	548,980	0.01%
Mediobanca Banca di Credito Finanziario SpA^	€200,000	4.63%	7/2/2029	220,171	0.01%
Pirelli & C SpA	€550,000	3.88%	2/7/2029	588,132	0.01%
Republic of Italy Government International Bond	\$862,000	1.25%	17/2/2026	806,537	0.02%
Republic of Italy Government International Bond	£1,000,000	6.00%	4/8/2028	1,293,813	0.03%
Snam SpA	€400,000	0.00%	15/8/2025	411,451	0.01%
Snam SpA	€800,000	3.38%	5/12/2026	852,067	0.02%
Snam SpA	€650,000	3.38%	19/2/2028	690,286	0.02%
UniCredit SpA	€300,000	0.33%	19/1/2026	305,352	0.01%
UniCredit SpA^	\$350,000	2.57%	22/9/2026	335,839	0.01%
UniCredit SpA^	\$215,000	1.98%	3/6/2027	200,414	0.00%
UniCredit SpA^	€750,000	2.20%	22/7/2027	777,751	0.02%
UniCredit SpA^	€490,000	0.93%	18/1/2028	489,497	0.01%
UniCredit SpA^	€500,000	4.80%	17/1/2029	553,750	0.01%
UniCredit SpA^	€500,000	4.45%	16/2/2029	543,653	0.01%
				173,650,829	3.66%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan 4.50% (31 December 2023: 5.24%)					
Aeon Co., Ltd.	¥100,000,000	0.80%	17/8/2028	613,173	0.01%
Asahi Group Holdings Ltd.	¥100,000,000	0.28%	6/3/2026	619,508	0.01%
Asahi Group Holdings Ltd.	€1,647,000	3.38%	16/4/2029	1,751,507	0.04%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.07%	10/7/2025	619,968	0.01%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.05%	27/7/2026	615,946	0.01%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.44%	17/8/2028	615,697	0.01%
Dai-ichi Life Insurance Co., Ltd.^	\$550,000	4.00%	Perpetual	527,857	0.01%
Development Bank of Japan, Inc.	\$200,000	0.50%	27/8/2025	189,296	0.00%
Development Bank of Japan, Inc.	€2,350,000	0.01%	9/9/2025	2,416,543	0.05%
Development Bank of Japan, Inc.	€600,000	2.13%	1/9/2026	626,538	0.01%
Development Bank of Japan, Inc.	\$225,000	5.13%	1/9/2026	225,760	0.01%
Development Bank of Japan, Inc.	\$200,000	1.25%	20/10/2026	184,111	0.00%
Development Bank of Japan, Inc.	\$500,000	3.25%	28/4/2027	478,662	0.01%
Development Bank of Japan, Inc.	\$700,000	4.63%	10/4/2029	699,346	0.02%
Development Bank of Japan, Inc.	¥100,000,000	0.49%	12/4/2029	614,514	0.01%
East Nippon Expressway Co., Ltd.	¥100,000,000	0.61%	25/4/2029	617,065	0.01%
Fast Retailing Co., Ltd.	¥100,000,000	0.75%	18/12/2025	624,108	0.01%
Honda Motor Co., Ltd.	\$675,000	2.53%	10/3/2027	632,440	0.01%
Japan Bank for International Cooperation	\$700,000	0.63%	15/7/2025	667,197	0.01%
Japan Bank for International Cooperation	\$500,000	3.88%	16/9/2025	491,665	0.01%
Japan Bank for International Cooperation	\$470,000	4.25%	26/1/2026	463,833	0.01%
Japan Bank for International Cooperation	\$500,000	2.38%	20/4/2026	476,956	0.01%
Japan Bank for International Cooperation	\$275,000	4.25%	27/4/2026	271,131	0.01%
Japan Bank for International Cooperation	\$500,000	2.25%	4/11/2026	470,824	0.01%
Japan Bank for International Cooperation	\$810,000	2.88%	1/6/2027	767,506	0.02%
Japan Bank for International Cooperation	\$500,000	2.88%	21/7/2027	472,553	0.01%
Japan Bank for International Cooperation	\$500,000	4.38%	5/10/2027	493,638	0.01%
Japan Bank for International Cooperation	\$500,000	2.75%	16/11/2027	468,329	0.01%
Japan Bank for International Cooperation	€600,000	3.13%	15/2/2028	640,957	0.01%
Japan Bank for International Cooperation	\$150,000	4.63%	19/7/2028	149,544	0.00%
Japan Bank for International Cooperation	\$200,000	4.88%	18/10/2028	201,511	0.00%
Japan Expressway Holding & Debt Repayment Agency	¥300,000,000	0.56%	31/7/2025	1,868,474	0.04%
Japan Expressway Holding & Debt Repayment Agency	¥116,000,000	0.17%	29/10/2027	713,712	0.02%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	2.25%	20/12/2027	657,077	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	0.16%	31/5/2028	1,224,865	0.03%
Japan Finance Organization for Municipalities	\$225,000	5.13%	1/9/2026	225,216	0.01%
Japan Finance Organization for Municipalities	¥115,000,000	0.17%	15/10/2027	707,741	0.02%
Japan Finance Organization for Municipalities	\$800,000	4.13%	27/4/2028	779,228	0.02%
Japan Finance Organization for Municipalities	\$300,000	5.00%	23/4/2029	303,291	0.01%
Japan Government Bond	¥300,000,000	0.01%	1/8/2025	1,861,455	0.04%
Japan Government Bond	¥350,000,000	0.01%	1/9/2025	2,170,997	0.05%
Japan Government Bond	¥1,020,000,000	0.10%	20/9/2025	6,332,973	0.13%
Japan Government Bond	¥600,000,000	0.01%	1/12/2025	3,717,102	0.08%
Japan Government Bond	¥983,000,000	0.10%	20/12/2025	6,098,326	0.13%
Japan Government Bond	¥130,000,000	0.30%	20/12/2025	808,814	0.02%
Japan Government Bond	¥1,026,750,000	0.10%	1/1/2026	6,367,077	0.13%
Japan Government Bond	¥600,000,000	0.10%	1/2/2026	3,719,254	0.08%
Japan Government Bond	¥481,000,000	0.01%	20/3/2026	2,975,491	0.06%
Japan Government Bond	¥400,000,000	0.20%	1/4/2026	2,481,979	0.05%
Japan Government Bond	¥650,000,000	0.30%	1/5/2026	4,039,019	0.09%
Japan Government Bond	¥600,000,000	0.40%	1/6/2026	3,734,437	0.08%
Japan Government Bond	¥478,000,000	0.01%	20/6/2026	2,952,692	0.06%
Japan Government Bond	¥160,000,000	0.10%	20/6/2026	990,070	0.02%
Japan Government Bond	¥542,000,000	0.01%	20/9/2026	3,344,571	0.07%
Japan Government Bond	¥205,000,000	0.10%	20/9/2026	1,267,718	0.03%
Japan Government Bond	¥620,000,000	0.01%	20/12/2026	3,821,363	0.08%
Japan Government Bond	¥180,000,000	0.10%	20/12/2026	1,111,992	0.02%
Japan Government Bond	¥520,000,000	0.01%	20/3/2027	3,201,342	0.07%
Japan Government Bond	¥455,000,000	0.10%	20/3/2027	2,808,379	0.06%
Japan Government Bond	¥770,000,000	0.01%	20/6/2027	4,733,342	0.10%
Japan Government Bond	¥210,000,000	0.10%	20/6/2027	1,294,505	0.03%
Japan Government Bond	¥940,000,000	0.10%	20/9/2027	5,786,846	0.12%
Japan Government Bond	¥130,000,000	2.10%	20/9/2027	851,875	0.02%
Japan Government Bond	¥100,000,000	2.20%	20/9/2027	657,291	0.01%
Japan Government Bond	¥760,000,000	0.20%	20/12/2027	4,687,201	0.10%
Japan Government Bond	¥455,000,000	2.10%	20/12/2027	2,990,639	0.06%
Japan Government Bond	¥400,000,000	0.10%	20/12/2027	2,458,568	0.05%
Japan Government Bond	¥380,000,000	0.30%	20/12/2027	2,351,677	0.05%
Japan Government Bond	¥1,895,250,000	0.10%	20/3/2028	11,628,205	0.25%
Japan Government Bond	¥520,000,000	0.20%	20/3/2028	3,201,847	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥600,000,000	0.10%	20/6/2028	3,674,362	0.08%
Japan Government Bond	¥580,000,000	0.30%	20/6/2028	3,579,423	0.08%
Japan Government Bond	¥321,600,000	0.20%	20/6/2028	1,977,057	0.04%
Japan Government Bond	¥870,000,000	0.40%	20/9/2028	5,383,051	0.11%
Japan Government Bond	¥300,000,000	0.30%	20/9/2028	1,848,475	0.04%
Japan Government Bond	¥1,000,000,000	0.40%	20/12/2028	6,176,394	0.13%
Japan Government Bond	¥700,000,000	0.20%	20/12/2028	4,285,798	0.09%
Japan Government Bond	¥250,000,000	0.30%	20/12/2028	1,537,284	0.03%
Japan Government Bond	¥500,000,000	0.60%	20/3/2029	3,111,589	0.07%
Japan Government Bond	¥500,000,000	0.50%	20/3/2029	3,096,481	0.07%
Japan Government Bond	¥500,000,000	0.40%	20/3/2029	3,082,908	0.07%
Japan Government Bond	¥300,000,000	0.10%	20/3/2029	1,824,360	0.04%
Japan International Cooperation Agency	\$600,000	3.25%	25/5/2027	573,729	0.01%
Japan International Cooperation Agency	\$150,000	4.00%	23/5/2028	145,572	0.00%
Japan International Cooperation Agency	\$98,000	4.75%	21/5/2029	98,484	0.00%
Kansai Electric Power Co., Inc.	¥200,000,000	0.47%	25/5/2027	1,235,944	0.03%
Kubota Corp.	¥100,000,000	0.30%	2/6/2027	614,752	0.01%
Major Joint Local Government Bond	¥100,000,000	0.55%	25/7/2025	622,664	0.01%
Major Joint Local Government Bond	¥200,000,000	0.08%	24/4/2026	1,233,799	0.03%
Major Joint Local Government Bond	¥130,000,000	0.25%	25/2/2027	804,066	0.02%
Major Joint Local Government Bond	¥200,000,000	0.21%	24/12/2027	1,230,348	0.03%
Major Joint Local Government Bond	¥200,000,000	0.24%	25/2/2028	1,230,464	0.03%
Meiji Yasuda Life Insurance Co. ^	\$900,000	5.20%	20/10/2045	889,982	0.02%
Metropolitan Expressway Co., Ltd.	¥10,000,000	0.52%	20/12/2028	61,618	0.00%
Mitsubishi Corp.	\$250,000	1.13%	15/7/2026	230,214	0.01%
Mitsubishi Corp.	\$200,000	5.00%	2/7/2029	199,651	0.00%
Mitsubishi HC Capital, Inc.	\$325,000	5.08%	15/9/2027	323,076	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$525,000	3.85%	1/3/2026	512,399	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$1,426,000	2.76%	13/9/2026	1,351,120	0.03%
Mitsubishi UFJ Financial Group, Inc. ^	¥100,000,000	0.77%	5/3/2027	621,065	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	€200,000	0.34%	8/6/2027	201,559	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	\$730,000	1.54%	20/7/2027	675,367	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$425,000	4.08%	19/4/2028	411,230	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$500,000	5.02%	20/7/2028	496,603	0.01%
Mitsubishi UFJ Financial Group, Inc. ^	\$200,000	5.35%	13/9/2028	200,292	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	¥100,000,000	1.03%	7/3/2029	621,113	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$175,000	3.74%	7/3/2029	165,304	0.00%
Mitsubishi UFJ Financial Group, Inc. ^	\$700,000	5.24%	19/4/2029	700,347	0.02%
Mitsubishi UFJ Financial Group, Inc. ^	\$200,000	5.26%	17/4/2030	199,519	0.00%
Mitsui & Co., Ltd.	\$210,000	2.19%	19/1/2027	195,228	0.00%
Mitsui & Co., Ltd.	\$200,000	5.51%	10/10/2028	203,679	0.00%
Mizuho Financial Group, Inc.	\$500,000	4.35%	20/10/2025	490,678	0.01%
Mizuho Financial Group, Inc.	€300,000	0.18%	13/4/2026	303,237	0.01%
Mizuho Financial Group, Inc.	€500,000	1.63%	8/4/2027	509,395	0.01%
Mizuho Financial Group, Inc. ^	\$675,000	1.23%	22/5/2027	623,825	0.01%
Mizuho Financial Group, Inc. ^	\$400,000	1.55%	9/7/2027	370,117	0.01%
Mizuho Financial Group, Inc. ^	\$350,000	5.41%	13/9/2028	350,739	0.01%
Mizuho Financial Group, Inc. ^	\$800,000	5.67%	27/5/2029	808,225	0.02%
Mizuho Financial Group, Inc. ^	\$250,000	5.78%	6/7/2029	253,404	0.01%
Mizuho Financial Group, Inc. ^	¥100,000,000	1.02%	13/7/2033	614,049	0.01%
Nidec Corp.	€100,000	0.05%	30/3/2026	100,862	0.00%
Nippon Life Insurance Co. ^	\$350,000	4.00%	19/9/2047	331,068	0.01%
Nissan Motor Acceptance Co. LLC	\$175,000	1.85%	16/9/2026	160,141	0.00%
Nissan Motor Co., Ltd.	\$625,000	3.52%	17/9/2025	606,623	0.01%
Nissan Motor Co., Ltd.	\$500,000	4.35%	17/9/2027	477,498	0.01%
Nomura Holdings, Inc.	\$300,000	5.10%	3/7/2025	298,072	0.01%
Nomura Holdings, Inc.	\$625,000	1.65%	14/7/2026	577,842	0.01%
Nomura Holdings, Inc.	\$200,000	5.59%	2/7/2027	200,123	0.00%
Nomura Holdings, Inc.	\$300,000	5.39%	6/7/2027	299,236	0.01%
Nomura Holdings, Inc.	\$500,000	6.07%	12/7/2028	511,519	0.01%
Nomura Holdings, Inc.	\$200,000	2.17%	14/7/2028	176,577	0.00%
NTT Finance Corp.	€100,000	0.08%	13/12/2025	101,960	0.00%
NTT Finance Corp.	¥100,000,000	0.18%	19/12/2025	618,737	0.01%
NTT Finance Corp.	\$350,000	1.16%	3/4/2026	325,885	0.01%
NTT Finance Corp.	\$500,000	4.37%	27/7/2027	489,100	0.01%
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	¥100,000,000	0.23%	30/11/2026	618,849	0.01%
ORIX Corp.	€200,000	1.92%	20/4/2026	207,264	0.01%
ORIX Corp.	\$250,000	5.00%	13/9/2027	248,358	0.01%
ORIX Corp.	€100,000	4.48%	1/6/2028	110,169	0.00%
Panasonic Holdings Corp.	¥100,000,000	0.71%	14/9/2028	615,958	0.01%
Sompo Japan Insurance, Inc.	¥100,000,000	0.43%	14/10/2027	614,062	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sumitomo Life Insurance Co. ^	\$250,000	4.00%	14/9/2077	235,106	0.01%
Sumitomo Mitsui Banking Corp.	€500,000	0.01%	10/9/2025	513,677	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	1.47%	8/7/2025	240,033	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	0.95%	12/1/2026	934,604	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	3.78%	9/3/2026	292,118	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.88%	13/7/2026	201,804	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$600,000	2.63%	14/7/2026	568,436	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$1,000,000	1.40%	17/9/2026	918,206	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$400,000	2.17%	14/1/2027	371,097	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$375,000	5.52%	13/1/2028	378,927	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$325,000	3.54%	17/1/2028	307,797	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.80%	13/7/2028	204,120	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$650,000	1.90%	17/9/2028	569,410	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	2.47%	14/1/2029	178,025	0.00%
Sumitomo Mitsui Trust Bank Ltd.	\$50,000	1.55%	25/3/2026	46,882	0.00%
Sumitomo Mitsui Trust Bank Ltd.	\$400,000	1.35%	16/9/2026	367,006	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$500,000	2.80%	10/3/2027	470,391	0.01%
Sumitomo Mitsui Trust Bank Ltd.	\$650,000	5.20%	7/3/2029	654,267	0.01%
Suntory Holdings Ltd.	\$200,000	5.12%	11/6/2029	200,420	0.00%
Takeda Pharmaceutical Co., Ltd.	€500,000	2.25%	21/11/2026	520,646	0.01%
Takeda Pharmaceutical Co., Ltd.	€1,000,000	0.75%	9/7/2027	989,111	0.02%
Takeda Pharmaceutical Co., Ltd.	\$400,000	5.00%	26/11/2028	397,012	0.01%
Tokyo Metropolitan Government	¥150,000,000	0.08%	18/9/2026	925,453	0.02%
Toyota Finance Corp.	¥200,000,000	0.06%	15/4/2026	1,233,147	0.03%
Toyota Motor Corp.	\$150,000	1.34%	25/3/2026	140,607	0.00%
Toyota Motor Corp.	\$100,000	5.28%	13/7/2026	100,324	0.00%
Toyota Motor Corp.	\$100,000	5.12%	13/7/2028	100,709	0.00%
Toyota Motor Finance Netherlands BV	€420,000	0.75%	19/12/2025	498,649	0.01%
Toyota Motor Finance Netherlands BV	€180,000	4.63%	8/6/2026	226,220	0.01%
West Nippon Expressway Co., Ltd.	¥400,000,000	0.04%	18/9/2026	2,462,265	0.05%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.32%	17/9/2027	616,430	0.01%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.39%	25/5/2028	615,492	0.01%
				213,752,667	4.50%
Jordan 0.00% (31 December 2023: 0.00%)					
Hikma Finance USA LLC	\$200,000	3.25%	9/7/2025	193,884	0.00%
				193,884	0.00%
Kazakhstan 0.02% (31 December 2023: 0.03%)					
Development Bank of Kazakhstan JSC	\$200,000	5.50%	15/4/2027	198,849	0.01%
Kazakhstan Government International Bond	\$600,000	5.13%	21/7/2025	599,239	0.01%
KazMunayGas National Co. JSC	\$200,000	4.75%	19/4/2027	193,211	0.00%
				991,299	0.02%
Kuwait 0.05% (31 December 2023: 0.05%)					
Burgan Bank SAK ^	\$200,000	2.75%	15/12/2031	177,322	0.00%
KFH Sukuk Co.	\$200,000	5.01%	17/1/2029	197,153	0.01%
Kuwait International Government Bond	\$1,050,000	3.50%	20/3/2027	1,008,514	0.02%
MEGlobal BV	\$225,000	4.25%	3/11/2026	217,505	0.01%
MEGlobal BV	\$200,000	2.63%	28/4/2028	179,373	0.00%
NBK SPC Ltd. ^	\$200,000	1.63%	15/9/2027	183,845	0.00%
NBK Tier 1 Financing 2 Ltd. ^	\$200,000	4.50%	Perpetual	192,853	0.01%
				2,156,565	0.05%
Latvia 0.02% (31 December 2023: 0.03%)					
Latvia Government International Bond	€383,000	3.88%	25/3/2027	414,256	0.01%
Latvia Government International Bond	€638,000	3.50%	17/1/2028	689,337	0.01%
				1,103,593	0.02%
Luxembourg 0.06% (31 December 2023: 0.07%)					
Acef Holding SCA	€100,000	0.75%	14/6/2028	94,287	0.00%
ArcelorMittal SA	\$300,000	4.55%	11/3/2026	294,535	0.01%
ArcelorMittal SA	€100,000	4.88%	26/9/2026	109,525	0.00%
ArcelorMittal SA	\$175,000	6.55%	29/11/2027	180,497	0.00%
AXA Logistics Europe Master SCA	€400,000	0.38%	15/11/2026	394,009	0.01%
Blackstone Property Partners Europe Holdings Sarl	€300,000	1.00%	20/10/2026	298,089	0.01%
Blackstone Property Partners Europe Holdings Sarl	€200,000	1.00%	4/5/2028	188,574	0.00%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€100,000	0.50%	27/1/2028	94,392	0.00%
Logicor Financing Sarl	€100,000	0.63%	17/11/2025	101,805	0.00%
Logicor Financing Sarl	€347,000	1.63%	15/7/2027	342,783	0.01%
SELP Finance Sarl	€200,000	3.75%	10/8/2027	213,019	0.01%
Traton Finance Luxembourg SA	€300,000	4.25%	16/5/2028	325,882	0.01%
				2,637,397	0.06%
Macau 0.02% (31 December 2023: 0.02%)					
Sands China Ltd.	\$375,000	5.13%	8/8/2025	371,945	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sands China Ltd.	\$200,000	4.05%	8/1/2026	193,549	0.00%
Sands China Ltd.	\$200,000	2.30%	8/3/2027	182,332	0.00%
Sands China Ltd.	\$200,000	5.40%	8/8/2028	195,816	0.01%
Sands China Ltd.	\$200,000	2.85%	8/3/2029	175,048	0.00%
				1,118,690	0.02%
Malaysia 0.40% (31 December 2023: 0.41%)					
CIMB Bank Bhd	\$200,000	2.13%	20/7/2027	182,752	0.00%
GohI Capital Ltd.	\$275,000	4.25%	24/1/2027	264,216	0.01%
Khazanah Global Sukuk Bhd	\$500,000	4.69%	1/6/2028	491,148	0.01%
Malaysia Government Bond	MYR3,500,000	3.96%	15/9/2025	747,668	0.02%
Malaysia Government Bond	MYR33,650,000	3.91%	15/7/2026	7,198,781	0.15%
Malaysia Government Bond	MYR9,000,000	3.90%	30/11/2026	1,928,438	0.04%
Malaysia Government Bond	MYR11,500,000	3.90%	16/11/2027	2,464,832	0.05%
Malaysia Government Bond	MYR17,405,000	3.52%	20/4/2028	3,677,793	0.08%
Malaysia Government Bond	MYR5,000,000	4.50%	30/4/2029	1,099,451	0.02%
Malaysia Sukuk Global Bhd	\$250,000	3.18%	27/4/2026	242,084	0.01%
MISC Capital Two Labuan Ltd.	\$200,000	3.75%	6/4/2027	191,354	0.01%
Petronas Energy Canada Ltd.	\$200,000	2.11%	23/3/2028	179,996	0.00%
TNB Global Ventures Capital Bhd	\$200,000	3.24%	19/10/2026	190,544	0.00%
				18,859,057	0.40%
Mexico 0.54% (31 December 2023: 0.51%)					
America Movil SAB de CV	£600,000	5.00%	27/10/2026	755,053	0.02%
Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa	\$150,000	4.38%	11/4/2027	145,204	0.00%
BBVA Bancomer SA	\$200,000	1.88%	18/9/2025	190,738	0.00%
Comision Federal de Electricidad	\$300,000	4.69%	15/5/2029	279,283	0.01%
El Puerto de Liverpool SAB de CV	\$200,000	3.88%	6/10/2026	193,429	0.00%
Mexican Bonos	MXN88,000,000	5.75%	5/3/2026	4,454,143	0.09%
Mexican Bonos	MXN43,000,000	7.00%	3/9/2026	2,193,167	0.05%
Mexican Bonos	MXN83,000,000	5.50%	4/3/2027	4,040,458	0.09%
Mexican Bonos	MXN71,500,000	7.50%	3/6/2027	3,644,771	0.08%
Mexican Bonos	MXN32,500,000	8.50%	1/3/2029	1,673,560	0.04%
Mexican Bonos	MXN70,000,000	8.50%	31/5/2029	3,609,214	0.08%
Mexico City Airport Trust	\$500,000	4.25%	31/10/2026	481,395	0.01%
Mexico Government International Bond	\$600,000	4.13%	21/1/2026	587,385	0.01%
Mexico Government International Bond	€500,000	1.63%	8/4/2026	513,845	0.01%
Mexico Government International Bond	\$200,000	4.15%	28/3/2027	193,769	0.00%
Mexico Government International Bond	\$200,000	3.75%	11/1/2028	188,904	0.00%
Mexico Government International Bond	\$400,000	5.40%	9/2/2028	398,095	0.01%
Mexico Government International Bond	€500,000	1.75%	17/4/2028	495,000	0.01%
Mexico Government International Bond	\$819,000	4.50%	22/4/2029	783,278	0.02%
Mexico Government International Bond	\$300,000	5.00%	7/5/2029	292,751	0.01%
Orbia Advance Corp. SAB de CV	\$200,000	4.00%	4/10/2027	189,124	0.00%
Trust Fibra Uno	\$200,000	5.25%	30/1/2026	194,861	0.00%
				25,497,427	0.54%
Netherlands 1.88% (31 December 2023: 1.89%)					
ABB Finance BV	€119,000	3.25%	16/1/2027	127,782	0.00%
ABN AMRO Bank NV	€1,000,000	3.63%	10/1/2026	1,072,298	0.02%
ABN AMRO Bank NV	\$200,000	4.80%	18/4/2026	196,108	0.00%
ABN AMRO Bank NV	€200,000	5.25%	26/5/2026	253,344	0.01%
ABN AMRO Bank NV	€500,000	3.88%	21/12/2026	541,943	0.01%
ABN AMRO Bank NV	€200,000	2.38%	1/6/2027	207,836	0.00%
ABN AMRO Bank NV^	\$600,000	6.34%	18/9/2027	607,531	0.01%
ABN AMRO Bank NV	€500,000	5.13%	22/2/2028	629,733	0.01%
ABN AMRO Bank NV	€300,000	4.38%	20/10/2028	329,678	0.01%
ABN AMRO Bank NV^	\$300,000	2.47%	13/12/2029	263,833	0.01%
ABN AMRO Bank NV^	€300,000	5.13%	22/2/2033	328,004	0.01%
ABN AMRO Bank NV^	€400,000	5.50%	21/9/2033	444,972	0.01%
Aegon Ltd.^	\$200,000	5.50%	11/4/2048	192,562	0.00%
ASML Holding NV	€1,000,000	3.50%	6/12/2025	1,071,485	0.02%
ASR Nederland NV^	€400,000	5.13%	29/9/2045	431,349	0.01%
BNG Bank NV	AUD756,000	1.90%	26/11/2025	485,577	0.01%
BNG Bank NV	\$350,000	5.25%	26/10/2026	353,521	0.01%
BNG Bank NV	\$400,000	4.50%	1/3/2027	397,853	0.01%
BNG Bank NV	€3,000,000	2.75%	4/10/2027	3,192,783	0.07%
BNG Bank NV	\$1,074,000	3.50%	19/5/2028	1,031,560	0.02%
BNG Bank NV	\$200,000	4.25%	25/1/2029	197,508	0.00%
Coloplast Finance BV	€108,000	2.25%	19/5/2027	111,706	0.00%
Cooperatieve Rabobank UA	\$332,000	4.38%	4/8/2025	326,861	0.01%
Cooperatieve Rabobank UA	\$250,000	4.85%	9/1/2026	248,590	0.01%
Cooperatieve Rabobank UA	€1,000,000	1.25%	23/3/2026	1,034,159	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cooperatieve Rabobank UA^	\$625,000	1.34%	24/6/2026	598,835	0.01%
Cooperatieve Rabobank UA	\$500,000	3.75%	21/7/2026	481,405	0.01%
Cooperatieve Rabobank UA	CHF600,000	3.13%	15/9/2026	693,407	0.02%
Cooperatieve Rabobank UA	\$250,000	5.50%	5/10/2026	251,578	0.01%
Cooperatieve Rabobank UA^	€1,000,000	0.38%	1/12/2027	990,769	0.02%
Cooperatieve Rabobank UA^	\$250,000	1.98%	15/12/2027	229,140	0.01%
Cooperatieve Rabobank UA^	€400,000	4.63%	27/1/2028	438,936	0.01%
Cooperatieve Rabobank UA^	\$250,000	3.65%	6/4/2028	238,428	0.01%
Cooperatieve Rabobank UA^	£500,000	1.88%	12/7/2028	573,702	0.01%
Cooperatieve Rabobank UA^	\$250,000	4.66%	22/8/2028	243,895	0.01%
Cooperatieve Rabobank UA	\$250,000	4.80%	9/1/2029	247,700	0.01%
Cooperatieve Rabobank UA	AUD600,000	5.05%	26/2/2029	399,764	0.01%
Cooperatieve Rabobank UA^	\$250,000	5.45%	5/3/2030	249,907	0.01%
CTP NV	€100,000	2.13%	1/10/2025	104,570	0.00%
CTP NV	€200,000	0.88%	20/1/2026	203,964	0.00%
CTP NV	€100,000	0.63%	27/9/2026	99,682	0.00%
Daimler Truck International Finance BV	€200,000	1.63%	6/4/2027	204,131	0.00%
de Volksbank NV	€200,000	0.25%	22/6/2026	200,070	0.00%
de Volksbank NV	€400,000	4.63%	23/11/2027	437,180	0.01%
de Volksbank NV^	€200,000	1.75%	22/10/2030	206,495	0.00%
DSM BV	€500,000	0.75%	28/9/2026	504,156	0.01%
Euronext NV	€155,000	0.13%	17/5/2026	156,094	0.00%
Euronext NV	€100,000	1.13%	12/6/2029	96,089	0.00%
ING Bank NV	€2,000,000	3.00%	15/2/2026	2,132,271	0.05%
ING Bank NV	€2,200,000	2.63%	10/1/2028	2,316,653	0.05%
ING Groep NV	\$300,000	4.63%	6/1/2026	296,670	0.01%
ING Groep NV^	\$700,000	1.40%	1/7/2026	670,481	0.01%
ING Groep NV	\$400,000	3.95%	29/3/2027	386,460	0.01%
ING Groep NV^	\$300,000	1.73%	1/4/2027	280,622	0.01%
ING Groep NV^	\$400,000	6.08%	11/9/2027	404,299	0.01%
ING Groep NV^	€500,000	4.88%	14/11/2027	548,938	0.01%
ING Groep NV^	\$400,000	4.02%	28/3/2028	385,696	0.01%
ING Groep NV^	€500,000	0.25%	18/2/2029	471,585	0.01%
ING Groep NV^	€300,000	4.50%	23/5/2029	329,147	0.01%
ING Groep NV^	€300,000	3.88%	12/8/2029	323,308	0.01%
ING Groep NV^	€300,000	0.25%	1/2/2030	273,912	0.01%
ING Groep NV^	\$400,000	5.34%	19/3/2030	398,478	0.01%
ING Groep NV^	€800,000	0.88%	9/6/2032	778,232	0.02%
ING Groep NV^	£200,000	6.25%	20/5/2033	254,182	0.01%
ING Groep NV^	€400,000	4.13%	24/8/2033	425,290	0.01%
JDE Peet's NV	€600,000	0.00%	16/1/2026	606,899	0.01%
Koninklijke Ahold Delhaize NV	€200,000	3.50%	4/4/2028	215,630	0.01%
Koninklijke Philips NV	€600,000	1.88%	5/5/2027	614,493	0.01%
LeasePlan Corp. NV	€500,000	0.25%	7/9/2026	498,733	0.01%
Louis Dreyfus Co. Finance BV	€500,000	1.63%	28/4/2028	495,523	0.01%
Nationale-Nederlanden Bank NV	€1,800,000	3.63%	16/10/2026	1,941,543	0.04%
Nederlandse Waterschapsbank NV	\$200,000	0.50%	2/12/2025	187,658	0.00%
Nederlandse Waterschapsbank NV	£1,000,000	0.88%	30/9/2026	1,161,590	0.02%
Nederlandse Waterschapsbank NV	€1,400,000	2.75%	9/11/2027	1,486,722	0.03%
Nederlandse Waterschapsbank NV	\$200,000	4.00%	1/6/2028	195,423	0.00%
Nederlandse Waterschapsbank NV	\$200,000	4.38%	28/2/2029	198,456	0.00%
Netherlands Government Bond	€2,500,000	0.25%	15/7/2025	2,600,658	0.06%
Netherlands Government Bond	€5,000,000	0.00%	15/1/2026	5,122,868	0.11%
Netherlands Government Bond	€3,000,000	0.50%	15/7/2026	3,069,473	0.07%
Netherlands Government Bond	€3,100,000	0.00%	15/1/2027	3,098,832	0.07%
Netherlands Government Bond	€1,500,000	0.75%	15/7/2027	1,516,221	0.03%
Netherlands Government Bond	€3,500,000	5.50%	15/1/2028	4,100,221	0.09%
Netherlands Government Bond	€8,000,000	0.75%	15/7/2028	7,943,035	0.17%
Netherlands Government Bond	€6,327,000	0.00%	15/1/2029	6,005,384	0.13%
NIBC Bank NV	€500,000	0.25%	9/9/2026	495,540	0.01%
NN Group NV^	€600,000	4.50%	Perpetual	641,624	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$1,000,000	3.15%	1/5/2027	945,587	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$100,000	4.40%	1/6/2027	97,792	0.00%
Pluxee NV	€1,800,000	3.50%	4/9/2028	1,910,431	0.04%
Rentokil Initial Finance BV	€1,500,000	3.88%	27/6/2027	1,616,793	0.03%
Repsol International Finance BV^	€200,000	3.75%	Perpetual	211,343	0.00%
Sartorius Finance BV	€1,100,000	4.25%	14/9/2026	1,192,718	0.03%
Shell International Finance BV	€500,000	2.50%	24/3/2026	528,053	0.01%
Shell International Finance BV	\$500,000	2.88%	10/5/2026	480,376	0.01%
Shell International Finance BV	€300,000	0.13%	8/11/2027	289,983	0.01%
Shell International Finance BV	€500,000	1.25%	12/5/2028	494,675	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Stedin Holding NV	€1,560,000	0.00%	16/11/2026	1,537,478	0.03%
TenneT Holding BV	€500,000	1.00%	13/6/2026	510,954	0.01%
TenneT Holding BV	€1,700,000	1.63%	17/11/2026	1,746,180	0.04%
TenneT Holding BV	€600,000	3.88%	28/10/2028	654,780	0.01%
Toyota Motor Finance Netherlands BV	€129,000	0.00%	27/10/2025	131,926	0.00%
Toyota Motor Finance Netherlands BV	€200,000	3.38%	13/1/2026	213,694	0.00%
Universal Music Group NV	€200,000	3.00%	30/6/2027	211,386	0.00%
Viterra Finance BV	€107,000	0.38%	24/9/2025	109,722	0.00%
Viterra Finance BV	\$200,000	2.00%	21/4/2026	186,856	0.00%
Volkswagen International Finance NV^	€500,000	7.50%	Perpetual	579,056	0.01%
Wolters Kluwer NV	€100,000	3.00%	23/9/2026	106,406	0.00%
Wolters Kluwer NV	€500,000	0.25%	30/3/2028	478,100	0.01%
				89,035,512	1.88%
New Zealand 0.29% (31 December 2023: 0.28%)					
ANZ New Zealand Int'l Ltd.	\$200,000	3.45%	17/7/2027	189,979	0.00%
ANZ New Zealand Int'l Ltd.	\$215,000	5.36%	14/8/2028	217,116	0.01%
ASB Bank Ltd.	\$200,000	5.35%	15/6/2026	199,920	0.00%
ASB Bank Ltd.	\$325,000	1.63%	22/10/2026	298,910	0.01%
ASB Bank Ltd.	NZD200,000	5.93%	16/11/2026	123,629	0.00%
ASB Bank Ltd.	\$200,000	5.40%	29/11/2027	200,751	0.00%
Bank of New Zealand	\$350,000	2.29%	27/1/2027	325,068	0.01%
Bank of New Zealand	\$250,000	4.85%	7/2/2028	247,647	0.01%
Bank of New Zealand	\$250,000	5.08%	30/1/2029	249,079	0.01%
BNZ International Funding Ltd.	€1,500,000	0.63%	3/7/2025	1,561,287	0.03%
Housing New Zealand Ltd.	NZD1,000,000	3.42%	18/10/2028	575,528	0.01%
New Zealand Government Bond	NZD3,000,000	0.50%	15/5/2026	1,686,705	0.04%
New Zealand Government Bond	NZD4,800,000	4.50%	15/4/2027	2,911,200	0.06%
New Zealand Government Bond	NZD6,000,000	0.25%	15/5/2028	3,101,559	0.07%
New Zealand Local Government Funding Agency Bond	NZD1,000,000	1.50%	15/4/2026	571,662	0.01%
New Zealand Local Government Funding Agency Bond	NZD1,000,000	4.50%	15/4/2027	602,259	0.01%
Westpac New Zealand Ltd.	\$200,000	5.13%	26/2/2027	199,553	0.00%
Westpac New Zealand Ltd.	\$200,000	4.90%	15/2/2028	198,300	0.00%
Westpac New Zealand Ltd.	\$200,000	5.20%	28/2/2029	199,847	0.00%
Westpac Securities NZ Ltd.	€330,000	0.43%	14/12/2026	327,722	0.01%
				13,987,721	0.29%
Norway 0.42% (31 December 2023: 0.51%)					
Aker BP A.S.A	\$175,000	2.00%	15/7/2026	162,832	0.00%
Aker BP A.S.A	\$150,000	5.60%	13/6/2028	151,268	0.00%
DNB Bank A.S.A^	\$200,000	5.90%	9/10/2026	200,641	0.00%
DNB Bank A.S.A^	€1,120,000	3.63%	16/2/2027	1,198,183	0.03%
DNB Bank A.S.A^	\$200,000	1.54%	25/5/2027	185,364	0.00%
DNB Bank A.S.A^	€900,000	4.00%	17/8/2027	1,107,114	0.02%
DNB Bank A.S.A^	€100,000	3.13%	21/9/2027	106,023	0.00%
DNB Bank A.S.A^	€100,000	0.38%	18/1/2028	98,913	0.00%
DNB Bank A.S.A^	€300,000	4.50%	19/7/2028	329,191	0.01%
DNB Bank A.S.A^	€300,000	4.00%	14/3/2029	326,112	0.01%
DNB Bank A.S.A^	€726,000	4.63%	1/11/2029	806,408	0.02%
DNB Bank A.S.A^	€250,000	4.63%	28/2/2033	271,405	0.01%
Equinor A.S.A	\$600,000	1.75%	22/1/2026	569,957	0.01%
Equinor A.S.A	\$489,000	3.00%	6/4/2027	464,783	0.01%
Kommunalbanken A.S.	€150,000	0.25%	15/12/2025	177,190	0.00%
Kommunalbanken A.S.	\$200,000	0.50%	13/1/2026	186,757	0.00%
Kommunalbanken A.S.	\$1,000,000	1.50%	20/1/2027	922,491	0.02%
Kommunalbanken A.S.	\$225,000	5.13%	1/3/2027	227,131	0.01%
Kommunalbanken A.S.	\$200,000	4.63%	10/9/2027	199,899	0.00%
Kommunalbanken A.S.	\$650,000	4.00%	19/1/2028	636,423	0.01%
Kommunalbanken A.S.	\$276,000	4.50%	1/9/2028	275,210	0.01%
Kommunalbanken A.S.	\$300,000	4.25%	24/1/2029	296,278	0.01%
Norway Government Bond	NOK20,000,000	1.50%	19/2/2026	1,804,745	0.04%
Norway Government Bond	NOK14,000,000	1.75%	17/2/2027	1,250,350	0.03%
Norway Government Bond	NOK11,000,000	2.00%	26/4/2028	973,776	0.02%
Santander Consumer Bank A.S.	€300,000	0.13%	14/4/2026	301,480	0.01%
SpareBank 1 SR-Bank A.S.A	€600,000	0.25%	9/11/2026	596,134	0.01%
Sparebanken Vest Boligkreditt A.S.	€2,000,000	0.01%	24/11/2025	2,046,760	0.04%
Sparebanken Vest Boligkreditt A.S.	€900,000	3.00%	31/7/2029	960,712	0.02%
SR-Boligkreditt A.S.	€2,800,000	0.01%	8/10/2026	2,791,781	0.06%
Variable Energi A.S.A	\$245,000	7.50%	15/1/2028	257,482	0.01%
Yara International A.S.A	\$225,000	4.75%	1/6/2028	219,541	0.00%
				20,102,334	0.42%
Panama 0.02% (31 December 2023: 0.03%)					
Banco General SA	\$200,000	4.13%	7/8/2027	190,372	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Panama Government International Bond	\$250,000	3.75%	17/4/2026	239,904	0.01%
Panama Government International Bond	\$200,000	8.88%	30/9/2027	216,050	0.01%
Panama Government International Bond	\$200,000	3.88%	17/3/2028	184,788	0.00%
Panama Government International Bond	\$175,000	9.38%	1/4/2029	195,651	0.00%
				1,026,765	0.02%
Peru 0.09% (31 December 2023: 0.08%)					
Banco Internacional del Peru SAA Interbank Corp. Financiera de Desarrollo SA	\$150,000	3.25%	4/10/2026	142,141	0.00%
Fondo MIVIVIENDA SA	\$200,000	5.95%	30/4/2029	200,115	0.01%
InRetail Consumer	\$225,000	4.63%	12/4/2027	218,396	0.01%
Kallpa Generacion SA	\$200,000	3.25%	22/3/2028	180,696	0.00%
Peru Government Bond	\$200,000	4.88%	24/5/2026	196,235	0.01%
Peru Government Bond	PEN1,350,000	8.20%	12/8/2026	373,172	0.01%
Peru Government Bond	PEN2,200,000	6.35%	12/8/2028	590,440	0.01%
Peru Government Bond	PEN3,600,000	5.94%	12/2/2029	945,405	0.02%
Peruvian Government International Bond	\$400,000	7.35%	21/7/2025	407,630	0.01%
Peruvian Government International Bond	\$200,000	2.39%	23/1/2026	190,559	0.00%
Peruvian Government International Bond	€500,000	2.75%	30/1/2026	526,000	0.01%
Transportadora de Gas del Peru SA	\$160,000	4.25%	30/4/2028	154,268	0.00%
				4,125,057	0.09%
Philippines 0.04% (31 December 2023: 0.06%)					
Bangko Sentral ng Pilipinas International Bond	\$200,000	8.60%	15/6/2027	217,127	0.01%
BDO Unibank, Inc.	\$200,000	2.13%	13/1/2026	189,901	0.00%
Metropolitan Bank & Trust Co.	\$200,000	5.38%	6/3/2029	200,268	0.00%
Philippine Government International Bond	\$200,000	5.50%	30/3/2026	200,615	0.01%
Philippine Government International Bond	\$200,000	3.23%	29/3/2027	190,053	0.00%
Philippine Government International Bond	€100,000	0.88%	17/5/2027	98,415	0.00%
Philippine Government International Bond	\$400,000	5.17%	13/10/2027	399,858	0.01%
Philippine Government International Bond	\$200,000	3.00%	1/2/2028	185,997	0.00%
Philippine Government International Bond	\$200,000	3.75%	14/1/2029	188,250	0.00%
Security Bank Corp.	\$200,000	5.50%	14/5/2029	200,602	0.01%
				2,071,086	0.04%
Poland 0.40% (31 December 2023: 0.41%)					
Bank Gospodarstwa Krajowego	€500,000	4.00%	8/9/2027	539,799	0.01%
Bank Gospodarstwa Krajowego	\$200,000	6.25%	31/10/2028	206,839	0.00%
ORLEN SA	€200,000	1.13%	27/5/2028	193,527	0.00%
Republic of Poland Government Bond	PLN2,000,000	3.25%	25/7/2025	488,780	0.01%
Republic of Poland Government Bond	PLN7,000,000	2.50%	25/7/2026	1,653,964	0.03%
Republic of Poland Government Bond	PLN5,000,000	0.25%	25/10/2026	1,113,006	0.02%
Republic of Poland Government Bond	PLN19,300,000	3.75%	25/5/2027	4,607,601	0.10%
Republic of Poland Government Bond	PLN13,723,000	7.50%	25/7/2028	3,667,557	0.08%
Republic of Poland Government Bond	PLN8,000,000	5.75%	25/4/2029	2,012,717	0.04%
Republic of Poland Government Bond	PLN13,243,000	4.75%	25/7/2029	3,180,685	0.07%
Republic of Poland Government International Bond	\$360,000	3.25%	6/4/2026	349,223	0.01%
Republic of Poland Government International Bond	€500,000	1.13%	7/8/2026	512,092	0.01%
Republic of Poland Government International Bond	\$305,000	5.50%	16/11/2027	310,909	0.01%
Republic of Poland Government International Bond	\$300,000	4.63%	18/3/2029	296,092	0.01%
				19,132,791	0.40%
Portugal 0.31% (31 December 2023: 0.28%)					
EDP Finance BV	€1,000,000	1.63%	26/1/2026	1,040,436	0.02%
EDP Finance BV	\$270,000	1.71%	24/1/2028	238,744	0.01%
Fidelidade - Compania de Seguros SA^	€100,000	4.25%	4/9/2031	103,594	0.00%
Floene Energias SA	€500,000	4.88%	3/7/2028	549,642	0.01%
Portugal Obrigacoes do Tesouro OT	€8,800,000	0.70%	15/10/2027	8,812,949	0.19%
Portugal Obrigacoes do Tesouro OT	€3,702,000	1.95%	15/6/2029	3,812,124	0.08%
				14,557,489	0.31%
Qatar 0.11% (31 December 2023: 0.09%)					
CBQ Finance Ltd.	\$400,000	2.00%	12/5/2026	373,929	0.01%
Doha Finance Ltd.	\$200,000	2.38%	31/3/2026	188,908	0.00%
MAR Sukuk Ltd.	\$200,000	2.21%	2/9/2025	191,577	0.00%
Ooredoo International Finance Ltd.	\$200,000	5.00%	19/10/2025	198,866	0.01%
Ooredoo International Finance Ltd.	\$200,000	3.88%	31/1/2028	191,967	0.00%
Qatar Government International Bond	\$650,000	3.25%	2/6/2026	627,664	0.01%
Qatar Government International Bond	\$600,000	4.50%	23/4/2028	592,231	0.01%
Qatar Government International Bond	\$800,000	4.00%	14/3/2029	774,569	0.02%
Qatar Government International Bond	\$300,000	4.63%	29/5/2029	299,209	0.01%
QatarEnergy	\$275,000	1.38%	12/9/2026	253,350	0.01%
QIB Sukuk Ltd.	\$300,000	5.58%	22/11/2028	304,412	0.01%
QIIB Senior Oryx Ltd.	\$200,000	5.25%	24/1/2029	200,509	0.01%
QNB Finance Ltd.	\$200,000	1.38%	26/1/2026	187,344	0.00%
QNB Finance Ltd.	\$200,000	2.75%	12/2/2027	187,634	0.00%
QNB Finance Ltd.	\$300,000	4.88%	30/1/2029	295,356	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	\$155,625	5.84%	30/9/2027	156,575	0.00%
				5,024,100	0.11%
Romania 0.24% (31 December 2023: 0.28%)					
NE Property BV	€100,000	1.88%	9/10/2026	100,666	0.00%
NE Property BV	€200,000	3.38%	14/7/2027	207,909	0.00%
Romania Government Bond	RON5,000,000	3.50%	25/11/2025	1,041,689	0.02%
Romania Government Bond	RON1,480,000	3.25%	24/6/2026	302,295	0.01%
Romania Government Bond	RON8,000,000	7.20%	31/5/2027	1,765,098	0.04%
Romania Government Bond	RON2,300,000	5.80%	26/7/2027	489,323	0.01%
Romania Government Bond	RON7,000,000	4.15%	26/1/2028	1,406,475	0.03%
Romania Government Bond	RON5,000,000	8.75%	30/10/2028	1,163,718	0.03%
Romanian Government International Bond	€500,000	2.75%	26/2/2026	525,109	0.01%
Romanian Government International Bond	€800,000	5.00%	27/9/2026	875,888	0.02%
Romanian Government International Bond	\$250,000	3.00%	27/2/2027	232,278	0.01%
Romanian Government International Bond	€479,000	2.38%	19/4/2027	492,678	0.01%
Romanian Government International Bond	\$200,000	5.25%	25/11/2027	196,205	0.00%
Romanian Government International Bond	\$350,000	6.63%	17/2/2028	357,253	0.01%
Romanian Government International Bond	€500,000	2.13%	7/3/2028	494,195	0.01%
Romanian Government International Bond	€1,021,000	5.50%	18/9/2028	1,121,814	0.02%
Romanian Government International Bond	\$410,000	5.88%	30/1/2029	407,055	0.01%
				11,179,648	0.24%
Russia 0.00% (31 December 2023: 0.00%)					
Vnesheconombank Via VEB Finance plc	\$200,000	6.80%	22/11/2025	11,117	0.00%
				11,117	0.00%
Saudi Arabia 0.24% (31 December 2023: 0.19%)					
Al Rajhi Sukuk Ltd.	\$200,000	5.05%	12/3/2029	198,166	0.00%
AL Rajhi Sukuk Ltd.	\$200,000	4.75%	5/4/2028	196,430	0.00%
ANB Sukuk Ltd.^	\$300,000	3.33%	28/10/2030	288,103	0.01%
Banque Saudi Fransi	\$200,000	4.75%	31/5/2028	196,054	0.00%
BSF Finance	\$200,000	5.50%	23/11/2027	200,432	0.01%
BSF Sukuk Ltd.	\$200,000	5.00%	25/1/2029	197,427	0.00%
Gaci First Investment Co.	\$200,000	5.00%	13/10/2027	198,506	0.00%
Gaci First Investment Co.	\$350,000	5.00%	29/1/2029	344,776	0.01%
KSA Sukuk Ltd.	\$850,000	3.63%	20/4/2027	817,112	0.02%
KSA Sukuk Ltd.	\$400,000	5.25%	4/6/2027	400,373	0.01%
KSA Sukuk Ltd.	\$500,000	5.27%	25/10/2028	504,694	0.01%
KSA Sukuk Ltd.	\$400,000	4.30%	19/1/2029	388,023	0.01%
KSA Sukuk Ltd.	\$600,000	4.27%	22/5/2029	580,669	0.01%
SA Global Sukuk Ltd.	\$400,000	1.60%	17/6/2026	372,810	0.01%
SABIC Capital II BV	\$300,000	4.50%	10/10/2028	292,826	0.01%
Saudi Arabian Oil Co.	\$300,000	1.63%	24/11/2025	284,401	0.01%
Saudi Arabian Oil Co.	\$600,000	3.50%	16/4/2029	556,833	0.01%
Saudi Electricity Global Sukuk Co. 4	\$300,000	4.72%	27/9/2028	295,086	0.01%
Saudi Electricity Global Sukuk Co. 5	\$200,000	1.74%	17/9/2025	190,820	0.00%
Saudi Electricity Sukuk Programme Co.	\$200,000	4.94%	13/2/2029	198,653	0.01%
Saudi Government International Bond	\$925,000	3.25%	26/10/2026	887,304	0.02%
Saudi Government International Bond	\$350,000	2.50%	3/2/2027	327,308	0.01%
Saudi Government International Bond	\$1,100,000	4.75%	18/1/2028	1,085,542	0.02%
Saudi Government International Bond	\$1,000,000	3.63%	4/3/2028	950,034	0.02%
Saudi Government International Bond	\$600,000	4.38%	16/4/2029	582,679	0.01%
Saudi Telecom Co.	\$200,000	3.89%	13/5/2029	189,452	0.00%
SNB Sukuk Ltd.	\$200,000	5.13%	27/2/2029	198,234	0.00%
Suci Second Investment Co.	\$475,000	6.00%	25/10/2028	487,178	0.01%
				11,409,925	0.24%
Singapore 0.34% (31 December 2023: 0.32%)					
Clifford Capital Pte Ltd.	AUD300,000	4.75%	31/8/2028	201,068	0.00%
DBS Bank Ltd.	\$300,000	2.38%	17/3/2027	280,060	0.01%
DBS Group Holdings Ltd.	\$300,000	1.19%	15/3/2027	271,302	0.01%
Housing & Development Board	SGD1,000,000	2.98%	23/1/2029	727,565	0.02%
Oversea-Chinese Banking Corp., Ltd.^	\$200,000	1.83%	10/9/2030	191,201	0.00%
Oversea-Chinese Banking Corp., Ltd.^	\$200,000	4.60%	15/6/2032	195,764	0.00%
Singapore Government Bond	SGD1,900,000	0.50%	1/11/2025	1,346,894	0.03%
Singapore Government Bond	SGD3,900,000	2.13%	1/6/2026	2,807,874	0.06%
Singapore Government Bond	SGD4,730,000	1.25%	1/11/2026	3,325,917	0.07%
Singapore Government Bond	SGD2,800,000	3.50%	1/3/2027	2,076,398	0.04%
Singapore Government Bond	SGD2,120,000	2.88%	1/9/2027	1,546,077	0.03%
Singapore Government Bond	SGD1,500,000	2.88%	1/8/2028	1,092,155	0.02%
Standard Chartered Bank Singapore Ltd.	€1,218,000	3.32%	28/5/2027	1,307,649	0.03%
Temasek Financial I Ltd.	€500,000	3.25%	15/2/2027	534,799	0.01%
United Overseas Bank Ltd.^	\$400,000	2.00%	14/10/2031	369,290	0.01%
				16,274,013	0.34%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Slovakia 0.10% (31 December 2023: 0.15%)					
Slovakia Government Bond	€2,500,000	0.13%	17/6/2027	2,442,464	0.05%
Slovakia Government Bond	€1,000,000	1.00%	12/6/2028	986,463	0.02%
Slovenska Sporitelna A.S.	€1,200,000	3.25%	12/1/2026	1,276,815	0.03%
				4,705,742	0.10%
Slovenia 0.02% (31 December 2023: 0.03%)					
Slovenia Government Bond	€1,100,000	0.00%	13/2/2026	1,120,919	0.02%
				1,120,919	0.02%
South Africa 0.01% (31 December 2023: 0.01%)					
Anglo American Capital plc	\$200,000	4.75%	10/4/2027	196,342	0.01%
Anglo American Capital plc	\$200,000	4.50%	15/3/2028	193,735	0.00%
Anglo American Capital plc	\$200,000	3.88%	16/3/2029	187,335	0.00%
				577,412	0.01%
South Korea 1.92% (31 December 2023: 2.10%)					
Export-Import Bank of Korea	\$200,000	5.38%	18/9/2025	200,348	0.01%
Export-Import Bank of Korea	\$900,000	0.63%	9/2/2026	839,311	0.02%
Export-Import Bank of Korea	\$250,000	2.63%	26/5/2026	239,227	0.01%
Export-Import Bank of Korea	€885,000	3.50%	7/6/2026	946,522	0.02%
Export-Import Bank of Korea	\$200,000	4.63%	11/1/2027	198,382	0.00%
Export-Import Bank of Korea	\$200,000	1.63%	18/1/2027	184,309	0.00%
Export-Import Bank of Korea	\$200,000	4.25%	15/9/2027	195,992	0.00%
Export-Import Bank of Korea	\$400,000	5.00%	11/1/2028	402,046	0.01%
Export-Import Bank of Korea	\$200,000	5.13%	18/9/2028	202,361	0.01%
Export-Import Bank of Korea	\$200,000	4.50%	11/1/2029	197,894	0.00%
GS Caltex Corp.	\$200,000	5.38%	7/8/2028	200,323	0.01%
Hanwha Life Insurance Co., Ltd.^	\$200,000	3.38%	4/2/2032	187,532	0.00%
Hanwha Q Cells Americas Holdings Corp.	\$200,000	5.00%	27/7/2028	199,271	0.01%
Hyundai Assan Otomotiv Sanayi ve Ticaret A.S.	\$200,000	1.63%	12/7/2026	185,247	0.00%
Hyundai Capital America	\$500,000	1.80%	15/10/2025	476,396	0.01%
Hyundai Capital America	\$200,000	1.30%	8/1/2026	187,632	0.00%
Hyundai Capital America	\$100,000	5.50%	30/3/2026	99,898	0.00%
Hyundai Capital America	\$100,000	1.50%	15/6/2026	92,624	0.00%
Hyundai Capital America	\$150,000	5.65%	26/6/2026	150,329	0.00%
Hyundai Capital America	\$500,000	1.65%	17/9/2026	460,212	0.01%
Hyundai Capital America	\$200,000	3.50%	2/11/2026	191,178	0.00%
Hyundai Capital America	\$350,000	2.38%	15/10/2027	318,633	0.01%
Hyundai Capital America	\$100,000	5.60%	30/3/2028	100,681	0.00%
Hyundai Capital America	\$500,000	2.00%	15/6/2028	440,655	0.01%
Hyundai Capital America	\$350,000	5.68%	26/6/2028	353,704	0.01%
Hyundai Capital America	\$175,000	2.10%	15/9/2028	153,706	0.00%
Hyundai Capital America	\$175,000	5.30%	8/1/2029	174,463	0.00%
Hyundai Capital Services, Inc.	\$250,000	1.25%	8/2/2026	233,414	0.01%
Hyundai Capital Services, Inc.	\$200,000	5.13%	5/2/2027	198,282	0.00%
Hyundai Capital Services, Inc.	\$200,000	5.13%	5/2/2029	198,640	0.00%
Hyundai Card Co., Ltd.	\$200,000	5.75%	24/4/2029	201,058	0.01%
Industrial Bank of Korea	\$200,000	5.38%	4/10/2028	203,405	0.01%
KEB Hana Bank	\$200,000	1.25%	16/12/2026	182,309	0.00%
KEB Hana Bank	\$200,000	3.25%	30/3/2027	190,424	0.00%
Kia Corp.	\$250,000	1.75%	16/10/2026	230,320	0.01%
Kookmin Bank	€600,000	0.05%	15/7/2025	619,232	0.01%
Kookmin Bank	\$200,000	2.38%	15/2/2027	186,472	0.00%
Kookmin Bank	€1,260,000	4.00%	13/4/2027	1,365,408	0.03%
Kookmin Bank	\$200,000	4.50%	1/2/2029	191,667	0.00%
Korea Development Bank	\$325,000	4.00%	8/9/2025	320,304	0.01%
Korea Development Bank	\$200,000	5.38%	23/10/2026	201,517	0.01%
Korea Development Bank	\$400,000	4.63%	15/2/2027	397,195	0.01%
Korea Development Bank	\$300,000	2.25%	24/2/2027	280,238	0.01%
Korea Development Bank	\$475,000	4.38%	15/2/2028	468,261	0.01%
Korea Development Bank	\$200,000	4.50%	15/2/2029	197,927	0.00%
Korea Electric Power Corp.	\$200,000	5.38%	31/7/2026	200,507	0.01%
Korea Electric Power Corp.	\$600,000	4.88%	31/1/2027	595,540	0.01%
Korea Electric Power Corp.	\$200,000	4.00%	14/6/2027	193,449	0.00%
Korea Expressway Corp.	\$200,000	5.00%	14/5/2027	199,859	0.01%
Korea Gas Corp.	\$250,000	3.50%	2/7/2026	241,801	0.01%
Korea Gas Corp.	\$200,000	3.88%	13/7/2027	192,990	0.00%
Korea Gas Corp.	\$200,000	4.88%	5/7/2028	199,163	0.01%
Korea Gas Corp.	\$200,000	5.00%	8/7/2029	199,416	0.01%
Korea Housing Finance Corp.	€1,000,000	0.01%	7/7/2025	1,034,246	0.02%
Korea Housing Finance Corp.	\$200,000	5.38%	15/11/2026	201,335	0.01%
Korea Housing Finance Corp.	\$200,000	4.88%	27/8/2027	199,125	0.00%
Korea Housing Finance Corp.	€1,330,000	4.08%	25/9/2027	1,456,392	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Korea Housing Finance Corp.	\$200,000	4.63%	24/2/2028	197,616	0.00%
Korea Housing Finance Corp.	€1,800,000	3.12%	18/3/2029	1,914,988	0.04%
Korea Hydro & Nuclear Power Co., Ltd.	\$300,000	1.25%	27/4/2026	278,831	0.01%
Korea Hydro & Nuclear Power Co., Ltd.	\$200,000	5.00%	18/7/2028	199,527	0.01%
Korea International Bond	€220,000	0.00%	16/9/2025	225,872	0.01%
Korea International Bond	\$125,000	5.63%	3/11/2025	125,727	0.00%
Korea International Bond	\$345,000	2.75%	19/1/2027	327,933	0.01%
Korea International Bond	\$275,000	4.50%	3/7/2029	274,251	0.01%
Korea Mine Rehabilitation & Mineral Resources Corp.	\$200,000	1.75%	15/4/2026	187,333	0.00%
Korea Mine Rehabilitation & Mineral Resources Corp.	\$200,000	5.38%	11/5/2028	201,057	0.01%
Korea Mine Rehabilitation & Mineral Resources Corp.	\$200,000	5.13%	8/5/2029	198,137	0.00%
Korea National Oil Corp.	\$200,000	4.75%	3/4/2026	198,113	0.00%
Korea National Oil Corp.	\$450,000	2.50%	24/10/2026	423,274	0.01%
Korea National Oil Corp.	\$200,000	4.88%	3/4/2027	198,502	0.00%
Korea National Oil Corp.	\$200,000	2.13%	18/4/2027	184,070	0.00%
Korea National Oil Corp.	\$200,000	4.88%	3/4/2028	198,531	0.00%
Korea South-East Power Co., Ltd.	\$200,000	1.00%	3/2/2026	187,022	0.00%
Korea Southern Power Co., Ltd.	\$200,000	0.75%	27/1/2026	186,109	0.00%
Korea Treasury Bond	KRW6,760,000,000	1.13%	10/9/2025	4,807,770	0.10%
Korea Treasury Bond	KRW10,900,000,000	4.25%	10/12/2025	8,050,043	0.17%
Korea Treasury Bond	KRW2,000,000,000	2.25%	10/12/2025	1,434,543	0.03%
Korea Treasury Bond	KRW5,500,000,000	1.25%	10/3/2026	3,882,147	0.08%
Korea Treasury Bond	KRW5,200,000,000	3.25%	10/3/2026	3,815,595	0.08%
Korea Treasury Bond	KRW1,500,000,000	1.88%	10/6/2026	1,063,333	0.02%
Korea Treasury Bond	KRW6,400,000,000	1.75%	10/9/2026	4,529,067	0.10%
Korea Treasury Bond	KRW3,300,000,000	1.50%	10/12/2026	2,301,826	0.05%
Korea Treasury Bond	KRW9,300,000,000	2.38%	10/3/2027	6,658,619	0.14%
Korea Treasury Bond	KRW7,500,000,000	3.13%	10/9/2027	5,485,061	0.12%
Korea Treasury Bond	KRW11,950,000,000	3.25%	10/3/2028	8,777,753	0.19%
Korea Treasury Bond	KRW9,400,000,000	3.50%	10/9/2028	6,972,814	0.15%
Korea Treasury Bond	KRW4,600,000,000	3.25%	10/3/2029	3,382,578	0.07%
KT Corp.	\$200,000	1.38%	21/1/2027	181,482	0.00%
Kyobo Life Insurance Co., Ltd.^	\$200,000	5.90%	15/6/2052	199,378	0.01%
LG Chem Ltd.	\$500,000	1.38%	7/7/2026	460,733	0.01%
LG Electronics, Inc.	\$200,000	5.63%	24/4/2027	200,761	0.01%
LG Energy Solution Ltd.	\$200,000	5.38%	2/7/2027	198,971	0.00%
LG Energy Solution Ltd.	\$200,000	5.75%	25/9/2028	202,328	0.01%
LOTTE Property & Development Co., Ltd.	\$200,000	4.50%	1/8/2025	197,704	0.00%
NongHyup Bank	\$200,000	4.25%	6/7/2027	194,437	0.00%
NongHyup Bank	\$200,000	4.88%	3/7/2028	199,124	0.00%
POSCO	\$200,000	4.38%	4/8/2025	197,301	0.00%
POSCO	\$200,000	5.75%	17/1/2028	202,679	0.01%
Shinhan Bank Co., Ltd.	\$200,000	4.50%	26/3/2028	192,884	0.00%
Shinhan Bank Co., Ltd.	\$200,000	4.50%	12/4/2028	196,571	0.00%
Shinhan Bank Co., Ltd.	\$200,000	4.00%	23/4/2029	186,912	0.00%
Shinhan Card Co., Ltd.	\$200,000	2.50%	27/1/2027	186,061	0.00%
Shinhan Financial Group Co., Ltd.	\$200,000	1.35%	10/1/2026	187,907	0.00%
Shinhan Financial Group Co., Ltd.	\$200,000	5.00%	24/7/2028	197,837	0.00%
SK Battery America, Inc.	\$300,000	2.13%	26/1/2026	281,591	0.01%
SK Hynix, Inc.	\$600,000	1.50%	19/1/2026	563,585	0.01%
SK Hynix, Inc.	\$200,000	5.50%	16/1/2027	199,713	0.01%
SK Hynix, Inc.	\$200,000	5.50%	16/1/2029	199,840	0.01%
SK On Co., Ltd.	\$200,000	5.38%	11/5/2026	199,698	0.01%
SK Telecom Co., Ltd.	\$100,000	6.63%	20/7/2027	103,620	0.00%
Woori Bank	\$200,000	0.75%	1/2/2026	186,284	0.00%
Woori Bank	\$200,000	4.88%	26/1/2028	199,268	0.01%
Woori Bank	\$200,000	4.75%	24/1/2029	198,342	0.00%
				90,941,825	1.92%
Spain 2.80% (31 December 2023: 2.93%)					
Abanca Corp Bancaria SA^	€200,000	5.25%	14/9/2028	222,351	0.00%
Abertis Infraestructuras SA	€200,000	0.63%	15/7/2025	207,605	0.00%
Abertis Infraestructuras SA	€200,000	3.38%	27/11/2026	240,805	0.00%
Abertis Infraestructuras SA	€300,000	4.13%	31/1/2028	324,693	0.01%
Abertis Infraestructuras SA	€800,000	1.13%	26/3/2028	781,024	0.02%
Adif Alta Velocidad	€500,000	1.25%	4/5/2026	514,873	0.01%
Adif Alta Velocidad	€1,000,000	3.50%	30/7/2028	1,074,917	0.02%
Adif Alta Velocidad	€800,000	3.25%	31/5/2029	847,196	0.02%
Amadeus IT Group SA	€500,000	3.50%	21/3/2029	533,039	0.01%
Autonomous Community of Madrid Spain	€1,000,000	1.77%	30/4/2028	1,015,684	0.02%
Banco Bilbao Vizcaya Argentaria SA	€800,000	1.75%	26/11/2025	835,026	0.02%
Banco Bilbao Vizcaya Argentaria SA^	\$400,000	5.86%	14/9/2026	400,130	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco Bilbao Vizcaya Argentaria SA	€700,000	3.13%	17/7/2027	747,029	0.02%
Banco Bilbao Vizcaya Argentaria SA [^]	€500,000	5.75%	15/9/2033	559,020	0.01%
Banco de Sabadell SA	€300,000	3.50%	28/8/2026	321,928	0.01%
Banco de Sabadell SA [^]	€500,000	1.13%	11/3/2027	513,989	0.01%
Banco de Sabadell SA [^]	€200,000	5.13%	10/11/2028	223,440	0.00%
Banco de Sabadell SA [^]	€1,000,000	5.25%	7/2/2029	1,113,074	0.02%
Banco de Sabadell SA [^]	€100,000	5.50%	8/9/2029	112,906	0.00%
Banco Santander SA	\$400,000	5.15%	18/8/2025	397,020	0.01%
Banco Santander SA	\$800,000	5.18%	19/11/2025	792,026	0.02%
Banco Santander SA	€300,000	1.38%	5/1/2026	310,948	0.01%
Banco Santander SA	\$200,000	1.85%	25/3/2026	187,505	0.00%
Banco Santander SA	€400,000	3.25%	4/4/2026	424,184	0.01%
Banco Santander SA [^]	€300,000	3.63%	27/9/2026	321,012	0.01%
Banco Santander SA	€1,000,000	0.50%	4/2/2027	992,731	0.02%
Banco Santander SA	\$1,000,000	5.29%	18/8/2027	993,286	0.02%
Banco Santander SA	€1,600,000	2.38%	8/9/2027	1,668,767	0.04%
Banco Santander SA [^]	\$225,000	6.53%	7/11/2027	230,194	0.00%
Banco Santander SA	€1,600,000	3.88%	16/1/2028	1,736,297	0.04%
Banco Santander SA	€2,000,000	3.25%	14/2/2028	2,142,389	0.05%
Banco Santander SA [^]	\$600,000	4.18%	24/3/2028	578,174	0.01%
Banco Santander SA	\$400,000	5.59%	8/8/2028	404,010	0.01%
Banco Santander SA	\$225,000	6.61%	7/11/2028	236,180	0.00%
Banco Santander SA	€500,000	3.88%	22/4/2029	536,280	0.01%
Banco Santander SA	£500,000	5.50%	11/6/2029	632,082	0.01%
Banco Santander SA [^]	€500,000	0.63%	24/6/2029	474,930	0.01%
Banco Santander SA [^]	€200,000	3.50%	9/1/2030	212,706	0.00%
Banco Santander SA [^]	\$400,000	5.54%	14/3/2030	397,292	0.01%
Banco Santander SA [^]	£100,000	2.25%	4/10/2032	112,139	0.00%
Banco Santander SA [^]	€300,000	5.75%	23/8/2033	335,104	0.01%
Bankinter SA	€300,000	0.63%	6/10/2027	291,814	0.01%
CaixaBank SA [^]	€500,000	0.75%	10/7/2026	519,704	0.01%
CaixaBank SA [^]	€500,000	0.38%	18/11/2026	510,984	0.01%
CaixaBank SA [^]	\$200,000	6.68%	13/9/2027	203,669	0.00%
CaixaBank SA [^]	€900,000	0.75%	26/5/2028	889,323	0.02%
CaixaBank SA [^]	\$200,000	6.21%	18/1/2029	203,145	0.00%
CaixaBank SA [^]	€700,000	5.00%	19/7/2029	780,922	0.02%
CaixaBank SA [^]	\$500,000	5.67%	15/3/2030	498,017	0.01%
CaixaBank SA [^]	€700,000	1.25%	18/6/2031	707,507	0.01%
CaixaBank SA [^]	€300,000	6.25%	23/2/2033	338,399	0.01%
CaixaBank SA [^]	£300,000	6.88%	25/10/2033	386,790	0.01%
CaixaBank SA [^]	€400,000	6.13%	30/5/2034	453,566	0.01%
Caja Rural de Navarra SCC	€900,000	3.00%	26/4/2027	953,011	0.02%
Cellnex Finance Co., SA	€800,000	1.00%	15/9/2027	787,413	0.02%
Fondo de Titulizacion Del Deficit Del Sistema Electrico FTA	€300,000	0.01%	17/9/2025	308,498	0.01%
Iberdrola Finanzas SA [^]	€500,000	4.88%	Perpetual	542,962	0.01%
Iberdrola International BV [^]	€500,000	1.87%	Perpetual	513,501	0.01%
Inmobiliaria Colonial Socimi SA	€200,000	2.00%	17/4/2026	208,054	0.00%
Red Electrica Financiaciones SAU	€200,000	1.25%	13/3/2027	203,372	0.00%
Repsol International Finance BV	€500,000	0.25%	2/8/2027	485,913	0.01%
Santander Consumer Finance SA	€300,000	0.00%	23/2/2026	303,340	0.01%
Spain Government Bond	€15,694,000	0.00%	31/1/2026	16,007,755	0.34%
Spain Government Bond	€4,000,000	1.95%	30/4/2026	4,196,715	0.09%
Spain Government Bond	€3,761,000	2.80%	31/5/2026	4,004,012	0.08%
Spain Government Bond	€18,200,000	0.00%	31/1/2027	18,031,064	0.38%
Spain Government Bond	€8,512,000	2.50%	31/5/2027	8,977,503	0.19%
Spain Government Bond	€4,534,000	0.80%	30/7/2027	4,542,053	0.10%
Spain Government Bond	€2,000,000	1.45%	31/10/2027	2,038,153	0.04%
Spain Government Bond	€11,750,000	0.00%	31/1/2028	11,314,594	0.24%
Spain Government Bond	€3,600,000	1.40%	30/4/2028	3,635,787	0.08%
Spain Government Bond	€6,120,000	1.40%	30/7/2028	6,159,356	0.13%
Spain Government Bond	€4,400,000	5.15%	31/10/2028	5,117,904	0.11%
Spain Government Bond	€11,550,000	3.50%	31/5/2029	12,628,645	0.27%
Telefonica Emisiones SA	£100,000	5.38%	2/2/2026	126,523	0.00%
Telefonica Emisiones SA	€500,000	1.46%	13/4/2026	516,951	0.01%
Unicaja Banco SA [^]	€300,000	5.13%	21/2/2029	332,984	0.01%
Werfen SA	€500,000	4.63%	6/6/2028	547,018	0.01%
				132,970,906	2.80%
Supranational 3.27% (31 December 2023: 3.52%)					
Africa Finance Corp.	\$200,000	4.38%	17/4/2026	193,192	0.00%
African Development Bank	\$300,000	0.88%	23/3/2026	280,183	0.01%
African Development Bank	£900,000	0.50%	22/6/2026	1,050,757	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
African Development Bank	\$1,200,000	0.88%	22/7/2026	1,108,977	0.02%
African Development Bank	\$300,000	4.63%	4/1/2027	299,513	0.01%
African Development Bank	\$400,000	4.13%	25/2/2027	394,528	0.01%
African Development Bank	€500,000	0.50%	22/3/2027	500,251	0.01%
African Development Bank	\$125,000	4.38%	3/11/2027	124,080	0.00%
African Development Bank	\$375,000	4.38%	14/3/2028	372,387	0.01%
Arab Petroleum Investments Corp.	\$400,000	1.46%	30/6/2025	383,207	0.01%
Arab Petroleum Investments Corp.	\$200,000	1.48%	6/10/2026	183,842	0.00%
Asian Development Bank	€500,000	0.35%	16/7/2025	519,277	0.01%
Asian Development Bank	£1,032,000	6.13%	15/8/2025	1,319,536	0.03%
Asian Development Bank	\$400,000	0.38%	3/9/2025	378,898	0.01%
Asian Development Bank	\$800,000	4.25%	9/1/2026	791,920	0.02%
Asian Development Bank	\$500,000	0.50%	4/2/2026	466,444	0.01%
Asian Development Bank	\$750,000	4.88%	21/5/2026	750,340	0.02%
Asian Development Bank	CAD685,000	4.40%	13/7/2026	503,631	0.01%
Asian Development Bank	\$867,000	2.63%	12/1/2027	825,175	0.02%
Asian Development Bank	\$600,000	4.13%	12/1/2027	592,191	0.01%
Asian Development Bank	\$1,125,000	1.50%	20/1/2027	1,040,234	0.02%
Asian Development Bank	\$2,000,000	3.13%	20/8/2027	1,914,281	0.04%
Asian Development Bank	\$600,000	3.75%	25/4/2028	583,652	0.01%
Asian Development Bank	\$2,775,000	4.50%	25/8/2028	2,774,485	0.06%
Asian Development Bank	\$550,000	4.38%	6/3/2029	548,205	0.01%
Asian Infrastructure Investment Bank	\$1,000,000	3.38%	29/6/2025	982,299	0.02%
Asian Infrastructure Investment Bank	\$370,000	0.50%	27/1/2026	345,292	0.01%
Asian Infrastructure Investment Bank	\$370,000	4.88%	14/9/2026	370,765	0.01%
Asian Infrastructure Investment Bank	£800,000	1.13%	15/9/2026	937,484	0.02%
Asian Infrastructure Investment Bank	\$500,000	3.75%	14/9/2027	487,063	0.01%
Asian Infrastructure Investment Bank	\$525,000	4.00%	18/1/2028	515,096	0.01%
Asian Infrastructure Investment Bank	€800,000	3.00%	14/2/2028	856,329	0.02%
Asian Infrastructure Investment Bank	AUD2,000,000	4.00%	17/5/2028	1,298,982	0.03%
Asian Infrastructure Investment Bank	\$300,000	4.13%	18/1/2029	295,710	0.01%
Central American Bank for Economic Integration	\$200,000	5.00%	25/1/2027	199,511	0.00%
Concentrix Corp.	\$150,000	6.65%	2/8/2026	151,578	0.00%
Corp. Andina de Fomento	\$200,000	1.63%	23/9/2025	190,714	0.00%
Corp. Andina de Fomento	€270,000	0.25%	4/2/2026	273,549	0.01%
Corp. Andina de Fomento	\$150,000	4.75%	1/4/2026	148,382	0.00%
Corp. Andina de Fomento	\$150,000	2.25%	8/2/2027	139,511	0.00%
Corp. Andina de Fomento	\$200,000	6.00%	26/4/2027	204,342	0.00%
Corp. Andina de Fomento	€373,000	4.50%	7/3/2028	409,860	0.01%
Corp. Andina de Fomento	\$100,000	5.00%	24/1/2029	99,916	0.00%
Corp. Andina de Fomento	£1,207,000	4.75%	16/4/2029	1,517,715	0.03%
Council Of Europe Development Bank	\$250,000	3.75%	25/5/2026	245,013	0.01%
Council Of Europe Development Bank	\$200,000	0.88%	22/9/2026	183,762	0.00%
Council Of Europe Development Bank	\$124,000	4.63%	11/6/2027	124,069	0.00%
Council Of Europe Development Bank	\$280,000	3.63%	26/1/2028	271,287	0.01%
Council Of Europe Development Bank	\$100,000	4.13%	24/1/2029	98,595	0.00%
European Bank for Reconstruction & Development	\$400,000	0.50%	25/11/2025	375,915	0.01%
European Bank for Reconstruction & Development	\$800,000	0.50%	28/1/2026	746,639	0.02%
European Bank for Reconstruction & Development	\$675,000	4.38%	9/3/2028	671,161	0.01%
European Bank for Reconstruction & Development	\$700,000	4.13%	25/1/2029	690,014	0.02%
European Financial Stability Facility	€2,400,000	0.00%	15/10/2025	2,469,262	0.05%
European Financial Stability Facility	€2,000,000	0.40%	31/5/2026	2,038,666	0.04%
European Financial Stability Facility	€1,400,000	0.00%	20/7/2026	1,409,921	0.03%
European Financial Stability Facility	€1,357,000	2.75%	17/8/2026	1,444,606	0.03%
European Financial Stability Facility	€1,100,000	0.75%	3/5/2027	1,108,966	0.02%
European Financial Stability Facility	€2,800,000	2.38%	11/4/2028	2,938,554	0.06%
European Financial Stability Facility	€1,030,000	3.50%	11/4/2029	1,130,876	0.02%
European Financial Stability Facility	€1,979,000	2.63%	16/7/2029	2,089,142	0.04%
European Investment Bank	\$2,000,000	0.38%	16/7/2025	2,081,062	0.04%
European Investment Bank	\$1,263,000	0.63%	25/7/2025	1,205,098	0.03%
European Investment Bank	\$2,500,000	2.75%	15/8/2025	2,437,365	0.05%
European Investment Bank	€2,500,000	0.00%	13/3/2026	2,545,247	0.05%
European Investment Bank	\$1,036,000	0.38%	26/3/2026	959,469	0.02%
European Investment Bank	€3,000,000	0.38%	15/5/2026	3,061,829	0.07%
European Investment Bank	€1,500,000	1.00%	21/9/2026	1,755,211	0.04%
European Investment Bank	€1,000,000	0.10%	15/10/2026	1,004,211	0.02%
European Investment Bank	AUD300,000	1.80%	19/1/2027	187,174	0.00%
European Investment Bank	\$475,000	1.38%	15/3/2027	435,999	0.01%
European Investment Bank	\$800,000	4.38%	19/3/2027	794,479	0.02%
European Investment Bank	€6,600,000	0.38%	15/9/2027	6,525,773	0.14%
European Investment Bank	\$500,000	3.25%	15/11/2027	479,764	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
European Investment Bank	\$1,000,000	3.88%	15/3/2028	977,940	0.02%
European Investment Bank	\$750,000	4.50%	16/10/2028	750,608	0.02%
European Investment Bank	€3,500,000	3.00%	15/11/2028	3,763,468	0.08%
European Investment Bank	£2,384,000	4.00%	15/2/2029	2,975,447	0.06%
European Investment Bank	\$500,000	4.00%	15/2/2029	490,374	0.01%
European Investment Bank	AUD1,500,000	4.25%	19/3/2029	987,570	0.02%
European Investment Bank	\$3,000,000	4.75%	15/6/2029	3,038,876	0.06%
European Stability Mechanism	\$300,000	0.38%	10/9/2025	283,924	0.01%
European Stability Mechanism	€1,211,000	1.00%	23/9/2025	1,263,415	0.03%
European Stability Mechanism	€500,000	0.00%	15/12/2026	497,980	0.01%
European Stability Mechanism	€2,000,000	0.75%	15/3/2027	2,021,000	0.04%
European Stability Mechanism	€2,500,000	1.00%	23/6/2027	2,530,626	0.05%
European Stability Mechanism	€1,551,000	2.63%	18/9/2029	1,639,552	0.04%
European Union	€2,373,000	0.00%	6/7/2026	2,396,266	0.05%
European Union	€6,959,966	2.75%	5/10/2026	7,406,326	0.16%
European Union	€3,172,784	2.00%	4/10/2027	3,300,094	0.07%
European Union	€1,000,000	2.88%	6/12/2027	1,067,066	0.02%
European Union	€2,280,000	0.00%	2/6/2028	2,182,960	0.05%
European Union	€7,256,000	3.13%	5/12/2028	7,820,379	0.17%
Inter-American Development Bank	\$300,000	0.63%	15/7/2025	286,468	0.01%
Inter-American Development Bank	CAD475,000	0.75%	15/10/2025	331,634	0.01%
Inter-American Development Bank	£500,000	1.25%	15/12/2025	599,567	0.01%
Inter-American Development Bank	\$1,000,000	0.88%	20/4/2026	931,906	0.02%
Inter-American Development Bank	\$550,000	4.50%	15/5/2026	546,601	0.01%
Inter-American Development Bank	\$211,000	2.00%	2/6/2026	200,074	0.00%
Inter-American Development Bank	\$240,000	2.00%	23/7/2026	227,121	0.01%
Inter-American Development Bank	\$800,000	1.50%	13/1/2027	740,132	0.02%
Inter-American Development Bank	\$440,000	4.38%	1/2/2027	437,007	0.01%
Inter-American Development Bank	\$1,000,000	2.38%	7/7/2027	937,689	0.02%
Inter-American Development Bank	\$1,000,000	0.63%	16/9/2027	882,947	0.02%
Inter-American Development Bank	\$920,000	4.00%	12/1/2028	903,118	0.02%
Inter-American Development Bank	\$500,000	4.13%	15/2/2029	493,083	0.01%
Inter-American Development Bank	CAD1,350,000	4.60%	1/3/2029	1,020,284	0.02%
Inter-American Investment Corp.	\$225,000	4.13%	15/2/2028	220,436	0.01%
Inter-American Investment Corp.	\$300,000	4.75%	19/9/2028	301,182	0.01%
Inter-American Investment Corp.	\$200,000	4.25%	14/2/2029	197,153	0.00%
International Bank for Reconstruction & Development	CAD400,000	0.75%	2/7/2025	281,829	0.01%
International Bank for Reconstruction & Development	\$1,400,000	0.38%	28/7/2025	1,331,552	0.03%
International Bank for Reconstruction & Development	\$500,000	2.50%	29/7/2025	486,530	0.01%
International Bank for Reconstruction & Development	\$550,000	0.50%	28/10/2025	518,461	0.01%
International Bank for Reconstruction & Development	CAD600,000	0.63%	14/1/2026	415,007	0.01%
International Bank for Reconstruction & Development	\$275,000	4.75%	10/4/2026	274,530	0.01%
International Bank for Reconstruction & Development	\$2,836,000	0.88%	15/7/2026	2,625,536	0.06%
International Bank for Reconstruction & Development	NZD1,000,000	2.88%	30/11/2026	580,762	0.01%
International Bank for Reconstruction & Development	CAD200,000	1.80%	19/1/2027	138,565	0.00%
International Bank for Reconstruction & Development	\$750,000	3.13%	15/6/2027	719,865	0.02%
International Bank for Reconstruction & Development	NZD1,400,000	4.25%	29/7/2027	838,867	0.02%
International Bank for Reconstruction & Development	\$1,000,000	0.75%	24/11/2027	881,431	0.02%
International Bank for Reconstruction & Development	AUD1,500,000	4.40%	13/1/2028	996,135	0.02%
International Bank for Reconstruction & Development	\$2,000,000	4.50%	26/6/2028	1,976,744	0.04%
International Bank for Reconstruction & Development	\$1,025,000	3.50%	12/7/2028	987,948	0.02%
International Bank for Reconstruction & Development	£2,700,000	0.63%	14/7/2028	2,951,999	0.06%
International Bank for Reconstruction & Development	\$950,000	4.63%	1/8/2028	954,620	0.02%
International Bank for Reconstruction & Development	£1,278,000	3.88%	2/10/2028	1,590,518	0.03%
International Development Association	\$500,000	0.38%	23/9/2025	472,265	0.01%
International Development Association	\$200,000	0.88%	28/4/2026	186,113	0.00%
International Development Association	\$425,000	4.88%	1/11/2028	430,913	0.01%
International Development Association	\$633,000	4.38%	11/6/2029	630,040	0.01%
International Finance Corp.	\$500,000	0.38%	16/7/2025	476,203	0.01%
International Finance Corp.	\$500,000	3.63%	15/9/2025	491,680	0.01%
International Finance Corp.	AUD1,000,000	3.20%	22/7/2026	649,878	0.01%
International Finance Corp.	CAD125,000	4.50%	21/8/2026	92,152	0.00%
International Finance Corp.	£500,000	0.88%	15/9/2026	582,457	0.01%
International Finance Corp.	AUD2,800,000	4.40%	15/12/2026	1,864,725	0.04%
International Finance Corp.	\$1,200,000	4.38%	15/1/2027	1,191,940	0.03%
International Finance Corp.	CAD300,000	1.85%	28/1/2027	207,996	0.01%
International Finance Corp.	\$200,000	4.50%	13/7/2028	200,133	0.00%
International Finance Corp.	\$400,000	4.25%	2/7/2029	396,861	0.01%
Isdb Trust Services NO 2 Sarl	\$800,000	1.26%	31/3/2026	749,548	0.02%
Isdb Trust Services NO 2 Sarl	\$200,000	3.21%	28/4/2027	191,444	0.00%
Isdb Trust Services NO 2 Sarl	\$200,000	4.75%	27/10/2027	199,397	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Isdb Trust Services NO 2 Sarl	\$1,000,000	4.60%	14/3/2028	993,071	0.02%
New Development Bank	\$400,000	0.63%	29/9/2025	376,334	0.01%
New Development Bank	\$1,000,000	5.13%	26/4/2026	990,380	0.02%
Nordic Investment Bank	\$200,000	0.38%	11/9/2025	189,240	0.00%
Nordic Investment Bank	\$200,000	5.00%	15/10/2025	199,905	0.00%
Nordic Investment Bank	\$200,000	0.50%	21/1/2026	186,857	0.00%
Nordic Investment Bank	\$200,000	3.38%	8/9/2027	192,624	0.00%
Nordic Investment Bank	\$625,000	4.38%	14/3/2028	620,869	0.01%
Nordic Investment Bank	\$250,000	4.25%	28/2/2029	247,677	0.01%
				155,044,287	3.27%
Sweden 1.28% (31 December 2023: 1.43%)					
Akelius Residential Property AB	£100,000	2.38%	15/8/2025	121,145	0.00%
Akelius Residential Property Financing BV	€400,000	1.00%	17/1/2028	379,648	0.01%
Castellum AB	€500,000	0.75%	4/9/2026	499,060	0.01%
Danske Hypotek AB	SEK16,000,000	3.50%	15/12/2027	1,538,216	0.03%
EQT AB	€200,000	2.38%	6/4/2028	201,852	0.00%
Essity Capital BV	€320,000	3.00%	21/9/2026	340,485	0.01%
Fastighets AB Balder	€100,000	1.25%	28/1/2028	93,521	0.00%
Heimstaden Bostad Treasury BV	€200,000	0.63%	24/7/2025	199,736	0.00%
Heimstaden Bostad Treasury BV	€600,000	1.00%	13/4/2028	524,199	0.01%
Kommuninvest I Sverige AB	\$300,000	2.75%	1/3/2025	294,856	0.01%
Kommuninvest I Sverige AB	SEK6,000,000	3.00%	1/9/2025	564,660	0.01%
Kommuninvest I Sverige AB	\$200,000	0.63%	15/9/2025	189,592	0.00%
Kommuninvest I Sverige AB	\$800,000	4.25%	10/12/2025	790,902	0.02%
Kommuninvest I Sverige AB	SEK10,000,000	0.38%	10/6/2026	897,944	0.02%
Kommuninvest I Sverige AB	\$200,000	4.50%	30/9/2026	198,780	0.00%
Kommuninvest I Sverige AB	€1,700,000	2.75%	12/2/2027	1,806,366	0.04%
Kommuninvest I Sverige AB	SEK15,000,000	0.50%	15/6/2027	1,323,063	0.03%
Kommuninvest I Sverige AB	SEK40,000,000	0.75%	12/5/2028	3,495,874	0.07%
Kommuninvest I Sverige AB	\$200,000	4.63%	29/9/2028	200,656	0.00%
Lansforsakringar Bank AB	€500,000	0.05%	15/4/2026	504,072	0.01%
Lansforsakringar Hypotek AB	SEK20,000,000	1.00%	15/9/2027	1,778,506	0.04%
Nordea Hypotek AB	SEK12,000,000	1.00%	17/9/2025	1,102,854	0.02%
Nordea Hypotek AB	SEK10,000,000	0.50%	16/9/2026	894,256	0.02%
Nordea Hypotek AB	SEK42,000,000	1.00%	16/6/2027	3,749,917	0.08%
Nordea Hypotek AB	SEK20,000,000	3.50%	20/9/2028	1,929,921	0.04%
Sagax AB	€200,000	1.13%	30/1/2027	198,260	0.00%
SBAB Bank AB	€500,000	1.88%	10/12/2025	523,104	0.01%
Skandinaviska Enskilda Banken AB	SEK20,000,000	1.00%	17/12/2025	1,829,918	0.04%
Skandinaviska Enskilda Banken AB	\$300,000	1.20%	9/9/2026	274,944	0.01%
Skandinaviska Enskilda Banken AB	SEK10,000,000	0.50%	16/12/2026	889,378	0.02%
Skandinaviska Enskilda Banken AB	€1,000,000	0.75%	9/8/2027	983,713	0.02%
Skandinaviska Enskilda Banken AB	€800,000	3.75%	7/2/2028	861,488	0.02%
Skandinaviska Enskilda Banken AB	€517,000	3.25%	4/5/2028	554,876	0.01%
Skandinaviska Enskilda Banken AB	€300,000	3.88%	9/5/2028	326,642	0.01%
Skandinaviska Enskilda Banken AB	\$200,000	5.38%	5/3/2029	199,929	0.00%
Stadshypotek AB	€500,000	0.50%	11/7/2025	519,912	0.01%
Stadshypotek AB	€2,100,000	0.38%	13/3/2026	2,141,435	0.05%
Stadshypotek AB	SEK28,000,000	0.50%	1/6/2026	2,519,261	0.05%
Stadshypotek AB	SEK46,000,000	2.50%	1/12/2027	4,283,407	0.09%
Svensk Exportkredit AB	\$825,000	4.00%	15/7/2025	814,456	0.02%
Svensk Exportkredit AB	\$283,000	4.63%	28/11/2025	281,014	0.01%
Svensk Exportkredit AB	£100,000	0.13%	15/12/2025	117,853	0.00%
Svensk Exportkredit AB	\$250,000	4.38%	13/2/2026	247,376	0.01%
Svensk Exportkredit AB	\$200,000	4.88%	14/9/2026	200,084	0.00%
Svensk Exportkredit AB	\$1,000,000	2.25%	22/3/2027	935,903	0.02%
Svensk Exportkredit AB	€1,000,000	2.00%	30/6/2027	1,035,167	0.02%
Svensk Exportkredit AB	\$250,000	4.13%	14/6/2028	245,302	0.01%
Svensk Exportkredit AB	\$200,000	4.25%	1/2/2029	197,498	0.00%
Svenska Handelsbanken AB	€300,000	3.75%	5/5/2026	322,948	0.01%
Svenska Handelsbanken AB	\$400,000	3.95%	10/6/2027	387,740	0.01%
Svenska Handelsbanken AB	€1,000,000	3.38%	17/2/2028	1,072,372	0.02%
Svenska Handelsbanken AB	AUD500,000	5.00%	2/3/2028	331,574	0.01%
Svenska Handelsbanken AB	\$500,000	5.50%	15/6/2028	503,000	0.01%
Swedbank AB	\$250,000	5.47%	15/6/2026	250,622	0.01%
Swedbank AB	€200,000	0.25%	2/11/2026	199,406	0.00%
Swedbank AB [^]	€320,000	0.30%	20/5/2027	322,574	0.01%
Swedbank AB	€500,000	2.10%	25/5/2027	517,120	0.01%
Swedbank AB	\$200,000	5.34%	20/9/2027	199,433	0.00%
Swedbank AB	€1,200,000	4.25%	11/7/2028	1,315,550	0.03%
Swedbank AB	\$200,000	5.41%	14/3/2029	199,844	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Swedbank AB [^]	€200,000	3.63%	23/8/2032	210,423	0.01%
Swedbank AB [^]	£700,000	7.27%	15/11/2032	914,523	0.02%
Swedbank Hypotek AB	SEK14,000,000	1.00%	18/3/2026	1,276,161	0.03%
Swedbank Hypotek AB	SEK33,700,000	3.00%	28/3/2029	3,188,141	0.07%
Sweden Government Bond	SEK15,000,000	1.00%	12/11/2026	1,370,554	0.03%
Sweden Government Bond	SEK40,000,000	0.75%	12/5/2028	3,572,153	0.08%
Sweden Government International Bond	\$200,000	4.38%	30/1/2026	198,289	0.00%
Telia Co. AB [^]	€200,000	4.63%	21/12/2082	214,464	0.01%
Vattenfall AB	€189,000	3.75%	18/10/2026	203,568	0.00%
Volvo Treasury AB	€100,000	1.63%	18/9/2025	104,555	0.00%
				60,676,015	1.28%
Switzerland 1.15% (31 December 2023: 1.09%)					
Adecco Group AG	CHF500,000	2.38%	17/11/2027	570,862	0.01%
Argentum Netherlands BV for Swiss Re Ltd. [^]	\$300,000	5.75%	15/8/2050	297,224	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd. [^]	€400,000	3.50%	1/10/2046	422,875	0.01%
Cloverie plc for Zurich Insurance Co., Ltd. [^]	\$225,000	5.63%	24/6/2046	222,537	0.00%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG [^]	€100,000	3.38%	29/9/2047	103,275	0.00%
ELM BV for Swiss Reinsurance Co., Ltd. [^]	€700,000	2.60%	Perpetual	729,031	0.02%
Glencore Funding LLC	\$175,000	4.88%	12/3/2029	172,510	0.00%
Holcim Finance Luxembourg SA	€200,000	0.50%	29/11/2026	199,493	0.00%
Holcim Finance Luxembourg SA	€1,000,000	0.13%	19/7/2027	968,346	0.02%
Lunar Funding V for Swisscom AG	€300,000	1.13%	12/10/2026	305,561	0.01%
Nestle Finance International Ltd.	€1,000,000	0.00%	14/6/2026	1,008,115	0.02%
Nestle Finance International Ltd.	€500,000	0.88%	29/3/2027	504,770	0.01%
Nestle Holdings, Inc.	\$595,000	3.50%	24/9/2025	583,034	0.01%
Novartis Capital Corp.	\$1,003,000	3.10%	17/5/2027	957,951	0.02%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF3,000,000	0.25%	18/1/2027	3,264,073	0.07%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF2,200,000	0.50%	5/5/2028	2,389,821	0.05%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF4,500,000	0.00%	27/1/2027	4,863,333	0.10%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF2,000,000	0.00%	21/6/2028	2,129,805	0.04%
Richemont International Holding SA	€600,000	1.00%	26/3/2026	616,776	0.01%
Roche Holdings, Inc.	\$200,000	0.99%	5/3/2026	187,078	0.00%
Roche Holdings, Inc.	\$300,000	1.93%	13/12/2028	264,746	0.01%
Swiss Confederation Government Bond	CHF700,000	1.50%	24/7/2025	783,876	0.02%
Swiss Confederation Government Bond	CHF3,700,000	1.25%	28/5/2026	4,154,214	0.09%
Swiss Confederation Government Bond	CHF5,500,000	0.00%	22/6/2029	5,925,307	0.12%
Swisscom Finance BV	€460,000	3.50%	29/5/2026	494,388	0.01%
Swisscom Finance BV	€1,000,000	3.50%	29/8/2028	1,078,400	0.02%
UBS AG	\$225,000	5.80%	11/9/2025	225,761	0.00%
UBS AG	€500,000	0.25%	5/1/2026	508,887	0.01%
UBS AG	£300,000	7.75%	10/3/2026	394,352	0.01%
UBS AG	€300,000	0.01%	31/3/2026	302,483	0.01%
UBS AG	\$300,000	1.25%	7/8/2026	275,626	0.01%
UBS AG	€400,000	5.50%	20/8/2026	445,050	0.01%
UBS AG	\$250,000	5.00%	9/7/2027	247,969	0.00%
UBS AG	\$475,000	7.50%	15/2/2028	508,215	0.01%
UBS AG	\$425,000	5.65%	11/9/2028	432,574	0.01%
UBS AG	AUD900,000	5.81%	24/11/2028	613,200	0.01%
UBS Group AG	\$500,000	4.13%	24/9/2025	490,349	0.01%
UBS Group AG	\$400,000	4.13%	15/4/2026	389,862	0.01%
UBS Group AG [^]	\$550,000	2.19%	5/6/2026	531,758	0.01%
UBS Group AG [^]	€900,000	2.13%	13/10/2026	942,143	0.02%
UBS Group AG [^]	€1,000,000	0.25%	3/11/2026	1,019,589	0.02%
UBS Group AG [^]	\$400,000	5.71%	12/1/2027	400,261	0.01%
UBS Group AG [^]	\$500,000	1.36%	30/1/2027	466,764	0.01%
UBS Group AG [^]	\$400,000	1.31%	2/2/2027	372,800	0.01%
UBS Group AG [^]	€400,000	1.00%	24/6/2027	405,483	0.01%
UBS Group AG [^]	\$500,000	4.70%	5/8/2027	490,786	0.01%
UBS Group AG [^]	\$630,000	1.49%	10/8/2027	577,912	0.01%
UBS Group AG [^]	£200,000	7.00%	30/9/2027	260,048	0.01%
UBS Group AG	\$400,000	4.28%	9/1/2028	383,629	0.01%
UBS Group AG [^]	€300,000	0.65%	14/1/2028	297,317	0.01%
UBS Group AG	\$400,000	4.25%	23/3/2028	383,009	0.01%
UBS Group AG [^]	\$200,000	4.75%	12/5/2028	195,717	0.00%
UBS Group AG [^]	£1,100,000	2.25%	9/6/2028	1,267,250	0.03%
UBS Group AG [^]	\$500,000	6.44%	11/8/2028	512,704	0.01%
UBS Group AG [^]	\$450,000	3.87%	12/1/2029	424,430	0.01%
UBS Group AG [^]	€1,400,000	7.75%	1/3/2029	1,694,701	0.04%
UBS Group AG [^]	\$500,000	6.25%	22/9/2029	514,092	0.01%
UBS Group AG [^]	\$350,000	5.43%	8/2/2030	348,886	0.01%
UBS Group AG [^]	€300,000	3.13%	15/6/2030	311,495	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UBS Switzerland AG	€4,246,000	3.30%	5/3/2029	4,566,407	0.10%
				54,398,910	1.15%
Taiwan 0.03% (31 December 2023: 0.03%)					
TSMC Arizona Corp.	\$200,000	1.75%	25/10/2026	185,124	0.00%
TSMC Arizona Corp.	\$200,000	3.88%	22/4/2027	193,358	0.00%
TSMC Global Ltd.	\$500,000	0.75%	28/9/2025	472,424	0.01%
TSMC Global Ltd.	\$400,000	1.25%	23/4/2026	372,742	0.01%
TSMC Global Ltd.	\$200,000	4.38%	22/7/2027	195,912	0.01%
TSMC Global Ltd.	\$200,000	1.75%	23/4/2028	178,114	0.00%
				1,597,674	0.03%
Tanzania 0.00% (31 December 2023: 0.00%)					
AngloGold Ashanti Holdings plc	\$200,000	3.38%	1/11/2028	179,429	0.00%
				179,429	0.00%
Thailand 0.32% (31 December 2023: 0.30%)					
Bangkok Bank PCL	\$200,000	4.30%	15/6/2027	194,107	0.00%
Bangkok Bank PCL	\$200,000	5.30%	21/9/2028	199,638	0.00%
Export Import Bank of Thailand	\$200,000	1.46%	15/10/2025	189,809	0.00%
Kasikornbank PCL	\$200,000	5.46%	7/3/2028	200,958	0.01%
Muang Thai Life Assurance PCL^	\$200,000	3.55%	27/1/2037	188,559	0.00%
Thailand Government Bond	THB20,000,000	3.85%	12/12/2025	556,511	0.01%
Thailand Government Bond	THB107,000,000	2.35%	17/6/2026	2,915,189	0.06%
Thailand Government Bond	THB20,000,000	6.15%	7/7/2026	585,599	0.01%
Thailand Government Bond	THB50,000,000	2.13%	17/12/2026	1,355,168	0.03%
Thailand Government Bond	THB35,000,000	2.25%	17/3/2027	950,743	0.02%
Thailand Government Bond	THB83,000,000	1.00%	17/6/2027	2,172,811	0.05%
Thailand Government Bond	THB132,130,000	2.65%	17/6/2028	3,629,571	0.08%
Thailand Government Bond	THB80,000,000	2.40%	17/3/2029	2,173,142	0.05%
				15,311,805	0.32%
United Arab Emirates 0.23% (31 December 2023: 0.21%)					
Abu Dhabi Commercial Bank PJSC^	\$200,000	8.00%	Perpetual	211,772	0.01%
Abu Dhabi Commercial Bank PJSC	\$200,000	3.50%	31/3/2027	191,130	0.00%
Abu Dhabi Commercial Bank PJSC	\$200,000	4.50%	14/9/2027	195,972	0.00%
Abu Dhabi Developmental Holding Co. PJSC	\$200,000	5.38%	8/5/2029	202,911	0.01%
Abu Dhabi Government International Bond	\$400,000	3.13%	3/5/2026	384,983	0.01%
Abu Dhabi Government International Bond	\$725,000	3.13%	11/10/2027	684,548	0.02%
Abu Dhabi Government International Bond	\$575,000	1.63%	2/6/2028	508,454	0.01%
Abu Dhabi Government International Bond	\$300,000	4.88%	30/4/2029	300,490	0.01%
Abu Dhabi National Energy Co. PJSC	\$250,000	4.38%	22/6/2026	245,620	0.01%
Abu Dhabi National Energy Co. PJSC	\$200,000	4.38%	24/1/2029	195,027	0.00%
BOS Funding Ltd.	\$200,000	7.00%	14/3/2028	206,800	0.01%
DAE Funding LLC	\$200,000	3.38%	20/3/2028	183,390	0.00%
DAE Sukuk Dific Ltd.	\$200,000	3.75%	15/2/2026	192,664	0.00%
DIB Sukuk Ltd.	\$200,000	2.95%	16/1/2026	192,070	0.00%
DIB Sukuk Ltd.	\$300,000	1.96%	22/6/2026	279,615	0.01%
DIB Sukuk Ltd.	\$400,000	5.49%	30/11/2027	402,888	0.01%
DIB Sukuk Ltd.	\$200,000	5.24%	4/3/2029	198,614	0.00%
DP World Crescent Ltd.	\$300,000	4.85%	26/9/2028	293,470	0.01%
El Sukuk Co., Ltd.	\$200,000	2.08%	2/11/2026	184,949	0.00%
El Sukuk Co., Ltd.	\$200,000	5.43%	28/5/2029	201,484	0.01%
Emaar Sukuk Ltd.	\$200,000	3.64%	15/9/2026	191,693	0.00%
Emirates Development Bank PJSC	\$200,000	1.64%	15/6/2026	185,597	0.00%
Emirates NBD Bank PJSC^	\$200,000	4.25%	Perpetual	186,509	0.00%
Emirates NBD Bank PJSC	\$225,000	1.64%	13/1/2026	212,108	0.01%
Emirates NBD Bank PJSC	\$200,000	5.63%	21/10/2027	203,003	0.01%
Emirates Telecommunications Group Co. PJSC	€500,000	2.75%	18/6/2026	525,421	0.01%
Esic Sukuk Ltd.	\$200,000	5.83%	14/2/2029	199,515	0.00%
Fab Sukuk Co., Ltd.	\$400,000	4.78%	23/1/2029	395,168	0.01%
First Abu Dhabi Bank PJSC^	\$200,000	4.50%	Perpetual	192,829	0.00%
First Abu Dhabi Bank PJSC	€220,000	0.88%	9/12/2025	261,066	0.01%
First Abu Dhabi Bank PJSC	€500,000	1.63%	7/4/2027	507,854	0.01%
First Abu Dhabi Bank PJSC	\$200,000	5.13%	13/10/2027	199,826	0.01%
First Abu Dhabi Bank PJSC	\$200,000	5.00%	28/2/2029	198,698	0.00%
First Abu Dhabi Bank PJSC^	\$200,000	6.32%	4/4/2034	204,067	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$126,270	1.75%	30/9/2027	118,488	0.00%
MAF Sukuk Ltd.	\$200,000	4.50%	3/11/2025	197,171	0.00%
MAF Sukuk Ltd.	\$200,000	4.64%	14/5/2029	193,445	0.00%
Mashreqbank PSC^	\$200,000	7.88%	24/2/2033	211,251	0.01%
MDGH GMTN RSC Ltd.	\$200,000	2.50%	21/5/2026	189,781	0.00%
MDGH GMTN RSC Ltd.	\$400,000	4.50%	7/11/2028	390,729	0.01%
MDGH GMTN RSC Ltd.	\$200,000	3.75%	19/4/2029	188,953	0.00%
National Central Cooling Co. PJSC	\$200,000	2.50%	21/10/2027	180,883	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NBK Tier 1 Ltd.^	\$200,000	3.63%	Perpetual	185,134	0.00%
				10,976,040	0.23%
United Kingdom 3.71% (31 December 2023: 3.81%)					
abrdn plc	\$200,000	4.25%	30/6/2028	183,904	0.00%
Affinity Water Finance 2004 plc	£1,200,000	5.88%	13/7/2026	1,513,941	0.03%
Anglian Water Services Financing plc	£338,000	1.63%	10/8/2025	408,350	0.01%
Anglian Water Services Financing plc	£400,000	4.50%	22/2/2026	498,779	0.01%
Ashtead Capital, Inc.	\$200,000	1.50%	12/8/2026	182,363	0.00%
Ashtead Capital, Inc.	\$200,000	4.00%	1/5/2028	189,152	0.00%
Assura Financing plc	£100,000	3.00%	19/7/2028	115,480	0.00%
Astrazeneca Finance LLC	\$1,000,000	1.20%	28/5/2026	928,432	0.02%
Astrazeneca Finance LLC	\$275,000	4.80%	26/2/2027	273,427	0.01%
Astrazeneca Finance LLC	\$800,000	1.75%	28/5/2028	709,314	0.02%
Astrazeneca Finance LLC	\$275,000	4.85%	26/2/2029	274,452	0.01%
AstraZeneca plc	\$324,000	3.38%	16/11/2025	315,994	0.01%
AstraZeneca plc	\$289,000	0.70%	8/4/2026	267,658	0.01%
AstraZeneca plc	\$150,000	3.13%	12/6/2027	142,616	0.00%
AstraZeneca plc	\$200,000	4.00%	17/1/2029	192,661	0.00%
Aviva plc^	€500,000	3.38%	4/12/2045	528,267	0.01%
BAE Systems plc	\$400,000	5.00%	26/3/2027	396,937	0.01%
BAE Systems plc	\$900,000	5.13%	26/3/2029	895,889	0.02%
Barclays plc^	\$700,000	2.85%	7/5/2026	682,439	0.02%
Barclays plc	\$627,000	5.20%	12/5/2026	619,718	0.01%
Barclays plc^	\$200,000	5.30%	9/8/2026	198,683	0.00%
Barclays plc^	\$400,000	7.33%	2/11/2026	407,125	0.01%
Barclays plc^	\$400,000	5.83%	9/5/2027	400,414	0.01%
Barclays plc^	\$400,000	2.28%	24/11/2027	369,959	0.01%
Barclays plc^	€240,000	0.88%	28/1/2028	239,057	0.01%
Barclays plc^	\$250,000	5.67%	12/3/2028	250,338	0.01%
Barclays plc	\$400,000	4.84%	9/5/2028	385,984	0.01%
Barclays plc^	\$600,000	5.50%	9/8/2028	598,559	0.01%
Barclays plc^	\$600,000	7.39%	2/11/2028	631,542	0.01%
Barclays plc^	\$500,000	4.97%	16/5/2029	489,278	0.01%
Barclays plc^	€500,000	0.58%	9/8/2029	469,175	0.01%
Barclays plc^	\$200,000	6.49%	13/9/2029	206,926	0.00%
Barclays plc^	£1,152,000	7.09%	6/11/2029	1,534,329	0.03%
Barclays plc^	\$400,000	5.69%	12/3/2030	401,150	0.01%
Barclays plc^	\$300,000	5.09%	20/6/2030	286,956	0.01%
Barclays plc^	£300,000	3.75%	22/11/2030	365,961	0.01%
Barclays plc^	\$300,000	1.13%	22/3/2031	303,042	0.01%
Barclays plc^	£400,000	8.41%	14/11/2032	532,987	0.01%
BAT Capital Corp.	\$100,000	2.79%	6/9/2024	99,377	0.00%
BAT Capital Corp.	\$400,000	3.22%	6/9/2026	381,769	0.01%
BAT Capital Corp.	\$200,000	4.70%	2/4/2027	196,887	0.00%
BAT Capital Corp.	\$447,000	3.56%	15/8/2027	424,455	0.01%
BAT Capital Corp.	\$400,000	2.26%	25/3/2028	358,325	0.01%
BAT International Finance plc	\$1,009,000	1.67%	25/3/2026	945,657	0.02%
BAT International Finance plc	€167,000	1.25%	13/3/2027	169,111	0.00%
BAT International Finance plc	\$300,000	4.45%	16/3/2028	290,394	0.01%
BAT International Finance plc	\$400,000	5.93%	2/2/2029	409,364	0.01%
BP Capital Markets plc^	€700,000	3.25%	Perpetual	733,082	0.02%
BP Capital Markets plc^	£300,000	4.25%	Perpetual	360,372	0.01%
BP Capital Markets plc	€400,000	2.21%	25/9/2026	417,726	0.01%
BP Capital Markets plc	€1,050,000	1.57%	16/2/2027	1,076,155	0.02%
BP Capital Markets plc	\$1,000,000	3.28%	19/9/2027	948,238	0.02%
BP Capital Markets plc	€600,000	2.52%	7/4/2028	621,593	0.01%
BP Capital Markets plc	€800,000	1.59%	3/7/2028	797,654	0.02%
BUPA Finance plc	£100,000	5.00%	8/12/2026	124,105	0.00%
CK Hutchison Group Telecom Finance SA	€500,000	0.75%	17/4/2026	507,696	0.01%
CK Hutchison International 21 Ltd.	€675,000	1.50%	15/4/2026	632,227	0.01%
CK Hutchison International 23 Ltd.	\$200,000	4.75%	21/4/2028	197,543	0.00%
CK Hutchison International 24 Ltd.	\$225,000	5.38%	26/4/2029	226,869	0.01%
Clydesdale Bank plc	€1,600,000	2.50%	22/6/2027	1,666,592	0.04%
Clydesdale Bank plc	€211,000	3.75%	22/8/2028	229,310	0.01%
CNH Industrial Finance Europe SA	€200,000	1.75%	25/3/2027	204,124	0.00%
Coca-Cola Europacific Partners plc	€2,100,000	1.50%	8/11/2027	2,108,687	0.05%
Coventry Building Society^	£300,000	7.00%	7/11/2027	389,532	0.01%
Diageo Capital plc	\$525,000	5.20%	24/10/2025	524,122	0.01%
Diageo Capital plc	\$200,000	5.30%	24/10/2027	201,725	0.00%
Diageo Capital plc	\$200,000	3.88%	18/5/2028	192,564	0.00%
Diageo Finance plc	€500,000	2.38%	20/5/2026	525,684	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Diageo Finance plc	£300,000	1.75%	12/10/2026	354,909	0.01%
DS Smith plc	€200,000	0.88%	12/9/2026	201,759	0.00%
Gatwick Funding Ltd.	£300,000	6.13%	2/3/2026	384,175	0.01%
GlaxoSmithKline Capital plc	£800,000	1.25%	12/10/2028	884,407	0.02%
GlaxoSmithKline Capital plc	\$325,000	3.38%	1/6/2029	304,345	0.01%
GlaxoSmithKline Capital, Inc.	\$200,000	3.88%	15/5/2028	193,113	0.00%
GSK Capital BV	€248,000	3.00%	28/11/2027	262,281	0.01%
Haleon Netherlands Capital BV	€400,000	1.25%	29/3/2026	411,055	0.01%
Hammerson plc	£80,000	6.00%	23/2/2026	101,110	0.00%
Heathrow Funding Ltd.	€2,073,000	1.50%	12/10/2025	2,159,617	0.05%
Heathrow Funding Ltd.	£100,000	6.75%	3/12/2026	130,401	0.00%
Heathrow Funding Ltd.	CAD200,000	2.69%	13/10/2027	137,478	0.00%
Heathrow Funding Ltd.	£700,000	2.63%	16/3/2028	793,580	0.02%
HSBC Holdings plc	\$700,000	4.25%	18/8/2025	687,457	0.02%
HSBC Holdings plc	\$600,000	4.30%	8/3/2026	589,760	0.01%
HSBC Holdings plc^	\$600,000	4.29%	12/9/2026	589,424	0.01%
HSBC Holdings plc	¥100,000,000	1.21%	25/9/2026	622,168	0.01%
HSBC Holdings plc^	£1,000,000	2.26%	13/11/2026	1,207,991	0.03%
HSBC Holdings plc^	€400,000	0.31%	13/11/2026	408,879	0.01%
HSBC Holdings plc^	\$750,000	1.59%	24/5/2027	698,796	0.02%
HSBC Holdings plc^	£300,000	1.75%	24/7/2027	352,338	0.01%
HSBC Holdings plc^	\$500,000	5.89%	14/8/2027	503,481	0.01%
HSBC Holdings plc^	€1,000,000	4.75%	10/3/2028	1,097,582	0.02%
HSBC Holdings plc^	\$500,000	5.60%	17/5/2028	501,940	0.01%
HSBC Holdings plc^	\$600,000	4.76%	9/6/2028	590,179	0.01%
HSBC Holdings plc^	\$400,000	5.21%	11/8/2028	397,203	0.01%
HSBC Holdings plc	£500,000	6.75%	11/9/2028	654,102	0.01%
HSBC Holdings plc^	\$800,000	2.01%	22/9/2028	718,390	0.02%
HSBC Holdings plc^	\$475,000	7.39%	3/11/2028	502,360	0.01%
HSBC Holdings plc^	\$500,000	6.16%	9/3/2029	511,371	0.01%
HSBC Holdings plc^	\$600,000	4.58%	19/6/2029	579,932	0.01%
HSBC Holdings plc^	\$1,100,000	2.21%	17/8/2029	966,782	0.02%
HSBC Holdings plc^	\$400,000	5.55%	4/3/2030	400,745	0.01%
HSBC Holdings plc^	\$700,000	3.97%	22/5/2030	653,850	0.01%
HSBC Holdings plc^	€800,000	6.36%	16/11/2032	908,982	0.02%
Imperial Brands Finance plc	\$400,000	6.13%	27/7/2027	406,702	0.01%
Informa plc	£100,000	3.13%	5/7/2026	120,761	0.00%
Intermediate Capital Group plc	€100,000	1.63%	17/2/2027	99,951	0.00%
International Distributions Services plc	€500,000	5.25%	14/9/2028	550,094	0.01%
Investec plc^	£200,000	1.88%	16/7/2028	223,818	0.01%
Leeds Building Society^	£350,000	1.50%	16/3/2027	414,323	0.01%
Legal & General Group plc^	\$200,000	5.25%	21/3/2047	193,621	0.00%
Lloyds Banking Group plc	\$628,000	4.58%	10/12/2025	616,517	0.01%
Lloyds Banking Group plc^	\$200,000	4.72%	11/8/2026	197,735	0.00%
Lloyds Banking Group plc^	\$800,000	5.99%	7/8/2027	804,572	0.02%
Lloyds Banking Group plc	€700,000	1.50%	12/9/2027	703,498	0.02%
Lloyds Banking Group plc^	\$950,000	3.75%	18/3/2028	908,526	0.02%
Lloyds Banking Group plc^	\$900,000	5.87%	6/3/2029	912,039	0.02%
Lloyds Banking Group plc^	AUD500,000	7.09%	31/8/2033	345,215	0.01%
Logicor 2019-1 UK plc	£200,000	1.88%	17/11/2026	233,024	0.01%
London & Quadrant Housing Trust	£300,000	2.63%	5/5/2026	361,196	0.01%
London Stock Exchange Group plc	€400,000	1.75%	6/12/2027	405,761	0.01%
Mead Johnson Nutrition Co.	\$200,000	4.13%	15/11/2025	196,571	0.00%
Motability Operations Group plc	€400,000	0.38%	3/1/2026	409,458	0.01%
Motability Operations Group plc	£800,000	4.38%	8/2/2027	992,861	0.02%
Narragansett Electric Co.	\$165,000	3.92%	1/8/2028	157,940	0.00%
National Grid Electricity Distribution plc	£300,000	3.50%	16/10/2026	364,144	0.01%
National Grid Electricity Transmission plc	CAD355,000	2.30%	22/6/2029	232,833	0.01%
National Grid plc	€1,300,000	2.18%	30/6/2026	1,354,259	0.03%
National Grid plc	€400,000	0.16%	20/1/2028	378,888	0.01%
National Grid plc	\$100,000	5.60%	12/6/2028	100,924	0.00%
National Grid plc	€1,000,000	3.88%	16/1/2029	1,078,921	0.02%
Nationwide Building Society	\$500,000	1.00%	28/8/2025	475,744	0.01%
Nationwide Building Society	\$550,000	1.50%	13/10/2026	505,293	0.01%
Nationwide Building Society	€694,000	4.50%	1/11/2026	759,011	0.02%
Nationwide Building Society	\$600,000	5.26%	10/11/2026	602,946	0.01%
Nationwide Building Society	€500,000	2.00%	28/4/2027	513,922	0.01%
Nationwide Building Society^	£200,000	6.18%	7/12/2027	256,531	0.01%
Nationwide Building Society^	\$200,000	2.97%	16/2/2028	187,396	0.00%
Nationwide Building Society^	\$200,000	4.30%	8/3/2029	191,460	0.00%
Nationwide Building Society^	\$250,000	4.13%	18/10/2032	233,392	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NatWest Group plc	\$459,000	4.80%	5/4/2026	453,332	0.01%
NatWest Group plc^	£300,000	2.88%	19/9/2026	366,831	0.01%
NatWest Group plc^	\$200,000	7.47%	10/11/2026	204,421	0.00%
NatWest Group plc^	\$500,000	5.85%	2/3/2027	501,167	0.01%
NatWest Group plc^	\$300,000	1.64%	14/6/2027	277,781	0.01%
NatWest Group plc^	\$200,000	5.58%	1/3/2028	200,228	0.00%
NatWest Group plc^	€100,000	4.70%	14/3/2028	109,981	0.00%
NatWest Group plc^	€200,000	4.77%	16/2/2029	220,747	0.01%
NatWest Group plc^	\$375,000	4.89%	18/5/2029	366,695	0.01%
NatWest Group plc^	\$200,000	5.81%	13/9/2029	202,548	0.00%
NatWest Group plc^	\$500,000	5.08%	27/1/2030	491,472	0.01%
NatWest Group plc^	£100,000	3.62%	14/8/2030	123,661	0.00%
NatWest Group plc^	£400,000	2.11%	28/11/2031	463,799	0.01%
NatWest Group plc^	€300,000	1.04%	14/9/2032	289,524	0.01%
NatWest Markets plc	AUD300,000	5.05%	12/8/2025	199,582	0.00%
NatWest Markets plc	£300,000	6.38%	8/11/2027	392,946	0.01%
NatWest Markets plc	€300,000	4.25%	13/1/2028	328,254	0.01%
NatWest Markets plc	AUD200,000	5.90%	23/8/2028	135,750	0.00%
NatWest Markets plc	€1,676,000	3.63%	9/1/2029	1,794,612	0.04%
NewRiver plc	£100,000	3.50%	7/3/2028	114,613	0.00%
OSB Group plc^	£100,000	8.88%	16/1/2030	134,631	0.00%
Phoenix Group Holdings plc	£258,000	6.63%	18/12/2025	327,448	0.01%
Phoenix Group Holdings plc	\$200,000	5.38%	6/7/2027	194,641	0.00%
Phoenix Group Holdings plc	€1,000,000	4.38%	24/1/2029	1,048,437	0.02%
Places For People Treasury plc	£100,000	2.88%	17/8/2026	119,867	0.00%
Principality Building Society	£100,000	8.63%	12/7/2028	136,742	0.00%
Prs Finance plc	£178,099	1.75%	24/11/2026	209,927	0.01%
Prudential Funding Asia plc^	\$200,000	2.95%	3/11/2033	177,466	0.00%
RAC Bond Co. plc	£200,000	4.87%	6/5/2026	248,066	0.01%
Reckitt Benckiser Treasury Services plc	\$475,000	3.00%	26/6/2027	447,416	0.01%
Reckitt Benckiser Treasury Services plc	€1,500,000	3.63%	14/9/2028	1,616,077	0.03%
Reckitt Benckiser Treasury Services plc	€2,950,000	3.63%	20/6/2029	3,169,903	0.07%
RELX Finance BV	€500,000	1.38%	12/5/2026	516,179	0.01%
RELX Finance BV	€500,000	0.50%	10/3/2028	482,889	0.01%
Rothsay Life plc^	\$200,000	4.88%	Perpetual	176,214	0.00%
Rothsay Life plc	£500,000	3.38%	12/7/2026	603,979	0.01%
Sage Group plc	€632,000	3.82%	15/2/2028	679,623	0.01%
Santander UK Group Holdings plc^	\$400,000	1.67%	14/6/2027	369,693	0.01%
Santander UK Group Holdings plc^	\$250,000	3.82%	3/11/2028	236,146	0.01%
Santander UK Group Holdings plc^	\$400,000	6.53%	10/1/2029	410,713	0.01%
Santander UK Group Holdings plc^	£100,000	2.42%	17/1/2029	113,782	0.00%
Santander UK plc	£500,000	5.75%	2/3/2026	640,419	0.01%
Santander UK plc	\$200,000	3.21%	12/6/2026	192,932	0.00%
Santander UK plc	€1,800,000	1.13%	12/3/2027	1,820,727	0.04%
Santander UK plc	€3,047,000	3.00%	12/3/2029	3,237,434	0.07%
Segro Capital Sarl	€100,000	1.25%	23/3/2026	102,848	0.00%
Skipton Building Society^	£300,000	2.00%	2/10/2026	361,544	0.01%
Smith & Nephew plc	\$200,000	5.15%	20/3/2027	199,309	0.00%
South Eastern Power Networks plc	£500,000	5.50%	5/6/2026	637,450	0.01%
Southern Water Services Finance Ltd.	£100,000	1.63%	30/3/2027	108,734	0.00%
SSE plc^	€200,000	4.00%	Perpetual	209,282	0.01%
SSE plc^	€200,000	3.13%	Perpetual	205,269	0.00%
Standard Chartered plc	\$225,000	4.05%	12/4/2026	219,447	0.01%
Standard Chartered plc^	\$200,000	6.17%	9/1/2027	201,225	0.00%
Standard Chartered plc^	\$400,000	6.75%	8/2/2028	410,523	0.01%
Standard Chartered plc^	\$500,000	7.77%	16/11/2028	531,930	0.01%
Standard Chartered plc^	\$425,000	6.30%	9/1/2029	433,588	0.01%
Tesco Corporate Treasury Services plc	€400,000	0.88%	29/5/2026	407,410	0.01%
Thames Water Utilities Finance plc	€200,000	4.00%	18/4/2027	186,510	0.00%
Tritax EuroBox plc	€200,000	0.95%	2/6/2026	202,478	0.00%
TSB Bank plc	€1,000,000	3.32%	5/3/2029	1,073,794	0.02%
Unilever Capital Corp.	\$513,000	2.00%	28/7/2026	482,174	0.01%
Unilever Capital Corp.	\$225,000	2.13%	6/9/2029	197,677	0.00%
United Kingdom Gilt	£7,548,029	3.50%	22/10/2025	9,390,846	0.20%
United Kingdom Gilt	£3,000,000	0.13%	30/1/2026	3,557,371	0.08%
United Kingdom Gilt	£18,626,941	4.13%	29/1/2027	23,397,986	0.49%
United Kingdom Gilt	£6,500,000	3.75%	7/3/2027	8,078,938	0.17%
United Kingdom Gilt	£15,200,000	4.50%	7/6/2028	19,435,308	0.41%
United Kingdom Gilt	£3,876,000	0.50%	31/1/2029	4,182,545	0.09%
United Kingdom Gilt	£1,900,000	4.13%	22/7/2029	2,401,159	0.05%
Virgin Money UK plc^	€526,000	4.00%	18/3/2028	564,727	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Virgin Money UK plc [^]	€200,000	4.63%	29/10/2028	219,303	0.01%
Virgin Money UK plc [^]	£100,000	5.13%	11/12/2030	124,429	0.00%
Vodafone Group plc	€400,000	1.88%	11/9/2025	420,452	0.01%
Vodafone Group plc	€100,000	1.13%	20/11/2025	103,794	0.00%
Vodafone Group plc	€600,000	2.20%	25/8/2026	628,251	0.01%
Vodafone Group plc	€800,000	1.50%	24/7/2027	811,026	0.02%
Weir Group plc	\$200,000	2.20%	13/5/2026	187,606	0.00%
Wellcome Trust Ltd.	€100,000	1.13%	21/1/2027	101,622	0.00%
WPP Finance SA	€335,000	4.13%	30/5/2028	363,946	0.01%
Yorkshire Power Finance Ltd.	£800,000	7.25%	4/8/2028	1,071,216	0.02%
				176,064,978	3.71%
United States 43.60% (31 December 2023: 41.09%)					
3M Co.	\$248,000	2.25%	19/9/2026	232,656	0.01%
7-Eleven, Inc.	\$425,000	0.95%	10/2/2026	395,805	0.01%
7-Eleven, Inc.	\$175,000	1.30%	10/2/2028	152,588	0.00%
Abbott Laboratories	\$375,000	3.88%	15/9/2025	369,878	0.01%
AbbVie, Inc.	\$625,000	3.80%	15/3/2025	616,851	0.01%
AbbVie, Inc.	\$575,000	3.20%	14/5/2026	555,394	0.01%
AbbVie, Inc.	\$800,000	2.95%	21/11/2026	762,312	0.02%
AbbVie, Inc.	\$400,000	4.80%	15/3/2027	398,202	0.01%
AbbVie, Inc.	\$350,000	4.25%	14/11/2028	341,598	0.01%
AbbVie, Inc.	\$325,000	4.80%	15/3/2029	323,107	0.01%
AbbVie, Inc.	\$475,000	3.20%	21/11/2029	435,969	0.01%
Adobe, Inc.	\$1,300,000	2.15%	1/2/2027	1,212,111	0.03%
Adobe, Inc.	\$100,000	4.85%	4/4/2027	99,979	0.00%
Adobe, Inc.	\$100,000	4.80%	4/4/2029	100,172	0.00%
AEP Texas, Inc.	\$100,000	3.95%	1/6/2028	94,976	0.00%
AEP Texas, Inc.	\$100,000	5.45%	15/5/2029	100,535	0.00%
AES Corp.	\$100,000	3.30%	15/7/2025	97,427	0.00%
AES Corp.	\$325,000	1.38%	15/1/2026	304,484	0.01%
AES Corp.	\$145,000	5.45%	1/6/2028	144,726	0.00%
Aflac, Inc.	\$100,000	1.13%	15/3/2026	93,401	0.00%
Aflac, Inc.	\$75,000	2.88%	15/10/2026	71,283	0.00%
AGCO Corp.	\$75,000	5.45%	21/3/2027	75,164	0.00%
Agree LP	\$50,000	2.00%	15/6/2028	44,166	0.00%
Air Lease Corp.	\$150,000	3.38%	1/7/2025	146,582	0.00%
Air Lease Corp.	\$700,000	2.88%	15/1/2026	671,581	0.01%
Air Lease Corp.	\$500,000	3.75%	1/6/2026	483,003	0.01%
Air Lease Corp.	\$80,000	5.30%	25/6/2026	79,740	0.00%
Air Lease Corp.	\$300,000	1.88%	15/8/2026	278,206	0.01%
Air Lease Corp.	\$300,000	2.20%	15/1/2027	277,068	0.01%
Air Lease Corp.	\$200,000	3.63%	1/12/2027	188,682	0.00%
Air Lease Corp.	CAD180,000	5.40%	1/6/2028	133,684	0.00%
Air Products & Chemicals, Inc.	\$300,000	1.85%	15/5/2027	275,472	0.01%
Air Products & Chemicals, Inc.	€2,500,000	0.50%	5/5/2028	2,406,449	0.05%
Air Products & Chemicals, Inc.	\$275,000	4.60%	8/2/2029	272,163	0.01%
Aircastle Ltd.	\$200,000	5.25%	11/8/2025	198,445	0.00%
Aircastle Ltd.	\$100,000	4.25%	15/6/2026	97,476	0.00%
Aircastle Ltd.	\$150,000	2.85%	26/1/2028	135,602	0.00%
Aircastle Ltd.	\$100,000	6.50%	18/7/2028	101,814	0.00%
Alabama Power Co.	\$100,000	3.75%	1/9/2027	96,385	0.00%
Albemarle Corp.	\$175,000	4.65%	1/6/2027	172,140	0.00%
Alexander Funding Trust II	\$110,000	7.47%	31/7/2028	116,279	0.00%
Alexandria Real Estate Equities, Inc.	\$500,000	4.30%	15/1/2026	491,775	0.01%
Alexandria Real Estate Equities, Inc.	\$250,000	3.95%	15/1/2028	239,227	0.01%
Allegion US Holding Co., Inc.	\$110,000	3.55%	1/10/2027	104,069	0.00%
Alliant Energy Finance LLC	\$125,000	5.40%	6/6/2027	125,284	0.00%
Alliant Energy Finance LLC	\$65,000	4.25%	15/6/2028	62,272	0.00%
Allstate Corp.	\$100,000	3.28%	15/12/2026	95,671	0.00%
Allstate Corp.	\$100,000	5.05%	24/6/2029	99,563	0.00%
Ally Financial, Inc.	\$100,000	4.75%	9/6/2027	97,553	0.00%
Ally Financial, Inc.	\$100,000	7.10%	15/11/2027	104,146	0.00%
Ally Financial, Inc.	\$175,000	2.20%	2/11/2028	151,570	0.00%
Ally Financial, Inc. [^]	\$150,000	6.99%	13/6/2029	155,772	0.00%
Alphabet, Inc.	\$300,000	0.45%	15/8/2025	285,616	0.01%
Altria Group, Inc.	\$175,000	4.80%	14/2/2029	172,119	0.00%
Amazon.com, Inc.	\$275,000	4.60%	1/12/2025	273,205	0.01%
Amazon.com, Inc.	\$350,000	5.20%	3/12/2025	350,595	0.01%
Amazon.com, Inc.	\$575,000	1.00%	12/5/2026	534,828	0.01%
Amazon.com, Inc.	\$750,000	3.30%	13/4/2027	719,317	0.02%
Amazon.com, Inc.	\$250,000	3.15%	22/8/2027	237,472	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amazon.com, Inc.	\$610,000	4.55%	1/12/2027	605,531	0.01%
Amazon.com, Inc.	\$500,000	1.65%	12/5/2028	445,288	0.01%
AmcOr Group Finance plc	\$100,000	5.45%	23/5/2029	100,368	0.00%
Ameren Corp.	\$125,000	5.70%	1/12/2026	125,957	0.00%
Ameren Corp.	\$100,000	1.95%	15/3/2027	91,832	0.00%
Ameren Corp.	\$165,000	1.75%	15/3/2028	145,559	0.00%
Ameren Illinois Co.	\$90,000	3.80%	15/5/2028	86,301	0.00%
American Airlines 2015-1 Class A Pass Through Trust	\$274,963	3.38%	1/5/2027	258,727	0.01%
American Electric Power Co., Inc.	\$300,000	5.70%	15/8/2025	300,149	0.01%
American Electric Power Co., Inc.	\$100,000	1.00%	1/11/2025	94,005	0.00%
American Electric Power Co., Inc.	\$100,000	5.75%	1/11/2027	101,674	0.00%
American Electric Power Co., Inc.	\$120,000	3.20%	13/11/2027	112,412	0.00%
American Electric Power Co., Inc.	\$195,000	5.20%	15/1/2029	194,024	0.00%
American Electric Power Co., Inc.^	\$150,000	3.88%	15/2/2062	137,443	0.00%
American Express Co.	\$600,000	3.95%	1/8/2025	590,072	0.01%
American Express Co.	\$245,000	4.20%	6/11/2025	241,439	0.01%
American Express Co.^	\$200,000	4.99%	1/5/2026	198,809	0.00%
American Express Co.^	\$175,000	6.34%	30/10/2026	176,693	0.00%
American Express Co.	\$700,000	2.55%	4/3/2027	654,310	0.01%
American Express Co.^	\$200,000	5.65%	23/4/2027	200,757	0.01%
American Express Co.	\$350,000	3.30%	3/5/2027	333,047	0.01%
American Express Co.^	\$200,000	5.39%	28/7/2027	200,228	0.01%
American Express Co.^	\$400,000	5.10%	16/2/2028	398,271	0.01%
American Express Co.^	\$275,000	5.28%	27/7/2029	275,444	0.01%
American Honda Finance Corp.	\$100,000	1.20%	8/7/2025	95,816	0.00%
American Honda Finance Corp.	\$100,000	1.00%	10/9/2025	94,899	0.00%
American Honda Finance Corp.	\$200,000	4.95%	9/1/2026	198,997	0.00%
American Honda Finance Corp.	\$150,000	5.25%	7/7/2026	150,308	0.00%
American Honda Finance Corp.	\$150,000	4.90%	12/3/2027	149,463	0.00%
American Honda Finance Corp.	€685,000	3.75%	25/10/2027	741,153	0.02%
American Honda Finance Corp.	\$350,000	2.00%	24/3/2028	314,745	0.01%
American Honda Finance Corp.	\$205,000	5.13%	7/7/2028	205,950	0.01%
American Honda Finance Corp.	\$150,000	5.65%	15/11/2028	153,678	0.00%
American Honda Finance Corp.	\$625,000	4.90%	13/3/2029	622,406	0.01%
American International Group, Inc.^	\$150,000	5.75%	1/4/2048	146,769	0.00%
American Tower Corp.	\$500,000	1.60%	15/4/2026	466,772	0.01%
American Tower Corp.	€300,000	1.95%	22/5/2026	311,897	0.01%
American Tower Corp.	\$400,000	1.45%	15/9/2026	366,863	0.01%
American Tower Corp.	\$300,000	3.13%	15/1/2027	284,333	0.01%
American Tower Corp.	€200,000	0.45%	15/1/2027	197,859	0.00%
American Tower Corp.	€200,000	0.40%	15/2/2027	196,818	0.00%
American Tower Corp.	\$175,000	3.55%	15/7/2027	166,100	0.00%
American Tower Corp.	€200,000	0.50%	15/1/2028	191,074	0.00%
American Tower Corp.	\$500,000	1.50%	31/1/2028	438,033	0.01%
American Tower Corp.	\$500,000	5.20%	15/2/2029	498,137	0.01%
American Tower Corp.	\$175,000	3.95%	15/3/2029	165,237	0.00%
American Water Capital Corp.	\$120,000	2.95%	1/9/2027	112,332	0.00%
American Water Capital Corp.	\$135,000	3.75%	1/9/2028	128,622	0.00%
Ameriprise Financial, Inc.	\$275,000	5.70%	15/12/2028	281,485	0.01%
Amgen, Inc.	\$350,000	5.51%	2/3/2026	349,991	0.01%
Amgen, Inc.	\$399,000	2.60%	19/8/2026	378,047	0.01%
Amgen, Inc.	\$500,000	2.20%	21/2/2027	463,872	0.01%
Amgen, Inc.	\$500,000	3.20%	2/11/2027	471,233	0.01%
Amgen, Inc.	\$1,325,000	5.15%	2/3/2028	1,324,889	0.03%
Amgen, Inc.	\$300,000	1.65%	15/8/2028	262,432	0.01%
Amgen, Inc.	\$425,000	3.00%	22/2/2029	390,732	0.01%
Amgen, Inc.	\$100,000	4.05%	18/8/2029	95,646	0.00%
Amphenol Corp.	\$100,000	5.05%	5/4/2027	99,931	0.00%
Amphenol Corp.	\$100,000	5.05%	5/4/2029	100,305	0.00%
Aon Corp.	\$150,000	3.75%	2/5/2029	140,791	0.00%
Aon Global Holdings plc	\$300,000	2.85%	28/5/2027	281,475	0.01%
Aon Global Ltd.	\$400,000	3.88%	15/12/2025	390,905	0.01%
Aon North America, Inc.	\$100,000	5.13%	1/3/2027	99,870	0.00%
Aon North America, Inc.	\$625,000	5.15%	1/3/2029	623,326	0.01%
Apache Corp.	\$70,000	4.38%	15/10/2028	66,440	0.00%
Apollo Management Holdings LP^	\$90,000	4.95%	14/1/2050	87,836	0.00%
Appalachian Power Co.	\$200,000	3.30%	1/6/2027	189,013	0.00%
Apple, Inc.	\$350,000	0.55%	20/8/2025	332,338	0.01%
Apple, Inc.	\$1,200,000	0.70%	8/2/2026	1,121,012	0.02%
Apple, Inc.	\$240,000	3.25%	23/2/2026	233,404	0.01%
Apple, Inc.	\$500,000	2.05%	11/9/2026	470,110	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Apple, Inc.	€500,000	1.63%	10/11/2026	515,495	0.01%
Apple, Inc.	\$630,000	3.35%	9/2/2027	607,592	0.01%
Apple, Inc.	\$1,700,000	3.20%	11/5/2027	1,629,558	0.04%
Apple, Inc.	\$750,000	1.20%	8/2/2028	663,293	0.01%
Apple, Inc.	\$1,500,000	1.40%	5/8/2028	1,320,354	0.03%
Applied Materials, Inc.	\$300,000	3.30%	1/4/2027	288,189	0.01%
Aptiv plc	\$175,000	4.35%	15/3/2029	168,907	0.00%
Archer-Daniels-Midland Co.	\$301,000	2.50%	11/8/2026	285,267	0.01%
Ares Capital Corp.	\$100,000	3.25%	15/7/2025	97,240	0.00%
Ares Capital Corp.	\$150,000	3.88%	15/1/2026	144,803	0.00%
Ares Capital Corp.	\$392,000	2.15%	15/7/2026	362,220	0.01%
Ares Capital Corp.	\$500,000	7.00%	15/1/2027	508,355	0.01%
Ares Capital Corp.	\$250,000	2.88%	15/6/2028	221,556	0.01%
Ares Capital Corp.	\$100,000	5.88%	1/3/2029	98,437	0.00%
Ares Capital Corp.	\$170,000	5.95%	15/7/2029	167,039	0.00%
Ares Finance Co. III LLC^	\$200,000	4.13%	30/6/2051	186,618	0.00%
Arizona Public Service Co.	\$80,000	2.95%	15/9/2027	74,490	0.00%
Assured Guaranty US Holdings, Inc.	\$100,000	6.13%	15/9/2028	102,972	0.00%
Astrazeneca Finance LLC	\$225,000	4.88%	3/3/2028	224,645	0.01%
AT&T, Inc.	€250,000	3.55%	18/11/2025	267,365	0.01%
AT&T, Inc.	CAD165,000	4.00%	25/11/2025	118,963	0.00%
AT&T, Inc.	\$325,000	5.54%	20/2/2026	325,025	0.01%
AT&T, Inc.	\$650,000	1.70%	25/3/2026	610,154	0.01%
AT&T, Inc.	€500,000	1.80%	5/9/2026	516,866	0.01%
AT&T, Inc.	€250,000	5.50%	15/3/2027	316,642	0.01%
AT&T, Inc.	\$1,000,000	1.65%	1/2/2028	888,118	0.02%
AT&T, Inc.	\$500,000	4.10%	15/2/2028	482,622	0.01%
AT&T, Inc.	€300,000	1.60%	19/5/2028	299,588	0.01%
AT&T, Inc.	\$1,000,000	4.35%	1/3/2029	969,260	0.02%
AT&T, Inc.	€500,000	2.35%	5/9/2029	505,151	0.01%
Athene Global Funding	CAD65,000	2.10%	24/9/2025	45,884	0.00%
Athene Global Funding	\$300,000	1.45%	8/1/2026	281,724	0.01%
Athene Global Funding	\$175,000	5.62%	8/5/2026	175,116	0.00%
Athene Global Funding	€400,000	0.37%	10/9/2026	398,460	0.01%
Athene Global Funding	€350,000	0.83%	8/1/2027	347,858	0.01%
Athene Global Funding	\$100,000	5.34%	15/1/2027	99,870	0.00%
Athene Global Funding	\$175,000	5.52%	25/3/2027	175,264	0.00%
Athene Global Funding	£2,300,000	5.15%	28/7/2027	2,889,606	0.06%
Athene Global Funding	\$300,000	1.99%	19/8/2028	261,310	0.01%
Athene Global Funding	\$250,000	2.72%	7/1/2029	221,917	0.01%
Athene Global Funding	\$425,000	5.58%	9/1/2029	426,655	0.01%
Athene Global Funding	CAD145,000	5.11%	7/3/2029	106,526	0.00%
Athene Holding Ltd.	\$225,000	4.13%	12/1/2028	216,917	0.01%
Atlassian Corp.	\$100,000	5.25%	15/5/2029	99,984	0.00%
Atmos Energy Corp.	\$95,000	3.00%	15/6/2027	89,824	0.00%
AutoNation, Inc.	\$100,000	3.80%	15/11/2027	94,141	0.00%
AutoZone, Inc.	\$100,000	5.05%	15/7/2026	99,652	0.00%
AutoZone, Inc.	\$175,000	3.75%	1/6/2027	168,282	0.00%
AutoZone, Inc.	\$175,000	4.50%	1/2/2028	171,048	0.00%
AutoZone, Inc.	\$125,000	6.25%	1/11/2028	130,386	0.00%
AutoZone, Inc.	\$175,000	3.75%	18/4/2029	164,779	0.00%
AutoZone, Inc.	\$100,000	5.10%	15/7/2029	99,562	0.00%
AvalonBay Communities, Inc.	\$75,000	2.90%	15/10/2026	71,201	0.00%
AvalonBay Communities, Inc.	\$387,000	3.35%	15/5/2027	369,414	0.01%
AvalonBay Communities, Inc.	\$375,000	1.90%	1/12/2028	329,996	0.01%
Avery Dennison Corp.	\$100,000	4.88%	6/12/2028	98,526	0.00%
Aviation Capital Group LLC	\$225,000	5.50%	15/12/2024	224,400	0.01%
Aviation Capital Group LLC	\$50,000	4.88%	1/10/2025	49,334	0.00%
Aviation Capital Group LLC	\$325,000	6.25%	15/4/2028	331,496	0.01%
Aviation Capital Group LLC	\$110,000	6.75%	25/10/2028	114,638	0.00%
Aviation Capital Group LLC	\$100,000	5.38%	15/7/2029	98,768	0.00%
Avnet, Inc.	\$100,000	6.25%	15/3/2028	102,530	0.00%
Bacardi Ltd./Bacardi-Martini BV	\$250,000	5.25%	15/1/2029	247,556	0.01%
Bain Capital Specialty Finance, Inc.	\$325,000	2.55%	13/10/2026	298,040	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$200,000	2.06%	15/12/2026	185,618	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$240,000	3.34%	15/12/2027	227,080	0.01%
BANK 2017	\$2,000,000	3.54%	15/11/2054	1,878,331	0.04%
BANK 2017	\$225,000	3.39%	15/6/2060	212,173	0.01%
BANK 2018	\$39,082	4.13%	15/9/2060	38,039	0.00%
Bank of America Corp.	\$700,000	4.45%	3/3/2026	688,138	0.02%
Bank of America Corp.	\$450,000	3.50%	19/4/2026	436,422	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.^	\$1,750,000	1.32%	19/6/2026	1,677,744	0.04%
Bank of America Corp.^	\$400,000	4.83%	22/7/2026	396,101	0.01%
Bank of America Corp.^	\$950,000	1.20%	24/10/2026	896,364	0.02%
Bank of America Corp.^	€970,000	1.95%	27/10/2026	1,014,818	0.02%
Bank of America Corp.	£300,000	4.25%	10/12/2026	372,486	0.01%
Bank of America Corp.^	\$600,000	5.08%	20/1/2027	596,221	0.01%
Bank of America Corp.^	\$1,000,000	1.66%	11/3/2027	937,634	0.02%
Bank of America Corp.^	\$700,000	3.56%	23/4/2027	676,955	0.02%
Bank of America Corp.^	€300,000	1.78%	4/5/2027	310,995	0.01%
Bank of America Corp.^	CAD100,000	1.98%	15/9/2027	68,961	0.00%
Bank of America Corp.	\$800,000	4.18%	25/11/2027	772,225	0.02%
Bank of America Corp.^	\$800,000	2.55%	4/2/2028	746,608	0.02%
Bank of America Corp.^	CAD425,000	3.62%	16/3/2028	302,744	0.01%
Bank of America Corp.^	€1,200,000	1.66%	25/4/2028	1,221,940	0.03%
Bank of America Corp.^	\$2,350,000	4.38%	27/4/2028	2,293,655	0.05%
Bank of America Corp.	€300,000	4.13%	12/6/2028	328,010	0.01%
Bank of America Corp.^	\$600,000	4.95%	22/7/2028	595,084	0.01%
Bank of America Corp.^	€1,000,000	0.58%	24/8/2028	974,060	0.02%
Bank of America Corp.^	\$675,000	6.20%	10/11/2028	694,845	0.02%
Bank of America Corp.^	\$1,300,000	3.42%	20/12/2028	1,222,139	0.03%
Bank of America Corp.^	\$650,000	3.97%	5/3/2029	621,393	0.01%
Bank of America Corp.^	CAD300,000	2.60%	4/4/2029	204,682	0.01%
Bank of America Corp.^	\$2,000,000	5.20%	25/4/2029	1,996,463	0.04%
Bank of America Corp.^	£400,000	1.67%	2/6/2029	443,008	0.01%
Bank of America Corp.^	\$750,000	2.09%	14/6/2029	665,477	0.01%
Bank of America Corp.^	\$275,000	4.27%	23/7/2029	264,914	0.01%
Bank of America Corp.^	\$675,000	3.97%	7/2/2030	639,270	0.01%
Bank of America NA	\$325,000	5.65%	18/8/2025	326,005	0.01%
Bank of America NA	\$325,000	5.53%	18/8/2026	327,227	0.01%
Bank of New York Mellon Corp.	\$200,000	3.95%	18/11/2025	196,604	0.00%
Bank of New York Mellon Corp.	\$225,000	0.75%	28/1/2026	209,924	0.01%
Bank of New York Mellon Corp.	\$261,000	2.80%	4/5/2026	250,439	0.01%
Bank of New York Mellon Corp.^	\$300,000	4.41%	24/7/2026	296,585	0.01%
Bank of New York Mellon Corp.	\$235,000	2.45%	17/8/2026	222,672	0.01%
Bank of New York Mellon Corp.	\$300,000	2.05%	26/1/2027	279,231	0.01%
Bank of New York Mellon Corp.^	\$200,000	4.95%	26/4/2027	198,773	0.00%
Bank of New York Mellon Corp.	\$350,000	3.25%	16/5/2027	334,196	0.01%
Bank of New York Mellon Corp.^	\$300,000	3.44%	7/2/2028	286,947	0.01%
Bank of New York Mellon Corp.^	\$300,000	5.80%	25/10/2028	305,714	0.01%
Bank of New York Mellon Corp.^	\$425,000	4.54%	1/2/2029	416,602	0.01%
Bank of New York Mellon Corp.^	\$225,000	6.32%	25/10/2029	235,137	0.01%
Bank of New York Mellon Corp.^	\$200,000	4.98%	14/3/2030	198,739	0.00%
Barings BDC, Inc.	\$175,000	7.00%	15/2/2029	175,573	0.00%
Baxalta, Inc.	\$120,000	4.00%	23/6/2025	118,235	0.00%
Baxter International, Inc.	\$125,000	2.60%	15/8/2026	118,090	0.00%
Baxter International, Inc.	\$100,000	1.92%	1/2/2027	91,641	0.00%
Baxter International, Inc.	\$660,000	2.27%	1/12/2028	581,432	0.01%
BBCMS Mortgage Trust 2017	\$200,000	3.67%	15/2/2050	190,175	0.00%
Becton Dickinson & Co.	\$14,000	3.73%	15/12/2024	13,868	0.00%
Becton Dickinson & Co.	€300,000	0.03%	13/8/2025	308,348	0.01%
Becton Dickinson & Co.	\$350,000	3.70%	6/6/2027	336,851	0.01%
Becton Dickinson & Co.	\$175,000	4.69%	13/2/2028	172,477	0.00%
Becton Dickinson & Co.	\$200,000	4.87%	8/2/2029	198,476	0.00%
Becton Dickinson & Co.	\$200,000	5.08%	7/6/2029	199,814	0.01%
Becton Dickinson Euro Finance Sarl	€800,000	1.21%	4/6/2026	818,703	0.02%
Benchmark 2018-B2 Mortgage Trust^	\$4,000,000	3.88%	15/2/2051	3,749,733	0.08%
Benchmark 2018-B3 Mortgage Trust	\$44,793	3.85%	10/4/2051	44,524	0.00%
Benchmark 2018-B7 Mortgage Trust	\$835,113	4.38%	15/5/2053	813,309	0.02%
Berkshire Hathaway Energy Co.	\$120,000	3.25%	15/4/2028	112,618	0.00%
Berkshire Hathaway, Inc.	\$1,000,000	3.13%	15/3/2026	968,405	0.02%
Berkshire Hathaway, Inc.	¥100,000,000	1.14%	20/4/2028	621,527	0.01%
Berry Global, Inc.	\$425,000	1.57%	15/1/2026	399,402	0.01%
Berry Global, Inc.	\$449,000	1.65%	15/1/2027	408,758	0.01%
Berry Global, Inc.	€200,000	1.50%	15/1/2027	200,462	0.01%
BGC Group, Inc.	\$100,000	8.00%	25/5/2028	105,446	0.00%
Biogen, Inc.	\$350,000	4.05%	15/9/2025	343,875	0.01%
Bio-Rad Laboratories, Inc.	\$200,000	3.30%	15/3/2027	189,391	0.00%
Black Hills Corp.	\$155,000	5.95%	15/3/2028	158,385	0.00%
BlackRock Funding, Inc.	\$200,000	4.70%	14/3/2029	199,057	0.00%
BlackRock TCP Capital Corp.	\$100,000	6.95%	30/5/2029	97,630	0.00%
BlackRock, Inc.	\$175,000	3.25%	30/4/2029	163,138	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Blackstone Holdings Finance Co. LLC	€600,000	1.00%	5/10/2026	606,554	0.01%
Blackstone Holdings Finance Co. LLC	\$350,000	5.90%	3/11/2027	357,064	0.01%
Blackstone Private Credit Fund	\$200,000	7.05%	29/9/2025	201,932	0.01%
Blackstone Private Credit Fund	\$100,000	7.30%	27/11/2028	103,558	0.00%
Blackstone Private Credit Fund	\$375,000	4.00%	15/1/2029	342,167	0.01%
Blackstone Secured Lending Fund	\$300,000	2.75%	16/9/2026	277,759	0.01%
Blackstone Secured Lending Fund	\$100,000	5.88%	15/11/2027	99,288	0.00%
Blackstone Secured Lending Fund	\$200,000	2.85%	30/9/2028	175,305	0.00%
Blue Owl Capital Corp.	\$75,000	4.25%	15/1/2026	72,743	0.00%
Blue Owl Capital Corp.	\$435,000	3.40%	15/7/2026	409,862	0.01%
Blue Owl Capital Corp.	\$200,000	2.63%	15/1/2027	182,821	0.00%
Blue Owl Capital Corp.	\$100,000	5.95%	15/3/2029	98,492	0.00%
Blue Owl Credit Income Corp.	\$75,000	3.13%	23/9/2026	69,545	0.00%
Blue Owl Credit Income Corp.	\$100,000	4.70%	8/2/2027	95,124	0.00%
Blue Owl Credit Income Corp.	\$150,000	7.75%	16/9/2027	154,128	0.00%
Blue Owl Credit Income Corp.	\$125,000	7.95%	13/6/2028	129,254	0.00%
Blue Owl Credit Income Corp.	\$175,000	7.75%	15/1/2029	180,431	0.00%
Blue Owl Technology Finance Corp.	\$150,000	4.75%	15/12/2025	145,153	0.00%
Blue Owl Technology Finance Corp.	\$150,000	2.50%	15/1/2027	134,715	0.00%
Blue Owl Technology Finance Corp. II	\$175,000	6.75%	4/4/2029	171,192	0.00%
Boardwalk Pipelines LP	\$155,000	4.45%	15/7/2027	150,846	0.00%
Boeing Co.	\$1,550,000	2.20%	4/2/2026	1,457,952	0.03%
Boeing Co.	\$438,000	2.80%	1/3/2027	402,742	0.01%
Boeing Co.	\$750,000	5.04%	1/5/2027	733,543	0.02%
Boeing Co.	\$200,000	6.26%	1/5/2027	201,450	0.01%
Boeing Co.	\$35,000	3.25%	1/3/2028	31,885	0.00%
Boeing Co.	\$125,000	3.20%	1/3/2029	110,932	0.00%
Boeing Co.	\$310,000	6.30%	1/5/2029	314,351	0.01%
Booking Holdings, Inc.	\$500,000	3.60%	1/6/2026	486,230	0.01%
Booking Holdings, Inc.	€200,000	4.00%	15/11/2026	217,182	0.01%
Booking Holdings, Inc.	\$100,000	3.55%	15/3/2028	95,098	0.00%
Booking Holdings, Inc.	€1,500,000	3.50%	1/3/2029	1,609,566	0.03%
Booz Allen Hamilton, Inc.	\$175,000	3.88%	1/9/2028	164,946	0.00%
BorgWarner, Inc.	\$70,000	2.65%	1/7/2027	64,938	0.00%
Boston Gas Co.	\$95,000	3.15%	1/8/2027	88,509	0.00%
Boston Properties LP	\$200,000	2.75%	1/10/2026	186,588	0.00%
Boston Properties LP	\$525,000	6.75%	1/12/2027	538,448	0.01%
Boston Properties LP	\$150,000	3.40%	21/6/2029	133,331	0.00%
BP Capital Markets America, Inc.	\$1,020,000	3.80%	21/9/2025	1,002,407	0.02%
BP Capital Markets America, Inc.	\$979,000	3.41%	11/2/2026	951,809	0.02%
BP Capital Markets America, Inc.	\$190,000	3.12%	4/5/2026	182,919	0.00%
BP Capital Markets America, Inc.	\$370,000	3.02%	16/1/2027	351,513	0.01%
BP Capital Markets America, Inc.	\$115,000	3.59%	14/4/2027	110,632	0.00%
BP Capital Markets America, Inc.	\$150,000	5.02%	17/11/2027	149,881	0.00%
BP Capital Markets America, Inc.	\$385,000	4.23%	6/11/2028	373,267	0.01%
BP Capital Markets America, Inc.	\$375,000	4.70%	10/4/2029	369,601	0.01%
Brighthouse Financial Global Funding	\$100,000	1.55%	24/5/2026	92,475	0.00%
Brighthouse Financial, Inc.	\$300,000	3.70%	22/6/2027	285,068	0.01%
Bristol-Myers Squibb Co.	\$400,000	4.95%	20/2/2026	398,787	0.01%
Bristol-Myers Squibb Co.	\$750,000	3.20%	15/6/2026	723,079	0.02%
Bristol-Myers Squibb Co.	\$300,000	4.90%	22/2/2027	299,234	0.01%
Bristol-Myers Squibb Co.	\$350,000	4.90%	22/2/2029	349,276	0.01%
Brixmor Operating Partnership LP	\$600,000	4.13%	15/6/2026	584,745	0.01%
Brixmor Operating Partnership LP	\$150,000	4.13%	15/5/2029	141,658	0.00%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$600,000	3.50%	15/1/2028	567,597	0.01%
Broadcom, Inc.	\$611,000	3.46%	15/9/2026	587,895	0.01%
Broadcom, Inc.	\$1,000,000	1.95%	15/2/2028	894,867	0.02%
Brooklyn Union Gas Co.	\$150,000	4.63%	5/8/2027	145,361	0.00%
Brown & Brown, Inc.	\$175,000	4.50%	15/3/2029	168,742	0.00%
Brunswick Corp.	\$300,000	5.85%	18/3/2029	300,043	0.01%
Bunge Ltd. Finance Corp.	\$150,000	1.63%	17/8/2025	143,507	0.00%
Bunge Ltd. Finance Corp.	\$198,000	3.25%	15/8/2026	189,492	0.00%
Burlington Northern Santa Fe LLC	\$600,000	3.25%	15/6/2027	573,879	0.01%
California Earthquake Authority	\$100,000	5.60%	1/7/2027	99,921	0.00%
Camden Property Trust	\$100,000	4.10%	15/10/2028	96,016	0.00%
Campbell Soup Co.	\$100,000	5.30%	20/3/2026	99,769	0.00%
Campbell Soup Co.	\$100,000	5.20%	19/3/2027	100,144	0.00%
Campbell Soup Co.	\$265,000	4.15%	15/3/2028	256,693	0.01%
Campbell Soup Co.	\$475,000	5.20%	21/3/2029	475,633	0.01%
Cantor Fitzgerald LP	\$100,000	7.20%	12/12/2028	103,159	0.00%
Capital One Financial Corp.	\$339,000	4.20%	29/10/2025	331,816	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Capital One Financial Corp.^	\$350,000	2.64%	3/3/2026	342,502	0.01%
Capital One Financial Corp.	\$675,000	3.75%	28/7/2026	651,662	0.01%
Capital One Financial Corp.^	\$225,000	7.15%	29/10/2027	232,421	0.01%
Capital One Financial Corp.^	\$600,000	1.88%	2/11/2027	550,206	0.01%
Capital One Financial Corp.^	\$300,000	4.93%	10/5/2028	296,100	0.01%
Capital One Financial Corp.^	\$300,000	5.47%	1/2/2029	298,749	0.01%
Capital One Financial Corp.^	\$600,000	6.31%	8/6/2029	613,990	0.01%
Capital One Financial Corp.^	\$375,000	5.70%	1/2/2030	376,513	0.01%
Capital One Financial Corp.^	\$800,000	3.27%	1/3/2030	721,464	0.02%
Cardinal Health, Inc.	\$250,000	5.13%	15/2/2029	249,428	0.01%
Cargill, Inc.	\$125,000	4.88%	10/10/2025	124,386	0.00%
Cargill, Inc.	\$200,000	0.75%	2/2/2026	186,676	0.00%
Cargill, Inc.	\$175,000	4.50%	24/6/2026	172,838	0.00%
Carlisle Cos, Inc.	\$35,000	3.50%	1/12/2024	34,648	0.00%
Caterpillar Financial Services Corp.	\$175,000	5.15%	11/8/2025	174,694	0.00%
Caterpillar Financial Services Corp.	\$100,000	5.05%	27/2/2026	100,000	0.00%
Caterpillar Financial Services Corp.	\$300,000	0.90%	2/3/2026	279,839	0.01%
Caterpillar Financial Services Corp.	\$200,000	4.35%	15/5/2026	197,303	0.00%
Caterpillar Financial Services Corp.	\$100,000	1.15%	14/9/2026	91,906	0.00%
Caterpillar Financial Services Corp.	\$500,000	1.70%	8/1/2027	461,688	0.01%
Caterpillar Financial Services Corp.	\$175,000	3.60%	12/8/2027	168,396	0.00%
CBRE Services, Inc.	\$125,000	4.88%	1/3/2026	123,586	0.00%
CBRE Services, Inc.	\$100,000	5.50%	1/4/2029	100,388	0.00%
CCRE22 Commercial Mortgage Trust 2015^	\$250,000	3.60%	10/3/2048	241,624	0.01%
CCRE24 Commercial Mortgage Trust 2015	\$60,417	3.43%	10/8/2048	59,167	0.00%
CCRE25 Commercial Mortgage Trust 2015	\$350,000	3.76%	10/8/2048	341,719	0.01%
CCRE25 Commercial Mortgage Trust 2015	\$187,730	3.51%	10/8/2048	183,942	0.00%
CCRE26 Commercial Mortgage Trust 2015	\$100,000	3.63%	10/10/2048	96,903	0.00%
CCRE27 Commercial Mortgage Trust 2015	\$125,248	3.40%	10/10/2048	123,455	0.00%
CD 2017-CD4 Mortgage Trust^	\$625,000	3.51%	10/5/2050	583,232	0.01%
CDW LLC/CDW Finance Corp.	\$750,000	2.67%	1/12/2026	701,634	0.02%
Celanese US Holdings LLC	€400,000	4.78%	19/7/2026	434,441	0.01%
Celanese US Holdings LLC	\$150,000	1.40%	5/8/2026	137,687	0.00%
Celanese US Holdings LLC	\$375,000	6.17%	15/7/2027	380,594	0.01%
Celanese US Holdings LLC	\$200,000	6.35%	15/11/2028	205,451	0.01%
Cencora, Inc.	\$100,000	3.45%	15/12/2027	94,613	0.00%
Centene Corp.	\$300,000	4.25%	15/12/2027	286,441	0.01%
Centene Corp.	\$600,000	2.45%	15/7/2028	532,815	0.01%
CenterPoint Energy Houston Electric LLC	\$65,000	2.40%	1/9/2026	61,305	0.00%
CenterPoint Energy Houston Electric LLC	\$100,000	3.00%	1/2/2027	95,410	0.00%
CenterPoint Energy Resources Corp.	\$180,000	5.25%	1/3/2028	180,635	0.00%
CenterPoint Energy Resources Corp.	\$75,000	4.00%	1/4/2028	71,959	0.00%
CenterPoint Energy Transition Bond Co. IV LLC	\$23,877	3.03%	15/10/2025	23,676	0.00%
CenterPoint Energy, Inc.	\$200,000	1.45%	1/6/2026	185,865	0.00%
CenterPoint Energy, Inc.	\$100,000	5.25%	10/8/2026	99,768	0.00%
CenterPoint Energy, Inc.	\$250,000	5.40%	1/6/2029	250,942	0.01%
CF Industries, Inc.	\$350,000	4.50%	1/12/2026	341,587	0.01%
Charles Schwab Corp.	\$600,000	0.90%	11/3/2026	556,740	0.01%
Charles Schwab Corp.	\$400,000	1.15%	13/5/2026	370,070	0.01%
Charles Schwab Corp.	\$215,000	5.88%	24/8/2026	217,433	0.01%
Charles Schwab Corp.	\$400,000	2.45%	3/3/2027	373,042	0.01%
Charles Schwab Corp.	\$475,000	4.00%	1/2/2029	455,761	0.01%
Charles Schwab Corp.^	\$450,000	5.64%	19/5/2029	455,799	0.01%
Charles Schwab Corp.^	\$175,000	6.20%	17/11/2029	181,896	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$208,000	4.91%	23/7/2025	206,226	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$225,000	6.15%	10/11/2026	227,104	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$675,000	3.75%	15/2/2028	627,715	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$250,000	5.05%	30/3/2029	240,418	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$300,000	6.10%	1/6/2029	301,102	0.01%
Cheniere Corpus Christi Holdings LLC	\$270,000	5.13%	30/6/2027	269,638	0.01%
Cheniere Energy, Inc.	\$285,000	4.63%	15/10/2028	276,744	0.01%
Chevron Corp.	\$325,000	2.95%	16/5/2026	312,784	0.01%
Chevron Corp.	\$400,000	2.00%	11/5/2027	369,606	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$200,000	3.40%	1/12/2026	190,918	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$125,000	3.70%	1/6/2028	119,013	0.00%
Chevron USA, Inc.	\$400,000	1.02%	12/8/2027	355,595	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Chubb INA Holdings LLC	\$400,000	3.35%	3/5/2026	387,017	0.01%
Chubb INA Holdings LLC	€500,000	0.88%	15/6/2027	497,305	0.01%
Chubb INA Holdings LLC	€300,000	1.55%	15/3/2028	299,821	0.01%
Cigna Group	\$115,000	4.50%	25/2/2026	113,366	0.00%
Cigna Group	\$84,000	1.25%	15/3/2026	78,449	0.00%
Cigna Group	\$475,000	3.40%	1/3/2027	454,097	0.01%
Cigna Group	\$200,000	3.05%	15/10/2027	187,689	0.00%
Cigna Group	\$750,000	4.38%	15/10/2028	728,234	0.02%
Cigna Group	\$200,000	5.00%	15/5/2029	199,132	0.00%
Cintas Corp. No 2	\$179,000	3.70%	1/4/2027	172,334	0.00%
Cisco Systems, Inc.	\$200,000	4.90%	26/2/2026	199,752	0.00%
Cisco Systems, Inc.	\$200,000	2.95%	28/2/2026	193,317	0.00%
Cisco Systems, Inc.	\$400,000	4.80%	26/2/2027	398,887	0.01%
Cisco Systems, Inc.	\$775,000	4.85%	26/2/2029	774,756	0.02%
Citadel Finance LLC	\$250,000	3.38%	9/3/2026	237,787	0.01%
Citibank NA	\$300,000	5.86%	29/9/2025	301,503	0.01%
Citibank NA	\$400,000	5.44%	30/4/2026	401,419	0.01%
Citibank NA	\$525,000	5.49%	4/12/2026	527,593	0.01%
Citibank NA	\$550,000	5.80%	29/9/2028	564,933	0.01%
Citigroup Commercial Mortgage Trust 2015	\$700,000	3.82%	10/11/2048	675,231	0.02%
Citigroup Commercial Mortgage Trust 2015	\$456,300	3.52%	10/9/2058	446,287	0.01%
Citigroup Commercial Mortgage Trust 2018	\$237,325	3.79%	10/3/2051	231,190	0.01%
Citigroup, Inc.	\$806,000	4.60%	9/3/2026	793,177	0.02%
Citigroup, Inc.	\$622,000	3.40%	1/5/2026	600,633	0.01%
Citigroup, Inc.^	\$1,000,000	1.12%	28/1/2027	933,002	0.02%
Citigroup, Inc.^	\$750,000	1.46%	9/6/2027	695,279	0.02%
Citigroup, Inc.	\$700,000	4.45%	29/9/2027	682,385	0.02%
Citigroup, Inc.^	€500,000	0.50%	8/10/2027	499,613	0.01%
Citigroup, Inc.^	\$800,000	3.07%	24/2/2028	755,076	0.02%
Citigroup, Inc.^	\$600,000	4.66%	24/5/2028	590,299	0.01%
Citigroup, Inc.^	\$500,000	3.67%	24/7/2028	476,561	0.01%
Citigroup, Inc.	\$450,000	4.13%	25/7/2028	431,664	0.01%
Citigroup, Inc.^	€500,000	3.71%	22/9/2028	537,396	0.01%
Citigroup, Inc.^	\$500,000	3.52%	27/10/2028	472,584	0.01%
Citigroup, Inc.^	\$850,000	5.17%	13/2/2030	844,850	0.02%
Citizens Bank NA^	\$250,000	4.58%	9/8/2028	241,344	0.01%
Citizens Financial Group, Inc.	\$200,000	4.30%	3/12/2025	195,593	0.00%
Citizens Financial Group, Inc.^	\$200,000	5.84%	23/1/2030	199,332	0.00%
Cleco Corporate Holdings LLC	\$105,000	3.74%	1/5/2026	101,063	0.00%
Cleveland Electric Illuminating Co.	\$75,000	3.50%	1/4/2028	70,164	0.00%
Clorox Co.	\$175,000	3.10%	1/10/2027	164,559	0.00%
CME Group, Inc.	\$175,000	3.75%	15/6/2028	168,507	0.00%
CMS Energy Corp.	\$760,000	3.45%	15/8/2027	723,208	0.02%
CNA Financial Corp.	\$500,000	3.45%	15/8/2027	473,891	0.01%
CNH Industrial Capital LLC	\$200,000	5.45%	14/10/2025	199,918	0.01%
CNH Industrial Capital LLC	\$100,000	1.45%	15/7/2026	92,440	0.00%
CNH Industrial Capital LLC	\$500,000	4.55%	10/4/2028	488,909	0.01%
CNO Financial Group, Inc.	\$100,000	5.25%	30/5/2029	96,948	0.00%
Coca-Cola Co.	\$691,000	2.90%	25/5/2027	655,423	0.01%
Coca-Cola Co.	\$175,000	1.50%	5/3/2028	156,486	0.00%
Coca-Cola Consolidated, Inc.	\$125,000	5.25%	1/6/2029	125,520	0.00%
Colgate-Palmolive Co.	\$175,000	3.10%	15/8/2025	171,139	0.00%
Colgate-Palmolive Co.	\$175,000	4.80%	2/3/2026	174,587	0.00%
Colgate-Palmolive Co.	\$175,000	3.10%	15/8/2027	166,652	0.00%
Colgate-Palmolive Co.	\$175,000	4.60%	1/3/2028	174,787	0.00%
Columbia Pipelines Holding Co. LLC	\$65,000	6.06%	15/8/2026	65,509	0.00%
Columbia Pipelines Holding Co. LLC	\$155,000	6.04%	15/8/2028	158,489	0.00%
Comcast Corp.	\$267,000	3.38%	15/8/2025	261,572	0.01%
Comcast Corp.	\$707,000	3.95%	15/10/2025	695,854	0.02%
Comcast Corp.	\$400,000	3.15%	1/3/2026	386,719	0.01%
Comcast Corp.	€800,000	0.00%	14/9/2026	795,340	0.02%
Comcast Corp.	\$500,000	3.30%	1/4/2027	478,175	0.01%
Comcast Corp.	€100,000	0.25%	20/5/2027	98,087	0.00%
Comcast Corp.	\$750,000	3.15%	15/2/2028	704,605	0.02%
Comcast Corp.	\$850,000	4.15%	15/10/2028	823,118	0.02%
Comcast Corp.	\$425,000	5.10%	1/6/2029	427,692	0.01%
Comerica, Inc.	\$175,000	4.00%	1/2/2029	160,494	0.00%
Comerica, Inc.^	\$325,000	5.98%	30/1/2030	320,292	0.01%
CommonSpirit Health	\$200,000	1.55%	1/10/2025	190,047	0.00%
Commonwealth Edison Co.	\$160,000	2.55%	15/6/2026	152,383	0.00%
Commonwealth Edison Co.	\$355,000	3.70%	15/8/2028	337,353	0.01%

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Conagra Brands, Inc.	\$204,000	4.60%	1/11/2025	201,553	0.01%
Conagra Brands, Inc.	\$125,000	5.30%	1/10/2026	124,864	0.00%
Conagra Brands, Inc.	\$225,000	1.38%	1/11/2027	198,197	0.00%
Conagra Brands, Inc.	\$310,000	4.85%	1/11/2028	304,731	0.01%
Concentrix Corp.	\$225,000	6.60%	2/8/2028	227,760	0.01%
Connecticut Light & Power Co.	\$200,000	0.75%	1/12/2025	187,595	0.00%
ConocoPhillips Co.	\$375,000	6.95%	15/4/2029	406,442	0.01%
Conopco, Inc.	\$60,000	7.25%	15/12/2026	63,160	0.00%
Consolidated Edison Co. of New York, Inc.	\$130,000	3.80%	15/5/2028	124,611	0.00%
Constellation Brands, Inc.	\$450,000	4.35%	9/5/2027	439,243	0.01%
Constellation Brands, Inc.	\$175,000	3.60%	15/2/2028	165,849	0.00%
Constellation Energy Generation LLC	\$140,000	5.60%	1/3/2028	141,807	0.00%
Continental Resources, Inc.	\$200,000	2.27%	15/11/2026	185,624	0.00%
Continental Resources, Inc.	\$185,000	4.38%	15/1/2028	177,738	0.00%
Corebridge Financial, Inc.	\$225,000	3.65%	5/4/2027	215,406	0.01%
Corebridge Financial, Inc.	\$225,000	3.85%	5/4/2029	210,906	0.01%
Corebridge Financial, Inc.^	\$400,000	6.88%	15/12/2052	403,552	0.01%
Corebridge Global Funding	\$150,000	5.35%	24/6/2026	149,953	0.00%
Corebridge Global Funding	\$275,000	5.90%	19/9/2028	280,813	0.01%
Corebridge Global Funding	\$275,000	5.20%	12/1/2029	273,817	0.01%
Corebridge Global Funding	\$125,000	5.20%	24/6/2029	124,531	0.00%
Costco Wholesale Corp.	\$1,207,000	3.00%	18/5/2027	1,154,363	0.03%
Coterra Energy, Inc.	\$125,000	3.90%	15/5/2027	120,207	0.00%
Coterra Energy, Inc.	\$275,000	4.38%	15/3/2029	262,611	0.01%
Cox Communications, Inc.	\$750,000	3.50%	15/8/2027	709,051	0.02%
CR28 Commercial Mortgage Trust 2016	\$175,000	3.76%	10/2/2049	169,671	0.00%
CRH SMW Finance DAC	\$200,000	5.20%	21/5/2029	200,008	0.01%
Crown Castle, Inc.	\$500,000	1.35%	15/7/2025	478,402	0.01%
Crown Castle, Inc.	\$1,050,000	2.90%	15/3/2027	985,591	0.02%
Crown Castle, Inc.	\$350,000	4.80%	1/9/2028	342,695	0.01%
CSAIL 2015-C3 Commercial Mortgage Trust	\$75,000	3.72%	15/8/2048	73,179	0.00%
CSAIL 2015-C4 Commercial Mortgage Trust	\$400,000	3.81%	15/11/2048	389,755	0.01%
CSX Corp.	\$600,000	3.80%	1/3/2028	577,173	0.01%
CSX Corp.	\$450,000	4.25%	15/3/2029	436,861	0.01%
CubeSmart LP	\$200,000	3.13%	1/9/2026	190,493	0.00%
CubeSmart LP	\$175,000	2.25%	15/12/2028	154,153	0.00%
CubeSmart LP	\$200,000	4.38%	15/2/2029	191,628	0.00%
Cummins, Inc.	\$100,000	4.90%	20/2/2029	99,848	0.00%
CVS Health Corp.	\$959,000	3.88%	20/7/2025	941,705	0.02%
CVS Health Corp.	\$300,000	5.00%	20/2/2026	297,729	0.01%
CVS Health Corp.	\$200,000	3.00%	15/8/2026	190,515	0.00%
CVS Health Corp.	\$809,000	3.63%	1/4/2027	776,027	0.02%
CVS Health Corp.	\$475,000	1.30%	21/8/2027	420,772	0.01%
CVS Health Corp.	\$1,575,000	4.30%	25/3/2028	1,520,588	0.03%
CVS Health Corp.	\$475,000	5.00%	30/1/2029	470,136	0.01%
CVS Health Corp.	\$200,000	5.40%	1/6/2029	200,219	0.01%
Daimler Truck Finance North America LLC	\$175,000	5.15%	16/1/2026	174,114	0.00%
Daimler Truck Finance North America LLC	\$300,000	2.00%	14/12/2026	277,210	0.01%
Daimler Truck Finance North America LLC	\$200,000	5.00%	15/1/2027	198,531	0.00%
Daimler Truck Finance North America LLC	\$300,000	5.13%	19/1/2028	299,471	0.01%
DCP Midstream Operating LP	\$165,000	5.63%	15/7/2027	166,714	0.00%
Dell International LLC/EMC Corp.	\$900,000	5.85%	15/7/2025	901,556	0.02%
Dell International LLC/EMC Corp.	\$1,416,000	6.02%	15/6/2026	1,430,916	0.03%
Dell International LLC/EMC Corp.	\$175,000	5.25%	1/2/2028	176,157	0.00%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$750,000	4.75%	20/10/2028	731,328	0.02%
Diamondback Energy, Inc.	\$200,000	3.25%	1/12/2026	191,060	0.00%
Diamondback Energy, Inc.	\$80,000	5.20%	18/4/2027	80,034	0.00%
Digital Euro Finco LLC	€150,000	2.50%	16/1/2026	157,022	0.00%
Digital Euro Finco LLC	€800,000	1.13%	9/4/2028	773,344	0.02%
Digital Realty Trust LP	\$150,000	3.70%	15/8/2027	143,132	0.00%
Digital Realty Trust LP	\$275,000	5.55%	15/1/2028	277,463	0.01%
Discover Financial Services	\$238,000	4.50%	30/1/2026	233,123	0.01%
Discovery Communications LLC	\$632,000	3.95%	20/3/2028	590,839	0.01%
DOC DR LLC	\$300,000	4.30%	15/3/2027	293,450	0.01%
Dollar General Corp.	\$125,000	3.88%	15/4/2027	120,146	0.00%
Dollar General Corp.	\$250,000	4.63%	1/11/2027	244,508	0.01%
Dollar General Corp.	\$175,000	5.20%	5/7/2028	174,579	0.00%
Dollar Tree, Inc.	\$250,000	4.20%	15/5/2028	240,044	0.01%
Dominion Energy, Inc.	\$100,000	1.45%	15/4/2026	93,172	0.00%
Dominion Energy, Inc.	\$140,000	2.85%	15/8/2026	132,889	0.00%
Dominion Energy, Inc.	\$200,000	3.60%	15/3/2027	191,493	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dover Corp.	€600,000	1.25%	9/11/2026	610,235	0.01%
Dover Corp.	€300,000	0.75%	4/11/2027	293,658	0.01%
Dow Chemical Co.	\$20,000	4.55%	30/11/2025	19,728	0.00%
Dow Chemical Co.	€500,000	0.50%	15/3/2027	493,464	0.01%
DTE Electric Co.	\$100,000	4.85%	1/12/2026	99,912	0.00%
DTE Electric Co.	\$115,000	1.90%	1/4/2028	103,014	0.00%
DTE Energy Co.	\$205,000	4.88%	1/6/2028	201,712	0.01%
DTE Energy Co.	\$375,000	5.10%	1/3/2029	372,062	0.01%
Duke Energy Carolinas LLC	\$115,000	2.95%	1/12/2026	109,597	0.00%
Duke Energy Corp.	\$100,000	5.00%	8/12/2025	99,530	0.00%
Duke Energy Corp.	\$330,000	2.65%	1/9/2026	312,072	0.01%
Duke Energy Corp.	\$55,000	3.15%	15/8/2027	51,845	0.00%
Duke Energy Corp.	\$100,000	5.00%	8/12/2027	99,458	0.00%
Duke Energy Corp.	\$210,000	4.30%	15/3/2028	203,775	0.01%
Duke Energy Corp.	\$215,000	4.85%	5/1/2029	212,431	0.01%
Duke Energy Corp.^	\$100,000	3.25%	15/1/2082	89,794	0.00%
Duke Energy Florida LLC	\$1,520,000	3.20%	15/1/2027	1,451,633	0.03%
Duke Energy Florida Project Finance LLC	\$78,796	2.54%	1/9/2029	74,139	0.00%
Duke Energy Progress LLC	\$275,000	3.45%	15/3/2029	256,564	0.01%
DuPont de Nemours, Inc.	\$175,000	4.49%	15/11/2025	172,648	0.00%
Duquesne Light Holdings, Inc.	\$60,000	3.62%	1/8/2027	56,418	0.00%
DXC Technology Co.	€1,100,000	1.75%	15/1/2026	1,145,175	0.02%
DXC Technology Co.	\$850,000	1.80%	15/9/2026	780,352	0.02%
Eastman Chemical Co.	\$175,000	4.50%	1/12/2028	170,079	0.00%
Eaton Capital UnLtd Co.	€500,000	0.13%	8/3/2026	506,319	0.01%
Eaton Corp.	\$550,000	4.35%	18/5/2028	539,068	0.01%
eBay, Inc.	\$150,000	5.90%	22/11/2025	150,789	0.00%
eBay, Inc.	\$125,000	1.40%	10/5/2026	116,284	0.00%
eBay, Inc.	\$150,000	5.95%	22/11/2027	154,421	0.00%
Ecolab, Inc.	\$90,000	2.70%	1/11/2026	85,227	0.00%
Ecolab, Inc.	\$75,000	1.65%	1/2/2027	69,004	0.00%
Ecolab, Inc.	\$150,000	5.25%	15/1/2028	151,484	0.00%
Edison International	\$70,000	5.75%	15/6/2027	70,665	0.00%
Edison International	\$125,000	4.13%	15/3/2028	119,391	0.00%
Edison International	\$105,000	5.25%	15/11/2028	104,064	0.00%
Edison International	\$100,000	5.45%	15/6/2029	99,968	0.00%
Edwards Lifesciences Corp.	\$150,000	4.30%	15/6/2028	144,946	0.00%
EIDP, Inc.	\$175,000	4.50%	15/5/2026	172,616	0.00%
Elevance Health, Inc.	\$300,000	5.35%	15/10/2025	299,703	0.01%
Elevance Health, Inc.	\$175,000	4.90%	8/2/2026	173,611	0.00%
Elevance Health, Inc.	\$150,000	1.50%	15/3/2026	140,798	0.00%
Elevance Health, Inc.	\$300,000	3.65%	1/12/2027	286,703	0.01%
Elevance Health, Inc.	\$125,000	5.15%	15/6/2029	125,338	0.00%
Eli Lilly & Co.	\$200,000	4.50%	9/2/2027	198,311	0.00%
Eli Lilly & Co.	\$200,000	4.50%	9/2/2029	198,262	0.00%
Eli Lilly & Co.	\$200,000	3.38%	15/3/2029	188,972	0.00%
Emerson Electric Co.	\$100,000	0.88%	15/10/2026	91,237	0.00%
Emerson Electric Co.	\$375,000	2.00%	21/12/2028	332,655	0.01%
Enact Holdings, Inc.	\$150,000	6.25%	28/5/2029	150,099	0.00%
Enel Finance America LLC	\$200,000	7.10%	14/10/2027	210,084	0.01%
Energy Transfer LP	\$365,000	5.95%	1/12/2025	365,978	0.01%
Energy Transfer LP	\$180,000	4.75%	15/1/2026	177,900	0.00%
Energy Transfer LP	\$100,000	3.90%	15/7/2026	96,834	0.00%
Energy Transfer LP	\$215,000	6.05%	1/12/2026	217,886	0.01%
Energy Transfer LP	\$125,000	4.40%	15/3/2027	121,928	0.00%
Energy Transfer LP	\$100,000	4.20%	15/4/2027	96,995	0.00%
Energy Transfer LP	\$230,000	5.50%	1/6/2027	230,724	0.01%
Energy Transfer LP	\$135,000	4.00%	1/10/2027	129,590	0.00%
Energy Transfer LP	\$330,000	5.55%	15/2/2028	332,693	0.01%
Energy Transfer LP	\$170,000	4.95%	15/5/2028	167,503	0.00%
Energy Transfer LP	\$185,000	4.95%	15/6/2028	182,570	0.00%
Energy Transfer LP	\$975,000	6.10%	1/12/2028	1,004,055	0.02%
Energy Transfer LP	\$73,000	5.25%	1/7/2029	72,569	0.00%
Enstar Finance LLC^	\$40,000	5.75%	1/9/2040	39,360	0.00%
Enstar Finance LLC^	\$100,000	5.50%	15/1/2042	96,567	0.00%
Enstar Group Ltd.	\$100,000	4.95%	1/6/2029	96,065	0.00%
Entegris, Inc.	\$300,000	4.75%	15/4/2029	286,610	0.01%
Entergy Arkansas LLC	\$125,000	3.50%	1/4/2026	121,458	0.00%
Entergy Arkansas LLC	\$120,000	4.00%	1/6/2028	115,584	0.00%
Entergy Corp.	\$205,000	2.95%	1/9/2026	194,433	0.00%
Entergy Corp.	\$135,000	1.90%	15/6/2028	118,924	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Entergy Louisiana LLC	\$100,000	2.40%	1/10/2026	94,021	0.00%
Entergy Louisiana LLC	\$90,000	3.12%	1/9/2027	84,923	0.00%
Entergy Louisiana LLC	\$85,000	3.25%	1/4/2028	79,620	0.00%
Entergy Mississippi LLC	\$75,000	2.85%	1/6/2028	68,948	0.00%
Entergy Texas, Inc.	\$375,000	4.00%	30/3/2029	358,442	0.01%
Enterprise Products Operating LLC	\$125,000	5.05%	10/1/2026	124,697	0.00%
Enterprise Products Operating LLC	\$333,000	3.70%	15/2/2026	324,576	0.01%
Enterprise Products Operating LLC	\$900,000	3.95%	15/2/2027	874,646	0.02%
Enterprise Products Operating LLC^	\$190,000	5.25%	16/8/2077	181,898	0.00%
Enterprise Products Operating LLC^	\$125,000	5.38%	15/2/2078	116,812	0.00%
EOG Resources, Inc.	\$155,000	4.15%	15/1/2026	152,631	0.00%
EPR Properties	\$100,000	4.75%	15/12/2026	96,669	0.00%
EPR Properties	\$200,000	4.50%	1/6/2027	191,412	0.00%
EQT Corp.	\$120,000	3.13%	15/5/2026	114,651	0.00%
EQT Corp.	\$175,000	3.90%	1/10/2027	167,235	0.00%
EQT Corp.	\$150,000	5.70%	1/4/2028	151,399	0.00%
Equifax, Inc.	\$50,000	2.60%	1/12/2024	49,348	0.00%
Equifax, Inc.	\$500,000	2.60%	15/12/2025	479,058	0.01%
Equifax, Inc.	\$500,000	5.10%	1/6/2028	497,901	0.01%
Equinix, Inc.	\$100,000	1.25%	15/7/2025	95,546	0.00%
Equinix, Inc.	\$100,000	1.45%	15/5/2026	92,837	0.00%
Equinix, Inc.	\$525,000	1.55%	15/3/2028	459,068	0.01%
Equitable Financial Life Global Funding	\$140,000	1.40%	7/7/2025	134,106	0.00%
Equitable Financial Life Global Funding	\$200,000	1.00%	9/1/2026	186,819	0.00%
Equitable Financial Life Global Funding	\$100,000	1.30%	12/7/2026	91,851	0.00%
Equitable Financial Life Global Funding	\$450,000	1.80%	8/3/2028	397,962	0.01%
Equitable Financial Life Global Funding	€200,000	0.60%	16/6/2028	190,423	0.00%
Equitable Holdings, Inc.	\$300,000	4.35%	20/4/2028	290,410	0.01%
ERAC USA Finance LLC	\$600,000	3.80%	1/11/2025	586,846	0.01%
ERAC USA Finance LLC	\$900,000	4.60%	1/5/2028	886,134	0.02%
ERAC USA Finance LLC	\$125,000	5.00%	15/2/2029	124,706	0.00%
ERP Operating LP	\$300,000	3.50%	1/3/2028	284,320	0.01%
Essent Group Ltd.	\$100,000	6.25%	1/7/2029	99,886	0.00%
Essex Portfolio LP	\$170,000	3.63%	1/5/2027	162,606	0.00%
Essex Portfolio LP	\$175,000	4.00%	1/3/2029	165,349	0.00%
Estee Lauder Cos, Inc.	\$175,000	4.38%	15/5/2028	171,434	0.00%
Euronet Worldwide, Inc.	€200,000	1.38%	22/5/2026	203,958	0.01%
Evergy Kansas Central, Inc.	\$140,000	2.55%	1/7/2026	133,081	0.00%
Evergy Missouri West, Inc.	\$55,000	5.15%	15/12/2027	54,593	0.00%
Eversource Energy	\$400,000	4.60%	1/7/2027	391,641	0.01%
Eversource Energy	\$360,000	5.45%	1/3/2028	361,132	0.01%
Exelon Corp.	\$450,000	3.40%	15/4/2026	435,512	0.01%
Exelon Corp.	\$125,000	5.15%	15/3/2028	124,652	0.00%
Exelon Corp.	\$350,000	5.15%	15/3/2029	348,805	0.01%
Expedia Group, Inc.	\$100,000	5.00%	15/2/2026	99,222	0.00%
Expedia Group, Inc.	\$325,000	3.80%	15/2/2028	309,336	0.01%
Extra Space Storage LP	\$400,000	3.88%	15/12/2027	381,367	0.01%
Extra Space Storage LP	\$400,000	5.70%	1/4/2028	404,099	0.01%
Extra Space Storage LP	\$100,000	3.90%	1/4/2029	94,087	0.00%
Exxon Mobil Corp.	\$260,000	3.04%	1/3/2026	251,498	0.01%
F&G Annuities & Life, Inc.	\$115,000	6.50%	4/6/2029	114,676	0.00%
F&G Global Funding	\$200,000	1.75%	30/6/2026	183,957	0.00%
F&G Global Funding	\$525,000	2.30%	11/4/2027	475,322	0.01%
FactSet Research Systems, Inc.	\$100,000	2.90%	1/3/2027	93,526	0.00%
Farmers Exchange Capital	\$100,000	7.05%	15/7/2028	102,559	0.00%
Federal Farm Credit Banks Funding Corp.	\$290,000	4.25%	30/9/2025	287,688	0.01%
Federal Farm Credit Banks Funding Corp.	\$675,000	5.13%	10/10/2025	676,220	0.02%
Federal Farm Credit Banks Funding Corp.	\$150,000	4.00%	13/1/2026	147,804	0.00%
Federal Farm Credit Banks Funding Corp.	\$200,000	3.88%	2/2/2026	196,708	0.00%
Federal Farm Credit Banks Funding Corp.	\$3,250,000	4.75%	9/3/2026	3,238,147	0.07%
Federal Farm Credit Banks Funding Corp.	\$100,000	4.75%	8/5/2026	99,844	0.00%
Federal Farm Credit Banks Funding Corp.	\$600,000	4.38%	23/6/2026	595,762	0.01%
Federal Farm Credit Banks Funding Corp.	\$250,000	4.50%	14/8/2026	248,451	0.01%
Federal Farm Credit Banks Funding Corp.	\$149,000	4.88%	28/8/2026	149,431	0.00%
Federal Farm Credit Banks Funding Corp.	\$212,000	4.75%	6/5/2027	213,114	0.01%
Federal Farm Credit Banks Funding Corp.	\$135,000	4.50%	20/5/2027	134,580	0.00%
Federal Farm Credit Banks Funding Corp.	\$75,000	4.50%	7/6/2028	75,078	0.00%
Federal Farm Credit Banks Funding Corp.	\$104,000	4.25%	15/12/2028	103,056	0.00%
Federal Farm Credit Banks Funding Corp.	\$149,000	4.75%	30/4/2029	150,933	0.00%
Federal Home Loan Banks	\$200,000	0.38%	4/9/2025	189,605	0.00%
Federal Home Loan Banks	\$250,000	4.38%	12/6/2026	247,941	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Banks	\$650,000	4.63%	17/11/2026	649,435	0.01%
Federal Home Loan Banks	\$2,300,000	1.25%	21/12/2026	2,118,815	0.05%
Federal Home Loan Banks	\$225,000	4.13%	15/1/2027	222,382	0.01%
Federal Home Loan Banks	\$200,000	4.75%	9/4/2027	200,679	0.01%
Federal Home Loan Banks	\$2,000,000	4.50%	10/3/2028	1,996,542	0.04%
Federal Home Loan Banks	\$550,000	4.00%	30/6/2028	541,764	0.01%
Federal Home Loan Banks	\$40,000	4.75%	8/12/2028	40,390	0.00%
Federal Home Loan Mortgage Corp.	\$1,000,000	0.38%	21/7/2025	952,786	0.02%
Federal Home Loan Mortgage Corp.	\$5,200,000	0.38%	23/9/2025	4,914,996	0.10%
Federal National Mortgage Association^	\$8,427	3.02%	25/8/2024	8,380	0.00%
Federal National Mortgage Association^	\$1,390,786	2.94%	25/4/2025	1,366,591	0.03%
Federal National Mortgage Association	\$1,000,000	0.38%	25/8/2025	948,084	0.02%
Federal National Mortgage Association	\$1,000,000	0.50%	7/11/2025	941,858	0.02%
Federal National Mortgage Association	\$3,000,000	2.13%	24/4/2026	2,862,577	0.06%
Federal National Mortgage Association	\$596,132	2.47%	25/4/2026	569,922	0.01%
Federal National Mortgage Association	\$768,779	2.49%	25/5/2026	733,604	0.02%
Federal National Mortgage Association	\$2,000,000	1.88%	24/9/2026	1,880,979	0.04%
Federal National Mortgage Association^	\$663,222	3.09%	25/12/2027	626,880	0.01%
Federal National Mortgage Association^	\$160,000	4.19%	25/7/2028	155,529	0.00%
Federal Realty OP LP	\$125,000	3.20%	15/6/2029	113,364	0.00%
FedEx Corp.	€200,000	0.45%	5/8/2025	206,942	0.01%
Fells Point Funding Trust	\$200,000	3.05%	31/1/2027	188,472	0.00%
Ferguson Finance plc	\$200,000	4.25%	20/4/2027	193,916	0.00%
Fidelity National Information Services, Inc.	\$475,000	1.15%	1/3/2026	442,866	0.01%
Fidelity National Information Services, Inc.	€200,000	1.50%	21/5/2027	202,214	0.01%
Fifth Third Bancorp	\$300,000	2.55%	5/5/2027	277,905	0.01%
Fifth Third Bancorp	\$300,000	3.95%	14/3/2028	286,222	0.01%
Fifth Third Bancorp^	\$300,000	4.06%	25/4/2028	287,029	0.01%
Fifth Third Bancorp^	\$200,000	6.34%	27/7/2029	205,079	0.01%
Fifth Third Bank NA	\$399,000	3.95%	28/7/2025	391,956	0.01%
Fifth Third Bank NA	\$300,000	2.25%	1/2/2027	277,516	0.01%
FirstEnergy Pennsylvania Electric Co.	\$95,000	3.25%	15/3/2028	88,839	0.00%
FirstEnergy Pennsylvania Electric Co.	\$90,000	5.20%	1/4/2028	89,872	0.00%
Fiserv, Inc.	€200,000	2.25%	1/7/2025	244,902	0.01%
Fiserv, Inc.	\$350,000	2.25%	1/6/2027	323,001	0.01%
Fiserv, Inc.	€500,000	1.13%	1/7/2027	500,685	0.01%
Fiserv, Inc.	\$175,000	5.45%	2/3/2028	176,573	0.00%
Fiserv, Inc.	\$300,000	4.20%	1/10/2028	288,367	0.01%
Florida Power & Light Co.	\$205,000	5.05%	1/4/2028	205,805	0.01%
Florida Power & Light Co.	\$175,000	4.40%	15/5/2028	171,865	0.00%
Florida Power & Light Co.	\$125,000	5.15%	15/6/2029	126,104	0.00%
FMC Corp.	\$175,000	5.15%	18/5/2026	173,832	0.00%
Ford Motor Credit Co. LLC	\$300,000	4.13%	4/8/2025	294,373	0.01%
Ford Motor Credit Co. LLC	\$450,000	3.38%	13/11/2025	435,500	0.01%
Ford Motor Credit Co. LLC	\$550,000	6.95%	6/3/2026	559,087	0.01%
Ford Motor Credit Co. LLC	\$200,000	4.54%	1/8/2026	194,738	0.00%
Ford Motor Credit Co. LLC	\$325,000	2.70%	10/8/2026	305,313	0.01%
Ford Motor Credit Co. LLC	\$200,000	4.27%	9/1/2027	192,679	0.00%
Ford Motor Credit Co. LLC	\$700,000	5.85%	17/5/2027	700,647	0.02%
Ford Motor Credit Co. LLC	\$325,000	4.95%	28/5/2027	317,434	0.01%
Ford Motor Credit Co. LLC	\$250,000	4.13%	17/8/2027	237,613	0.01%
Ford Motor Credit Co. LLC	\$200,000	3.82%	2/11/2027	187,567	0.00%
Ford Motor Credit Co. LLC	\$325,000	7.35%	4/11/2027	338,835	0.01%
Ford Motor Credit Co. LLC	\$200,000	2.90%	16/2/2028	180,917	0.00%
Ford Motor Credit Co. LLC	\$325,000	6.80%	12/5/2028	335,003	0.01%
Ford Motor Credit Co. LLC	€200,000	6.13%	15/5/2028	229,211	0.01%
Ford Motor Credit Co. LLC	€900,000	4.17%	21/11/2028	963,710	0.02%
Ford Motor Credit Co. LLC	\$200,000	2.90%	10/2/2029	176,397	0.00%
Ford Motor Credit Co. LLC	\$300,000	5.80%	8/3/2029	299,145	0.01%
Ford Motor Credit Co. LLC	\$1,000,000	5.11%	3/5/2029	966,721	0.02%
Fortinet, Inc.	\$100,000	1.00%	15/3/2026	92,831	0.00%
Fortive Corp.	\$200,000	3.15%	15/6/2026	191,823	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates^	\$306,390	3.06%	25/8/2024	304,687	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$709,029	3.24%	25/9/2024	704,822	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates	\$406,052	3.14%	25/10/2024	402,566	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$668,224	2.67%	25/12/2024	660,213	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$721,246	2.81%	25/1/2025	710,546	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates^	\$800,000	3.16%	25/5/2025	789,178	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates	\$1,250,000	3.15%	25/11/2025	1,216,826	0.03%
Freddie Mac Multifamily Structured Pass Through Certificates	\$400,000	3.00%	25/12/2025	387,999	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$200,000	2.75%	25/1/2026	192,970	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Freddie Mac Multifamily Structured Pass Through Certificates	\$700,000	3.21%	25/2/2026	680,240	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates	\$500,000	2.57%	25/7/2026	477,367	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$400,000	2.53%	25/10/2026	379,417	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates [^]	\$475,000	3.43%	25/1/2027	457,770	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$1,200,000	3.22%	25/3/2027	1,148,830	0.02%
Freddie Mac Multifamily Structured Pass Through Certificates	\$496,496	3.03%	25/4/2027	480,790	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$425,000	3.12%	25/6/2027	404,366	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$197,986	3.59%	25/10/2027	192,765	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	\$500,000	3.60%	25/1/2028	479,279	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates [^]	\$270,000	3.65%	25/2/2028	258,994	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$579,000	3.90%	25/4/2028	559,616	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$276,783	3.74%	25/4/2028	269,425	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$3,160,000	4.82%	25/6/2028	3,149,057	0.07%
Freddie Mac Multifamily Structured Pass Through Certificates	\$131,977	3.94%	25/7/2028	128,802	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates [^]	\$200,000	4.74%	25/8/2028	198,714	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates [^]	\$120,000	4.65%	25/8/2028	118,874	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates [^]	\$400,000	4.80%	25/9/2028	398,343	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	\$150,000	4.85%	25/9/2028	149,625	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates [^]	\$100,000	5.07%	25/10/2028	100,542	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	\$50,000	4.86%	25/10/2028	49,888	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	\$50,000	5.00%	25/11/2028	50,157	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates [^]	\$100,000	4.72%	25/12/2028	99,304	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	\$275,000	5.40%	25/1/2029	280,360	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates [^]	\$175,000	5.36%	25/1/2029	178,197	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	\$150,000	5.48%	25/1/2029	153,383	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates [^]	\$175,000	5.18%	25/3/2029	177,187	0.00%
Freeport-McMoRan, Inc.	\$175,000	4.13%	1/3/2028	167,943	0.00%
FS KKR Capital Corp.	\$356,000	3.40%	15/1/2026	338,850	0.01%
FS KKR Capital Corp.	\$100,000	3.25%	15/7/2027	90,578	0.00%
FS KKR Capital Corp.	\$150,000	3.13%	12/10/2028	130,237	0.00%
GA Global Funding Trust	\$75,000	1.63%	15/1/2026	70,466	0.00%
GA Global Funding Trust	\$150,000	2.25%	6/1/2027	138,615	0.00%
GA Global Funding Trust	\$150,000	5.50%	8/1/2029	149,956	0.00%
Gartner, Inc.	\$380,000	4.50%	1/7/2028	366,239	0.01%
GATX Corp.	\$150,000	4.55%	7/11/2028	146,558	0.00%
GE HealthCare Technologies, Inc.	\$325,000	5.60%	15/11/2025	325,280	0.01%
GE HealthCare Technologies, Inc.	\$375,000	5.65%	15/11/2027	380,044	0.01%
General Dynamics Corp.	\$925,000	1.15%	1/6/2026	859,839	0.02%
General Dynamics Corp.	\$200,000	3.75%	15/5/2028	192,447	0.00%
General Electric Co.	€300,000	1.88%	28/5/2027	305,220	0.01%
General Mills, Inc.	\$175,000	4.70%	30/1/2027	172,846	0.00%
General Mills, Inc.	\$250,000	4.20%	17/4/2028	242,119	0.01%
General Motors Co.	\$160,000	6.13%	1/10/2025	160,815	0.00%
General Motors Financial Co., Inc.	\$775,000	4.30%	13/7/2025	764,606	0.02%
General Motors Financial Co., Inc.	\$325,000	1.25%	8/1/2026	304,354	0.01%
General Motors Financial Co., Inc.	\$200,000	5.40%	6/4/2026	199,570	0.00%
General Motors Financial Co., Inc.	€300,000	5.15%	15/8/2026	375,905	0.01%
General Motors Financial Co., Inc.	\$275,000	4.00%	6/10/2026	266,283	0.01%
General Motors Financial Co., Inc.	\$600,000	2.35%	26/2/2027	554,922	0.01%
General Motors Financial Co., Inc.	\$250,000	5.00%	9/4/2027	247,486	0.01%
General Motors Financial Co., Inc.	\$350,000	5.40%	8/5/2027	349,807	0.01%
General Motors Financial Co., Inc.	€200,000	0.60%	20/5/2027	196,654	0.00%
General Motors Financial Co., Inc.	\$100,000	5.35%	15/7/2027	99,739	0.00%
General Motors Financial Co., Inc.	\$625,000	2.70%	20/8/2027	576,787	0.01%
General Motors Financial Co., Inc.	€300,000	4.50%	22/11/2027	329,242	0.01%
General Motors Financial Co., Inc.	\$200,000	3.85%	5/1/2028	189,744	0.00%
General Motors Financial Co., Inc.	\$700,000	6.00%	9/1/2028	711,977	0.02%
General Motors Financial Co., Inc.	€225,000	3.90%	12/1/2028	241,932	0.01%
General Motors Financial Co., Inc.	\$300,000	5.80%	23/6/2028	303,469	0.01%
General Motors Financial Co., Inc.	\$175,000	2.40%	15/10/2028	154,698	0.00%
General Motors Financial Co., Inc.	\$200,000	5.80%	7/1/2029	201,874	0.01%
General Motors Financial Co., Inc.	\$250,000	5.55%	15/7/2029	250,064	0.01%
General Motors Financial of Canada Ltd.	CAD255,000	1.75%	15/4/2026	176,490	0.00%
General Motors Financial of Canada Ltd.	CAD60,000	3.15%	8/2/2027	42,060	0.00%
General Motors Financial of Canada Ltd.	CAD290,000	5.00%	9/2/2029	212,674	0.01%
Genpact Luxembourg Sarl/Genpact USA, Inc.	\$50,000	6.00%	4/6/2029	50,568	0.00%
Georgia Power Co.	\$230,000	3.25%	1/4/2026	222,292	0.01%
Georgia Power Co.	\$100,000	5.00%	23/2/2027	99,747	0.00%
Georgia Power Co.	\$165,000	4.65%	16/5/2028	162,632	0.00%
Georgia-Pacific LLC	\$625,000	1.75%	30/9/2025	597,826	0.01%
Georgia-Pacific LLC	\$150,000	0.95%	15/5/2026	138,910	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Georgia-Pacific LLC	\$300,000	2.10%	30/4/2027	276,334	0.01%
Gilead Sciences, Inc.	\$365,000	3.65%	1/3/2026	354,983	0.01%
Gilead Sciences, Inc.	\$350,000	2.95%	1/3/2027	332,235	0.01%
Gilead Sciences, Inc.	\$225,000	1.20%	1/10/2027	199,481	0.00%
Glencore Funding LLC	\$200,000	5.40%	8/5/2028	199,928	0.01%
Global Payments, Inc.	\$1,300,000	1.20%	1/3/2026	1,210,229	0.03%
Global Payments, Inc.	\$400,000	2.15%	15/1/2027	370,576	0.01%
Global Payments, Inc.	\$100,000	4.95%	15/8/2027	98,984	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$345,000	5.38%	15/4/2026	342,241	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$125,000	5.75%	1/6/2028	125,303	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$175,000	5.30%	15/1/2029	172,350	0.00%
Goldman Sachs Bank USA^	\$400,000	5.28%	18/3/2027	398,563	0.01%
Goldman Sachs Bank USA^	\$400,000	5.41%	21/5/2027	399,528	0.01%
Goldman Sachs Group, Inc.	\$1,300,000	4.25%	21/10/2025	1,277,302	0.03%
Goldman Sachs Group, Inc.	\$664,000	3.75%	25/2/2026	647,086	0.01%
Goldman Sachs Group, Inc.	€1,000,000	1.63%	27/7/2026	1,031,054	0.02%
Goldman Sachs Group, Inc.^	\$490,000	5.80%	10/8/2026	490,272	0.01%
Goldman Sachs Group, Inc.^	\$250,000	1.09%	9/12/2026	233,722	0.01%
Goldman Sachs Group, Inc.^	\$500,000	1.43%	9/3/2027	466,507	0.01%
Goldman Sachs Group, Inc.^	\$200,000	4.39%	15/6/2027	196,081	0.00%
Goldman Sachs Group, Inc.^	\$500,000	1.54%	10/9/2027	459,127	0.01%
Goldman Sachs Group, Inc.^	\$398,000	1.95%	21/10/2027	367,518	0.01%
Goldman Sachs Group, Inc.^	CAD200,000	2.60%	30/11/2027	139,248	0.00%
Goldman Sachs Group, Inc.^	\$1,000,000	3.62%	15/3/2028	955,975	0.02%
Goldman Sachs Group, Inc.^	\$1,000,000	4.48%	23/8/2028	976,827	0.02%
Goldman Sachs Group, Inc.	€500,000	1.25%	7/2/2029	482,228	0.01%
Goldman Sachs Group, Inc.^	CAD180,000	2.01%	28/2/2029	120,189	0.00%
Goldman Sachs Group, Inc.^	\$550,000	3.81%	23/4/2029	521,739	0.01%
Goldman Sachs Group, Inc.^	\$700,000	4.22%	1/5/2029	673,821	0.01%
Goldman Sachs Group, Inc.^	\$600,000	6.48%	24/10/2029	626,575	0.01%
Goldman Sachs Group, Inc.^	£500,000	3.63%	29/10/2029	593,010	0.01%
Goldman Sachs Group, Inc.^	\$725,000	5.73%	25/4/2030	737,809	0.02%
Golub Capital BDC, Inc.	\$100,000	2.50%	24/8/2026	92,122	0.00%
Golub Capital BDC, Inc.	\$100,000	7.05%	5/12/2028	102,007	0.00%
Graphic Packaging International LLC	\$75,000	1.51%	15/4/2026	69,358	0.00%
Gray Oak Pipeline LLC	\$135,000	3.45%	15/10/2027	126,899	0.00%
GS Mortgage Securities Trust 2015	\$750,000	3.76%	10/7/2048	733,758	0.02%
GS Mortgage Securities Trust 2015	\$100,000	3.38%	10/5/2050	97,926	0.00%
GS Mortgage Securities Trust 2016^	\$500,000	3.44%	10/11/2049	474,735	0.01%
Guardian Life Global Funding	\$300,000	3.25%	29/3/2027	286,002	0.01%
Guardian Life Global Funding	\$300,000	5.55%	28/10/2027	303,939	0.01%
Gulfstream Natural Gas System LLC	\$175,000	4.60%	15/9/2025	172,477	0.00%
GXO Logistics, Inc.	\$150,000	1.65%	15/7/2026	138,308	0.00%
GXO Logistics, Inc.	\$100,000	6.25%	6/5/2029	101,815	0.00%
Haleon US Capital LLC	\$525,000	3.38%	24/3/2027	501,028	0.01%
Haleon US Capital LLC	\$250,000	3.38%	24/3/2029	232,131	0.01%
Halliburton Co.	\$51,000	3.80%	15/11/2025	49,925	0.00%
Harley-Davidson Financial Services, Inc.	€700,000	5.13%	5/4/2026	765,237	0.02%
Harley-Davidson Financial Services, Inc.	\$325,000	3.05%	14/2/2027	304,884	0.01%
Harley-Davidson Financial Services, Inc.	\$100,000	6.50%	10/3/2028	102,168	0.00%
Harley-Davidson Financial Services, Inc.	\$250,000	5.95%	11/6/2029	249,106	0.01%
Hasbro, Inc.	\$175,000	3.55%	19/11/2026	167,073	0.00%
Hasbro, Inc.	\$150,000	3.50%	15/9/2027	141,345	0.00%
HCA, Inc.	\$175,000	5.88%	15/2/2026	175,309	0.00%
HCA, Inc.	\$405,000	5.25%	15/6/2026	403,414	0.01%
HCA, Inc.	\$200,000	5.38%	1/9/2026	199,499	0.00%
HCA, Inc.	\$270,000	4.50%	15/2/2027	263,877	0.01%
HCA, Inc.	\$300,000	3.13%	15/3/2027	283,441	0.01%
HCA, Inc.	\$175,000	5.20%	1/6/2028	174,298	0.00%
HCA, Inc.	\$300,000	5.63%	1/9/2028	302,629	0.01%
HCA, Inc.	\$100,000	3.38%	15/3/2029	91,885	0.00%
HCA, Inc.	\$600,000	4.13%	15/6/2029	568,242	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$150,000	5.20%	15/6/2029	149,487	0.00%
Healthcare Realty Holdings LP	\$210,000	3.50%	1/8/2026	200,862	0.01%
Healthpeak OP LLC	\$150,000	1.35%	1/2/2027	135,940	0.00%
Healthpeak OP LLC	\$175,000	2.13%	1/12/2028	154,250	0.00%
Healthpeak OP LLC	\$125,000	3.50%	15/7/2029	115,389	0.00%
HEICO Corp.	\$175,000	5.25%	1/8/2028	175,366	0.00%
Hercules Capital, Inc.	\$50,000	2.63%	16/9/2026	45,803	0.00%
Hershey Co.	\$500,000	4.25%	4/5/2028	491,824	0.01%
Hess Corp.	\$185,000	4.30%	1/4/2027	180,348	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hewlett Packard Enterprise Co.	\$884,000	4.90%	15/10/2025	877,231	0.02%
Hewlett Packard Enterprise Co.	\$150,000	5.25%	1/7/2028	150,929	0.00%
HF Sinclair Corp.	\$170,000	5.88%	1/4/2026	170,329	0.00%
Highland Holdings Sarl	€529,000	0.32%	15/12/2026	523,978	0.01%
Highmark, Inc.	\$300,000	1.45%	10/5/2026	276,309	0.01%
Highwoods Realty LP	\$140,000	4.20%	15/4/2029	128,153	0.00%
Home Depot, Inc.	\$425,000	5.10%	24/12/2025	424,654	0.01%
Home Depot, Inc.	\$400,000	3.00%	1/4/2026	385,598	0.01%
Home Depot, Inc.	\$350,000	5.15%	25/6/2026	350,332	0.01%
Home Depot, Inc.	\$225,000	2.13%	15/9/2026	211,393	0.01%
Home Depot, Inc.	\$100,000	4.95%	30/9/2026	99,839	0.00%
Home Depot, Inc.	\$700,000	2.88%	15/4/2027	662,727	0.01%
Home Depot, Inc.	\$200,000	2.50%	15/4/2027	187,308	0.00%
Home Depot, Inc.	\$150,000	4.88%	25/6/2027	149,732	0.00%
Home Depot, Inc.	\$125,000	0.90%	15/3/2028	108,764	0.00%
Home Depot, Inc.	\$375,000	4.75%	25/6/2029	372,859	0.01%
Honeywell International, Inc.	\$300,000	2.50%	1/11/2026	283,560	0.01%
Honeywell International, Inc.	\$318,000	1.10%	1/3/2027	288,299	0.01%
Honeywell International, Inc.	\$275,000	4.95%	15/2/2028	277,046	0.01%
Honeywell International, Inc.	€1,000,000	2.25%	22/2/2028	1,029,601	0.02%
Hormel Foods Corp.	\$100,000	4.80%	30/3/2027	99,626	0.00%
Hormel Foods Corp.	\$175,000	1.70%	3/6/2028	155,427	0.00%
Howmet Aerospace, Inc.	\$100,000	3.00%	15/1/2029	90,872	0.00%
HP, Inc.	\$650,000	1.45%	17/6/2026	602,882	0.01%
HP, Inc.	\$180,000	3.00%	17/6/2027	169,329	0.00%
HPS Corporate Lending Fund	\$175,000	6.75%	30/1/2029	176,168	0.00%
Hubbell, Inc.	\$200,000	3.15%	15/8/2027	188,527	0.00%
Humana, Inc.	\$200,000	1.35%	3/2/2027	181,253	0.00%
Humana, Inc.	\$275,000	3.95%	15/3/2027	265,991	0.01%
Humana, Inc.	\$100,000	5.75%	1/3/2028	101,737	0.00%
Humana, Inc.	\$125,000	5.75%	1/12/2028	127,448	0.00%
Huntington Bancshares, Inc.^	\$300,000	4.44%	4/8/2028	290,637	0.01%
Huntington Bancshares, Inc.^	\$230,000	6.21%	21/8/2029	234,763	0.01%
Huntington Ingalls Industries, Inc.	\$250,000	3.48%	1/12/2027	235,342	0.01%
Huntington National Bank^	\$350,000	4.55%	17/5/2028	340,684	0.01%
Hyatt Hotels Corp.	\$200,000	5.75%	30/1/2027	201,789	0.01%
Hyatt Hotels Corp.	\$100,000	5.25%	30/6/2029	99,192	0.00%
Hyundai Capital America	\$375,000	5.35%	19/3/2029	374,349	0.01%
IBM International Capital Pte Ltd.	\$300,000	4.60%	5/2/2029	294,542	0.01%
Illinois Tool Works, Inc.	€750,000	3.25%	17/5/2028	802,347	0.02%
Illumina, Inc.	\$150,000	5.80%	12/12/2025	150,151	0.00%
Illumina, Inc.	\$150,000	5.75%	13/12/2027	151,371	0.00%
Ingersoll Rand, Inc.	\$150,000	5.20%	15/6/2027	150,380	0.00%
Ingersoll Rand, Inc.	\$150,000	5.40%	14/8/2028	151,336	0.00%
Intel Corp.	\$600,000	4.88%	10/2/2026	596,433	0.01%
Intel Corp.	\$500,000	2.60%	19/5/2026	476,510	0.01%
Intel Corp.	\$325,000	3.15%	11/5/2027	308,933	0.01%
Intel Corp.	\$250,000	3.75%	5/8/2027	241,125	0.01%
Intel Corp.	\$975,000	4.88%	10/2/2028	971,313	0.02%
Intercontinental Exchange, Inc.	\$755,000	3.75%	1/12/2025	738,223	0.02%
Intercontinental Exchange, Inc.	\$325,000	4.00%	15/9/2027	314,388	0.01%
International Business Machines Corp.	\$300,000	7.00%	30/10/2025	306,651	0.01%
International Business Machines Corp.	\$175,000	4.50%	6/2/2026	173,291	0.00%
International Business Machines Corp.	\$400,000	3.30%	15/5/2026	386,515	0.01%
International Business Machines Corp.	\$500,000	2.20%	9/2/2027	465,178	0.01%
International Business Machines Corp.	\$175,000	4.50%	6/2/2028	172,490	0.00%
International Flavors & Fragrances, Inc.	\$200,000	1.23%	1/10/2025	189,213	0.00%
Interstate Power & Light Co.	\$135,000	4.10%	26/9/2028	129,465	0.00%
Invitation Homes Operating Partnership LP	\$150,000	2.30%	15/11/2028	132,801	0.00%
IQVIA, Inc.	\$200,000	5.70%	15/5/2028	201,908	0.01%
IQVIA, Inc.	\$200,000	6.25%	1/2/2029	205,570	0.01%
ITC Holdings Corp.	\$300,000	4.95%	22/9/2027	297,176	0.01%
Jabil, Inc.	\$230,000	5.45%	1/2/2029	229,827	0.01%
Jackson Financial, Inc.	\$150,000	5.17%	8/6/2027	149,492	0.00%
Jackson National Life Global Funding	\$155,000	5.55%	2/7/2027	154,552	0.00%
Jackson National Life Global Funding	\$200,000	5.25%	12/4/2028	196,327	0.00%
Jacobs Engineering Group, Inc.	\$175,000	6.35%	18/8/2028	180,542	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$400,000	2.50%	15/1/2027	371,875	0.01%
Jefferies Financial Group, Inc.	€150,000	3.88%	16/4/2026	160,747	0.00%
Jefferies Financial Group, Inc.	\$300,000	4.85%	15/1/2027	296,055	0.01%
Jefferies Financial Group, Inc.	\$150,000	5.88%	21/7/2028	151,478	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Jefferies Financial Group, Inc.	€500,000	4.00%	16/4/2029	532,771	0.01%
Jersey Central Power & Light Co.	\$145,000	4.30%	15/1/2026	142,425	0.00%
JM Smucker Co.	\$150,000	3.38%	15/12/2027	142,139	0.00%
JM Smucker Co.	\$125,000	5.90%	15/11/2028	128,748	0.00%
John Deere Bank SA	€600,000	3.30%	15/10/2029	640,524	0.01%
John Deere Capital Corp.	\$250,000	4.05%	8/9/2025	246,583	0.01%
John Deere Capital Corp.	\$175,000	5.30%	8/9/2025	175,138	0.00%
John Deere Capital Corp.	\$975,000	4.80%	9/1/2026	968,896	0.02%
John Deere Capital Corp.	\$100,000	0.70%	15/1/2026	93,480	0.00%
John Deere Capital Corp.	\$175,000	4.75%	8/6/2026	173,917	0.00%
John Deere Capital Corp.	\$1,000,000	1.05%	17/6/2026	925,882	0.02%
John Deere Capital Corp.	\$150,000	5.15%	8/9/2026	150,184	0.00%
John Deere Capital Corp.	\$375,000	1.30%	13/10/2026	344,748	0.01%
John Deere Capital Corp.	\$250,000	1.70%	11/1/2027	230,526	0.01%
John Deere Capital Corp.	\$250,000	2.35%	8/3/2027	233,811	0.01%
John Deere Capital Corp.	\$128,000	4.90%	11/6/2027	127,704	0.00%
John Deere Capital Corp.	\$250,000	4.15%	15/9/2027	244,444	0.01%
John Deere Capital Corp.	\$175,000	4.75%	20/1/2028	174,256	0.00%
John Deere Capital Corp.	\$200,000	4.95%	14/7/2028	200,210	0.01%
John Deere Capital Corp.	\$275,000	4.50%	16/1/2029	270,262	0.01%
John Deere Capital Corp.	\$104,000	4.85%	11/6/2029	103,664	0.00%
John Deere Cash Management Sarl	€1,000,000	1.85%	2/4/2028	1,019,748	0.02%
John Deere Financial, Inc.	CAD75,000	1.34%	8/9/2027	50,075	0.00%
Johnson & Johnson	\$550,000	0.55%	1/9/2025	522,129	0.01%
Johnson & Johnson	\$819,000	2.45%	1/3/2026	786,536	0.02%
Johnson & Johnson	\$350,000	0.95%	1/9/2027	311,780	0.01%
Johnson & Johnson	\$225,000	4.80%	1/6/2029	226,676	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€1,000,000	0.38%	15/9/2027	970,889	0.02%
Jones Lang LaSalle, Inc.	\$100,000	6.88%	1/12/2028	105,310	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2016 [^]	\$400,000	3.65%	15/12/2049	379,810	0.01%
JPMBB Commercial Mortgage Securities Trust 2015	\$250,317	3.80%	15/8/2048	244,843	0.01%
JPMorgan Chase & Co.	\$440,000	3.20%	15/6/2026	423,733	0.01%
JPMorgan Chase & Co. [^]	\$500,000	1.05%	19/11/2026	469,808	0.01%
JPMorgan Chase & Co. [^]	\$600,000	4.13%	15/12/2026	584,424	0.01%
JPMorgan Chase & Co. [^]	\$545,000	3.96%	29/1/2027	532,418	0.01%
JPMorgan Chase & Co. [^]	\$923,000	1.04%	4/2/2027	860,021	0.02%
JPMorgan Chase & Co. [^]	€1,700,000	1.09%	11/3/2027	1,744,724	0.04%
JPMorgan Chase & Co. [^]	\$900,000	1.58%	22/4/2027	840,334	0.02%
JPMorgan Chase & Co. [^]	\$3,100,000	1.47%	22/9/2027	2,846,576	0.06%
JPMorgan Chase & Co. [^]	\$175,000	4.25%	1/10/2027	170,600	0.00%
JPMorgan Chase & Co. [^]	\$435,000	6.07%	22/10/2027	442,502	0.01%
JPMorgan Chase & Co. [^]	\$300,000	3.63%	1/12/2027	287,010	0.01%
JPMorgan Chase & Co. [^]	\$375,000	5.04%	23/1/2028	373,078	0.01%
JPMorgan Chase & Co. [^]	\$375,000	2.95%	24/2/2028	353,247	0.01%
JPMorgan Chase & Co. [^]	CAD275,000	1.90%	5/3/2028	187,853	0.00%
JPMorgan Chase & Co. [^]	\$400,000	5.57%	22/4/2028	403,257	0.01%
JPMorgan Chase & Co. [^]	\$600,000	4.32%	26/4/2028	585,097	0.01%
JPMorgan Chase & Co. [^]	\$1,000,000	3.54%	1/5/2028	954,292	0.02%
JPMorgan Chase & Co. [^]	€800,000	1.64%	18/5/2028	812,256	0.02%
JPMorgan Chase & Co. [^]	\$1,500,000	2.18%	1/6/2028	1,376,992	0.03%
JPMorgan Chase & Co. [^]	\$525,000	4.85%	25/7/2028	519,364	0.01%
JPMorgan Chase & Co. [^]	\$1,500,000	3.51%	23/1/2029	1,418,466	0.03%
JPMorgan Chase & Co. [^]	\$500,000	4.20%	23/7/2029	481,213	0.01%
JPMorgan Chase & Co. [^]	\$625,000	5.30%	24/7/2029	627,182	0.01%
JPMorgan Chase & Co. [^]	\$500,000	6.09%	23/10/2029	516,489	0.01%
JPMorgan Chase & Co. [^]	\$500,000	4.45%	5/12/2029	485,186	0.01%
JPMorgan Chase & Co. [^]	\$375,000	5.01%	23/1/2030	371,943	0.01%
JPMorgan Chase & Co. [^]	€500,000	1.96%	23/3/2030	495,941	0.01%
JPMorgan Chase & Co. [^]	\$400,000	5.58%	22/4/2030	406,335	0.01%
Kaiser Foundation Hospitals	\$125,000	3.15%	1/5/2027	119,626	0.00%
Kellanova	\$125,000	3.40%	15/11/2027	118,278	0.00%
Kellanova	\$125,000	4.30%	15/5/2028	121,691	0.00%
Kennametal, Inc.	\$100,000	4.63%	15/6/2028	97,583	0.00%
Kenvue, Inc.	\$575,000	5.35%	22/3/2026	576,457	0.01%
Kenvue, Inc.	\$575,000	5.05%	22/3/2028	578,019	0.01%
Keurig Dr Pepper, Inc.	\$150,000	5.10%	15/3/2027	150,042	0.00%
Keurig Dr Pepper, Inc.	\$200,000	3.43%	15/6/2027	190,674	0.00%
Keurig Dr Pepper, Inc.	\$225,000	4.60%	25/5/2028	220,466	0.01%
Keurig Dr Pepper, Inc.	\$150,000	5.05%	15/3/2029	149,791	0.00%
Keurig Dr Pepper, Inc.	\$200,000	3.95%	15/4/2029	190,177	0.00%
KeyBank NA	\$250,000	4.70%	26/1/2026	245,083	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
KeyBank NA	\$250,000	5.85%	15/11/2027	249,133	0.01%
KeyCorp	\$150,000	4.10%	30/4/2028	141,908	0.00%
KeySpan Gas East Corp.	\$125,000	2.74%	15/8/2026	117,828	0.00%
Kilroy Realty LP	\$100,000	3.45%	15/12/2024	98,731	0.00%
Kilroy Realty LP	\$300,000	4.38%	1/10/2025	293,760	0.01%
Kimco Realty OP LLC	\$255,000	2.80%	1/10/2026	241,248	0.01%
Kimco Realty OP LLC	\$100,000	1.90%	1/3/2028	89,122	0.00%
Kraft Heinz Foods Co.	\$820,000	3.88%	15/5/2027	793,248	0.02%
Kraft Heinz Foods Co.	\$175,000	4.63%	30/1/2029	172,626	0.00%
Kraft Heinz Foods Co.	€1,500,000	3.50%	15/3/2029	1,606,179	0.03%
Kroger Co.	\$100,000	2.65%	15/10/2026	94,439	0.00%
Kroger Co.	\$125,000	4.50%	15/1/2029	122,619	0.00%
Kyndryl Holdings, Inc.	\$100,000	2.70%	15/10/2028	88,871	0.00%
L3Harris Technologies, Inc.	\$250,000	4.40%	15/6/2028	242,828	0.01%
L3Harris Technologies, Inc.	\$390,000	5.05%	1/6/2029	387,387	0.01%
Laboratory Corp. of America Holdings	\$200,000	1.55%	1/6/2026	185,786	0.00%
Lam Research Corp.	\$375,000	4.00%	15/3/2029	360,860	0.01%
Las Vegas Sands Corp.	\$150,000	5.90%	1/6/2027	150,762	0.00%
Las Vegas Sands Corp.	\$100,000	6.00%	15/8/2029	100,754	0.00%
Lazard Group LLC	\$200,000	3.63%	1/3/2027	191,399	0.00%
Lazard Group LLC	\$175,000	4.50%	19/9/2028	168,979	0.00%
LC19 Commercial Mortgage Trust 2015	\$225,000	3.53%	10/2/2048	220,946	0.01%
Leggett & Platt, Inc.	\$475,000	4.40%	15/3/2029	434,273	0.01%
Lendlease US Capital, Inc.	\$250,000	4.50%	26/5/2026	241,812	0.01%
Lennar Corp.	\$150,000	5.00%	15/6/2027	149,183	0.00%
Lennox International, Inc.	\$125,000	1.35%	1/8/2025	119,294	0.00%
Lennox International, Inc.	\$100,000	5.50%	15/9/2028	101,090	0.00%
Liberty Utilities Co.	\$125,000	5.58%	31/1/2029	125,554	0.00%
Lincoln National Corp.	\$225,000	3.80%	1/3/2028	214,820	0.01%
Linde, Inc.	\$150,000	4.70%	5/12/2025	149,092	0.00%
Lockheed Martin Corp.	\$150,000	4.95%	15/10/2025	149,541	0.00%
Lockheed Martin Corp.	\$300,000	5.10%	15/11/2027	302,070	0.01%
Lockheed Martin Corp.	\$700,000	4.45%	15/5/2028	689,151	0.02%
Lockheed Martin Corp.	\$275,000	4.50%	15/2/2029	270,731	0.01%
Lowe's Cos, Inc.	\$200,000	4.40%	8/9/2025	197,422	0.00%
Lowe's Cos, Inc.	\$70,000	3.38%	15/9/2025	68,298	0.00%
Lowe's Cos, Inc.	\$175,000	4.80%	1/4/2026	173,556	0.00%
Lowe's Cos, Inc.	\$725,000	2.50%	15/4/2026	690,628	0.02%
Lowe's Cos, Inc.	\$300,000	3.10%	3/5/2027	284,034	0.01%
Lowe's Cos, Inc.	\$360,000	1.30%	15/4/2028	314,097	0.01%
Lowe's Cos, Inc.	\$575,000	3.65%	5/4/2029	541,107	0.01%
LPL Holdings, Inc.	\$100,000	5.70%	20/5/2027	100,399	0.00%
LPL Holdings, Inc.	\$150,000	6.75%	17/11/2028	157,513	0.00%
LXP Industrial Trust	\$100,000	6.75%	15/11/2028	103,545	0.00%
LYB International Finance II BV	\$250,000	3.50%	2/3/2027	239,480	0.01%
M&T Bank Corp.^	\$300,000	4.55%	16/8/2028	287,137	0.01%
M&T Bank Corp.^	\$175,000	7.41%	30/10/2029	184,108	0.00%
Main Street Capital Corp.	\$100,000	6.50%	4/6/2027	100,069	0.00%
Main Street Capital Corp.	\$100,000	6.95%	1/3/2029	101,066	0.00%
ManpowerGroup, Inc.	€1,200,000	3.50%	30/6/2027	1,283,272	0.03%
Manufacturers & Traders Trust Co.	\$500,000	4.70%	27/1/2028	481,859	0.01%
Marathon Oil Corp.	\$200,000	4.40%	15/7/2027	195,742	0.00%
Marathon Petroleum Corp.	\$160,000	5.13%	15/12/2026	159,442	0.00%
Marathon Petroleum Corp.	\$100,000	3.80%	1/4/2028	95,286	0.00%
Marriott International, Inc.	\$250,000	3.13%	15/6/2026	239,915	0.01%
Marriott International, Inc.	\$200,000	5.00%	15/10/2027	199,463	0.00%
Marriott International, Inc.	\$150,000	5.55%	15/10/2028	152,001	0.00%
Marriott International, Inc.	\$125,000	4.65%	1/12/2028	122,405	0.00%
Marriott International, Inc.	\$100,000	4.88%	15/5/2029	98,733	0.00%
Mars, Inc.	\$300,000	4.55%	20/4/2028	295,851	0.01%
Marsh & McLennan Cos, Inc.	\$200,000	3.75%	14/3/2026	195,219	0.00%
Marsh & McLennan Cos, Inc.	\$300,000	4.38%	15/3/2029	293,244	0.01%
Marvell Technology, Inc.	\$700,000	2.45%	15/4/2028	631,790	0.01%
Masco Corp.	\$130,000	3.50%	15/11/2027	122,840	0.00%
MassMutual Global Funding II	\$200,000	4.15%	26/8/2025	197,438	0.00%
MassMutual Global Funding II	\$200,000	3.40%	8/3/2026	194,365	0.00%
MassMutual Global Funding II	\$375,000	4.50%	10/4/2026	370,814	0.01%
MassMutual Global Funding II	\$200,000	1.20%	16/7/2026	184,408	0.00%
MassMutual Global Funding II	\$200,000	5.10%	9/4/2027	199,988	0.01%
MassMutual Global Funding II	\$200,000	5.05%	14/6/2028	200,002	0.01%
MassMutual Global Funding II	\$200,000	4.85%	17/1/2029	198,618	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MassMutual Global Funding II	\$200,000	5.15%	30/5/2029	200,416	0.01%
MasTec, Inc.	\$150,000	4.50%	15/8/2028	143,039	0.00%
MasTec, Inc.	\$125,000	5.90%	15/6/2029	125,594	0.00%
Mastercard, Inc.	\$175,000	4.88%	9/3/2028	175,925	0.00%
Mattel, Inc.	\$125,000	3.38%	1/4/2026	120,056	0.00%
Mattel, Inc.	\$150,000	5.88%	15/12/2027	150,506	0.00%
Mattel, Inc.	\$125,000	3.75%	1/4/2029	115,277	0.00%
McCormick & Co., Inc.	\$275,000	0.90%	15/2/2026	256,094	0.01%
McDonald's Corp.	\$281,000	3.30%	1/7/2025	275,243	0.01%
McDonald's Corp.	\$500,000	3.70%	30/1/2026	488,626	0.01%
McDonald's Corp.	\$175,000	3.50%	1/3/2027	167,982	0.00%
McDonald's Corp.	\$350,000	3.50%	1/7/2027	335,401	0.01%
McDonald's Corp.	\$200,000	5.00%	17/5/2029	199,837	0.01%
McKesson Corp.	\$200,000	0.90%	3/12/2025	187,910	0.00%
McKesson Corp.	\$175,000	5.25%	15/2/2026	174,850	0.00%
McKesson Corp.	\$175,000	4.90%	15/7/2028	174,443	0.00%
Medtronic Global Holdings SCA	€500,000	0.00%	15/10/2025	511,878	0.01%
Medtronic Global Holdings SCA	€243,000	2.63%	15/10/2025	256,592	0.01%
Medtronic Global Holdings SCA	\$200,000	4.25%	30/3/2028	195,382	0.00%
Merck & Co., Inc.	\$730,000	0.75%	24/2/2026	681,745	0.02%
Merck & Co., Inc.	\$200,000	4.05%	17/5/2028	195,904	0.00%
Merck & Co., Inc.	\$375,000	1.90%	10/12/2028	333,411	0.01%
Merck & Co., Inc.	\$210,000	3.40%	7/3/2029	198,231	0.00%
Meritage Homes Corp.	\$100,000	3.88%	15/4/2029	92,160	0.00%
Met Tower Global Funding	\$150,000	4.85%	16/1/2027	149,243	0.00%
Met Tower Global Funding	\$325,000	5.25%	12/4/2029	326,681	0.01%
Meta Platforms, Inc.	\$500,000	3.50%	15/8/2027	480,218	0.01%
Meta Platforms, Inc.	\$300,000	4.60%	15/5/2028	298,828	0.01%
MetLife, Inc.	\$300,000	3.60%	13/11/2025	293,349	0.01%
Metropolitan Life Global Funding I	\$500,000	0.95%	2/7/2025	478,232	0.01%
Metropolitan Life Global Funding I	\$150,000	4.05%	25/8/2025	147,910	0.00%
Metropolitan Life Global Funding I	\$150,000	5.05%	11/6/2027	149,836	0.00%
Metropolitan Life Global Funding I	€300,000	0.55%	16/6/2027	295,828	0.01%
Metropolitan Life Global Funding I	\$800,000	4.40%	30/6/2027	786,037	0.02%
Metropolitan Life Global Funding I	£681,000	4.50%	9/7/2027	849,629	0.02%
Metropolitan Life Global Funding I	\$100,000	5.05%	6/1/2028	99,824	0.00%
Metropolitan Life Global Funding I	CAD200,000	1.95%	20/3/2028	133,956	0.00%
Metropolitan Life Global Funding I	€269,000	4.00%	5/4/2028	293,509	0.01%
Metropolitan Life Global Funding I	\$150,000	4.85%	8/1/2029	148,726	0.00%
Metropolitan Life Global Funding I	CAD585,000	2.45%	12/1/2029	393,406	0.01%
Microchip Technology, Inc.	\$605,000	5.05%	15/3/2029	599,977	0.01%
Micron Technology, Inc.	\$250,000	5.33%	6/2/2029	250,852	0.01%
Microsoft Corp.	\$550,000	2.40%	8/8/2026	523,169	0.01%
Microsoft Corp.	\$1,700,000	3.30%	6/2/2027	1,640,114	0.04%
Mid-America Apartments LP	\$300,000	4.00%	15/11/2025	293,930	0.01%
Mid-America Apartments LP	\$250,000	1.10%	15/9/2026	228,428	0.01%
MidAmerican Energy Co.	\$165,000	3.10%	1/5/2027	157,292	0.00%
Mid-Atlantic Interstate Transmission LLC	\$120,000	4.10%	15/5/2028	115,199	0.00%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$2,070,000	6.50%	20/6/2027	2,074,571	0.04%
Mississippi Power Co.	\$95,000	3.95%	30/3/2028	91,128	0.00%
Mitsubishi HC Finance America LLC	\$200,000	5.81%	12/9/2028	202,961	0.01%
Mohawk Industries, Inc.	\$175,000	5.85%	18/9/2028	178,546	0.00%
Molson Coors Beverage Co.	\$546,000	3.00%	15/7/2026	522,750	0.01%
Molson Coors International LP	CAD120,000	3.44%	15/7/2026	85,476	0.00%
Mondelez International Holdings Netherlands BV	\$400,000	1.25%	24/9/2026	365,947	0.01%
Mondelez International, Inc.	€500,000	1.63%	8/3/2027	510,961	0.01%
Mondelez International, Inc.	\$200,000	2.63%	17/3/2027	187,491	0.00%
Monongahela Power Co.	\$90,000	3.55%	15/5/2027	85,772	0.00%
Moody's Corp.	€600,000	1.75%	9/3/2027	617,090	0.01%
Morgan Stanley	\$350,000	5.00%	24/11/2025	347,440	0.01%
Morgan Stanley	\$1,075,000	3.88%	27/1/2026	1,050,849	0.02%
Morgan Stanley^	\$400,000	4.68%	17/7/2026	396,092	0.01%
Morgan Stanley	\$550,000	4.35%	8/9/2026	537,884	0.01%
Morgan Stanley^	\$400,000	6.14%	16/10/2026	402,680	0.01%
Morgan Stanley^	€500,000	1.34%	23/10/2026	519,918	0.01%
Morgan Stanley^	\$1,000,000	0.99%	10/12/2026	935,483	0.02%
Morgan Stanley	\$917,000	3.63%	20/1/2027	884,054	0.02%
Morgan Stanley	£300,000	2.63%	9/3/2027	354,213	0.01%
Morgan Stanley	\$1,175,000	3.95%	23/4/2027	1,134,828	0.02%
Morgan Stanley^	\$775,000	1.59%	4/5/2027	722,384	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley^	\$1,175,000	1.51%	20/7/2027	1,086,582	0.02%
Morgan Stanley^	CAD200,000	1.78%	4/8/2027	137,638	0.00%
Morgan Stanley^	\$250,000	5.65%	13/4/2028	252,411	0.01%
Morgan Stanley^	\$550,000	3.59%	22/7/2028	522,954	0.01%
Morgan Stanley^	\$400,000	6.30%	18/10/2028	412,433	0.01%
Morgan Stanley^	€700,000	4.81%	25/10/2028	777,060	0.02%
Morgan Stanley^	\$1,000,000	3.77%	24/1/2029	952,092	0.02%
Morgan Stanley^	\$500,000	5.12%	1/2/2029	498,034	0.01%
Morgan Stanley^	€1,000,000	4.66%	2/3/2029	1,104,972	0.02%
Morgan Stanley^	\$500,000	5.16%	20/4/2029	498,263	0.01%
Morgan Stanley^	\$470,000	5.45%	20/7/2029	472,790	0.01%
Morgan Stanley^	€500,000	0.50%	26/10/2029	468,023	0.01%
Morgan Stanley^	\$475,000	6.41%	1/11/2029	495,528	0.01%
Morgan Stanley^	\$550,000	5.17%	16/1/2030	548,344	0.01%
Morgan Stanley^	\$1,325,000	4.43%	23/1/2030	1,280,922	0.03%
Morgan Stanley^	\$250,000	5.66%	18/4/2030	254,173	0.01%
Morgan Stanley Bank NA	\$425,000	5.48%	16/7/2025	425,671	0.01%
Morgan Stanley Bank NA	\$300,000	4.75%	21/4/2026	297,364	0.01%
Morgan Stanley Bank NA	\$325,000	5.88%	30/10/2026	328,882	0.01%
Morgan Stanley Bank NA^	\$250,000	4.95%	14/1/2028	248,127	0.01%
Morgan Stanley Bank NA^	\$500,000	5.50%	26/5/2028	503,452	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$50,000	3.73%	15/5/2048	48,839	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$400,000	3.53%	15/10/2048	388,260	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$50,000	3.64%	15/10/2048	48,654	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$169,364	3.27%	15/1/2049	163,816	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$1,000,000	3.10%	15/11/2049	932,714	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$294,002	3.46%	15/12/2049	279,018	0.01%
Morgan Stanley Capital I Trust 2016	\$99,879	3.33%	15/3/2049	96,332	0.00%
Morgan Stanley Direct Lending Fund	\$100,000	6.15%	17/5/2029	97,812	0.00%
Mosaic Co.	\$175,000	5.38%	15/11/2028	175,653	0.00%
MPLX LP	\$310,000	4.13%	1/3/2027	301,131	0.01%
MPLX LP	\$130,000	4.25%	1/12/2027	125,842	0.00%
MPLX LP	\$315,000	4.00%	15/3/2028	301,404	0.01%
Mutual of Omaha Cos Global Funding	\$100,000	5.80%	27/7/2026	100,447	0.00%
Mutual of Omaha Cos Global Funding	\$100,000	5.35%	9/4/2027	100,006	0.00%
Mutual of Omaha Insurance Co.^	\$30,000	4.30%	15/7/2054	29,983	0.00%
Nasdaq, Inc.	\$400,000	5.35%	28/6/2028	403,382	0.01%
Nasdaq, Inc.	€200,000	1.75%	28/3/2029	198,131	0.00%
National Fuel Gas Co.	\$100,000	5.50%	1/10/2026	99,815	0.00%
National Fuel Gas Co.	\$140,000	3.95%	15/9/2027	133,717	0.00%
National Grid North America, Inc.	€400,000	0.41%	20/1/2026	407,560	0.01%
National Rural Utilities Cooperative Finance Corp.	\$100,000	5.45%	30/10/2025	100,018	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	4.45%	13/3/2026	98,620	0.00%
National Rural Utilities Cooperative Finance Corp.	\$600,000	1.00%	15/6/2026	553,579	0.01%
National Rural Utilities Cooperative Finance Corp.	\$115,000	4.80%	5/2/2027	114,270	0.00%
National Rural Utilities Cooperative Finance Corp.	\$150,000	3.05%	25/4/2027	142,166	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	5.10%	6/5/2027	100,085	0.00%
National Rural Utilities Cooperative Finance Corp.	\$90,000	3.40%	7/2/2028	85,310	0.00%
National Rural Utilities Cooperative Finance Corp.	\$175,000	4.80%	15/3/2028	173,574	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	4.85%	7/2/2029	99,443	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	5.15%	15/6/2029	100,291	0.00%
National Rural Utilities Cooperative Finance Corp.^	\$55,000	7.13%	15/9/2053	56,547	0.00%
National Securities Clearing Corp.	\$500,000	0.75%	7/12/2025	469,599	0.01%
National Securities Clearing Corp.	\$250,000	5.00%	30/5/2028	249,369	0.01%
Nestle Capital Corp.	\$200,000	4.65%	12/3/2029	198,010	0.00%
Nestle Capital Corp.	AUD500,000	4.60%	4/4/2029	328,545	0.01%
Nestle Holdings, Inc.	\$150,000	4.00%	12/9/2025	148,069	0.00%
Nestle Holdings, Inc.	\$150,000	0.63%	15/1/2026	140,401	0.00%
Nestle Holdings, Inc.	\$175,000	5.25%	13/3/2026	175,530	0.00%
Nestle Holdings, Inc.	\$675,000	1.15%	14/1/2027	613,648	0.01%
Nestle Holdings, Inc.	€900,000	2.13%	4/4/2027	1,062,258	0.02%
Nestle Holdings, Inc.	\$209,000	1.00%	15/9/2027	184,778	0.00%
Nestle Holdings, Inc.	\$475,000	4.13%	1/10/2027	464,295	0.01%
Nestle Holdings, Inc.	\$175,000	5.00%	14/3/2028	175,637	0.00%
Nestle Holdings, Inc.	CAD840,000	2.19%	26/1/2029	561,742	0.01%
Nestle SA	CHF200,000	1.63%	7/11/2025	223,594	0.01%
Netflix, Inc.	€500,000	3.63%	15/5/2027	538,133	0.01%
Netflix, Inc.	\$850,000	4.88%	15/4/2028	844,945	0.02%
Netflix, Inc.	\$175,000	5.88%	15/11/2028	180,339	0.00%
Netflix, Inc.	€500,000	4.63%	15/5/2029	560,124	0.01%
New York Life Global Funding	\$150,000	0.85%	15/1/2026	140,455	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
New York Life Global Funding	\$100,000	1.15%	9/6/2026	92,546	0.00%
New York Life Global Funding	\$500,000	2.35%	14/7/2026	472,897	0.01%
New York Life Global Funding	\$100,000	5.45%	18/9/2026	100,496	0.00%
New York Life Global Funding	€500,000	0.25%	23/1/2027	494,662	0.01%
New York Life Global Funding	\$150,000	4.90%	2/4/2027	149,449	0.00%
New York Life Global Funding	\$200,000	3.25%	7/4/2027	190,639	0.00%
New York Life Global Funding	£400,000	1.50%	15/7/2027	459,059	0.01%
New York Life Global Funding	\$200,000	4.85%	9/1/2028	198,669	0.00%
New York Life Global Funding	CAD300,000	2.00%	17/4/2028	201,002	0.01%
New York Life Global Funding	AUD400,000	5.35%	19/9/2028	268,112	0.01%
New York Life Global Funding	\$275,000	4.70%	29/1/2029	272,822	0.01%
New York Life Global Funding	\$125,000	5.00%	6/6/2029	124,623	0.00%
New York State Electric & Gas Corp.	\$215,000	3.25%	1/12/2026	202,577	0.01%
NextEra Energy Capital Holdings, Inc.	\$425,000	5.75%	1/9/2025	425,951	0.01%
NextEra Energy Capital Holdings, Inc.	\$200,000	4.95%	29/1/2026	198,827	0.00%
NextEra Energy Capital Holdings, Inc.	\$335,000	3.55%	1/5/2027	319,946	0.01%
NextEra Energy Capital Holdings, Inc.	\$250,000	4.63%	15/7/2027	246,008	0.01%
NextEra Energy Capital Holdings, Inc.	\$250,000	4.90%	28/2/2028	247,648	0.01%
NextEra Energy Capital Holdings, Inc.	\$390,000	1.90%	15/6/2028	344,816	0.01%
NextEra Energy Capital Holdings, Inc.	\$400,000	4.90%	15/3/2029	396,187	0.01%
NextEra Energy Capital Holdings, Inc.^	\$115,000	4.80%	1/12/2077	106,076	0.00%
NextEra Energy Capital Holdings, Inc.^	\$120,000	3.80%	15/3/2082	110,551	0.00%
NiSource, Inc.	\$260,000	0.95%	15/8/2025	246,990	0.01%
NiSource, Inc.	\$300,000	3.49%	15/5/2027	286,127	0.01%
NiSource, Inc.	\$105,000	5.25%	30/3/2028	104,888	0.00%
NiSource, Inc.	\$125,000	5.20%	1/7/2029	124,553	0.00%
Nissan Motor Acceptance Co. LLC	\$175,000	2.00%	9/3/2026	163,851	0.00%
Nissan Motor Acceptance Co. LLC	\$175,000	2.75%	9/3/2028	155,978	0.00%
Nissan Motor Acceptance Co. LLC	\$200,000	7.05%	15/9/2028	208,181	0.01%
NNN, Inc.	\$100,000	3.60%	15/12/2026	95,933	0.00%
NNN, Inc.	\$150,000	4.30%	15/10/2028	144,535	0.00%
Nordson Corp.	\$100,000	5.60%	15/9/2028	101,207	0.00%
Norfolk Southern Corp.	\$700,000	2.90%	15/6/2026	668,754	0.01%
Northern Trust Corp.	\$500,000	4.00%	10/5/2027	488,135	0.01%
Northrop Grumman Corp.	\$500,000	3.25%	15/1/2028	470,842	0.01%
Northwest Pipeline LLC	\$95,000	4.00%	1/4/2027	92,044	0.00%
Northwestern Mutual Global Funding	\$300,000	4.00%	1/7/2025	296,344	0.01%
Northwestern Mutual Global Funding	\$125,000	5.07%	25/3/2027	125,117	0.00%
Northwestern Mutual Global Funding	\$300,000	4.35%	15/9/2027	293,247	0.01%
Northwestern Mutual Global Funding	\$275,000	4.90%	12/6/2028	272,657	0.01%
Northwestern Mutual Global Funding	\$100,000	4.71%	10/1/2029	98,947	0.00%
NRG Energy, Inc.	\$90,000	2.00%	2/12/2025	85,129	0.00%
NRG Energy, Inc.	\$200,000	2.45%	2/12/2027	180,568	0.00%
NSTAR Electric Co.	\$200,000	3.20%	15/5/2027	190,434	0.00%
Nucor Corp.	\$100,000	4.30%	23/5/2027	97,859	0.00%
Oaktree Specialty Lending Corp.	\$75,000	2.70%	15/1/2027	68,047	0.00%
Oaktree Strategic Credit Fund	\$110,000	8.40%	14/11/2028	116,155	0.00%
Occidental Petroleum Corp.	\$125,000	5.88%	1/9/2025	125,136	0.00%
Occidental Petroleum Corp.	\$95,000	5.50%	1/12/2025	94,744	0.00%
Occidental Petroleum Corp.	\$175,000	5.55%	15/3/2026	174,703	0.00%
Occidental Petroleum Corp.	\$100,000	8.50%	15/7/2027	107,090	0.00%
Occidental Petroleum Corp.	\$125,000	6.38%	1/9/2028	128,952	0.00%
OGE Energy Corp.	\$50,000	5.45%	15/5/2029	50,392	0.00%
Oklahoma Gas & Electric Co.	\$85,000	3.80%	15/8/2028	81,123	0.00%
Old Republic International Corp.	\$100,000	3.88%	26/8/2026	96,644	0.00%
Omega Healthcare Investors, Inc.	\$350,000	5.25%	15/1/2026	346,688	0.01%
Omega Healthcare Investors, Inc.	\$200,000	4.75%	15/1/2028	193,614	0.00%
Omnicom Finance Holdings plc	€500,000	0.80%	8/7/2027	496,460	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$300,000	3.60%	15/4/2026	290,314	0.01%
Oncor Electric Delivery Co. LLC	\$100,000	4.30%	15/5/2028	97,498	0.00%
Oncor Electric Delivery Co. LLC	\$180,000	3.70%	15/11/2028	171,065	0.00%
ONEOK, Inc.	\$306,000	5.85%	15/1/2026	307,447	0.01%
ONEOK, Inc.	\$145,000	5.00%	1/3/2026	143,772	0.00%
ONEOK, Inc.	\$235,000	4.00%	13/7/2027	226,931	0.01%
ONEOK, Inc.	\$100,000	4.55%	15/7/2028	97,514	0.00%
ONEOK, Inc.	\$145,000	5.65%	1/11/2028	147,207	0.00%
Oracle Corp.	\$500,000	5.80%	10/11/2025	502,468	0.01%
Oracle Corp.	\$550,000	1.65%	25/3/2026	515,574	0.01%
Oracle Corp.	\$200,000	2.65%	15/7/2026	189,531	0.00%
Oracle Corp.	\$525,000	3.25%	15/11/2027	495,117	0.01%
Oracle Corp.	\$975,000	2.30%	25/3/2028	881,511	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
O'Reilly Automotive, Inc.	\$150,000	5.75%	20/11/2026	151,440	0.00%
O'Reilly Automotive, Inc.	\$200,000	3.60%	1/9/2027	190,569	0.00%
O'Reilly Automotive, Inc.	\$200,000	4.35%	1/6/2028	194,574	0.00%
Otis Worldwide Corp.	\$435,000	2.29%	5/4/2027	403,269	0.01%
Ovintiv, Inc.	\$100,000	5.38%	1/1/2026	99,520	0.00%
Ovintiv, Inc.	\$140,000	5.65%	15/5/2028	141,590	0.00%
Owens Corning	\$11,000	4.20%	1/12/2024	10,923	0.00%
Owens Corning	\$100,000	5.50%	15/6/2027	100,900	0.00%
PACCAR Financial Corp.	\$175,000	4.45%	30/3/2026	173,332	0.00%
PACCAR Financial Corp.	\$175,000	5.05%	10/8/2026	174,879	0.00%
PACCAR Financial Corp.	\$100,000	5.00%	13/5/2027	100,277	0.00%
PACCAR Financial Corp.	\$400,000	4.60%	10/1/2028	396,148	0.01%
PACCAR Financial Corp.	\$175,000	4.95%	10/8/2028	175,236	0.00%
PACCAR Financial Corp.	\$100,000	4.60%	31/1/2029	98,862	0.00%
PACCAR Financial Europe BV	€500,000	0.00%	1/3/2026	505,647	0.01%
Pacific Gas & Electric Co.	\$150,000	3.45%	1/7/2025	146,442	0.00%
Pacific Gas & Electric Co.	\$555,000	3.15%	1/1/2026	534,767	0.01%
Pacific Gas & Electric Co.	\$305,000	2.95%	1/3/2026	291,828	0.01%
Pacific Gas & Electric Co.	\$110,000	5.45%	15/6/2027	110,078	0.00%
Pacific Gas & Electric Co.	\$200,000	2.10%	1/8/2027	180,627	0.00%
Pacific Gas & Electric Co.	\$200,000	3.30%	1/12/2027	186,474	0.00%
Pacific Gas & Electric Co.	\$165,000	3.00%	15/6/2028	150,868	0.00%
Pacific Gas & Electric Co.	\$500,000	3.75%	1/7/2028	469,464	0.01%
Pacific Gas & Electric Co.	\$200,000	4.65%	1/8/2028	193,532	0.00%
Pacific Gas & Electric Co.	\$165,000	6.10%	15/1/2029	168,882	0.00%
Pacific Gas & Electric Co.	\$500,000	4.20%	1/3/2029	472,882	0.01%
Pacific Gas & Electric Co.	\$175,000	5.55%	15/5/2029	175,383	0.00%
Pacific Life Global Funding II	\$300,000	4.90%	4/4/2028	297,381	0.01%
Pacific Life Global Funding II	\$100,000	5.50%	18/7/2028	101,179	0.00%
Pacific Life Global Funding II	\$275,000	4.90%	11/1/2029	272,466	0.01%
Packaging Corp. of America	\$100,000	3.40%	15/12/2027	94,549	0.00%
Paramount Global	\$450,000	2.90%	15/1/2027	415,347	0.01%
Parker-Hannifin Corp.	\$850,000	3.25%	1/3/2027	811,008	0.02%
Parker-Hannifin Corp.	\$375,000	4.25%	15/9/2027	365,508	0.01%
Patterson-UTI Energy, Inc.	\$105,000	3.95%	1/2/2028	98,776	0.00%
PayPal Holdings, Inc.	\$100,000	3.90%	1/6/2027	97,048	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$200,000	1.20%	15/11/2025	188,423	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$500,000	4.40%	1/7/2027	486,600	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$300,000	5.88%	15/11/2027	304,154	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$500,000	5.70%	1/2/2028	504,662	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$175,000	5.55%	1/5/2028	176,169	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$175,000	6.05%	1/8/2028	179,283	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$255,000	5.35%	30/3/2029	254,987	0.01%
PepsiCo, Inc.	\$175,000	5.25%	10/11/2025	175,550	0.00%
PepsiCo, Inc.	\$175,000	4.55%	13/2/2026	173,842	0.00%
PepsiCo, Inc.	\$200,000	2.85%	24/2/2026	193,236	0.00%
PepsiCo, Inc.	\$125,000	5.13%	10/11/2026	125,560	0.00%
PepsiCo, Inc.	\$450,000	2.63%	19/3/2027	424,043	0.01%
PepsiCo, Inc.	\$300,000	3.00%	15/10/2027	283,654	0.01%
PepsiCo, Inc.	\$175,000	4.45%	15/5/2028	173,780	0.00%
Pfizer Investment Enterprises Pte Ltd.	\$625,000	4.45%	19/5/2026	617,118	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$500,000	4.45%	19/5/2028	491,276	0.01%
Pfizer, Inc.	\$300,000	2.75%	3/6/2026	286,833	0.01%
Pfizer, Inc.	\$200,000	3.00%	15/12/2026	190,881	0.00%
Pfizer, Inc.	\$500,000	3.60%	15/9/2028	478,389	0.01%
PG&E Wildfire Recovery Funding LLC	\$76,411	3.59%	1/6/2030	72,996	0.00%
Pharmacia LLC	\$400,000	6.60%	1/12/2028	424,166	0.01%
Philip Morris International, Inc.	\$425,000	3.38%	11/8/2025	415,383	0.01%
Philip Morris International, Inc.	\$175,000	5.00%	17/11/2025	174,125	0.00%
Philip Morris International, Inc.	\$350,000	4.88%	13/2/2026	347,389	0.01%
Philip Morris International, Inc.	\$490,000	0.88%	1/5/2026	452,645	0.01%
Philip Morris International, Inc.	€300,000	0.13%	3/8/2026	299,359	0.01%
Philip Morris International, Inc.	\$200,000	4.75%	12/2/2027	198,413	0.00%
Philip Morris International, Inc.	\$375,000	5.13%	17/11/2027	374,925	0.01%
Philip Morris International, Inc.	\$375,000	4.88%	15/2/2028	371,891	0.01%
Philip Morris International, Inc.	\$200,000	4.88%	13/2/2029	197,745	0.00%
Phillips 66	\$100,000	1.30%	15/2/2026	93,632	0.00%
Phillips 66	\$100,000	3.55%	1/10/2026	96,511	0.00%
Phillips 66	\$175,000	4.95%	1/12/2027	174,518	0.00%
Phillips 66	\$260,000	3.90%	15/3/2028	249,147	0.01%
Piedmont Operating Partnership LP	\$125,000	9.25%	20/7/2028	133,300	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pioneer Natural Resources Co.	\$510,000	1.13%	15/1/2026	478,580	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$238,000	4.65%	15/10/2025	234,729	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$105,000	4.50%	15/12/2026	102,726	0.00%
PNC Bank NA	\$444,000	4.20%	1/11/2025	435,387	0.01%
PNC Bank NA	\$350,000	4.05%	26/7/2028	332,543	0.01%
PNC Financial Services Group, Inc.^	\$200,000	5.81%	12/6/2026	200,208	0.01%
PNC Financial Services Group, Inc.^	\$300,000	4.76%	26/1/2027	296,404	0.01%
PNC Financial Services Group, Inc.	\$400,000	3.15%	19/5/2027	379,750	0.01%
PNC Financial Services Group, Inc.^	\$400,000	6.62%	20/10/2027	409,640	0.01%
PNC Financial Services Group, Inc.^	\$200,000	5.30%	21/1/2028	199,699	0.00%
PNC Financial Services Group, Inc.^	\$600,000	5.35%	2/12/2028	600,517	0.01%
PNC Financial Services Group, Inc.	\$475,000	3.45%	23/4/2029	440,453	0.01%
PNC Financial Services Group, Inc.^	\$500,000	5.58%	12/6/2029	505,417	0.01%
PNC Financial Services Group, Inc.^	\$725,000	5.49%	14/5/2030	729,204	0.02%
Polaris, Inc.	\$175,000	6.95%	15/3/2029	183,407	0.00%
PGI Industries, Inc.	\$500,000	1.20%	15/3/2026	465,725	0.01%
Pricoa Global Funding I	\$200,000	2.40%	23/9/2024	198,478	0.00%
Pricoa Global Funding I	\$350,000	5.10%	30/5/2028	350,239	0.01%
Principal Financial Group, Inc.	\$400,000	3.10%	15/11/2026	380,612	0.01%
Principal Financial Group, Inc.	\$100,000	3.70%	15/5/2029	93,291	0.00%
Principal Life Global Funding II	\$400,000	0.88%	12/1/2026	373,622	0.01%
Principal Life Global Funding II	\$200,000	1.50%	17/11/2026	183,542	0.00%
Principal Life Global Funding II	\$275,000	5.10%	25/1/2029	273,357	0.01%
Private Export Funding Corp.	\$125,000	3.90%	15/10/2027	121,705	0.00%
Private Export Funding Corp.	\$150,000	4.30%	15/12/2028	148,332	0.00%
Procter & Gamble Co.	\$190,000	0.55%	29/10/2025	179,221	0.00%
Procter & Gamble Co.	\$650,000	2.70%	2/2/2026	627,524	0.01%
Procter & Gamble Co.	€455,000	3.25%	2/8/2026	487,377	0.01%
Procter & Gamble Co.	\$300,000	2.80%	25/3/2027	285,151	0.01%
Procter & Gamble Co.	\$200,000	4.35%	29/1/2029	198,243	0.00%
Progressive Corp.	\$114,000	2.45%	15/1/2027	106,925	0.00%
Progressive Corp.	\$300,000	2.50%	15/3/2027	280,915	0.01%
Progressive Corp.	\$175,000	4.00%	1/3/2029	167,569	0.00%
Prologis Euro Finance LLC	€100,000	0.25%	10/9/2027	96,274	0.00%
Prologis Euro Finance LLC	€300,000	0.38%	6/2/2028	286,135	0.01%
Prologis International Funding II SA	€200,000	1.75%	15/3/2028	199,618	0.00%
Prologis LP	\$301,000	2.13%	15/4/2027	277,976	0.01%
Prologis LP	\$100,000	4.88%	15/6/2028	99,568	0.00%
Prologis LP	CAD145,000	4.70%	1/3/2029	105,972	0.00%
Prospect Capital Corp.	\$100,000	3.36%	15/11/2026	91,907	0.00%
Prospect Capital Corp.	\$175,000	3.44%	15/10/2028	149,403	0.00%
Protective Life Global Funding	\$500,000	5.37%	6/1/2026	499,841	0.01%
Protective Life Global Funding	\$150,000	4.99%	12/1/2027	149,512	0.00%
Protective Life Global Funding	\$250,000	5.22%	12/6/2029	249,642	0.01%
Prudential Financial, Inc.	\$700,000	1.50%	10/3/2026	658,349	0.01%
Prudential Financial, Inc.^	\$106,000	5.38%	15/5/2045	104,917	0.00%
Prudential Financial, Inc.^	\$500,000	4.50%	15/9/2047	472,293	0.01%
Public Service Electric & Gas Co.	\$195,000	3.00%	15/5/2027	184,836	0.00%
Public Service Electric & Gas Co.	\$75,000	3.70%	1/5/2028	71,638	0.00%
Public Service Enterprise Group, Inc.	\$185,000	5.85%	15/11/2027	188,122	0.00%
Public Service Enterprise Group, Inc.	\$125,000	5.20%	1/4/2029	124,686	0.00%
Public Storage Operating Co.	\$400,000	1.50%	9/11/2026	368,133	0.01%
Public Storage Operating Co.	\$200,000	5.13%	15/1/2029	201,808	0.01%
Public Storage Operating Co.	\$100,000	3.39%	1/5/2029	93,362	0.00%
Puget Energy, Inc.	\$130,000	2.38%	15/6/2028	115,973	0.00%
Qorvo, Inc.	\$100,000	1.75%	15/12/2024	98,038	0.00%
QUALCOMM, Inc.	\$400,000	3.25%	20/5/2027	382,051	0.01%
Quest Diagnostics, Inc.	\$300,000	3.45%	1/6/2026	289,903	0.01%
Radian Group, Inc.	\$400,000	4.88%	15/3/2027	391,010	0.01%
Radian Group, Inc.	\$125,000	6.20%	15/5/2029	126,254	0.00%
Ralph Lauren Corp.	\$325,000	3.75%	15/9/2025	318,447	0.01%
Realty Income Corp.	\$400,000	0.75%	15/3/2026	369,553	0.01%
Realty Income Corp.	\$200,000	4.88%	1/6/2026	198,137	0.00%
Realty Income Corp.	\$200,000	4.45%	15/9/2026	195,632	0.00%
Realty Income Corp.	\$300,000	4.13%	15/10/2026	292,487	0.01%
Realty Income Corp.	£300,000	1.88%	14/1/2027	346,700	0.01%
Realty Income Corp.	\$300,000	3.00%	15/1/2027	284,166	0.01%
Realty Income Corp.	£300,000	1.13%	13/7/2027	335,247	0.01%
Realty Income Corp.	\$400,000	3.95%	15/8/2027	385,567	0.01%
Realty Income Corp.	\$175,000	4.70%	15/12/2028	171,753	0.00%
Realty Income Corp.	\$100,000	4.75%	15/2/2029	98,234	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Regal Rexnord Corp.	\$175,000	6.05%	15/2/2026	175,771	0.00%
Regal Rexnord Corp.	\$200,000	6.05%	15/4/2028	202,386	0.01%
Regency Centers LP	\$200,000	4.13%	15/3/2028	192,526	0.00%
Regency Centers LP	\$175,000	2.95%	15/9/2029	157,056	0.00%
Regions Financial Corp.^	\$200,000	5.72%	6/6/2030	199,830	0.01%
Reinsurance Group of America, Inc.	\$150,000	3.90%	15/5/2029	140,736	0.00%
Reliance Standard Life Global Funding II	\$300,000	1.51%	28/9/2026	271,506	0.01%
Reliance Standard Life Global Funding II	\$100,000	2.75%	21/1/2027	92,748	0.00%
Reliance, Inc.	\$250,000	1.30%	15/8/2025	237,927	0.01%
RenaissanceRe Holdings Ltd.	\$125,000	3.60%	15/4/2029	115,403	0.00%
Republic Services, Inc.	\$250,000	0.88%	15/11/2025	235,049	0.01%
Republic Services, Inc.	\$450,000	2.90%	1/7/2026	430,172	0.01%
Republic Services, Inc.	\$175,000	3.95%	15/5/2028	168,219	0.00%
Republic Services, Inc.	\$175,000	4.88%	1/4/2029	173,575	0.00%
RGA Global Funding	\$175,000	5.45%	24/5/2029	175,400	0.00%
Roche Holdings, Inc.	\$250,000	5.27%	13/11/2026	251,117	0.01%
Roche Holdings, Inc.	\$400,000	2.31%	10/3/2027	373,711	0.01%
Roche Holdings, Inc.	\$775,000	5.34%	13/11/2028	787,388	0.02%
Roche Holdings, Inc.	\$400,000	4.79%	8/3/2029	398,755	0.01%
Rochester Gas & Electric Corp.	\$95,000	3.10%	1/6/2027	89,663	0.00%
Rockwell Automation, Inc.	\$275,000	3.50%	1/3/2029	259,674	0.01%
Roper Technologies, Inc.	\$325,000	1.00%	15/9/2025	307,779	0.01%
Royal Bank of Canada	\$150,000	4.88%	19/1/2027	149,036	0.00%
Royalty Pharma plc	\$210,000	1.20%	2/9/2025	199,437	0.00%
Royalty Pharma plc	\$200,000	1.75%	2/9/2027	179,650	0.00%
RPM International, Inc.	\$300,000	3.75%	15/3/2027	287,775	0.01%
RTX Corp.	\$175,000	5.00%	27/2/2026	174,138	0.00%
RTX Corp.	\$452,000	3.50%	15/3/2027	433,302	0.01%
RTX Corp.	\$618,000	3.13%	4/5/2027	586,039	0.01%
RTX Corp.	\$600,000	4.13%	16/11/2028	577,856	0.01%
Ryder System, Inc.	\$500,000	2.85%	1/3/2027	471,039	0.01%
Ryder System, Inc.	\$200,000	5.65%	1/3/2028	202,813	0.01%
Ryder System, Inc.	\$550,000	5.25%	1/6/2028	551,140	0.01%
Ryder System, Inc.	\$200,000	6.30%	1/12/2028	208,273	0.01%
Ryder System, Inc.	\$175,000	5.38%	15/3/2029	175,707	0.00%
S&P Global, Inc.	\$300,000	2.45%	1/3/2027	280,484	0.01%
S&P Global, Inc.	\$875,000	2.70%	1/3/2029	792,651	0.02%
Sabal Trail Transmission LLC	\$105,000	4.25%	1/5/2028	101,118	0.00%
Sabine Pass Liquefaction LLC	\$860,000	5.88%	30/6/2026	863,676	0.02%
Sabine Pass Liquefaction LLC	\$285,000	5.00%	15/3/2027	282,686	0.01%
Sabine Pass Liquefaction LLC	\$270,000	4.20%	15/3/2028	260,524	0.01%
Sabra Health Care LP	\$300,000	5.13%	15/8/2026	295,565	0.01%
Salesforce, Inc.	\$300,000	3.70%	11/4/2028	289,289	0.01%
San Diego Gas & Electric Co.	\$200,000	2.50%	15/5/2026	190,561	0.00%
San Diego Gas & Electric Co.	\$100,000	4.95%	15/8/2028	99,559	0.00%
Santander Holdings USA, Inc.	\$403,000	4.50%	17/7/2025	397,255	0.01%
Santander Holdings USA, Inc.	\$150,000	4.40%	13/7/2027	144,970	0.00%
Santander Holdings USA, Inc.^	\$125,000	6.57%	12/6/2029	127,930	0.00%
Santander Holdings USA, Inc.^	\$375,000	6.17%	9/1/2030	378,211	0.01%
Schlumberger Finance BV	€300,000	1.38%	28/10/2026	306,668	0.01%
Schlumberger Finance BV	€200,000	0.25%	15/10/2027	194,077	0.00%
Schlumberger Holdings Corp.	\$115,000	4.00%	21/12/2025	112,589	0.00%
Schlumberger Holdings Corp.	\$100,000	5.00%	29/5/2027	99,694	0.00%
Schlumberger Holdings Corp.	\$305,000	3.90%	17/5/2028	291,127	0.01%
Schlumberger Investment SA	\$100,000	4.50%	15/5/2028	98,418	0.00%
Sealed Air Corp.	\$200,000	1.57%	15/10/2026	181,973	0.00%
Sempra	\$145,000	3.25%	15/6/2027	136,876	0.00%
Sempra	\$255,000	3.40%	1/2/2028	239,876	0.01%
Sempra^	\$205,000	4.13%	1/4/2052	189,038	0.00%
Sherwin-Williams Co.	\$200,000	4.25%	8/8/2025	197,326	0.00%
Sherwin-Williams Co.	\$175,000	3.95%	15/1/2026	171,313	0.00%
Sherwin-Williams Co.	\$300,000	3.45%	1/6/2027	285,884	0.01%
Shire Acquisitions Investments Ireland DAC	\$875,000	3.20%	23/9/2026	839,025	0.02%
Silgan Holdings, Inc.	\$125,000	1.40%	1/4/2026	115,823	0.00%
Simon Property Group LP	\$300,000	3.50%	1/9/2025	293,603	0.01%
Simon Property Group LP	\$250,000	3.30%	15/1/2026	242,265	0.01%
Simon Property Group LP	\$300,000	1.38%	15/1/2027	273,375	0.01%
Simon Property Group LP	\$325,000	3.38%	1/12/2027	307,439	0.01%
SITE Centers Corp.	\$93,000	3.63%	1/2/2025	91,851	0.00%
SITE Centers Corp.	\$150,000	4.70%	1/6/2027	148,998	0.00%
Sixth Street Lending Partners	\$175,000	6.50%	11/3/2029	173,205	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sixth Street Specialty Lending, Inc.	\$375,000	2.50%	1/8/2026	348,558	0.01%
Sixth Street Specialty Lending, Inc.	\$100,000	6.95%	14/8/2028	102,127	0.00%
Sixth Street Specialty Lending, Inc.	\$100,000	6.13%	1/3/2029	98,767	0.00%
Skyworks Solutions, Inc.	\$900,000	1.80%	1/6/2026	836,769	0.02%
Smithfield Foods, Inc.	\$150,000	4.25%	1/2/2027	144,396	0.00%
Snap-on, Inc.	\$125,000	3.25%	1/3/2027	119,982	0.00%
Solventum Corp.	\$200,000	5.45%	25/2/2027	199,851	0.01%
Solventum Corp.	\$100,000	5.40%	1/3/2029	99,691	0.00%
Southern California Edison Co.	\$175,000	3.70%	1/8/2025	171,440	0.00%
Southern California Edison Co.	\$200,000	5.35%	1/3/2026	199,678	0.00%
Southern California Edison Co.	\$100,000	4.88%	1/2/2027	99,232	0.00%
Southern California Edison Co.	\$200,000	4.70%	1/6/2027	197,257	0.00%
Southern California Edison Co.	\$100,000	5.85%	1/11/2027	101,943	0.00%
Southern California Edison Co.	\$250,000	5.30%	1/3/2028	250,497	0.01%
Southern California Edison Co.	\$55,000	3.65%	1/3/2028	52,085	0.00%
Southern California Edison Co.	\$100,000	5.65%	1/10/2028	101,721	0.00%
Southern California Edison Co.	\$175,000	4.20%	1/3/2029	167,290	0.00%
Southern California Edison Co.	\$200,000	5.15%	1/6/2029	199,909	0.01%
Southern California Gas Co.	\$100,000	2.60%	15/6/2026	94,971	0.00%
Southern California Gas Co.	\$125,000	2.95%	15/4/2027	117,677	0.00%
Southern Co.	\$100,000	5.15%	6/10/2025	99,563	0.00%
Southern Co.	\$220,000	5.11%	1/8/2027	219,381	0.01%
Southern Co.	\$70,000	1.75%	15/3/2028	61,992	0.00%
Southern Co.	\$90,000	4.85%	15/6/2028	89,069	0.00%
Southern Co.	\$275,000	5.50%	15/3/2029	278,655	0.01%
Southern Co. [^]	\$225,000	4.00%	15/1/2051	218,029	0.01%
Southern Co. [^]	\$235,000	3.75%	15/9/2051	220,693	0.01%
Southern Co. Gas Capital Corp.	\$65,000	3.25%	15/6/2026	62,417	0.00%
Southern Power Co.	\$185,000	4.15%	1/12/2025	181,876	0.00%
Southwest Airlines Co.	\$360,000	5.13%	15/6/2027	358,268	0.01%
Southwest Gas Corp.	\$100,000	5.80%	1/12/2027	101,352	0.00%
Southwest Gas Corp.	\$60,000	5.45%	23/3/2028	60,425	0.00%
Southwest Gas Corp.	\$25,000	3.70%	1/4/2028	23,741	0.00%
Southwestern Electric Power Co.	\$100,000	1.65%	15/3/2026	94,079	0.00%
Southwestern Electric Power Co.	\$100,000	2.75%	1/10/2026	94,333	0.00%
Southwestern Electric Power Co.	\$100,000	4.10%	15/9/2028	95,355	0.00%
Spectra Energy Partners LP	\$100,000	3.38%	15/10/2026	95,699	0.00%
Sprint Capital Corp.	\$500,000	6.88%	15/11/2028	530,032	0.01%
Sprint LLC	\$1,550,000	7.63%	1/3/2026	1,592,609	0.03%
SSM Health Care Corp.	\$175,000	4.89%	1/6/2028	174,048	0.00%
Stanley Black & Decker, Inc.	\$100,000	6.00%	6/3/2028	103,109	0.00%
Starbucks Corp.	\$300,000	4.75%	15/2/2026	297,914	0.01%
Starbucks Corp.	\$450,000	2.45%	15/6/2026	427,524	0.01%
Starbucks Corp.	\$300,000	4.85%	8/2/2027	298,451	0.01%
Starbucks Corp.	\$175,000	3.50%	1/3/2028	165,981	0.00%
State Board of Administration Finance Corp.	\$325,000	1.26%	1/7/2025	311,906	0.01%
State of California	\$200,000	5.13%	1/9/2029	202,725	0.01%
State of Oregon	\$157,591	5.89%	1/6/2027	159,756	0.00%
State Public School Building Authority	\$100,000	5.00%	15/9/2027	99,738	0.00%
State Street Corp. [^]	\$200,000	5.10%	18/5/2026	199,175	0.00%
State Street Corp.	\$225,000	2.65%	19/5/2026	214,906	0.01%
State Street Corp.	\$200,000	5.27%	3/8/2026	200,389	0.01%
State Street Corp. [^]	\$400,000	5.75%	4/11/2026	401,368	0.01%
State Street Corp.	\$200,000	4.99%	18/3/2027	199,799	0.01%
State Street Corp. [^]	\$400,000	5.82%	4/11/2028	407,640	0.01%
State Street Corp. [^]	\$225,000	5.68%	21/11/2029	230,129	0.01%
Stellantis Finance US, Inc.	\$200,000	1.71%	29/1/2027	182,213	0.00%
Stellantis Finance US, Inc.	\$200,000	5.63%	12/1/2028	202,296	0.01%
Stellantis NV	€700,000	3.88%	5/1/2026	751,983	0.02%
Store Capital LLC	\$150,000	4.50%	15/3/2028	142,762	0.00%
Stryker Corp.	\$150,000	3.65%	7/3/2028	142,857	0.00%
Stryker Corp.	€256,000	3.38%	11/12/2028	272,683	0.01%
Stryker Corp.	€1,500,000	0.75%	1/3/2029	1,419,077	0.03%
Sun Communities Operating LP	\$100,000	5.50%	15/1/2029	100,011	0.00%
Sutter Health	\$100,000	1.32%	15/8/2025	95,481	0.00%
Synchrony Bank	\$250,000	5.40%	22/8/2025	248,099	0.01%
Synchrony Bank	\$250,000	5.63%	23/8/2027	247,444	0.01%
Synchrony Financial	\$250,000	4.50%	23/7/2025	245,798	0.01%
Synchrony Financial	\$250,000	3.95%	1/12/2027	233,793	0.01%
Synchrony Financial	\$175,000	5.15%	19/3/2029	168,009	0.00%
Synovus Financial Corp.	\$350,000	5.20%	11/8/2025	345,081	0.01%

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Sysco Corp.	\$446,000	3.30%	15/7/2026	428,812	0.01%
Sysco Corp.	\$100,000	5.75%	17/1/2029	102,404	0.00%
Take-Two Interactive Software, Inc.	\$125,000	3.70%	14/4/2027	120,197	0.00%
Tampa Electric Co.	\$100,000	4.90%	1/3/2029	99,324	0.00%
Tapestry, Inc.	\$150,000	7.05%	27/11/2025	152,527	0.00%
Tapestry, Inc.	\$175,000	7.00%	27/11/2026	154,164	0.00%
Targa Resources Corp	\$530,000	5.20%	1/7/2027	528,965	0.01%
Targa Resources Corp.	\$375,000	6.15%	1/3/2029	387,086	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$400,000	6.50%	15/7/2027	403,088	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$150,000	5.00%	15/1/2028	146,821	0.00%
Target Corp.	\$175,000	1.95%	15/1/2027	162,906	0.00%
Target Corp.	\$575,000	3.38%	15/4/2029	540,713	0.01%
TC PipeLines LP	\$105,000	3.90%	25/5/2027	100,499	0.00%
TD SYNEX Corp.	\$200,000	1.75%	9/8/2026	184,583	0.00%
Teachers Insurance & Annuity Association of America^	\$250,000	4.38%	15/9/2054	248,699	0.01%
Teledyne Technologies, Inc.	\$500,000	1.60%	1/4/2026	467,590	0.01%
Tennessee Valley Authority	\$300,000	3.88%	15/3/2028	293,600	0.01%
Texas Eastern Transmission LP	\$75,000	3.50%	15/1/2028	70,777	0.00%
Texas Instruments, Inc.	\$100,000	1.13%	15/9/2026	91,983	0.00%
Texas Instruments, Inc.	\$100,000	4.60%	15/2/2028	99,180	0.00%
Texas Instruments, Inc.	\$575,000	4.60%	8/2/2029	571,402	0.01%
Thermo Fisher Scientific Finance I BV	€660,000	0.00%	18/11/2025	673,146	0.01%
Thermo Fisher Scientific, Inc.	€200,000	3.20%	21/1/2026	212,980	0.01%
Thermo Fisher Scientific, Inc.	€500,000	1.40%	23/1/2026	517,879	0.01%
Thermo Fisher Scientific, Inc.	\$125,000	5.00%	5/12/2026	124,858	0.00%
Thermo Fisher Scientific, Inc.	€500,000	1.45%	16/3/2027	509,368	0.01%
Thermo Fisher Scientific, Inc.	\$150,000	4.80%	21/11/2027	149,376	0.00%
Thermo Fisher Scientific, Inc.	€500,000	0.50%	1/3/2028	483,888	0.01%
Thermo Fisher Scientific, Inc.	\$200,000	1.75%	15/10/2028	176,436	0.00%
Thermo Fisher Scientific, Inc.	\$175,000	5.00%	31/1/2029	175,340	0.00%
TJX Cos, Inc.	\$344,000	2.25%	15/9/2026	324,057	0.01%
T-Mobile USA, Inc.	\$350,000	2.25%	15/2/2026	332,667	0.01%
T-Mobile USA, Inc.	\$200,000	1.50%	15/2/2026	187,774	0.00%
T-Mobile USA, Inc.	\$750,000	3.75%	15/4/2027	720,952	0.02%
T-Mobile USA, Inc.	\$1,625,000	2.05%	15/2/2028	1,458,757	0.03%
T-Mobile USA, Inc.	\$150,000	4.80%	15/7/2028	148,002	0.00%
T-Mobile USA, Inc.	\$175,000	4.85%	15/1/2029	172,833	0.00%
T-Mobile USA, Inc.	\$375,000	2.40%	15/3/2029	331,789	0.01%
T-Mobile USA, Inc.	€1,400,000	3.55%	8/5/2029	1,503,562	0.03%
Toll Brothers Finance Corp.	\$250,000	4.88%	15/3/2027	246,289	0.01%
Toyota Motor Credit Corp.	\$250,000	3.95%	30/6/2025	246,456	0.01%
Toyota Motor Credit Corp.	\$175,000	5.60%	11/9/2025	175,653	0.00%
Toyota Motor Credit Corp.	\$600,000	0.80%	16/10/2025	567,148	0.01%
Toyota Motor Credit Corp.	\$400,000	5.40%	10/11/2025	400,820	0.01%
Toyota Motor Credit Corp.	\$150,000	4.80%	5/1/2026	149,232	0.00%
Toyota Motor Credit Corp.	\$250,000	5.20%	15/5/2026	250,360	0.01%
Toyota Motor Credit Corp.	\$700,000	4.45%	18/5/2026	691,291	0.02%
Toyota Motor Credit Corp.	\$100,000	1.13%	18/6/2026	92,610	0.00%
Toyota Motor Credit Corp.	€700,000	0.25%	16/7/2026	704,183	0.02%
Toyota Motor Credit Corp.	\$100,000	5.00%	14/8/2026	99,757	0.00%
Toyota Motor Credit Corp.	\$175,000	5.40%	20/11/2026	176,210	0.00%
Toyota Motor Credit Corp.	\$175,000	5.00%	19/3/2027	174,945	0.00%
Toyota Motor Credit Corp.	\$200,000	4.55%	20/9/2027	197,494	0.00%
Toyota Motor Credit Corp.	\$400,000	5.45%	10/11/2027	405,742	0.01%
Toyota Motor Credit Corp.	\$650,000	4.63%	12/1/2028	643,929	0.01%
Toyota Motor Credit Corp.	\$175,000	5.25%	11/9/2028	177,017	0.00%
Toyota Motor Credit Corp.	\$150,000	4.65%	5/1/2029	148,164	0.00%
Toyota Motor Credit Corp.	\$200,000	5.05%	16/5/2029	200,671	0.01%
Transcontinental Gas Pipe Line Co. LLC	\$179,000	7.85%	1/2/2026	184,205	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$90,000	4.00%	15/3/2028	86,288	0.00%
Trinity Acquisition plc	\$200,000	4.40%	15/3/2026	196,226	0.00%
Truist Bank	\$1,050,000	3.63%	16/9/2025	1,022,625	0.02%
Truist Bank	\$200,000	3.30%	15/5/2026	191,622	0.00%
Truist Financial Corp.^	\$600,000	5.90%	28/10/2026	601,402	0.01%
Truist Financial Corp.^	\$250,000	1.27%	2/3/2027	232,354	0.01%
Truist Financial Corp.^	\$600,000	4.87%	26/1/2029	588,524	0.01%
Truist Financial Corp.	\$275,000	3.88%	19/3/2029	256,454	0.01%
Truist Financial Corp.^	\$250,000	1.89%	7/6/2029	218,964	0.01%
Truist Financial Corp.^	\$360,000	7.16%	30/10/2029	382,245	0.01%
Truist Financial Corp.^	\$300,000	5.44%	24/1/2030	299,060	0.01%
TWDC Enterprises 18 Corp.	\$700,000	1.85%	30/7/2026	654,501	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tyco Electronics Group SA	\$100,000	4.50%	13/2/2026	99,082	0.00%
Tyson Foods, Inc.	\$60,000	4.35%	1/3/2029	57,629	0.00%
Tyson Foods, Inc.	\$200,000	5.40%	15/3/2029	200,399	0.01%
UBS Commercial Mortgage Trust 2017	\$390,589	3.42%	15/12/2050	370,227	0.01%
UBS Commercial Mortgage Trust 2018	\$1,250,000	3.98%	15/2/2051	1,174,823	0.03%
UBS Commercial Mortgage Trust 2018	\$148,034	3.72%	15/2/2051	139,962	0.00%
UBS3 Commercial Mortgage Trust 2014	\$206,058	3.82%	10/6/2047	201,775	0.01%
UBS5 Commercial Mortgage Trust 2014	\$85,868	3.84%	10/9/2047	85,328	0.00%
UDR, Inc.	\$150,000	2.95%	1/9/2026	142,078	0.00%
Unilever Capital Corp.	\$175,000	4.88%	8/9/2028	175,107	0.00%
Union Pacific Corp.	\$676,000	2.15%	5/2/2027	629,868	0.01%
United Airlines 2014-2 Class A Pass Through Trust	\$111,023	3.75%	3/9/2026	106,537	0.00%
United Airlines 2016-2 Class AA Pass Through Trust	\$266,576	2.88%	7/10/2028	240,498	0.01%
United Airlines 2020-1 Class B Pass Through Trust	\$151,200	4.88%	15/1/2026	149,112	0.00%
United Parcel Service, Inc.	€200,000	1.63%	15/11/2025	208,736	0.01%
UnitedHealth Group, Inc.	\$329,000	3.75%	15/7/2025	324,110	0.01%
UnitedHealth Group, Inc.	\$150,000	5.15%	15/10/2025	149,835	0.00%
UnitedHealth Group, Inc.	\$220,000	1.25%	15/1/2026	207,324	0.01%
UnitedHealth Group, Inc.	\$226,000	3.10%	15/3/2026	218,689	0.01%
UnitedHealth Group, Inc.	\$100,000	1.15%	15/5/2026	92,997	0.00%
UnitedHealth Group, Inc.	\$800,000	5.25%	15/2/2028	810,450	0.02%
UnitedHealth Group, Inc.	\$625,000	3.88%	15/12/2028	598,937	0.01%
UnitedHealth Group, Inc.	\$200,000	4.00%	15/5/2029	192,313	0.00%
Upjohn Finance BV	€300,000	1.36%	23/6/2027	299,675	0.01%
US Bancorp	\$201,000	3.10%	27/4/2026	192,722	0.00%
US Bancorp	\$582,000	2.38%	22/7/2026	549,345	0.01%
US Bancorp^	\$450,000	5.73%	21/10/2026	450,909	0.01%
US Bancorp^	\$500,000	6.79%	26/10/2027	514,687	0.01%
US Bancorp^	\$500,000	2.22%	27/1/2028	462,271	0.01%
US Bancorp^	\$300,000	4.55%	22/7/2028	293,332	0.01%
US Bancorp^	\$600,000	4.65%	1/2/2029	587,414	0.01%
US Bancorp^	\$300,000	5.78%	12/6/2029	304,581	0.01%
US Bancorp^	\$675,000	5.38%	23/1/2030	676,522	0.02%
US Treasury Bond	\$350,000	6.75%	15/8/2026	364,492	0.01%
US Treasury Bond	\$1,670,600	6.13%	15/11/2027	1,755,827	0.04%
US Treasury Bond	\$1,000,000	5.25%	15/11/2028	1,033,359	0.02%
US Treasury Bond	\$5,294,400	5.25%	15/2/2029	5,491,699	0.12%
US Treasury Note	\$8,329,000	3.00%	15/7/2025	8,153,635	0.17%
US Treasury Note	\$14,200,000	0.25%	31/7/2025	13,485,008	0.28%
US Treasury Note	\$7,338,000	4.75%	31/7/2025	7,311,916	0.15%
US Treasury Note	\$4,100,000	2.88%	31/7/2025	4,005,668	0.09%
US Treasury Note	\$10,755,000	2.00%	15/8/2025	10,397,900	0.22%
US Treasury Note	\$8,129,000	3.13%	15/8/2025	7,957,846	0.17%
US Treasury Note	\$11,172,000	5.00%	31/8/2025	11,162,399	0.24%
US Treasury Note	\$11,145,000	0.25%	31/8/2025	10,543,780	0.22%
US Treasury Note	\$4,205,000	2.75%	31/8/2025	4,095,604	0.09%
US Treasury Note	\$8,604,000	3.50%	15/9/2025	8,448,389	0.18%
US Treasury Note	\$14,435,000	0.25%	30/9/2025	13,609,498	0.29%
US Treasury Note	\$9,789,000	5.00%	30/9/2025	9,785,176	0.21%
US Treasury Note	\$7,250,000	3.00%	30/9/2025	7,073,281	0.15%
US Treasury Note	\$7,994,800	4.25%	15/10/2025	7,918,912	0.17%
US Treasury Note ¹	\$16,212,300	5.00%	31/10/2025	16,212,300	0.34%
US Treasury Note	\$11,880,000	0.25%	31/10/2025	11,162,559	0.24%
US Treasury Note	\$3,070,000	3.00%	31/10/2025	2,991,811	0.06%
US Treasury Note	\$11,190,000	2.25%	15/11/2025	10,789,608	0.23%
US Treasury Note	\$9,065,000	4.50%	15/11/2025	9,009,406	0.19%
US Treasury Note	\$9,962,000	4.88%	30/11/2025	9,950,326	0.21%
US Treasury Note	\$10,042,000	0.38%	30/11/2025	9,419,867	0.20%
US Treasury Note	\$4,778,000	2.88%	30/11/2025	4,644,365	0.10%
US Treasury Note	\$13,904,100	4.00%	15/12/2025	13,724,324	0.29%
US Treasury Note ¹	\$19,251,800	0.38%	31/12/2025	18,002,689	0.38%
US Treasury Note	\$14,144,000	4.25%	31/12/2025	14,008,638	0.30%
US Treasury Note	\$3,815,000	2.63%	31/12/2025	3,690,267	0.08%
US Treasury Note	\$7,922,000	3.88%	15/1/2026	7,802,861	0.17%
US Treasury Note ¹	\$23,715,000	0.38%	31/1/2026	22,100,342	0.47%
US Treasury Note	\$11,585,000	4.25%	31/1/2026	11,474,128	0.24%
US Treasury Note	\$5,520,000	2.63%	31/1/2026	5,331,113	0.11%
US Treasury Note	\$11,670,000	1.63%	15/2/2026	11,084,221	0.23%
US Treasury Note	\$7,609,800	4.00%	15/2/2026	7,506,949	0.16%
US Treasury Note	\$15,640,000	4.63%	28/2/2026	15,584,405	0.33%
US Treasury Note ¹	\$15,564,000	0.50%	28/2/2026	14,492,759	0.31%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	\$6,005,000	2.50%	28/2/2026	5,780,751	0.12%
US Treasury Note	\$8,123,000	4.63%	15/3/2026	8,095,077	0.17%
US Treasury Note	\$16,798,000	4.50%	31/3/2026	16,710,073	0.35%
US Treasury Note ¹	\$16,444,000	0.75%	31/3/2026	15,336,599	0.32%
US Treasury Note	\$10,250,000	2.25%	31/3/2026	9,815,176	0.21%
US Treasury Note	\$12,451,000	3.75%	15/4/2026	12,227,271	0.26%
US Treasury Note	\$15,764,000	0.75%	30/4/2026	14,661,136	0.31%
US Treasury Note	\$12,649,500	4.88%	30/4/2026	12,669,265	0.27%
US Treasury Note	\$3,410,000	2.38%	30/4/2026	3,267,339	0.07%
US Treasury Note	\$9,863,000	3.63%	15/5/2026	9,661,887	0.20%
US Treasury Note	\$9,241,800	1.63%	15/5/2026	8,725,198	0.18%
US Treasury Note	\$13,127,000	4.88%	31/5/2026	13,153,664	0.28%
US Treasury Note	\$13,815,700	0.75%	31/5/2026	12,812,982	0.27%
US Treasury Note	\$8,075,000	2.13%	31/5/2026	7,689,860	0.16%
US Treasury Note	\$6,562,000	4.13%	15/6/2026	6,487,152	0.14%
US Treasury Note	\$10,508,000	0.88%	30/6/2026	9,747,812	0.21%
US Treasury Note	\$7,422,000	4.63%	30/6/2026	7,408,664	0.16%
US Treasury Note	\$4,088,200	1.88%	30/6/2026	3,869,098	0.08%
US Treasury Note	\$6,930,000	4.50%	15/7/2026	6,900,223	0.15%
US Treasury Note ¹	\$18,354,000	0.63%	31/7/2026	16,884,246	0.36%
US Treasury Note	\$4,313,200	1.88%	31/7/2026	4,072,267	0.09%
US Treasury Note	\$10,530,000	1.50%	15/8/2026	9,853,777	0.21%
US Treasury Note	\$8,379,000	4.38%	15/8/2026	8,324,013	0.18%
US Treasury Note	\$17,458,300	0.75%	31/8/2026	16,057,544	0.34%
US Treasury Note	\$2,810,000	1.38%	31/8/2026	2,619,666	0.06%
US Treasury Note	\$8,650,000	4.63%	15/9/2026	8,639,863	0.18%
US Treasury Note	\$18,589,000	0.88%	30/9/2026	17,109,141	0.36%
US Treasury Note	\$1,200,000	1.63%	30/9/2026	1,123,125	0.02%
US Treasury Note	\$7,366,700	4.63%	15/10/2026	7,360,945	0.16%
US Treasury Note	\$11,475,000	1.13%	31/10/2026	10,590,170	0.22%
US Treasury Note	\$8,920,000	4.63%	15/11/2026	8,916,516	0.19%
US Treasury Note	\$8,350,000	2.00%	15/11/2026	7,857,481	0.17%
US Treasury Note	\$9,350,000	1.25%	30/11/2026	8,635,602	0.18%
US Treasury Note	\$4,075,000	1.63%	30/11/2026	3,797,072	0.08%
US Treasury Note	\$10,323,000	4.38%	15/12/2026	10,264,933	0.22%
US Treasury Note	\$9,670,000	1.25%	31/12/2026	8,914,531	0.19%
US Treasury Note	\$4,140,000	1.75%	31/12/2026	3,864,108	0.08%
US Treasury Note	\$8,402,000	4.00%	15/1/2027	8,280,565	0.18%
US Treasury Note	\$14,455,000	1.50%	31/1/2027	13,377,651	0.28%
US Treasury Note	\$10,864,200	4.13%	15/2/2027	10,740,280	0.23%
US Treasury Note	\$8,330,000	2.25%	15/2/2027	7,852,977	0.17%
US Treasury Note	\$7,927,000	1.88%	28/2/2027	7,395,024	0.16%
US Treasury Note	\$2,080,000	1.13%	28/2/2027	1,901,900	0.04%
US Treasury Note	\$7,499,000	4.25%	15/3/2027	7,439,242	0.16%
US Treasury Note	\$10,487,000	2.50%	31/3/2027	9,940,529	0.21%
US Treasury Note	\$3,479,000	0.63%	31/3/2027	3,129,197	0.07%
US Treasury Note	\$7,965,000	4.50%	15/4/2027	7,953,799	0.17%
US Treasury Note	\$7,115,000	2.75%	30/4/2027	6,778,705	0.14%
US Treasury Note	\$6,688,000	0.50%	30/4/2027	5,976,355	0.13%
US Treasury Note	\$11,030,000	2.38%	15/5/2027	10,388,881	0.22%
US Treasury Note	\$9,322,000	4.50%	15/5/2027	9,310,348	0.20%
US Treasury Note	\$9,646,100	2.63%	31/5/2027	9,147,969	0.19%
US Treasury Note	\$5,192,000	0.50%	31/5/2027	4,625,748	0.10%
US Treasury Note	\$17,000	4.63%	15/6/2027	17,050	0.00%
US Treasury Note	\$9,004,000	0.50%	30/6/2027	8,001,602	0.17%
US Treasury Note	\$6,723,000	3.25%	30/6/2027	6,487,170	0.14%
US Treasury Note	\$9,225,000	2.75%	31/7/2027	8,759,426	0.19%
US Treasury Note	\$8,021,000	0.38%	31/7/2027	7,074,146	0.15%
US Treasury Note	\$8,000,000	2.25%	15/8/2027	7,475,625	0.16%
US Treasury Note	\$9,055,000	3.13%	31/8/2027	8,687,848	0.18%
US Treasury Note	\$7,500,000	0.50%	31/8/2027	6,622,266	0.14%
US Treasury Note	\$10,553,000	0.38%	30/9/2027	9,253,662	0.20%
US Treasury Note	\$9,300,000	4.13%	30/9/2027	9,195,375	0.19%
US Treasury Note	\$9,652,000	4.13%	31/10/2027	9,544,169	0.20%
US Treasury Note	\$10,000,000	0.50%	31/10/2027	8,777,344	0.19%
US Treasury Note	\$9,014,000	2.25%	15/11/2027	8,386,541	0.18%
US Treasury Note	\$11,375,000	0.63%	30/11/2027	9,999,336	0.21%
US Treasury Note	\$8,600,000	3.88%	30/11/2027	8,436,063	0.18%
US Treasury Note	\$13,725,000	0.63%	31/12/2027	12,028,676	0.25%
US Treasury Note	\$8,604,000	3.88%	31/12/2027	8,439,986	0.18%
US Treasury Note	\$12,280,000	0.75%	31/1/2028	10,781,456	0.23%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	\$8,214,000	3.50%	31/1/2028	7,955,387	0.17%
US Treasury Note	\$12,300,000	2.75%	15/2/2028	11,595,633	0.25%
US Treasury Note ¹	\$17,104,000	1.13%	29/2/2028	15,194,499	0.32%
US Treasury Note	\$7,820,700	4.00%	29/2/2028	7,700,946	0.16%
US Treasury Note ¹	\$17,960,000	1.25%	31/3/2028	15,992,819	0.34%
US Treasury Note	\$7,195,000	3.63%	31/3/2028	6,992,641	0.15%
US Treasury Note ¹	\$16,875,000	1.25%	30/4/2028	14,992,383	0.32%
US Treasury Note	\$8,986,000	3.50%	30/4/2028	8,691,849	0.18%
US Treasury Note	\$15,000,000	2.88%	15/5/2028	14,170,313	0.30%
US Treasury Note ¹	\$19,685,000	1.25%	31/5/2028	17,450,445	0.37%
US Treasury Note	\$9,001,000	3.63%	31/5/2028	8,744,331	0.19%
US Treasury Note ¹	\$18,730,000	1.25%	30/6/2028	16,571,660	0.35%
US Treasury Note	\$10,651,000	4.00%	30/6/2028	10,489,571	0.22%
US Treasury Note	\$19,450,000	1.00%	31/7/2028	16,989,879	0.36%
US Treasury Note	\$9,113,000	4.13%	31/7/2028	9,016,886	0.19%
US Treasury Note	\$17,019,000	2.88%	15/8/2028	16,033,760	0.34%
US Treasury Note ¹	\$19,230,000	1.13%	31/8/2028	16,847,283	0.36%
US Treasury Note	\$3,485,800	4.38%	31/8/2028	3,481,715	0.07%
US Treasury Note	\$19,155,000	1.25%	30/9/2028	16,832,456	0.36%
US Treasury Note	\$5,777,000	4.63%	30/9/2028	5,825,743	0.12%
US Treasury Note ¹	\$17,625,000	1.38%	31/10/2028	15,541,670	0.33%
US Treasury Note	\$8,243,000	4.88%	31/10/2028	8,398,200	0.18%
US Treasury Note ¹	\$18,100,000	3.13%	15/11/2028	17,186,516	0.36%
US Treasury Note ¹	\$18,240,000	1.50%	30/11/2028	16,143,825	0.34%
US Treasury Note	\$10,651,000	4.38%	30/11/2028	10,651,000	0.23%
US Treasury Note	\$15,098,500	3.75%	31/12/2028	14,715,140	0.31%
US Treasury Note	\$14,618,500	1.38%	31/12/2028	12,840,297	0.27%
US Treasury Note ¹	\$17,043,200	1.75%	31/1/2029	15,200,404	0.32%
US Treasury Note	\$11,815,000	4.00%	31/1/2029	11,635,006	0.25%
US Treasury Note ¹	\$16,100,000	2.63%	15/2/2029	14,925,203	0.32%
US Treasury Note	\$14,115,000	4.25%	28/2/2029	14,053,247	0.30%
US Treasury Note	\$12,825,000	1.88%	28/2/2029	11,483,385	0.24%
US Treasury Note	\$14,450,000	4.13%	31/3/2029	14,304,371	0.30%
US Treasury Note	\$9,700,000	2.38%	31/3/2029	8,873,984	0.19%
US Treasury Note	\$12,704,000	4.63%	30/4/2029	12,850,890	0.27%
US Treasury Note	\$9,065,000	2.88%	30/4/2029	8,477,900	0.18%
US Treasury Note	\$1,000,000	2.38%	15/5/2029	913,203	0.02%
US Treasury Note	\$14,393,000	4.50%	31/5/2029	14,491,952	0.31%
US Treasury Note	\$8,635,000	2.75%	31/5/2029	8,022,455	0.17%
US Treasury Note	\$14,393,000	4.25%	30/6/2029	14,332,842	0.30%
US Treasury Note	\$8,207,000	3.25%	30/6/2029	7,797,932	0.17%
Utah Acquisition Sub, Inc.	\$200,000	3.95%	15/6/2026	194,005	0.00%
Valero Energy Corp.	\$90,000	3.40%	15/9/2026	86,263	0.00%
Valero Energy Corp.	\$165,000	2.15%	15/9/2027	150,296	0.00%
Valero Energy Corp.	\$120,000	4.35%	1/6/2028	116,151	0.00%
Valero Energy Partners LP	\$95,000	4.50%	15/3/2028	92,536	0.00%
Ventas Canada Finance Ltd.	CAD60,000	2.45%	4/1/2027	41,336	0.00%
Ventas Canada Finance Ltd.	CAD150,000	5.40%	21/4/2028	111,537	0.00%
Ventas Realty LP	\$200,000	4.13%	15/1/2026	195,514	0.00%
Ventas Realty LP	\$350,000	3.25%	15/10/2026	332,686	0.01%
Ventas Realty LP	\$175,000	4.40%	15/1/2029	168,240	0.00%
Veralto Corp.	\$150,000	5.50%	18/9/2026	149,953	0.00%
Veralto Corp.	\$150,000	5.35%	18/9/2028	150,596	0.00%
Verisk Analytics, Inc.	\$82,000	4.00%	15/6/2025	80,638	0.00%
Verizon Communications, Inc.	\$400,000	0.85%	20/11/2025	376,106	0.01%
Verizon Communications, Inc.	\$775,000	1.45%	20/3/2026	725,933	0.02%
Verizon Communications, Inc.	\$2,300,000	2.63%	15/8/2026	2,180,651	0.05%
Verizon Communications, Inc.	\$550,000	4.13%	16/3/2027	536,131	0.01%
Verizon Communications, Inc.	\$650,000	2.10%	22/3/2028	584,660	0.01%
Verizon Communications, Inc.	CAD300,000	2.38%	22/3/2028	203,120	0.01%
Verizon Communications, Inc.	\$375,000	3.88%	8/2/2029	356,359	0.01%
Verizon Communications, Inc.	€1,000,000	0.38%	22/3/2029	929,948	0.02%
VF Corp.	€100,000	4.13%	7/3/2026	105,901	0.00%
VF Corp.	\$217,000	2.80%	23/4/2027	198,149	0.00%
Viatis, Inc.	\$125,000	2.30%	22/6/2027	114,159	0.00%
VICI Properties LP	\$275,000	4.75%	15/2/2028	268,315	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$250,000	4.25%	1/12/2026	241,282	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$500,000	5.75%	1/2/2027	500,330	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$375,000	3.88%	15/2/2029	346,240	0.01%
Virginia Electric & Power Co.	\$225,000	3.15%	15/1/2026	217,832	0.01%
Virginia Electric & Power Co.	\$345,000	2.95%	15/11/2026	328,064	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Virginia Electric & Power Co.	\$200,000	3.50%	15/3/2027	192,010	0.00%
Virginia Electric & Power Co.	\$400,000	3.75%	15/5/2027	385,352	0.01%
Visa, Inc.	\$1,200,000	3.15%	14/12/2025	1,167,357	0.03%
Visa, Inc.	€500,000	1.50%	15/6/2026	517,677	0.01%
Visa, Inc.	\$500,000	1.90%	15/4/2027	461,408	0.01%
Visa, Inc.	\$700,000	2.75%	15/9/2027	657,693	0.01%
Vistra Operations Co. LLC	\$150,000	3.70%	30/1/2027	143,353	0.00%
VMware LLC	\$225,000	1.40%	15/8/2026	207,154	0.01%
VMware LLC	\$500,000	3.90%	21/8/2027	479,577	0.01%
Volkswagen Group of America Finance LLC	\$500,000	4.35%	8/6/2027	487,584	0.01%
Volkswagen Group of America Finance LLC	\$400,000	5.65%	12/9/2028	404,490	0.01%
Vontier Corp.	\$100,000	1.80%	1/4/2026	93,528	0.00%
Voya Financial, Inc.^	\$100,000	4.70%	23/1/2048	86,725	0.00%
Vulcan Materials Co.	\$100,000	3.90%	1/4/2027	96,783	0.00%
Walmart, Inc.	\$375,000	3.90%	9/9/2025	369,835	0.01%
Walmart, Inc.	\$200,000	4.00%	15/4/2026	196,846	0.00%
Walmart, Inc.	\$200,000	1.05%	17/9/2026	184,300	0.00%
Walmart, Inc.	\$700,000	3.90%	15/4/2028	682,166	0.02%
Walt Disney Co.	\$600,000	1.75%	13/1/2026	569,203	0.01%
Walt Disney Co.	CAD200,000	3.06%	30/3/2027	141,143	0.00%
Warnermedia Holdings, Inc.	\$1,360,000	3.76%	15/3/2027	1,290,012	0.03%
Waste Connections, Inc.	\$200,000	4.25%	1/12/2028	193,151	0.00%
Waste Connections, Inc.	CAD290,000	4.50%	14/6/2029	211,593	0.01%
Waste Management of Canada Corp.	CAD100,000	2.60%	23/9/2026	70,089	0.00%
Waste Management, Inc.	\$125,000	4.95%	3/7/2027	124,829	0.00%
Waste Management, Inc.	\$350,000	4.88%	15/2/2029	348,983	0.01%
WEC Energy Group, Inc.	\$100,000	5.00%	27/9/2025	99,316	0.00%
WEC Energy Group, Inc.	\$300,000	4.75%	9/1/2026	296,863	0.01%
WEC Energy Group, Inc.	\$100,000	5.60%	12/9/2026	100,400	0.00%
WEC Energy Group, Inc.	\$100,000	5.15%	1/10/2027	99,729	0.00%
WEC Energy Group, Inc.	\$105,000	1.38%	15/10/2027	92,937	0.00%
WEC Energy Group, Inc.	\$45,000	4.75%	15/1/2028	44,538	0.00%
Wells Fargo & Co.	\$700,000	3.55%	29/9/2025	683,403	0.02%
Wells Fargo & Co.	\$1,634,000	3.00%	22/4/2026	1,566,956	0.03%
Wells Fargo & Co.	€500,000	2.00%	27/4/2026	520,294	0.01%
Wells Fargo & Co.	CAD290,000	2.98%	19/5/2026	205,413	0.01%
Wells Fargo & Co.^	\$300,000	4.54%	15/8/2026	296,249	0.01%
Wells Fargo & Co.	€300,000	1.00%	2/2/2027	300,713	0.01%
Wells Fargo & Co.	CAD250,000	2.49%	18/2/2027	173,194	0.00%
Wells Fargo & Co.	€300,000	1.50%	24/5/2027	303,044	0.01%
Wells Fargo & Co.^	\$600,000	3.20%	17/6/2027	574,606	0.01%
Wells Fargo & Co.	\$500,000	4.30%	22/7/2027	486,879	0.01%
Wells Fargo & Co.^	\$600,000	5.71%	22/4/2028	605,401	0.01%
Wells Fargo & Co.^	\$595,000	3.58%	22/5/2028	566,636	0.01%
Wells Fargo & Co.^	\$700,000	2.39%	2/6/2028	644,957	0.01%
Wells Fargo & Co.^	\$700,000	4.81%	25/7/2028	689,843	0.02%
Wells Fargo & Co.	\$500,000	4.15%	24/1/2029	480,593	0.01%
Wells Fargo & Co.^	\$1,125,000	5.57%	25/7/2029	1,135,471	0.02%
Wells Fargo & Co.^	\$500,000	6.30%	23/10/2029	518,633	0.01%
Wells Fargo & Co.^	\$675,000	5.20%	23/1/2030	672,099	0.01%
Wells Fargo Bank NA	\$375,000	5.55%	1/8/2025	375,563	0.01%
Wells Fargo Bank NA	\$250,000	4.81%	15/1/2026	248,344	0.01%
Wells Fargo Bank NA	\$375,000	5.45%	7/8/2026	376,156	0.01%
Wells Fargo Bank NA	\$475,000	5.25%	11/12/2026	475,309	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$335,359	2.91%	15/2/2048	332,030	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$1,164,000	3.64%	15/6/2048	1,138,919	0.02%
Wells Fargo Commercial Mortgage Trust 2015	\$500,000	3.66%	15/9/2058	487,867	0.01%
Wells Fargo Commercial Mortgage Trust 2016	\$150,000	3.37%	15/10/2049	137,854	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$100,000	2.94%	15/10/2049	94,443	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$350,000	2.92%	15/11/2049	330,212	0.01%
Wells Fargo Commercial Mortgage Trust 2016	\$247,699	2.81%	15/11/2059	233,953	0.01%
Wells Fargo Commercial Mortgage Trust 2016	\$80,000	3.42%	15/11/2059	72,789	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$2,000,000	3.64%	15/3/2050	1,866,328	0.04%
Welltower OP LLC	\$350,000	4.25%	15/4/2028	338,490	0.01%
Welltower OP LLC	\$275,000	2.05%	15/1/2029	240,212	0.01%
Western Midstream Operating LP	\$225,000	4.50%	1/3/2028	216,778	0.01%
Western Midstream Operating LP	\$55,000	4.75%	15/8/2028	53,640	0.00%
Western Union Co.	\$100,000	1.35%	15/3/2026	93,235	0.00%
Westinghouse Air Brake Technologies Corp.	\$275,000	4.70%	15/9/2028	269,638	0.01%
WFRBS Commercial Mortgage Trust 2014	\$750,000	3.63%	15/11/2047	742,621	0.02%
Williams Cos, Inc.	\$155,000	4.00%	15/9/2025	152,078	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Williams Cos, Inc.	\$245,000	5.40%	2/3/2026	244,780	0.01%
Williams Cos, Inc.	\$325,000	3.75%	15/6/2027	312,036	0.01%
Williams Cos, Inc.	\$185,000	5.30%	15/8/2028	185,551	0.00%
Williams Cos, Inc.	\$575,000	4.90%	15/3/2029	566,986	0.01%
Willis North America, Inc.	\$160,000	4.65%	15/6/2027	157,277	0.00%
Willis North America, Inc.	\$130,000	4.50%	15/9/2028	126,271	0.00%
Wisconsin Electric Power Co.	\$150,000	5.00%	15/5/2029	150,137	0.00%
Wisconsin Public Service Corp.	\$100,000	5.35%	10/11/2025	99,901	0.00%
Workday, Inc.	\$350,000	3.50%	1/4/2027	334,772	0.01%
WPC Eurobond BV	€230,000	2.13%	15/4/2027	235,223	0.01%
WRKCo, Inc.	\$250,000	4.65%	15/3/2026	246,432	0.01%
WRKCo, Inc.	\$175,000	4.00%	15/3/2028	167,511	0.00%
WRKCo, Inc.	\$475,000	4.90%	15/3/2029	472,055	0.01%
Xcel Energy, Inc.	\$200,000	1.75%	15/3/2027	182,082	0.00%
Xcel Energy, Inc.	\$155,000	4.00%	15/6/2028	147,721	0.00%
Xylem, Inc.	\$200,000	1.95%	30/1/2028	179,631	0.00%
Zoetis, Inc.	\$300,000	5.40%	14/11/2025	299,949	0.01%
				2,069,777,253	43.60%

Uruguay 0.01% (31 December 2023: 0.01%)

Uruguay Government International Bond	\$300,000	4.38%	27/10/2027	297,207	0.01%
				297,207	0.01%

Total Fixed Income				4,684,503,568	98.69%
Total Transferable Securities				4,684,503,568	98.69%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.14%) (31 December 2023: (0.03%))							
Forward Currency Exchange Contracts 0.63% (31 December 2023: (0.73%))							
USD	472,311,517	EUR	(434,535,199)	Bank of America	2/7/2024	6,598,209	0.14%
USD	458,420,002	EUR	(421,754,753)	Toronto-Dominion Bank	2/7/2024	6,404,144	0.14%
USD	458,420,002	EUR	(421,754,753)	BNP Paribas	2/7/2024	6,404,144	0.14%
USD	169,078,457	JPY	(26,398,608,372)	Deutsche Bank AG	2/7/2024	4,969,242	0.11%
USD	157,165,029	GBP	(123,423,655)	HSBC Bank	2/7/2024	1,145,254	0.02%
USD	17,422,268	MXN	(298,410,000)	State Street Bank & Trust Co.	2/7/2024	1,102,780	0.02%
USD	29,410,317	EUR	(27,000,000)	State Street Bank & Trust Co.	2/7/2024	473,054	0.01%
USD	17,769,517	PLN	(69,890,000)	Deutsche Bank AG	2/7/2024	384,162	0.01%
USD	12,756,797	JPY	(1,996,151,628)	JPMorgan Chase Bank	2/7/2024	347,549	0.01%
USD	166,173,785	JPY	(26,548,505,488)	Bank of New York Mellon	2/8/2024	326,007	0.01%
KRW	43,865,809,875	USD	(31,544,520)	Deutsche Bank AG	3/7/2024	324,941	0.01%
USD	31,106,622	KRW	(42,370,609,876)	JPMorgan Chase Bank	3/7/2024	323,456	0.01%
USD	96,051,010	CAD	(131,005,317)	State Street Bank & Trust Co.	2/7/2024	311,384	0.01%
USD	17,002,843	DKK	(116,850,000)	UBS AG	2/7/2024	209,707	0.01%
USD	9,173,823	CZK	(209,800,000)	Deutsche Bank AG	2/7/2024	196,040	0.00%
USD	41,211,281	CAD	(56,145,136)	Toronto-Dominion Bank	2/7/2024	180,012	0.00%
USD	4,605,811	MXN	(81,171,000)	BNP Paribas	2/7/2024	166,720	0.00%
USD	2,437,640	COP	(9,422,137,800)	State Street Bank & Trust Co.	5/7/2024	165,647	0.00%
USD	9,607,740	ILS	(35,650,000)	BNP Paribas	2/7/2024	144,478	0.00%
USD	2,306,303	COP	(9,000,000,000)	State Street Bank & Trust Co.	5/7/2024	136,101	0.00%
USD	5,440,374	HUF	(1,962,000,000)	Deutsche Bank AG	2/7/2024	115,886	0.00%
USD	30,887,547	KRW	(42,370,609,875)	State Street Bank & Trust Co.	3/7/2024	104,380	0.00%
USD	15,395,137	CNY	(111,159,048)	Standard Chartered Bank	2/7/2024	96,722	0.00%
USD	10,899,634	NZD	(17,740,341)	JPMorgan Chase Bank	2/7/2024	89,557	0.00%
USD	37,131,231	SEK	(392,300,000)	BNP Paribas	2/7/2024	87,550	0.00%
USD	3,195,446	JPY	(500,000,000)	UBS AG	2/7/2024	87,153	0.00%
USD	15,378,418	CNY	(111,159,049)	HSBC Bank	2/7/2024	80,003	0.00%
USD	8,867,659	IDR	(144,150,000,000)	Deutsche Bank AG	2/7/2024	64,605	0.00%
USD	8,866,568	IDR	(144,150,000,000)	Standard Chartered Bank	2/7/2024	63,514	0.00%
USD	4,784,994	NOK	(50,330,000)	UBS AG	2/7/2024	58,063	0.00%
USD	5,565,314	RON	(25,600,000)	HSBC Bank	2/7/2024	52,825	0.00%
USD	13,214,743	SGD	(17,838,502)	State Street Bank & Trust Co.	2/7/2024	52,225	0.00%
USD	8,161,437	MYR	(38,316,315)	HSBC Bank	2/7/2024	39,272	0.00%
USD	6,222,191	CHF	(5,562,000)	JPMorgan Chase Bank	2/7/2024	32,563	0.00%
USD	1,069,662	PEN	(4,000,000)	Standard Chartered Bank	3/7/2024	25,476	0.00%
USD	881,128	CZK	(20,000,000)	HSBC Bank	2/7/2024	25,286	0.00%
USD	2,172,974	GBP	(1,700,000)	State Street Bank & Trust Co.	2/7/2024	24,005	0.00%
USD	9,498,485	ILS	(35,650,000)	BNP Paribas	2/8/2024	22,707	0.00%
USD	2,380,328	SEK	(25,000,000)	BNP Paribas	2/7/2024	19,655	0.00%
USD	2,373,592	GBP	(1,864,000)	State Street Bank & Trust Co.	2/7/2024	17,310	0.00%
USD	856,715	PEN	(3,217,565)	UBS AG	3/7/2024	16,781	0.00%
USD	8,138,918	MYR	(38,316,316)	JPMorgan Chase Bank	2/7/2024	16,752	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	531,315	CLP	(486,000,000)	State Street Bank & Trust Co.	3/7/2024	16,451	0.00%
COP	9,211,068,900	USD	(2,207,301)	Citibank NA	5/7/2024	13,796	0.00%
USD	1,844,814	IDR	(30,000,000,000)	Deutsche Bank AG	2/7/2024	12,753	0.00%
USD	830,703	RON	(3,800,000)	State Street Bank & Trust Co.	2/7/2024	12,443	0.00%
USD	7,150,569	THB	(261,953,927)	Deutsche Bank AG	2/7/2024	12,373	0.00%
USD	526,392	CLP	(485,523,000)	State Street Bank & Trust Co.	3/7/2024	12,034	0.00%
USD	2,219,779	COP	(9,211,068,900)	State Street Bank & Trust Co.	5/8/2024	10,696	0.00%
USD	765,218	IDR	(12,373,954,140)	Standard Chartered Bank	2/7/2024	9,557	0.00%
USD	1,428,329	CAD	(1,946,000)	Toronto-Dominion Bank	2/7/2024	6,178	0.00%
USD	1,035,983	CNY	(7,483,420)	HSBC Bank	2/7/2024	6,067	0.00%
USD	1,107,122	MYR	(5,203,030)	Deutsche Bank AG	2/7/2024	4,201	0.00%
USD	945,698	PEN	(3,608,783)	Citibank NA	5/8/2024	3,641	0.00%
USD	20,660,505	MXN	(379,581,000)	State Street Bank & Trust Co.	2/8/2024	3,090	0.00%
CLP	485,761,500	USD	(511,597)	State Street Bank & Trust Co.	3/7/2024	3,014	0.00%
USD	4,733,717	NOK	(50,330,000)	HSBC Bank	2/8/2024	2,886	0.00%
USD	942,782	PEN	(3,608,782)	State Street Bank & Trust Co.	5/8/2024	726	0.00%
USD	276,052	CLP	(260,000,000)	JPMorgan Chase Bank	5/8/2024	701	0.00%
USD	755,674	IDR	(12,373,954,140)	UBS AG	2/8/2024	360	0.00%
USD	10,810,252	NZD	(17,740,341)	JPMorgan Chase Bank	2/8/2024	209	0.00%
GBP	3,004,000	USD	(3,798,101)	Toronto-Dominion Bank	2/8/2024	(17)	(0.00%)
USD	1,137,086	CNY	(8,235,802)	HSBC Bank	2/8/2024	(141)	(0.00%)
USD	961,388	HKD	(7,500,000)	HSBC Bank	2/8/2024	(192)	(0.00%)
USD	7,138,512	EUR	(6,651,000)	Toronto-Dominion Bank	2/8/2024	(451)	(0.00%)
USD	960,108	HKD	(7,500,000)	HSBC Bank	3/7/2024	(549)	(0.00%)
IDR	12,373,954,140	USD	(756,268)	UBS AG	2/7/2024	(607)	(0.00%)
USD	164,605	THB	(6,047,785)	Morgan Stanley	2/8/2024	(619)	(0.00%)
USD	9,838,908	CZK	(229,800,000)	Deutsche Bank AG	2/8/2024	(978)	(0.00%)
USD	69,143,997	CAD	(94,548,227)	Toronto-Dominion Bank	1/8/2024	(1,542)	(0.00%)
USD	69,143,996	CAD	(94,548,226)	Royal Bank of Canada	1/8/2024	(1,542)	(0.00%)
USD	160,553,794	GBP	(126,987,655)	State Street Bank & Trust Co.	2/8/2024	(2,081)	(0.00%)
USD	14,654,554	JPY	(2,346,254,512)	JPMorgan Chase Bank	2/8/2024	(2,433)	(0.00%)
USD	8,689,116	MYR	(40,917,831)	BNP Paribas	2/8/2024	(2,865)	(0.00%)
USD	511,446	CLP	(485,761,500)	State Street Bank & Trust Co.	5/8/2024	(2,997)	(0.00%)
USD	511,204	CLP	(485,761,500)	State Street Bank & Trust Co.	5/8/2024	(3,239)	(0.00%)
USD	15,862,602	CNY	(114,900,759)	HSBC Bank	2/8/2024	(3,283)	(0.00%)
PEN	3,608,783	USD	(945,698)	Citibank NA	3/7/2024	(3,638)	(0.00%)
USD	26,616,134	CHF	(23,819,763)	HSBC Bank	5/8/2024	(4,016)	(0.00%)
USD	1,428,363	AUD	(2,146,000)	Toronto-Dominion Bank	2/7/2024	(4,844)	(0.00%)
USD	6,699,858	CHF	(6,025,062)	BNP Paribas	2/7/2024	(5,085)	(0.00%)
USD	6,699,858	CHF	(6,025,062)	Toronto-Dominion Bank	2/7/2024	(5,085)	(0.00%)
USD	6,902,884	CHF	(6,207,639)	UBS AG	2/7/2024	(5,239)	(0.00%)
USD	15,860,631	CNY	(114,900,758)	Standard Chartered Bank	2/8/2024	(5,254)	(0.00%)
USD	17,374,193	PLN	(69,890,000)	JPMorgan Chase Bank	2/8/2024	(5,326)	(0.00%)
USD	85,170,648	AUD	(127,429,319)	JPMorgan Chase Bank	2/8/2024	(6,304)	(0.00%)
USD	8,685,409	MYR	(40,917,831)	HSBC Bank	2/8/2024	(6,572)	(0.00%)
COP	9,211,068,900	USD	(2,230,581)	State Street Bank & Trust Co.	5/7/2024	(9,483)	(0.00%)
USD	2,162,178	KRW	(2,990,400,000)	Deutsche Bank AG	3/7/2024	(10,413)	(0.00%)
USD	934,778	SEK	(10,011,000)	Toronto-Dominion Bank	2/7/2024	(10,529)	(0.00%)
USD	9,702,789	IDR	(159,150,000,000)	Standard Chartered Bank	2/8/2024	(11,821)	(0.00%)
USD	6,315,823	RON	(29,400,000)	UBS AG	2/8/2024	(12,261)	(0.00%)
USD	2,196,668	COP	(9,211,068,900)	Citibank NA	5/8/2024	(12,415)	(0.00%)
USD	13,166,890	SGD	(17,838,502)	HSBC Bank	2/8/2024	(15,773)	(0.00%)
USD	5,298,965	HUF	(1,962,000,000)	BNP Paribas	2/8/2024	(19,088)	(0.00%)
USD	460,224,769	EUR	(428,789,363)	UBS AG	2/8/2024	(23,483)	(0.00%)
USD	467,197,871	EUR	(435,286,171)	Bank of America	2/8/2024	(23,838)	(0.00%)
USD	467,197,000	EUR	(435,286,171)	State Street Bank & Trust Co.	2/8/2024	(24,709)	(0.00%)
USD	7,110,314	THB	(261,953,927)	Standard Chartered Bank	2/7/2024	(27,881)	(0.00%)
USD	9,685,134	IDR	(159,150,000,000)	Deutsche Bank AG	2/8/2024	(29,476)	(0.00%)
USD	16,788,516	DKK	(116,850,000)	HSBC Bank	2/8/2024	(35,497)	(0.00%)
USD	7,118,081	THB	(261,953,927)	JPMorgan Chase Bank	2/8/2024	(38,453)	(0.00%)
USD	7,102,449	THB	(261,953,927)	BNP Paribas	2/8/2024	(54,085)	(0.00%)
EUR	5,683,000	USD	(6,150,495)	State Street Bank & Trust Co.	2/7/2024	(59,737)	(0.00%)
USD	40,205,492	SEK	(427,311,000)	UBS AG	2/8/2024	(207,984)	(0.00%)
USD	31,661,778	KRW	(43,865,809,876)	State Street Bank & Trust Co.	5/8/2024	(267,954)	(0.00%)
USD	83,387,036	AUD	(125,283,319)	JPMorgan Chase Bank	2/7/2024	(283,441)	(0.01%)
USD	31,602,699	KRW	(43,865,809,875)	Deutsche Bank AG	5/8/2024	(327,033)	(0.01%)
Hedge Share Class Level Forward Currency Exchange Contracts (0.77%) (31 December 2023: 0.70%)						30,056,244	0.63%
GBP	134,000,000	USD	(169,192,152)	Toronto-Dominion Bank	2/8/2024	229,727	0.00%
USD	17,382,802	GBP	(13,608,094)	Toronto-Dominion Bank	2/7/2024	180,818	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
GBP	134,000,000	USD	(169,272,552)	Toronto-Dominion Bank	2/8/2024	149,327	0.00%
GBP	134,000,000	USD	(169,272,686)	Royal Bank of Canada	2/8/2024	149,193	0.00%
USD	169,510,000	GBP	(134,000,000)	Toronto-Dominion Bank	2/7/2024	120,674	0.00%
USD	169,469,800	GBP	(134,000,000)	Royal Bank of Canada	2/7/2024	80,474	0.00%
USD	8,347,557	GBP	(6,561,049)	State Street Bank & Trust Co.	2/7/2024	53,739	0.00%
USD	169,443,000	GBP	(134,000,000)	Toronto-Dominion Bank	2/7/2024	53,674	0.00%
GBP	134,000,000	USD	(169,379,216)	UBS AG	2/8/2024	42,663	0.00%
GBP	134,000,000	USD	(169,379,350)	Toronto-Dominion Bank	2/8/2024	42,529	0.00%
USD	8,647,343	GBP	(6,816,691)	BNP Paribas	2/7/2024	30,367	0.00%
USD	169,416,200	GBP	(134,000,000)	HSBC Bank	2/7/2024	26,874	0.00%
USD	1,907,307	GBP	(1,492,988)	Toronto-Dominion Bank	2/7/2024	20,022	0.00%
GBP	81,771,774	USD	(103,369,090)	HSBC Bank	2/8/2024	18,430	0.00%
USD	1,106,794	EUR	(1,016,383)	Toronto-Dominion Bank	2/7/2024	17,485	0.00%
USD	169,402,800	GBP	(134,000,000)	Toronto-Dominion Bank	2/7/2024	13,474	0.00%
USD	1,349,003	GBP	(1,056,586)	Toronto-Dominion Bank	2/7/2024	13,373	0.00%
CHF	14,756,244	USD	(16,408,917)	Toronto-Dominion Bank	2/7/2024	12,454	0.00%
CHF	14,322,238	USD	(15,926,303)	BNP Paribas	2/7/2024	12,087	0.00%
CHF	14,322,238	USD	(15,926,303)	UBS AG	2/7/2024	12,087	0.00%
EUR	200,143,781	USD	(214,816,322)	State Street Bank & Trust Co.	2/8/2024	11,361	0.00%
EUR	203,176,263	USD	(218,071,521)	Bank of America	2/8/2024	11,127	0.00%
EUR	203,176,263	USD	(218,071,521)	HSBC Bank	2/8/2024	11,127	0.00%
GBP	674,590,161	USD	(852,905,253)	HSBC Bank	2/8/2024	7,680	0.00%
USD	626,728	EUR	(579,091)	State Street Bank & Trust Co.	2/7/2024	6,087	0.00%
GBP	483,067,151	USD	(610,756,774)	Toronto-Dominion Bank	2/8/2024	5,499	0.00%
EUR	1,354,277	USD	(1,446,860)	JPMorgan Chase Bank	2/7/2024	4,587	0.00%
EUR	1,273,217	USD	(1,360,498)	BNP Paribas	2/7/2024	4,073	0.00%
USD	238,503	CHF	(210,681)	BNP Paribas	2/7/2024	4,049	0.00%
GBP	334,567,288	USD	(423,003,794)	UBS AG	2/8/2024	3,809	0.00%
CHF	16,513,060	USD	(18,451,645)	Toronto-Dominion Bank	5/8/2024	2,784	0.00%
CHF	16,513,060	USD	(18,451,645)	UBS AG	5/8/2024	2,784	0.00%
EUR	1,498,417	USD	(1,603,852)	State Street Bank & Trust Co.	2/7/2024	2,078	0.00%
GBP	116,681,082	USD	(147,522,926)	State Street Bank & Trust Co.	2/8/2024	1,912	0.00%
CHF	11,008,707	USD	(12,301,097)	HSBC Bank	5/8/2024	1,856	0.00%
GBP	1,051,494	USD	(1,327,397)	UBS AG	2/7/2024	1,796	0.00%
USD	186,745	CHF	(166,365)	Toronto-Dominion Bank	2/7/2024	1,607	0.00%
USD	1,484,629	GBP	(1,173,672)	UBS AG	2/7/2024	991	0.00%
EUR	429,285	USD	(459,115)	State Street Bank & Trust Co.	2/7/2024	972	0.00%
CHF	499,356	USD	(555,296)	UBS AG	2/7/2024	408	0.00%
USD	852,749,423	GBP	(674,590,161)	HSBC Bank	2/7/2024	372	0.00%
USD	60,691	CHF	(54,208)	Toronto-Dominion Bank	2/7/2024	366	0.00%
USD	81,425	CHF	(72,887)	Toronto-Dominion Bank	2/7/2024	314	0.00%
USD	610,645,186	GBP	(483,067,151)	Toronto-Dominion Bank	2/7/2024	266	0.00%
USD	94,720	CHF	(84,935)	JPMorgan Chase Bank	2/7/2024	201	0.00%
EUR	2,963,091	USD	(3,180,283)	Toronto-Dominion Bank	2/8/2024	201	0.00%
USD	422,926,509	GBP	(334,567,288)	UBS AG	2/7/2024	184	0.00%
USD	31,796	CHF	(28,422)	JPMorgan Chase Bank	2/7/2024	166	0.00%
CHF	89,695	USD	(99,742)	State Street Bank & Trust Co.	2/7/2024	75	0.00%
USD	147,496,556	GBP	(116,681,082)	State Street Bank & Trust Co.	2/7/2024	64	0.00%
EUR	816,232	USD	(876,059)	UBS AG	2/8/2024	57	0.00%
USD	7,254,281	GBP	(5,737,567)	Toronto-Dominion Bank	2/8/2024	32	0.00%
CHF	120,767	USD	(134,945)	State Street Bank & Trust Co.	5/8/2024	20	0.00%
CHF	65,902	USD	(73,637)	UBS AG	5/8/2024	13	0.00%
USD	12,250,954	CHF	(11,008,707)	HSBC Bank	2/7/2024	—	0.00%
USD	18,376,430	CHF	(16,513,060)	Toronto-Dominion Bank	2/7/2024	—	0.00%
USD	18,376,430	CHF	(16,513,060)	UBS AG	2/7/2024	—	0.00%
CHF	362	USD	(403)	JPMorgan Chase Bank	2/7/2024	(1)	(0.00%)
CHF	2,909	USD	(3,243)	UBS AG	2/7/2024	(6)	(0.00%)
CHF	67,141	USD	(74,741)	UBS AG	2/7/2024	(24)	(0.00%)
GBP	6,979,158	USD	(8,824,084)	Toronto-Dominion Bank	2/8/2024	(39)	(0.00%)
GBP	17,728,278	USD	(22,414,669)	JPMorgan Chase Bank	2/8/2024	(55)	(0.00%)
CHF	7,489	USD	(8,424)	State Street Bank & Trust Co.	2/7/2024	(90)	(0.00%)
USD	214,504,097	EUR	(200,143,781)	State Street Bank & Trust Co.	2/7/2024	(96)	(0.00%)
USD	217,754,160	EUR	(203,176,263)	Bank of America	2/7/2024	(97)	(0.00%)
USD	217,754,160	EUR	(203,176,263)	HSBC Bank	2/7/2024	(97)	(0.00%)
CHF	8,912	USD	(10,039)	Toronto-Dominion Bank	2/7/2024	(122)	(0.00%)
CHF	29,596	USD	(33,151)	BNP Paribas	2/7/2024	(215)	(0.00%)
CHF	43,857	USD	(49,127)	Toronto-Dominion Bank	2/7/2024	(321)	(0.00%)
CHF	81,932	USD	(91,648)	Toronto-Dominion Bank	2/7/2024	(471)	(0.00%)
CHF	64,157	USD	(71,925)	State Street Bank & Trust Co.	2/7/2024	(528)	(0.00%)
CHF	150,000	USD	(167,700)	Toronto-Dominion Bank	2/7/2024	(774)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	1,699,316	USD	(1,822,088)	UBS AG	2/7/2024	(845)	(0.00%)
CHF	96,797	USD	(108,827)	BNP Paribas	2/7/2024	(1,108)	(0.00%)
CHF	109,402	USD	(122,948)	Toronto-Dominion Bank	2/7/2024	(1,201)	(0.00%)
USD	2,577,553	EUR	(2,406,142)	UBS AG	2/7/2024	(1,231)	(0.00%)
EUR	896,867	USD	(962,562)	UBS AG	2/7/2024	(1,344)	(0.00%)
EUR	955,713	USD	(1,025,798)	Toronto-Dominion Bank	2/7/2024	(1,512)	(0.00%)
EUR	686,221	USD	(737,320)	Toronto-Dominion Bank	2/7/2024	(1,863)	(0.00%)
EUR	2,788,279	USD	(2,990,739)	BNP Paribas	2/7/2024	(2,400)	(0.00%)
EUR	1,467,019	USD	(1,576,349)	BNP Paribas	2/7/2024	(4,071)	(0.00%)
EUR	336,690	USD	(365,532)	State Street Bank & Trust Co.	2/7/2024	(4,685)	(0.00%)
GBP	388,695	USD	(496,838)	State Street Bank & Trust Co.	2/7/2024	(5,489)	(0.00%)
EUR	448,606	USD	(488,026)	State Street Bank & Trust Co.	2/7/2024	(7,232)	(0.00%)
EUR	1,250,072	USD	(1,347,478)	Toronto-Dominion Bank	2/7/2024	(7,712)	(0.00%)
EUR	516,368	USD	(561,958)	BNP Paribas	2/7/2024	(8,540)	(0.00%)
GBP	2,779,717	USD	(3,522,441)	State Street Bank & Trust Co.	2/7/2024	(8,602)	(0.00%)
GBP	3,341,705	USD	(4,233,132)	State Street Bank & Trust Co.	2/7/2024	(8,884)	(0.00%)
GBP	2,401,389	USD	(3,045,302)	Toronto-Dominion Bank	2/7/2024	(9,708)	(0.00%)
EUR	585,025	USD	(637,251)	State Street Bank & Trust Co.	2/7/2024	(10,250)	(0.00%)
GBP	2,140,367	USD	(2,716,372)	BNP Paribas	2/7/2024	(10,735)	(0.00%)
USD	10,831,657	GBP	(8,577,607)	BNP Paribas	2/7/2024	(11,291)	(0.00%)
GBP	134,000,000	USD	(169,433,754)	Toronto-Dominion Bank	2/8/2024	(11,875)	(0.00%)
EUR	921,845	USD	(1,000,509)	State Street Bank & Trust Co.	2/7/2024	(12,521)	(0.00%)
USD	103,351,345	GBP	(81,771,774)	HSBC Bank	2/7/2024	(16,309)	(0.00%)
GBP	4,126,729	USD	(5,235,899)	Toronto-Dominion Bank	2/7/2024	(19,303)	(0.00%)
GBP	1,921,362	USD	(2,451,654)	State Street Bank & Trust Co.	2/7/2024	(22,861)	(0.00%)
GBP	134,000,000	USD	(169,445,278)	HSBC Bank	2/8/2024	(23,399)	(0.00%)
EUR	1,934,856	USD	(2,103,084)	State Street Bank & Trust Co.	2/7/2024	(29,401)	(0.00%)
EUR	2,354,279	USD	(2,558,974)	State Street Bank & Trust Co.	2/7/2024	(35,774)	(0.00%)
GBP	4,618,271	USD	(5,873,868)	Toronto-Dominion Bank	2/7/2024	(35,914)	(0.00%)
GBP	4,284,150	USD	(5,455,377)	State Street Bank & Trust Co.	2/7/2024	(39,785)	(0.00%)
USD	169,349,200	GBP	(134,000,000)	Toronto-Dominion Bank	2/7/2024	(40,126)	(0.00%)
USD	169,349,200	GBP	(134,000,000)	UBS AG	2/7/2024	(40,126)	(0.00%)
GBP	5,277,787	USD	(6,718,484)	State Street Bank & Trust Co.	2/7/2024	(46,836)	(0.00%)
GBP	134,000,000	USD	(169,473,552)	Toronto-Dominion Bank	2/8/2024	(51,673)	(0.00%)
GBP	3,591,756	USD	(4,612,479)	State Street Bank & Trust Co.	2/7/2024	(72,142)	(0.00%)
GBP	134,000,000	USD	(169,500,620)	Royal Bank of Canada	2/8/2024	(78,741)	(0.00%)
GBP	134,000,000	USD	(169,540,552)	Toronto-Dominion Bank	2/8/2024	(118,673)	(0.00%)
GBP	17,294,981	USD	(21,986,919)	UBS AG	2/7/2024	(124,343)	(0.00%)
GBP	14,595,055	USD	(18,585,184)	BNP Paribas	2/7/2024	(135,583)	(0.00%)
USD	169,242,000	GBP	(134,000,000)	Royal Bank of Canada	2/7/2024	(147,326)	(0.00%)
USD	169,242,000	GBP	(134,000,000)	Toronto-Dominion Bank	2/7/2024	(147,326)	(0.00%)
USD	169,161,600	GBP	(134,000,000)	Toronto-Dominion Bank	2/7/2024	(227,726)	(0.01%)
GBP	75,701,020	USD	(96,274,513)	BNP Paribas	2/7/2024	(580,896)	(0.01%)
GBP	134,000,000	USD	(170,203,182)	UBS AG	2/7/2024	(813,856)	(0.02%)
GBP	134,000,000	USD	(170,310,516)	Morgan Stanley	2/7/2024	(921,190)	(0.02%)
GBP	134,000,000	USD	(170,391,184)	Royal Bank of Canada	2/7/2024	(1,001,858)	(0.02%)
GBP	134,000,000	USD	(170,404,316)	HSBC Bank	2/7/2024	(1,014,990)	(0.02%)
GBP	134,000,000	USD	(170,564,982)	BNP Paribas	2/7/2024	(1,175,656)	(0.02%)
GBP	134,000,000	USD	(170,568,466)	BNP Paribas	2/7/2024	(1,179,140)	(0.03%)
GBP	134,000,000	USD	(170,820,386)	HSBC Bank	2/7/2024	(1,431,060)	(0.03%)
GBP	134,000,000	USD	(170,880,686)	UBS AG	2/7/2024	(1,491,360)	(0.03%)
GBP	134,000,000	USD	(170,981,186)	Toronto-Dominion Bank	2/7/2024	(1,591,860)	(0.03%)
GBP	134,000,000	USD	(171,007,852)	Royal Bank of Canada	2/7/2024	(1,618,526)	(0.03%)
EUR	155,522,815	USD	(169,043,191)	BNP Paribas	2/7/2024	(2,361,539)	(0.05%)
EUR	197,938,128	USD	(215,145,879)	Bank of America	2/7/2024	(3,005,596)	(0.06%)
EUR	235,640,628	USD	(256,126,046)	HSBC Bank	2/7/2024	(3,578,090)	(0.08%)
GBP	417,599,160	USD	(531,761,792)	UBS AG	2/7/2024	(3,874,924)	(0.08%)
GBP	529,833,063	USD	(674,678,031)	Toronto-Dominion Bank	2/7/2024	(4,916,348)	(0.10%)
GBP	639,017,442	USD	(813,711,072)	HSBC Bank	2/7/2024	(5,929,475)	(0.13%)
						(36,707,377)	(0.77%)
Total OTC Financial Derivative Instruments						(6,651,133)	(0.14%)
Total Investments						4,677,852,435	98.55%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						68,901,087	1.45%
Net Assets						4,746,753,522	100.00%

Analysis of Total Assets		US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	3,839,285,683	78.00%
(b)	Transferable securities dealt in on another regulated market	716,351,437	14.55%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	128,866,448	2.62%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	33,004,886	0.67%
(f)	Other assets	204,771,204	4.16%
Total Assets		4,922,279,658	100.00%

[^] Floating Rate Note (FRN). The effective interest rate is at 30 June 2024.

¹ Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	4,684,503,568	4,220,949,694
Financial Derivative Instruments	17	33,004,886	48,667,948
Cash		99,155,366	17,386,529
Unrealised Appreciation on Spot Currency Contracts		320,272	—
Receivables:			
Interest and Dividends		38,119,075	32,632,430
Capital Shares Issued		23,117,845	20,542,418
Investments Sold		43,678,490	64,565,940
Margin Cash Due from Broker		380,156	370,506
Total Current Assets		4,922,279,658	4,405,115,465
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	39,656,019	50,060,829
Bank Overdraft		109	1,094
Unrealised Depreciation on Spot Currency Contracts		—	24,306
Payables and Other Liabilities:			
Investments Purchased		109,879,341	74,226,157
Income Distribution Payable		8,141,547	5,953,089
Capital Shares Redeemed		17,360,206	3,523,347
Margin Cash Due to Broker		385	29,878
Management Fees Payable	12	488,529	494,243
Total Current Liabilities		175,526,136	134,312,943
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		4,746,753,522	4,270,802,522

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
CHF Hedged Acc			
US (\$) Equivalent	\$48,070,534	\$52,227,044	\$99,609,753
Net Assets	CHF43,196,182	CHF43,956,892	CHF92,158,943
Number of Shares Outstanding	467,700	471,585	1,003,607
Net Asset Value Per Share¹	CHF92.36	CHF93.21	CHF91.83
Institutional Plus CHF Hedged Acc			
US (\$) Equivalent	\$1,147,949	\$1,437,108	\$4,983
Net Assets	CHF1,031,547	CHF1,209,542	CHF4,610
Number of Shares Outstanding	11,095	12,894	50
Net Asset Value Per Share¹	CHF92.97	CHF93.81	CHF92.20
EUR Hedged Acc			
US (\$) Equivalent	\$391,815,506	\$336,839,968	\$320,433,618
Net Assets	€365,603,049	€304,929,141	€300,242,327
Number of Shares Outstanding	3,660,571	3,063,660	3,126,464
Net Asset Value Per Share¹	€99.88	€99.53	€96.03
EUR Hedged Dist²			
US (\$) Equivalent	\$2,249,493	\$160,220	\$—
Net Assets	€2,099,002	€145,041	€—
Number of Shares Outstanding	20,613	1,409	—
Net Asset Value Per Share¹	€101.83	€102.94	€—
Investor EUR Hedged			
US (\$) Equivalent	\$66,837,915	\$72,398,898	\$72,336,974
Net Assets	€62,366,458	€65,540,125	€67,778,848
Number of Shares Outstanding	625,864	659,993	707,410
Net Asset Value Per Share¹	€99.65	€99.30	€95.81

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

Net Asset Value Per Share (continued)

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
Institutional Plus EUR Hedged Acc			
US (\$) Equivalent	\$191,556,069	\$125,664,896	\$104,176,145
Net Assets	€178,740,968	€113,759,923	€97,611,756
Number of Shares Outstanding	1,780,742	1,137,557	1,012,162
Net Asset Value Per Share¹	€100.37	€100.00	€96.44
GBP Hedged Acc			
US (\$) Equivalent	\$1,677,819,921	\$1,814,702,008	\$1,911,847,952
Net Assets	£1,327,323,340	£1,423,519,018	£1,589,365,699
Number of Shares Outstanding	12,005,578	13,003,455	15,261,432
Net Asset Value Per Share¹	£110.56	£109.47	£104.14
GBP Hedged Dist			
US (\$) Equivalent	\$829,712,704	\$721,815,127	\$577,741,663
Net Assets	£656,385,720	£566,218,341	£480,290,695
Number of Shares Outstanding	6,723,620	5,769,787	5,026,512
Net Asset Value Per Share¹	£97.62	£98.14	£95.55
Institutional Plus GBP Hedged Acc			
US (\$) Equivalent	\$1,151,400,824	\$755,066,319	\$184,342,690
Net Assets	£910,873,192	£592,301,800	£153,248,561
Number of Shares Outstanding	8,309,333	5,458,177	1,485,192
Net Asset Value Per Share¹	£109.62	£108.52	£103.18
Institutional Plus GBP Hedged Dist			
US (\$) Equivalent	\$181,888,236	\$154,901,010	\$141,940,720
Net Assets	£143,891,783	£121,510,051	£117,998,773
Number of Shares Outstanding	1,486,360	1,248,569	1,245,459
Net Asset Value Per Share¹	£96.81	£97.32	£94.74
USD Hedged Acc			
Net Assets	\$165,685,989	\$186,002,594	\$157,015,247
Number of Shares Outstanding	1,406,652	1,596,655	1,425,976
Net Asset Value Per Share¹	\$117.79	\$116.50	\$110.11
USD Hedged Dist			
Net Assets	\$5,840,575	\$6,153,661	\$6,495,331
Number of Shares Outstanding	61,097	64,121	69,961
Net Asset Value Per Share¹	\$95.60	\$95.97	\$92.84
Institutional Plus USD Hedged Acc			
Net Assets	\$32,727,807	\$43,433,669	\$57,821,244
Number of Shares Outstanding	282,377	378,998	534,064
Net Asset Value Per Share¹	\$115.90	\$114.60	\$108.27

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

2 The share class launched on 3 October 2023.

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		71,532,415	43,764,437
Other Income		217,351	106,234
Net (Loss)/Gain on Financial Instruments		(78,208,166)	183,791,225
Total Investment (Loss)/Income		(6,458,400)	227,661,896
Expenses			
Management Fees	12	3,016,978	2,823,409
Transaction Fees and Commissions		2,582	2,146
Other Expenses		20	—
Total Expenses		3,019,580	2,825,555
Finance Costs			
Interest Expense		11,287	4,149
Distribution	6	15,005,255	7,330,352
Total Finance Costs		15,016,542	7,334,501
Net Investment (Loss)/Income		(24,494,522)	217,501,840
Taxation	5	(101,050)	(111,612)
Net (Decrease)/Increase in Net Assets		(24,595,572)	217,390,228

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(24,595,572)	217,390,228
Capital Transactions		
Subscriptions	1,480,608,752	1,402,919,724
Redemptions	(980,062,180)	(882,073,049)
Total Capital Transactions	500,546,572	520,846,675
Total Increase for the Period	475,951,000	738,236,903
Net Assets		
Beginning of Period	4,270,802,522	3,633,766,320
End of Period	4,746,753,522	4,372,003,223

Vanguard Global Short-Term Corporate Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg Global Aggregate Corporate 1–5 Year Float Adjusted Index, a market-weighted index of global corporate fixed income investments with maturities of between 1 and 5 years.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds returned –3.16% for the period, as measured by the Bloomberg Global Aggregate Bond Index in US dollars.
- The fund's benchmark, which is hedged to the US dollar, returned 1.80% for the six months ended 30 June.
- By country, the United States, which has the largest weighting in the index, underperformed the index as a whole. Other index heavyweights including Canada, Spain and Germany outperformed.
- By sector, bonds issued by financial institutions fared better than those issued by industrial companies and utilities.
- From a credit-quality perspective, bonds on the bottom rung of the investment-grade ladder performed better than their higher-rated counterparts.

All returns cited in this commentary are based in US dollars.

Benchmark: Bloomberg Global Aggregate Corporate 1–5 Year Float Adjusted Index Hedged

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Hedged Acc	1.18%	—	-0.13%
Benchmark	1.04	—	0.04
Tracking Difference*	0.14		
Institutional Plus EUR Hedged Acc	1.21%	-0.05%	0.25%
Benchmark	1.04	0.09	0.39
Tracking Difference*	0.17		
GBP Hedged Acc	1.82%	0.87%	1.07%
Benchmark	1.67	1.17	1.34
Tracking Difference*	0.15		
Institutional Plus GBP Hedged Acc	1.85%	0.93%	1.15%
Benchmark	1.67	1.17	1.34
Tracking Difference*	0.18		
USD Hedged Acc	1.94%	1.64%	2.07%
Benchmark	1.80	1.86	2.28
Tracking Difference*	0.14		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: EUR Hedged Acc, 11 September 2019; Institutional Plus EUR Hedged Acc, 7 February 2018; GBP Hedged Acc, Institutional Plus GBP Hedged Acc and USD Hedged Acc, 2 November 2017.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
Purchases			Sales		
US Treasury Note 4.13% 31/3/2029	11,823,000	11,730,741	US Treasury Note 4.13% 31/3/2029	11,823,000	11,691,639
US Treasury Note 4.63% 28/2/2026	9,807,000	9,807,201	US Treasury Note 4.63% 28/2/2026	9,807,000	9,803,985
US Treasury Note 4.25% 28/2/2029	7,214,000	7,224,495	US Treasury Note 4.25% 28/2/2029	7,214,000	7,240,007
US Treasury Note 4.50% 31/5/2029	7,070,000	7,099,372	US Treasury Note 4.50% 31/5/2029	6,841,000	6,890,380
US Treasury Note 4.88% 31/5/2026	6,384,500	6,389,803	US Treasury Note 4.50% 15/5/2027	5,615,000	5,594,806
US Treasury Note 4.50% 15/5/2027	5,733,000	5,704,971	US Treasury Note 4.88% 31/5/2026	5,424,500	5,430,422
US Treasury Note 4.00% 31/1/2029	4,804,000	4,754,246	US Treasury Note 4.00% 31/1/2029	4,804,000	4,755,826
US Treasury Note 4.50% 31/3/2026	4,706,000	4,690,083	US Treasury Note 4.50% 31/3/2026	4,706,000	4,686,826
US Treasury Note 4.13% 15/2/2027	4,491,000	4,458,187	US Treasury Note 4.13% 15/2/2027	4,491,000	4,458,209
US Treasury Note 4.25% 15/3/2027	4,125,000	4,103,554	US Treasury Note 4.25% 15/3/2027	4,125,000	4,102,435
US Treasury Note 4.50% 15/4/2027	3,895,000	3,869,135	US Treasury Note 4.50% 15/4/2027	3,895,000	3,865,684
US Treasury Note 4.63% 30/4/2029	3,549,000	3,560,404	US Treasury Note 4.63% 30/4/2029	3,549,000	3,569,902
US Treasury Note 4.00% 15/1/2027	3,450,000	3,437,759	US Treasury Note 4.00% 15/1/2027	3,450,000	3,424,412
US Treasury Note 4.63% 15/6/2027	3,350,000	3,365,619	US Treasury Note 3.75%		
US Treasury Note 4.25% 30/6/2029	2,500,000	2,488,574	31/12/2028	2,278,000	2,252,072
US Treasury Note 4.25%			US Treasury Note 4.25%		
31/12/2025	2,210,000	2,205,839	31/12/2025	2,210,000	2,207,784
US Treasury Note 3.75%			US Treasury Note 4.63% 30/6/2026	2,040,000	2,036,175
31/12/2028	2,178,000	2,152,761	US Treasury Note 4.88% 30/4/2026	2,002,000	2,000,850
US Treasury Note 4.63% 30/6/2026	2,040,000	2,036,433	US Treasury Note 4.63%		
US Treasury Note 4.88% 30/4/2026	2,002,000	2,002,458	15/11/2026	1,940,000	1,967,124
Canadian Government Bond 4.50%			Canadian Government Bond 4.50%		
1/2/2026	2,440,000	1,808,061	1/2/2026	2,440,000	1,809,169
			US Treasury Note 4.25% 31/1/2026	1,294,000	1,286,254

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

Financial Statements

Statement of Investments

30 June 2024

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.45% (31 December 2023: 98.16%)					
Fixed Income 98.45% (31 December 2023: 98.16%)					
Australia 2.68% (31 December 2023: 2.65%)					
Amcor Finance USA, Inc.	\$225,000	3.63%	28/4/2026	217,194	0.02%
Amcor UK Finance plc	€100,000	1.13%	23/6/2027	99,621	0.01%
APA Infrastructure Ltd.	€300,000	2.00%	22/3/2027	306,687	0.03%
APA Infrastructure Ltd.	\$125,000	4.25%	15/7/2027	121,630	0.01%
APA Infrastructure Ltd.	€500,000	0.75%	15/3/2029	465,848	0.05%
Ausgrid Finance Pty Ltd.	AUD400,000	1.81%	5/2/2027	243,916	0.02%
Ausgrid Finance Pty Ltd.	\$75,000	4.35%	1/8/2028	72,037	0.01%
AusNet Services Holdings Pty Ltd.	€300,000	1.50%	26/2/2027	304,363	0.03%
AusNet Services Holdings Pty Ltd.	AUD500,000	4.30%	30/3/2028	321,061	0.03%
Australia & New Zealand Banking Group Ltd.	\$450,000	5.38%	3/7/2025	450,320	0.05%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.09%	8/12/2025	249,615	0.03%
Australia & New Zealand Banking Group Ltd.	€400,000	3.65%	20/1/2026	428,563	0.04%
Australia & New Zealand Banking Group Ltd.	\$410,000	4.40%	19/5/2026	400,928	0.04%
Australia & New Zealand Banking Group Ltd.	\$250,000	4.75%	18/1/2027	248,779	0.03%
Australia & New Zealand Banking Group Ltd.	AUD500,000	5.35%	4/11/2027	337,939	0.03%
Australia & New Zealand Banking Group Ltd. ^	\$200,000	2.95%	22/7/2030	193,660	0.02%
Australia & New Zealand Banking Group Ltd. ^	€200,000	5.10%	3/2/2033	220,132	0.02%
Australian Energy Market Operator Ltd.	AUD200,000	5.35%	6/12/2028	134,346	0.01%
BHP Billiton Finance USA Ltd.	\$150,000	4.88%	27/2/2026	148,917	0.02%
BHP Billiton Finance USA Ltd.	\$150,000	6.42%	1/3/2026	152,686	0.02%
BHP Billiton Finance USA Ltd.	\$125,000	4.75%	28/2/2028	124,166	0.01%
BHP Billiton Finance USA Ltd.	\$100,000	5.10%	8/9/2028	100,389	0.01%
Brambles USA, Inc.	\$200,000	4.13%	23/10/2025	196,046	0.02%
CIMIC Finance Ltd.	€100,000	1.50%	28/5/2029	93,382	0.01%
Coles Group Treasury Pty Ltd.	AUD500,000	2.20%	6/11/2026	312,362	0.03%
Commonwealth Bank of Australia	\$250,000	5.50%	12/9/2025	250,826	0.03%
Commonwealth Bank of Australia	\$250,000	5.32%	13/3/2026	250,884	0.03%
Commonwealth Bank of Australia	\$300,000	2.85%	18/5/2026	287,794	0.03%
Commonwealth Bank of Australia	\$100,000	1.13%	15/6/2026	92,658	0.01%
Commonwealth Bank of Australia	\$350,000	2.55%	14/3/2027	328,575	0.03%
Commonwealth Bank of Australia	AUD250,000	4.40%	18/8/2027	164,323	0.02%
Commonwealth Bank of Australia	AUD200,000	5.00%	13/1/2028	133,726	0.01%
Commonwealth Bank of Australia	\$150,000	3.90%	16/3/2028	145,520	0.01%
Commonwealth Bank of Australia	AUD560,000	4.90%	17/8/2028	373,106	0.04%
Commonwealth Bank of Australia ^	€100,000	4.27%	4/6/2034	107,395	0.01%
CSL Finance plc	\$125,000	3.85%	27/4/2027	120,570	0.01%
GAIF Bond Issuer Pty Ltd.	\$85,000	3.40%	30/9/2026	81,185	0.01%
Glencore Capital Finance DAC	€100,000	1.13%	10/3/2028	97,584	0.01%
Glencore Capital Finance DAC	€200,000	0.75%	1/3/2029	186,684	0.02%
Glencore Finance Europe Ltd.	€100,000	3.75%	1/4/2026	107,192	0.01%
Glencore Funding LLC	\$150,000	1.63%	27/4/2026	140,232	0.01%
Glencore Funding LLC	\$200,000	4.00%	27/3/2027	192,983	0.02%
Glencore Funding LLC	\$100,000	3.88%	27/10/2027	95,266	0.01%
Glencore Funding LLC	\$100,000	6.13%	6/10/2028	102,352	0.01%
Goodman US Finance Three LLC	\$75,000	3.70%	15/3/2028	70,342	0.01%
John Deere Financial Ltd.	AUD200,000	5.05%	28/6/2029	132,874	0.01%
Lonsdale Finance Pty Ltd.	AUD500,000	2.45%	20/11/2026	312,174	0.03%
Macquarie Bank Ltd.	\$100,000	3.90%	15/1/2026	97,883	0.01%
Macquarie Bank Ltd.	\$100,000	5.21%	15/6/2026	99,827	0.01%
Macquarie Bank Ltd.	\$150,000	5.39%	7/12/2026	150,402	0.02%
Macquarie Bank Ltd. ^	AUD200,000	5.95%	1/3/2034	133,838	0.01%
Macquarie Group Ltd. ^	\$325,000	1.34%	12/1/2027	304,260	0.03%
Macquarie Group Ltd.	€200,000	0.63%	3/2/2027	198,381	0.02%
Macquarie Group Ltd. ^	\$200,000	1.63%	23/9/2027	183,538	0.02%
Macquarie Group Ltd.	€200,000	0.35%	3/3/2028	190,409	0.02%
Macquarie Group Ltd. ^	\$300,000	1.94%	14/4/2028	271,729	0.03%
Macquarie Group Ltd. ^	\$150,000	4.10%	21/6/2028	144,489	0.01%
Macquarie Group Ltd.	€200,000	0.94%	19/1/2029	189,940	0.02%
Macquarie Group Ltd. ^	CAD100,000	2.72%	21/8/2029	66,909	0.01%
Macquarie Group Ltd. ^	\$150,000	5.03%	15/1/2030	147,897	0.02%
National Australia Bank Ltd.	AUD500,000	4.65%	25/11/2025	332,720	0.03%
National Australia Bank Ltd.	\$500,000	4.97%	12/1/2026	497,652	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
National Australia Bank Ltd.	€300,000	1.25%	18/5/2026	309,923	0.03%
National Australia Bank Ltd.	\$188,000	2.50%	12/7/2026	178,523	0.02%
National Australia Bank Ltd.	\$375,000	1.89%	12/1/2027	347,269	0.04%
National Australia Bank Ltd.	\$400,000	5.09%	11/6/2027	400,796	0.04%
National Australia Bank Ltd.	AUD300,000	4.95%	25/11/2027	200,275	0.02%
National Australia Bank Ltd.	\$250,000	4.94%	12/1/2028	249,993	0.03%
National Australia Bank Ltd.	AUD200,000	4.40%	12/5/2028	130,895	0.01%
National Australia Bank Ltd.	€300,000	2.13%	24/5/2028	307,469	0.03%
National Australia Bank Ltd.	\$250,000	4.90%	13/6/2028	249,688	0.03%
National Australia Bank Ltd.	€200,000	1.38%	30/8/2028	197,655	0.02%
National Australia Bank Ltd.	AUD700,000	4.85%	22/3/2029	464,302	0.05%
National Australia Bank Ltd.^	£100,000	1.70%	15/9/2031	115,312	0.01%
National Australia Bank Ltd.^	AUD250,000	6.32%	3/8/2032	170,341	0.02%
Nationwide Building Society	AUD300,000	5.35%	15/3/2028	199,273	0.02%
Newcastle Coal Infrastructure Group Pty Ltd.	\$99,303	4.40%	29/9/2027	94,223	0.01%
Qantas Airways Ltd.	AUD300,000	3.15%	27/9/2028	180,600	0.02%
QBE Insurance Group Ltd.^	\$200,000	5.25%	Perpetual	196,135	0.02%
QBE Insurance Group Ltd.^	\$150,000	5.88%	Perpetual	148,446	0.02%
Rio Tinto Finance USA Ltd.	\$735,000	7.13%	15/7/2028	792,603	0.08%
Santos Finance Ltd.	\$200,000	4.13%	14/9/2027	190,531	0.02%
Scentre Group Trust 1	£150,000	3.88%	16/7/2026	183,002	0.02%
Scentre Group Trust 1/Scentre Group Trust 2	\$50,000	3.25%	28/10/2025	48,552	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	\$150,000	3.63%	28/1/2026	145,843	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	€100,000	1.75%	11/4/2028	100,033	0.01%
Scentre Group Trust 2^	\$225,000	4.75%	24/9/2080	216,749	0.02%
Stockland Trust	€400,000	1.63%	27/4/2026	408,197	0.04%
Sydney Airport Finance Co. Pty Ltd.	\$275,000	3.63%	28/4/2026	265,881	0.03%
Sydney Airport Finance Co. Pty Ltd.	€100,000	1.75%	26/4/2028	99,986	0.01%
Telstra Corp., Ltd.	€500,000	1.13%	14/4/2026	514,290	0.05%
Telstra Group Ltd.	AUD200,000	4.90%	8/3/2028	133,014	0.01%
Toyota Finance Australia Ltd.	AUD200,000	4.45%	6/4/2026	132,129	0.01%
Toyota Finance Australia Ltd.	€200,000	3.43%	18/6/2026	214,113	0.02%
Toyota Finance Australia Ltd.	£200,000	3.92%	28/6/2027	245,552	0.02%
Transurban Finance Co. Pty Ltd.	\$245,000	4.13%	2/2/2026	239,554	0.02%
Transurban Finance Co. Pty Ltd.	€200,000	1.75%	29/3/2028	200,527	0.02%
Transurban Finance Co. Pty Ltd.	€200,000	1.45%	16/5/2029	193,238	0.02%
United Overseas Bank Ltd.	AUD400,000	4.64%	16/3/2026	265,623	0.03%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.55%	14/6/2028	199,133	0.02%
Westpac Banking Corp.	\$100,000	3.74%	26/8/2025	98,285	0.01%
Westpac Banking Corp.	\$150,000	5.51%	17/11/2025	150,681	0.02%
Westpac Banking Corp.	€300,000	3.70%	16/1/2026	321,938	0.03%
Westpac Banking Corp.	AUD200,000	4.60%	16/2/2026	132,797	0.01%
Westpac Banking Corp.	\$125,000	5.20%	16/4/2026	125,054	0.01%
Westpac Banking Corp.	\$172,000	2.85%	13/5/2026	164,937	0.02%
Westpac Banking Corp.	\$399,000	1.15%	3/6/2026	370,627	0.04%
Westpac Banking Corp.	AUD200,000	4.13%	4/6/2026	131,520	0.01%
Westpac Banking Corp.	AUD400,000	2.40%	25/1/2027	250,786	0.03%
Westpac Banking Corp.	\$200,000	3.35%	8/3/2027	191,851	0.02%
Westpac Banking Corp.	\$150,000	4.04%	26/8/2027	146,315	0.01%
Westpac Banking Corp.	\$200,000	5.46%	18/11/2027	202,944	0.02%
Westpac Banking Corp.	\$500,000	3.40%	25/1/2028	475,404	0.05%
Westpac Banking Corp.	AUD200,000	4.80%	16/2/2028	132,802	0.01%
Westpac Banking Corp.	AUD200,000	5.00%	19/9/2028	133,603	0.01%
Westpac Banking Corp.	\$300,000	1.95%	20/11/2028	265,055	0.03%
Westpac Banking Corp.	AUD700,000	5.00%	15/1/2029	467,341	0.05%
Westpac Banking Corp.	\$125,000	5.05%	16/4/2029	125,313	0.01%
Westpac Banking Corp.^	€100,000	0.77%	13/5/2031	100,037	0.01%
Westpac Banking Corp.^	\$420,000	4.32%	23/11/2031	405,311	0.04%
Woodside Finance Ltd.	\$230,000	3.70%	15/9/2026	221,106	0.02%
Woodside Finance Ltd.	\$125,000	3.70%	15/3/2028	117,925	0.01%
Woodside Finance Ltd.	\$180,000	4.50%	4/3/2029	174,114	0.02%
				26,564,120	2.68%
Austria 0.45% (31 December 2023: 0.41%)					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€100,000	4.13%	18/1/2027	108,722	0.01%
CA Immobilien Anlagen AG	€100,000	0.88%	5/2/2027	98,108	0.01%
Erste Group Bank AG	€100,000	0.05%	16/9/2025	102,596	0.01%
Erste Group Bank AG	€300,000	1.50%	7/4/2026	310,890	0.03%
Erste Group Bank AG^	€200,000	0.10%	16/11/2028	191,459	0.02%
Erste Group Bank AG^	€200,000	4.25%	30/5/2030	220,119	0.02%
Erste Group Bank AG^	€100,000	0.88%	15/11/2032	95,839	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Erste Group Bank AG [^]	€200,000	4.00%	7/6/2033	211,047	0.02%
JAB Holdings BV	€200,000	1.75%	25/6/2026	206,458	0.02%
JAB Holdings BV	€400,000	2.50%	17/4/2027	416,072	0.04%
OMV AG [^]	€100,000	6.25%	Perpetual	109,757	0.01%
OMV AG [^]	€100,000	2.50%	Perpetual	102,407	0.01%
OMV AG	€100,000	0.00%	3/7/2025	103,451	0.01%
OMV AG	€400,000	3.50%	27/9/2027	430,523	0.05%
OMV AG	€200,000	2.00%	9/4/2028	204,875	0.02%
Raiffeisen Bank International AG	€100,000	0.38%	25/9/2026	99,294	0.01%
Raiffeisen Bank International AG [^]	€300,000	4.75%	26/1/2027	324,228	0.04%
Raiffeisen Bank International AG	€100,000	0.05%	1/9/2027	94,843	0.01%
Raiffeisen Bank International AG	€100,000	5.75%	27/1/2028	113,120	0.01%
Raiffeisen Bank International AG [^]	€100,000	6.00%	15/9/2028	111,336	0.01%
Raiffeisen Bank International AG [^]	€200,000	4.63%	21/8/2029	213,488	0.02%
Raiffeisen Bank International AG [^]	€100,000	4.50%	31/5/2030	108,370	0.01%
Raiffeisen Bank International AG [^]	€100,000	2.88%	18/6/2032	97,811	0.01%
Raiffeisen Bank International AG [^]	€100,000	1.38%	17/6/2033	89,365	0.01%
Telekom Finanzmanagement GmbH	€100,000	1.50%	7/12/2026	102,603	0.01%
Volksbank Wien AG	€100,000	0.88%	23/3/2026	101,432	0.01%
Volksbank Wien AG [^]	€100,000	5.75%	21/6/2034	106,252	0.01%
				4,474,465	0.45%
Belgium 0.74% (31 December 2023: 0.73%)					
AG Insurance SA [^]	€100,000	3.50%	30/6/2047	104,495	0.01%
Aliaxis Finance SA	€200,000	0.88%	8/11/2028	188,178	0.02%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$300,000	3.65%	1/2/2026	292,904	0.03%
Anheuser-Busch InBev SA	£100,000	4.00%	24/9/2025	124,663	0.02%
Anheuser-Busch InBev SA	€1,183,000	2.00%	17/3/2028	1,216,359	0.12%
Anheuser-Busch InBev Worldwide, Inc.	\$975,000	4.75%	23/1/2029	969,297	0.10%
Argenta Spaarbank NV [^]	€200,000	1.00%	13/10/2026	206,503	0.02%
Argenta Spaarbank NV	€200,000	1.00%	29/1/2027	198,172	0.02%
Argenta Spaarbank NV [^]	€200,000	5.38%	29/11/2027	220,457	0.02%
Argenta Spaarbank NV [^]	€100,000	1.38%	8/2/2029	97,181	0.01%
Barry Callebaut Services NV	€200,000	4.00%	14/6/2029	214,923	0.02%
Cofinimmo SA	€100,000	1.00%	24/1/2028	96,499	0.01%
Crelan SA	€200,000	5.38%	31/10/2025	218,474	0.02%
Crelan SA	€100,000	5.75%	26/1/2028	112,921	0.01%
Crelan SA [^]	€100,000	6.00%	28/2/2030	113,929	0.01%
Elia Transmission Belgium SA	€100,000	1.38%	14/1/2026	103,652	0.01%
Elia Transmission Belgium SA	€300,000	3.25%	4/4/2028	317,915	0.03%
Euroclear Bank SA	\$200,000	1.26%	3/8/2026	183,796	0.02%
Euroclear Bank SA	€100,000	3.63%	13/10/2027	107,902	0.01%
Euroclear Investments SA	€200,000	1.13%	7/12/2026	203,607	0.02%
KBC Group NV [^]	€200,000	0.13%	10/9/2026	205,138	0.02%
KBC Group NV [^]	€600,000	0.75%	21/1/2028	596,214	0.06%
KBC Group NV [^]	€100,000	5.50%	20/9/2028	127,020	0.02%
KBC Group NV [^]	\$200,000	5.80%	19/1/2029	201,424	0.02%
KBC Group NV [^]	€200,000	4.25%	28/11/2029	218,153	0.02%
KBC Group NV [^]	€100,000	4.38%	19/4/2030	109,838	0.01%
KBC Group NV [^]	€200,000	4.88%	25/4/2033	217,561	0.02%
KBC Group NV [^]	£100,000	6.15%	19/3/2034	126,458	0.02%
Solvay SA	€100,000	3.88%	3/4/2028	107,122	0.01%
VGP NV	€100,000	1.63%	17/1/2027	98,988	0.01%
				7,299,743	0.74%
Bermuda 0.02% (31 December 2023: 0.02%)					
Athora Holding Ltd.	€100,000	6.63%	16/6/2028	113,100	0.01%
Triton Container International Ltd.	\$135,000	2.05%	15/4/2026	125,932	0.01%
				239,032	0.02%
Brazil 0.08% (31 December 2023: 0.08%)					
Gerdau Trade, Inc.	\$200,000	4.88%	24/10/2027	197,362	0.02%
Suzano Austria GmbH	\$200,000	2.50%	15/9/2028	175,377	0.02%
Suzano Austria GmbH	\$200,000	6.00%	15/1/2029	199,454	0.02%
Suzano International Finance BV	\$200,000	5.50%	17/1/2027	198,595	0.02%
				770,788	0.08%
Canada 5.57% (31 December 2023: 5.87%)					
AIMCo Realty Investors LP	CAD25,000	2.20%	4/11/2026	17,335	0.00%
AIMCo Realty Investors LP	CAD45,000	3.37%	1/6/2027	31,901	0.00%
AIMCo Realty Investors LP	CAD90,000	3.04%	1/6/2028	62,372	0.01%
Alectra, Inc.	CAD150,000	2.49%	17/5/2027	104,088	0.01%
Algonquin Power & Utilities Corp.	\$200,000	5.37%	15/6/2026	199,046	0.02%
Algonquin Power Co.	CAD25,000	4.09%	17/2/2027	17,874	0.00%
Algonquin Power Co.	CAD75,000	4.60%	29/1/2029	54,029	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Alimentation Couche-Tard, Inc.	\$175,000	3.55%	26/7/2027	166,475	0.02%
Alimentation Couche-Tard, Inc.	CAD100,000	4.60%	25/1/2029	73,106	0.01%
AltaGas Ltd.	CAD105,000	4.12%	7/4/2026	75,723	0.01%
AltaGas Ltd.	CAD100,000	4.64%	15/5/2026	72,743	0.01%
AltaGas Ltd.	CAD25,000	3.98%	4/10/2027	17,825	0.00%
AltaGas Ltd.	CAD120,000	2.08%	30/5/2028	79,355	0.01%
AltaGas Ltd.	CAD50,000	4.67%	8/1/2029	36,265	0.00%
ARC Resources Ltd.	CAD235,000	2.35%	10/3/2026	165,059	0.02%
Athene Global Funding	CAD195,000	2.47%	9/6/2028	130,399	0.01%
Bank of Montreal	CAD220,000	4.61%	10/9/2025	160,669	0.02%
Bank of Montreal	CAD200,000	1.76%	10/3/2026	139,764	0.01%
Bank of Montreal	CAD110,000	1.55%	28/5/2026	76,117	0.01%
Bank of Montreal	\$400,000	5.30%	5/6/2026	399,670	0.04%
Bank of Montreal	£100,000	1.00%	9/9/2026	115,894	0.01%
Bank of Montreal	\$400,000	1.25%	15/9/2026	366,451	0.04%
Bank of Montreal	CAD215,000	2.70%	9/12/2026	151,315	0.02%
Bank of Montreal	\$200,000	5.27%	11/12/2026	199,679	0.02%
Bank of Montreal^	\$150,000	0.95%	22/1/2027	140,119	0.01%
Bank of Montreal	\$175,000	2.65%	8/3/2027	164,081	0.02%
Bank of Montreal	CAD305,000	3.65%	1/4/2027	217,855	0.02%
Bank of Montreal	CAD400,000	4.31%	1/6/2027	290,423	0.03%
Bank of Montreal	\$200,000	5.37%	4/6/2027	200,903	0.02%
Bank of Montreal	€100,000	2.75%	15/6/2027	104,571	0.01%
Bank of Montreal	\$172,000	4.70%	14/9/2027	169,752	0.02%
Bank of Montreal	CAD500,000	4.71%	7/12/2027	367,137	0.04%
Bank of Montreal	\$225,000	5.20%	1/2/2028	225,310	0.02%
Bank of Montreal	CAD410,000	3.19%	1/3/2028	288,998	0.03%
Bank of Montreal	CAD360,000	5.04%	29/5/2028	267,429	0.03%
Bank of Montreal	\$175,000	5.72%	25/9/2028	178,546	0.02%
Bank of Montreal	CAD355,000	4.54%	18/12/2028	258,755	0.03%
Bank of Montreal^	CAD150,000	1.93%	22/7/2031	103,329	0.01%
Bank of Montreal^	CAD150,000	6.53%	27/10/2032	115,029	0.01%
Bank of Montreal^	\$200,000	3.80%	15/12/2032	188,132	0.02%
Bank of Montreal^	CAD180,000	6.03%	7/9/2033	136,738	0.01%
Bank of Nova Scotia	\$200,000	4.50%	16/12/2025	196,865	0.02%
Bank of Nova Scotia	CAD175,000	5.50%	29/12/2025	129,186	0.01%
Bank of Nova Scotia	CAD230,000	5.50%	8/5/2026	170,351	0.02%
Bank of Nova Scotia	\$200,000	2.70%	3/8/2026	189,467	0.02%
Bank of Nova Scotia	€300,000	0.13%	4/9/2026	298,189	0.03%
Bank of Nova Scotia	\$275,000	1.30%	15/9/2026	252,072	0.03%
Bank of Nova Scotia	CAD485,000	1.85%	2/11/2026	333,312	0.03%
Bank of Nova Scotia	CAD85,000	2.62%	2/12/2026	59,724	0.01%
Bank of Nova Scotia	\$100,000	5.35%	7/12/2026	100,103	0.01%
Bank of Nova Scotia	\$150,000	1.95%	2/2/2027	138,355	0.01%
Bank of Nova Scotia	CAD650,000	2.95%	8/3/2027	455,833	0.05%
Bank of Nova Scotia	£100,000	2.88%	3/5/2027	118,555	0.01%
Bank of Nova Scotia	\$175,000	5.40%	4/6/2027	175,858	0.02%
Bank of Nova Scotia	CAD210,000	1.40%	1/11/2027	139,864	0.01%
Bank of Nova Scotia	CAD200,000	3.10%	2/2/2028	140,675	0.01%
Bank of Nova Scotia	\$100,000	5.25%	12/6/2028	100,423	0.01%
Bank of Nova Scotia	CAD400,000	4.68%	1/2/2029	293,142	0.03%
Bank of Nova Scotia	€200,000	3.50%	17/4/2029	212,754	0.02%
Bank of Nova Scotia	\$65,000	5.45%	1/8/2029	65,624	0.01%
Bank of Nova Scotia^	CAD240,000	3.93%	3/5/2032	170,911	0.02%
Bank of Nova Scotia^	CAD210,000	5.68%	2/8/2033	157,426	0.02%
BCI QuadReal Realty	CAD75,000	1.07%	4/2/2026	51,884	0.01%
BCI QuadReal Realty	CAD65,000	2.55%	24/6/2026	45,747	0.00%
bcIMC Realty Corp.	CAD125,000	3.00%	31/3/2027	87,931	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD205,000	3.55%	2/3/2026	147,047	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD85,000	2.90%	12/8/2026	60,023	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD150,000	1.65%	16/8/2027	101,164	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD100,000	3.60%	29/9/2027	70,917	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	2.20%	29/5/2028	33,519	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD180,000	3.80%	21/8/2028	127,417	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD110,000	5.15%	14/11/2028	81,860	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD75,000	5.25%	15/3/2029	56,054	0.01%
BMW Canada, Inc.	CAD75,000	4.86%	6/4/2026	54,973	0.01%
Brookfield Corp.	CAD190,000	4.82%	28/1/2026	138,885	0.01%
Brookfield Corp.	CAD50,000	3.80%	16/3/2027	35,916	0.00%
Brookfield Finance, Inc.	\$50,000	4.25%	2/6/2026	48,888	0.01%
Brookfield Finance, Inc.	\$150,000	3.90%	25/1/2028	143,091	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brookfield Finance, Inc.	\$450,000	4.85%	29/3/2029	442,072	0.04%
Brookfield Infrastructure Finance ULC	CAD150,000	5.62%	14/11/2027	112,792	0.01%
Brookfield Infrastructure Finance ULC	CAD105,000	4.19%	11/9/2028	75,232	0.01%
Brookfield Renewable Partners ULC	CAD105,000	3.63%	15/1/2027	74,972	0.01%
Brookfield Renewable Partners ULC	CAD50,000	4.25%	15/1/2029	35,957	0.00%
Bruce Power LP	CAD95,000	3.97%	23/6/2026	68,557	0.01%
Bruce Power LP	CAD150,000	2.68%	21/12/2028	101,511	0.01%
CAE, Inc.	CAD115,000	5.54%	12/6/2028	85,408	0.01%
Cameco Corp.	CAD55,000	2.95%	21/10/2027	38,276	0.00%
Canadian Core Real Estate LP	CAD30,000	3.30%	2/3/2027	20,680	0.00%
Canadian Government Bond	CAD65,000	0.25%	1/3/2026	44,675	0.00%
Canadian Government Bond	CAD670,000	4.00%	1/5/2026	489,797	0.05%
Canadian Government Bond	CAD45,000	1.25%	1/3/2027	30,881	0.00%
Canadian Imperial Bank of Commerce	\$300,000	3.95%	4/8/2025	294,965	0.03%
Canadian Imperial Bank of Commerce	\$150,000	0.95%	23/10/2025	141,588	0.01%
Canadian Imperial Bank of Commerce	CAD135,000	1.10%	19/1/2026	93,681	0.01%
Canadian Imperial Bank of Commerce	\$250,000	1.25%	22/6/2026	231,466	0.02%
Canadian Imperial Bank of Commerce	CAD75,000	5.94%	14/7/2026	54,826	0.01%
Canadian Imperial Bank of Commerce	CAD220,000	1.70%	15/7/2026	152,288	0.02%
Canadian Imperial Bank of Commerce	\$100,000	5.62%	17/7/2026	100,504	0.01%
Canadian Imperial Bank of Commerce	\$150,000	5.93%	2/10/2026	151,918	0.02%
Canadian Imperial Bank of Commerce	CAD180,000	5.00%	7/12/2026	132,683	0.01%
Canadian Imperial Bank of Commerce	CAD335,000	2.25%	7/1/2027	231,487	0.02%
Canadian Imperial Bank of Commerce	CAD195,000	4.90%	2/4/2027	142,703	0.01%
Canadian Imperial Bank of Commerce	\$177,000	3.45%	7/4/2027	169,371	0.02%
Canadian Imperial Bank of Commerce	\$90,000	5.24%	28/6/2027	89,864	0.01%
Canadian Imperial Bank of Commerce	CAD335,000	4.95%	29/6/2027	247,427	0.03%
Canadian Imperial Bank of Commerce	CAD350,000	5.05%	7/10/2027	259,307	0.03%
Canadian Imperial Bank of Commerce	CAD295,000	5.50%	14/1/2028	221,876	0.02%
Canadian Imperial Bank of Commerce	\$175,000	5.00%	28/4/2028	173,673	0.02%
Canadian Imperial Bank of Commerce	\$100,000	5.99%	3/10/2028	102,777	0.01%
Canadian Imperial Bank of Commerce	\$100,000	5.26%	8/4/2029	99,802	0.01%
Canadian Imperial Bank of Commerce	CAD205,000	2.01%	21/7/2030	145,218	0.01%
Canadian Imperial Bank of Commerce	CAD265,000	1.96%	21/4/2031	183,572	0.02%
Canadian Imperial Bank of Commerce	CAD220,000	4.20%	7/4/2032	157,838	0.02%
Canadian Imperial Bank of Commerce	CAD75,000	5.33%	20/1/2033	55,465	0.01%
Canadian Imperial Bank of Commerce	CAD85,000	5.35%	20/4/2033	62,967	0.01%
Canadian Imperial Bank of Commerce	CAD225,000	5.30%	16/1/2034	166,461	0.02%
Canadian Imperial Bank of Commerce	CAD120,000	4.90%	12/6/2034	87,371	0.01%
Canadian National Railway Co.	CAD60,000	2.80%	22/9/2025	42,833	0.00%
Canadian National Railway Co.	\$200,000	2.75%	1/3/2026	192,643	0.02%
Canadian National Railway Co.	CAD50,000	3.20%	31/7/2028	35,119	0.00%
Canadian National Railway Co.	CAD100,000	3.00%	8/2/2029	69,213	0.01%
Canadian National Railway Co.	CAD80,000	4.60%	2/5/2029	59,191	0.01%
Canadian Natural Resources Ltd.	\$120,000	2.05%	15/7/2025	115,627	0.01%
Canadian Natural Resources Ltd.	CAD115,000	3.42%	1/12/2026	81,957	0.01%
Canadian Natural Resources Ltd.	\$180,000	3.85%	1/6/2027	173,136	0.02%
Canadian Natural Resources Ltd.	CAD55,000	2.50%	17/1/2028	37,545	0.00%
Canadian Pacific Railway Co.	\$250,000	1.75%	2/12/2026	230,650	0.02%
Canadian Pacific Railway Co.	CAD295,000	2.54%	28/2/2028	202,368	0.02%
Canadian Pacific Railway Co.	CAD25,000	3.15%	13/3/2029	17,325	0.00%
Canadian Western Bank	CAD115,000	1.93%	16/4/2026	80,171	0.01%
Canadian Western Bank	CAD50,000	5.15%	2/9/2027	37,244	0.00%
Canadian Western Bank	CAD70,000	1.82%	16/12/2027	46,958	0.00%
Canadian Western Bank	CAD60,000	5.94%	22/12/2032	44,911	0.00%
Canadian Western Bank	CAD80,000	5.95%	29/1/2034	60,224	0.01%
Capital Power Corp.	CAD60,000	4.99%	23/1/2026	43,796	0.00%
Capital Power Corp.	CAD90,000	5.38%	25/1/2027	66,547	0.01%
Capital Power Corp.	CAD50,000	5.82%	15/9/2028	37,684	0.00%
CCL Industries, Inc.	\$100,000	3.25%	1/10/2026	94,648	0.01%
CCL Industries, Inc.	CAD75,000	3.86%	13/4/2028	52,849	0.01%
Cenovus Energy, Inc.	CAD140,000	3.60%	10/3/2027	99,828	0.01%
Cenovus Energy, Inc.	\$55,000	4.25%	15/4/2027	53,456	0.01%
Cenovus Energy, Inc.	CAD200,000	3.50%	7/2/2028	140,897	0.01%
Central 1 Credit Union	CAD50,000	5.42%	29/9/2025	36,676	0.00%
Central 1 Credit Union	CAD35,000	1.32%	29/1/2026	24,199	0.00%
Central 1 Credit Union	CAD80,000	4.65%	7/2/2028	57,805	0.01%
Central 1 Credit Union	CAD50,000	5.98%	10/11/2028	37,851	0.00%
Central 1 Credit Union	CAD35,000	2.39%	30/6/2031	24,085	0.00%
CGI, Inc.	\$125,000	1.45%	14/9/2026	114,553	0.01%
CGI, Inc.	CAD86,000	2.10%	18/9/2028	57,157	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Chip Mortgage Trust	CAD30,000	1.74%	15/12/2025	20,871	0.00%
Chip Mortgage Trust	CAD25,000	6.07%	14/11/2028	18,874	0.00%
Choice Properties	CAD120,000	4.06%	24/11/2025	86,687	0.01%
Choice Properties	CAD40,000	2.46%	30/11/2026	27,789	0.00%
Choice Properties	CAD100,000	2.85%	21/5/2027	69,582	0.01%
Choice Properties	CAD100,000	4.18%	8/3/2028	71,821	0.01%
Choice Properties	CAD120,000	3.53%	11/6/2029	82,762	0.01%
CI Financial Corp.	CAD125,000	7.00%	2/12/2025	92,711	0.01%
Citigroup, Inc.^	CAD150,000	5.07%	29/4/2028	110,846	0.01%
CNH Industrial Capital Canada Ltd.	CAD55,000	5.50%	11/8/2026	40,751	0.00%
Crombie	CAD30,000	3.68%	26/8/2026	21,390	0.00%
Crombie	CAD25,000	3.92%	21/6/2027	17,794	0.00%
Crombie	CAD40,000	2.69%	31/3/2028	27,002	0.00%
CT	CAD35,000	3.29%	1/6/2026	24,839	0.00%
CT	CAD35,000	3.87%	7/12/2027	24,718	0.00%
CT	CAD50,000	5.83%	14/6/2028	37,657	0.00%
CT	CAD60,000	3.03%	5/2/2029	40,338	0.00%
Daimler Truck Finance Canada, Inc.	CAD100,000	5.18%	19/9/2025	73,281	0.01%
Daimler Truck Finance Canada, Inc.	CAD45,000	5.81%	25/9/2026	33,653	0.00%
Daimler Truck Finance Canada, Inc.	CAD115,000	5.22%	20/9/2027	85,496	0.01%
Daimler Truck Finance Canada, Inc.	CAD25,000	5.77%	25/9/2028	19,037	0.00%
Dollarama, Inc.	CAD100,000	1.87%	8/7/2026	69,364	0.01%
Dollarama, Inc.	CAD85,000	1.51%	20/9/2027	56,776	0.01%
Dollarama, Inc.	CAD75,000	5.53%	26/9/2028	56,893	0.01%
Dream Industrial	CAD150,000	2.06%	17/6/2027	101,031	0.01%
Dream Industrial	CAD75,000	5.38%	22/3/2028	55,522	0.01%
Dream Summit Industrial LP	CAD130,000	2.15%	17/9/2025	91,847	0.01%
Dream Summit Industrial LP	CAD110,000	1.82%	1/4/2026	76,239	0.01%
Dream Summit Industrial LP	CAD50,000	5.11%	12/2/2029	36,754	0.00%
Element Fleet Management Corp.	\$150,000	6.27%	26/6/2026	151,615	0.02%
Element Fleet Management Corp.	\$150,000	6.32%	4/12/2028	155,070	0.02%
Emera US Finance LP	\$188,000	3.55%	15/6/2026	180,219	0.02%
Empire Life Insurance Co.^	CAD25,000	2.02%	24/9/2031	17,077	0.00%
Empire Life Insurance Co.^	CAD55,000	5.50%	13/1/2033	40,629	0.00%
Empower Finance 2020 LP	\$150,000	1.36%	17/9/2027	132,990	0.01%
Enbridge Gas, Inc.	CAD100,000	3.31%	11/9/2025	71,825	0.01%
Enbridge Gas, Inc.	CAD80,000	2.81%	1/6/2026	56,549	0.01%
Enbridge Gas, Inc.	CAD50,000	2.88%	22/11/2027	34,844	0.00%
Enbridge Gas, Inc.	CAD25,000	5.46%	6/10/2028	19,028	0.00%
Enbridge Pipelines, Inc.	CAD125,000	3.00%	10/8/2026	88,446	0.01%
Enbridge Pipelines, Inc.	CAD75,000	3.52%	22/2/2029	52,277	0.01%
Enbridge, Inc.	\$70,000	1.60%	4/10/2026	64,439	0.01%
Enbridge, Inc.	\$100,000	5.90%	15/11/2026	101,140	0.01%
Enbridge, Inc.	\$100,000	4.25%	1/12/2026	97,627	0.01%
Enbridge, Inc.	\$125,000	5.25%	5/4/2027	125,021	0.01%
Enbridge, Inc.	CAD220,000	3.20%	8/6/2027	154,802	0.02%
Enbridge, Inc.	\$115,000	3.70%	15/7/2027	110,179	0.01%
Enbridge, Inc.	CAD80,000	5.70%	9/11/2027	60,372	0.01%
Enbridge, Inc.	CAD130,000	4.90%	26/5/2028	96,019	0.01%
Enbridge, Inc.	\$290,000	6.00%	15/11/2028	298,621	0.03%
Enbridge, Inc.	\$225,000	5.30%	5/4/2029	225,366	0.02%
Energir, Inc.	CAD65,000	2.10%	16/4/2027	44,637	0.00%
Equitable Bank	CAD115,000	3.36%	2/3/2026	81,761	0.01%
Equitable Bank	CAD45,000	5.16%	11/1/2027	33,016	0.00%
Fairfax Financial Holdings Ltd.	CAD170,000	4.70%	16/12/2026	124,088	0.01%
Fairfax Financial Holdings Ltd.	CAD140,000	4.25%	6/12/2027	100,598	0.01%
Fairfax Financial Holdings Ltd.	\$95,000	4.85%	17/4/2028	93,268	0.01%
Fairfax Financial Holdings Ltd.	CAD90,000	4.23%	14/6/2029	64,067	0.01%
Federation des Caisses Desjardins du Quebec	\$150,000	4.40%	23/8/2025	148,252	0.02%
Federation des Caisses Desjardins du Quebec	CAD275,000	1.09%	21/1/2026	190,756	0.02%
Federation des Caisses Desjardins du Quebec	CAD155,000	1.59%	10/9/2026	106,656	0.01%
Federation des Caisses Desjardins du Quebec	CAD100,000	4.41%	19/5/2027	72,749	0.01%
Federation des Caisses Desjardins du Quebec	\$50,000	4.55%	23/8/2027	48,916	0.01%
Federation des Caisses Desjardins du Quebec	\$200,000	5.70%	14/3/2028	202,094	0.02%
Federation des Caisses Desjardins du Quebec	CAD105,000	5.48%	16/8/2028	79,314	0.01%
Federation des Caisses Desjardins du Quebec	CAD250,000	5.47%	17/11/2028	188,821	0.02%
Federation des Caisses Desjardins du Quebec	\$200,000	5.25%	26/4/2029	199,470	0.02%
Federation des Caisses Desjardins du Quebec^	CAD175,000	1.99%	28/5/2031	121,109	0.01%
Federation des Caisses Desjardins du Quebec^	CAD135,000	5.04%	23/8/2032	98,950	0.01%
Federation des Caisses Desjardins du Quebec^	CAD200,000	5.28%	15/5/2034	147,774	0.02%
Finning International, Inc.	CAD25,000	2.63%	14/8/2026	17,526	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Finning International, Inc.	CAD50,000	4.45%	16/5/2028	36,309	0.00%
First Capital	CAD25,000	4.32%	31/7/2025	18,104	0.00%
First Capital	CAD65,000	3.60%	6/5/2026	46,275	0.00%
First Capital	CAD50,000	3.46%	22/1/2027	35,178	0.00%
First Capital	CAD70,000	3.45%	1/3/2028	48,390	0.00%
First National Financial Corp.	CAD120,000	2.96%	17/11/2025	84,715	0.01%
First National Financial Corp.	CAD30,000	7.29%	8/9/2026	22,634	0.00%
Ford Credit Canada Co.	CAD150,000	6.78%	15/9/2025	111,610	0.01%
Ford Credit Canada Co.	CAD75,000	7.00%	10/2/2026	56,296	0.01%
Ford Credit Canada Co.	CAD95,000	2.96%	16/9/2026	66,427	0.01%
Ford Credit Canada Co.	CAD35,000	5.24%	23/5/2028	25,684	0.00%
Ford Credit Canada Co.	CAD100,000	6.38%	10/11/2028	76,493	0.01%
Ford Credit Canada Co.	CAD185,000	5.44%	9/2/2029	136,654	0.01%
Fortis, Inc.	\$160,000	3.06%	4/10/2026	151,800	0.02%
Fortis, Inc.	CAD70,000	2.18%	15/5/2028	47,251	0.00%
Fortis, Inc.	CAD50,000	4.43%	31/5/2029	36,437	0.00%
FortisBC Energy, Inc.	CAD25,000	2.58%	8/4/2026	17,668	0.00%
General Motors Financial of Canada Ltd.	CAD115,000	1.70%	9/7/2025	81,306	0.01%
General Motors Financial of Canada Ltd.	CAD125,000	5.20%	9/2/2028	92,415	0.01%
Gibson Energy, Inc.	CAD80,000	2.45%	14/7/2025	57,011	0.01%
Gibson Energy, Inc.	CAD30,000	2.85%	14/7/2027	20,779	0.00%
Granite Holdings LP	CAD60,000	3.06%	4/6/2027	41,809	0.00%
Granite Holdings LP	CAD62,000	2.19%	30/8/2028	40,820	0.00%
Granite Holdings LP	CAD105,000	6.07%	12/4/2029	80,194	0.01%
Greater Toronto Airports Authority	CAD150,000	1.54%	3/5/2028	99,412	0.01%
Greater Toronto Airports Authority	CAD150,000	2.73%	3/4/2029	103,025	0.01%
Great-West Lifeco, Inc.	CAD75,000	3.34%	28/2/2028	53,040	0.01%
H&R	CAD70,000	2.91%	2/6/2026	48,978	0.01%
H&R	CAD85,000	2.63%	19/2/2027	58,262	0.01%
H&R	CAD50,000	5.46%	28/2/2029	36,808	0.00%
HomeEquity Bank	CAD80,000	7.11%	11/12/2026	59,900	0.01%
HomeEquity Bank	CAD80,000	6.55%	18/10/2027	59,344	0.01%
Honda Canada Finance, Inc.	CAD25,000	1.34%	17/3/2026	17,297	0.00%
Honda Canada Finance, Inc.	CAD130,000	1.71%	28/9/2026	89,482	0.01%
Honda Canada Finance, Inc.	CAD50,000	4.87%	23/9/2027	36,878	0.00%
Honda Canada Finance, Inc.	CAD90,000	1.65%	25/2/2028	59,579	0.01%
Honda Canada Finance, Inc.	CAD75,000	5.73%	28/9/2028	57,215	0.01%
Honda Canada Finance, Inc.	CAD125,000	4.90%	21/2/2029	92,464	0.01%
Honda Canada Finance, Inc.	CAD30,000	4.90%	4/6/2029	22,202	0.00%
Hydro One Ltd.	CAD120,000	1.41%	15/10/2027	80,269	0.01%
Hydro One, Inc.	CAD105,000	2.77%	24/2/2026	74,654	0.01%
Hydro One, Inc.	CAD220,000	4.91%	27/1/2028	163,942	0.02%
Hydro One, Inc.	CAD100,000	3.02%	5/4/2029	69,262	0.01%
Hyundai Capital Canada, Inc.	CAD60,000	2.01%	12/5/2026	41,691	0.00%
Hyundai Capital Canada, Inc.	CAD80,000	3.20%	16/2/2027	56,372	0.01%
Hyundai Capital Canada, Inc.	CAD100,000	5.57%	8/3/2028	75,109	0.01%
Hyundai Capital Canada, Inc.	CAD100,000	4.90%	31/1/2029	73,627	0.01%
iA Financial Corp., Inc.^	CAD85,000	3.07%	24/9/2031	59,802	0.01%
iA Financial Corp., Inc.^	CAD25,000	3.19%	25/2/2032	17,505	0.00%
iA Financial Corp., Inc.^	CAD95,000	5.69%	20/6/2033	71,332	0.01%
IGM Financial, Inc.	CAD50,000	3.44%	26/1/2027	35,495	0.00%
Intact Financial Corp.	CAD25,000	3.77%	2/3/2026	18,037	0.00%
Intact Financial Corp.	CAD50,000	2.85%	7/6/2027	35,058	0.00%
Intact Financial Corp.	CAD60,000	2.18%	18/5/2028	40,595	0.00%
Inter Pipeline Ltd.	CAD130,000	3.48%	16/12/2026	91,808	0.01%
Inter Pipeline Ltd.	CAD100,000	4.23%	1/6/2027	71,466	0.01%
Inter Pipeline Ltd.	CAD170,000	5.76%	17/2/2028	126,980	0.01%
Ivanhoe Cambridge II, Inc.	CAD30,000	4.99%	2/6/2028	22,332	0.00%
John Deere Financial, Inc.	CAD100,000	4.95%	14/6/2027	74,120	0.01%
John Deere Financial, Inc.	CAD100,000	5.17%	15/9/2028	75,166	0.01%
Keyera Corp.	CAD50,000	3.93%	21/6/2028	35,536	0.00%
Kinross Gold Corp.	\$100,000	4.50%	15/7/2027	97,126	0.01%
Laurentian Bank of Canada	CAD130,000	4.60%	2/9/2025	94,448	0.01%
Loblaw Cos Ltd.	CAD175,000	4.49%	11/12/2028	127,867	0.01%
Magna International, Inc.	\$174,000	4.15%	1/10/2025	171,197	0.02%
Magna International, Inc. ¹	\$300,000	5.98%	21/3/2026	300,017	0.03%
Magna International, Inc.	\$200,000	5.05%	14/3/2029	199,705	0.02%
Magna International, Inc.	CAD75,000	4.80%	30/5/2029	55,164	0.01%
Manulife Bank of Canada	CAD140,000	1.34%	26/2/2026	97,163	0.01%
Manulife Bank of Canada	CAD85,000	1.54%	14/9/2026	58,388	0.01%
Manulife Bank of Canada	CAD145,000	2.86%	16/2/2027	101,809	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Manulife Bank of Canada	CAD25,000	4.55%	8/3/2029	18,291	0.00%
Manulife Financial Corp.	\$132,000	4.15%	4/3/2026	129,250	0.01%
Manulife Financial Corp.	\$175,000	2.48%	19/5/2027	162,131	0.02%
Manulife Financial Corp.^	\$100,000	4.06%	24/2/2032	95,804	0.01%
Manulife Financial Corp.^	CAD200,000	5.41%	10/3/2033	149,164	0.02%
Manulife Financial Corp.^	CAD175,000	5.05%	23/2/2034	128,927	0.01%
MCAP Commercial LP	CAD25,000	3.74%	25/8/2025	17,859	0.00%
MCAP Commercial LP	CAD30,000	3.38%	26/11/2027	20,368	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD70,000	5.12%	27/6/2028	52,274	0.01%
Metro, Inc.	CAD70,000	3.39%	6/12/2027	49,433	0.01%
Metropolitan Life Global Funding I	CAD75,000	5.18%	15/6/2026	55,332	0.01%
National Bank of Canada	CAD150,000	5.30%	3/11/2025	110,276	0.01%
National Bank of Canada	CAD110,000	1.53%	15/6/2026	76,045	0.01%
National Bank of Canada^	CAD190,000	1.57%	18/8/2026	133,921	0.01%
National Bank of Canada	CAD500,000	2.24%	4/11/2026	346,662	0.04%
National Bank of Canada	CAD90,000	4.97%	7/12/2026	66,328	0.01%
National Bank of Canada	CAD250,000	5.22%	14/6/2028	186,892	0.02%
National Bank of Canada	\$250,000	5.60%	18/12/2028	252,434	0.03%
National Bank of Canada	CAD235,000	5.02%	1/2/2029	174,627	0.02%
National Bank of Canada	€200,000	3.75%	2/5/2029	213,655	0.02%
National Bank of Canada^	CAD120,000	5.43%	16/8/2032	88,927	0.01%
National Bank of Canada^	CAD125,000	5.28%	15/2/2034	92,345	0.01%
NAV Canada	CAD84,000	0.94%	9/2/2026	58,122	0.01%
NAV Canada	CAD128,000	7.40%	1/6/2027	101,207	0.01%
Nissan Canada, Inc.	CAD30,000	2.10%	22/9/2025	21,131	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD105,000	3.20%	24/4/2026	74,949	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD170,000	2.00%	1/12/2026	117,227	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD150,000	2.80%	1/6/2027	104,792	0.01%
Nutrien Ltd.	\$150,000	4.00%	15/12/2026	145,108	0.01%
Nutrien Ltd.	\$100,000	5.20%	21/6/2027	99,898	0.01%
Nutrien Ltd.	\$500,000	4.90%	27/3/2028	494,179	0.05%
Nutrien Ltd.	\$200,000	4.20%	1/4/2029	191,318	0.02%
OMERS Realty Corp.	CAD100,000	3.24%	4/10/2027	70,443	0.01%
OMERS Realty Corp.	CAD150,000	5.38%	14/11/2028	113,149	0.01%
OMERS Realty Corp.	CAD75,000	4.54%	9/4/2029	54,880	0.01%
Open Text Corp.	\$150,000	6.90%	1/12/2027	154,794	0.02%
Pembina Pipeline Corp.	CAD25,000	3.71%	11/8/2026	17,921	0.00%
Pembina Pipeline Corp.	CAD150,000	4.24%	15/6/2027	108,427	0.01%
Pembina Pipeline Corp.	CAD80,000	4.02%	27/3/2028	57,179	0.01%
Pembina Pipeline Corp.	CAD100,000	3.62%	3/4/2029	69,675	0.01%
Penske Truck Leasing Canada, Inc.	CAD180,000	5.44%	8/12/2025	132,166	0.01%
Primaris	CAD75,000	4.73%	30/3/2027	54,203	0.01%
Primaris	CAD55,000	5.93%	29/3/2028	41,115	0.00%
Reliance LP	CAD120,000	3.75%	15/3/2026	86,085	0.01%
Reliance LP	CAD45,000	2.68%	1/12/2027	30,665	0.00%
Reliance LP	CAD90,000	2.67%	1/8/2028	60,269	0.01%
RioCan	CAD55,000	1.97%	15/6/2026	38,037	0.00%
RioCan	CAD125,000	2.36%	10/3/2027	85,574	0.01%
RioCan	CAD50,000	5.61%	6/10/2027	37,117	0.00%
RioCan	CAD60,000	2.83%	8/11/2028	39,986	0.00%
RioCan	CAD60,000	4.63%	1/5/2029	42,796	0.00%
Rogers Communications, Inc.	CAD75,000	5.65%	21/9/2026	55,822	0.01%
Rogers Communications, Inc.	\$100,000	2.90%	15/11/2026	94,454	0.01%
Rogers Communications, Inc.	CAD85,000	3.80%	1/3/2027	60,727	0.01%
Rogers Communications, Inc.	\$332,000	3.20%	15/3/2027	315,008	0.03%
Rogers Communications, Inc.	CAD175,000	3.65%	31/3/2027	124,528	0.01%
Rogers Communications, Inc.	CAD150,000	5.70%	21/9/2028	113,682	0.01%
Rogers Communications, Inc.	CAD125,000	4.40%	2/11/2028	90,270	0.01%
Rogers Communications, Inc.	\$135,000	5.00%	15/2/2029	133,349	0.01%
Rogers Communications, Inc.	CAD150,000	3.75%	15/4/2029	105,052	0.01%
Rogers Communications, Inc.	CAD240,000	3.25%	1/5/2029	164,134	0.02%
Royal Bank of Canada	CAD200,000	4.93%	16/7/2025	146,507	0.01%
Royal Bank of Canada	CAD590,000	3.37%	29/9/2025	423,588	0.04%
Royal Bank of Canada	\$125,000	4.88%	12/1/2026	124,100	0.01%
Royal Bank of Canada	\$150,000	0.88%	20/1/2026	140,348	0.01%
Royal Bank of Canada	\$301,000	4.65%	27/1/2026	296,873	0.03%
Royal Bank of Canada	\$200,000	1.20%	27/4/2026	185,839	0.02%
Royal Bank of Canada	CAD190,000	1.59%	4/5/2026	131,928	0.01%
Royal Bank of Canada	CAD165,000	1.78%	20/5/2026	114,827	0.01%
Royal Bank of Canada	CAD205,000	5.34%	23/6/2026	151,683	0.02%
Royal Bank of Canada	\$175,000	1.15%	14/7/2026	161,322	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royal Bank of Canada	\$100,000	5.20%	20/7/2026	99,852	0.01%
Royal Bank of Canada	\$225,000	1.40%	2/11/2026	206,010	0.02%
Royal Bank of Canada	CAD275,000	5.24%	2/11/2026	203,773	0.02%
Royal Bank of Canada	CAD435,000	2.33%	28/1/2027	301,304	0.03%
Royal Bank of Canada	\$236,000	3.63%	4/5/2027	226,517	0.02%
Royal Bank of Canada	£100,000	3.63%	14/6/2027	120,894	0.01%
Royal Bank of Canada	CAD300,000	4.61%	26/7/2027	220,041	0.02%
Royal Bank of Canada	\$200,000	4.24%	3/8/2027	194,674	0.02%
Royal Bank of Canada	\$175,000	6.00%	1/11/2027	179,372	0.02%
Royal Bank of Canada	\$275,000	4.90%	12/1/2028	272,976	0.03%
Royal Bank of Canada	CAD270,000	4.64%	17/1/2028	198,278	0.02%
Royal Bank of Canada	£100,000	5.00%	24/1/2028	125,845	0.01%
Royal Bank of Canada	CAD410,000	4.63%	1/5/2028	300,738	0.03%
Royal Bank of Canada	€200,000	4.13%	5/7/2028	218,888	0.02%
Royal Bank of Canada	CAD150,000	1.83%	31/7/2028	99,892	0.01%
Royal Bank of Canada	\$375,000	4.95%	1/2/2029	373,406	0.04%
Royal Bank of Canada	€300,000	2.13%	26/4/2029	301,602	0.03%
Royal Bank of Canada [^]	CAD345,000	2.14%	3/11/2031	237,162	0.02%
Royal Bank of Canada [^]	CAD160,000	2.94%	3/5/2032	111,109	0.01%
Royal Bank of Canada [^]	CAD305,000	1.67%	28/1/2033	201,114	0.02%
Royal Bank of Canada [^]	CAD270,000	5.01%	1/2/2033	198,225	0.02%
Royal Bank of Canada [^]	CAD325,000	5.10%	3/4/2034	238,865	0.02%
Sagen MI Canada, Inc.	CAD35,000	2.96%	1/3/2027	23,950	0.00%
Sagen MI Canada, Inc.	CAD50,000	5.91%	19/5/2028	36,841	0.00%
Saputo, Inc.	CAD240,000	3.60%	14/8/2025	172,830	0.02%
Saputo, Inc.	CAD40,000	1.42%	19/6/2026	27,479	0.00%
Saputo, Inc.	CAD75,000	2.24%	16/6/2027	51,352	0.01%
Saputo, Inc.	CAD120,000	2.30%	22/6/2028	80,368	0.01%
Sienna Senior Living, Inc.	CAD25,000	3.45%	27/2/2026	17,702	0.00%
SmartCentres	CAD50,000	3.44%	28/8/2026	35,369	0.00%
SmartCentres	CAD155,000	3.19%	11/6/2027	107,511	0.01%
SmartCentres	CAD50,000	5.35%	29/5/2028	36,784	0.00%
SmartCentres	CAD30,000	2.31%	18/12/2028	19,437	0.00%
Stantec, Inc.	CAD50,000	2.05%	8/10/2027	33,624	0.00%
Sun Life Financial, Inc. [^]	CAD90,000	2.46%	18/11/2031	62,524	0.01%
Sun Life Financial, Inc. [^]	CAD225,000	2.58%	10/5/2032	155,343	0.02%
Sun Life Financial, Inc. [^]	CAD135,000	2.80%	21/11/2033	91,237	0.01%
Suncor Energy, Inc.	CAD180,000	5.60%	17/11/2025	132,693	0.01%
Suncor Energy, Inc.	CAD55,000	5.40%	17/11/2026	40,862	0.00%
TELUS Corp.	CAD190,000	2.75%	8/7/2026	133,810	0.01%
TELUS Corp.	\$75,000	2.80%	16/2/2027	70,467	0.01%
TELUS Corp.	\$130,000	3.70%	15/9/2027	124,145	0.01%
TELUS Corp.	CAD160,000	2.35%	27/1/2028	108,335	0.01%
TELUS Corp.	CAD100,000	3.63%	1/3/2028	70,618	0.01%
TELUS Corp.	CAD145,000	4.80%	15/12/2028	106,575	0.01%
TELUS Corp.	CAD180,000	3.30%	2/5/2029	123,879	0.01%
Teranet Holdings LP	CAD90,000	3.72%	23/2/2029	61,190	0.01%
Thomson Reuters Corp.	\$75,000	3.35%	15/5/2026	72,307	0.01%
TMX Group Ltd.	CAD30,000	3.78%	5/6/2028	21,441	0.00%
Toromont Industries Ltd.	CAD150,000	3.71%	30/9/2025	107,845	0.01%
Toronto-Dominion Bank	CAD505,000	2.67%	9/9/2025	359,735	0.04%
Toronto-Dominion Bank	CAD185,000	1.13%	9/12/2025	128,848	0.01%
Toronto-Dominion Bank	\$300,000	5.10%	9/1/2026	298,861	0.03%
Toronto-Dominion Bank	CAD520,000	4.34%	27/1/2026	377,452	0.04%
Toronto-Dominion Bank	\$200,000	1.20%	3/6/2026	185,246	0.02%
Toronto-Dominion Bank	CAD225,000	5.42%	10/7/2026	166,763	0.02%
Toronto-Dominion Bank	\$350,000	5.53%	17/7/2026	351,052	0.04%
Toronto-Dominion Bank	\$200,000	1.25%	10/9/2026	183,451	0.02%
Toronto-Dominion Bank	\$200,000	5.26%	11/12/2026	199,783	0.02%
Toronto-Dominion Bank	CAD250,000	2.26%	7/1/2027	172,888	0.02%
Toronto-Dominion Bank	€100,000	0.50%	18/1/2027	99,118	0.01%
Toronto-Dominion Bank	\$250,000	2.80%	10/3/2027	234,816	0.02%
Toronto-Dominion Bank	\$125,000	4.98%	5/4/2027	124,364	0.01%
Toronto-Dominion Bank	£100,000	2.88%	5/4/2027	118,751	0.01%
Toronto-Dominion Bank	CAD450,000	4.21%	1/6/2027	325,790	0.03%
Toronto-Dominion Bank	\$200,000	4.11%	8/6/2027	194,074	0.02%
Toronto-Dominion Bank	€300,000	2.55%	3/8/2027	311,696	0.03%
Toronto-Dominion Bank	\$225,000	4.69%	15/9/2027	221,693	0.02%
Toronto-Dominion Bank	CAD435,000	5.38%	21/10/2027	325,574	0.03%
Toronto-Dominion Bank	\$450,000	5.16%	10/1/2028	449,581	0.05%
Toronto-Dominion Bank	£100,000	5.29%	11/1/2028	126,909	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toronto-Dominion Bank	CAD300,000	4.48%	18/1/2028	218,849	0.02%
Toronto-Dominion Bank	CAD200,000	1.89%	8/3/2028	134,281	0.01%
Toronto-Dominion Bank	\$185,000	5.52%	17/7/2028	187,198	0.02%
Toronto-Dominion Bank	CAD310,000	5.49%	8/9/2028	234,442	0.02%
Toronto-Dominion Bank	CAD175,000	1.90%	11/9/2028	116,142	0.01%
Toronto-Dominion Bank	CAD525,000	4.68%	8/1/2029	385,206	0.04%
Toronto-Dominion Bank [^]	CAD165,000	4.86%	4/3/2031	120,338	0.01%
Toronto-Dominion Bank [^]	\$250,000	3.63%	15/9/2031	237,932	0.02%
Toronto-Dominion Bank [^]	CAD260,000	3.06%	26/1/2032	181,676	0.02%
Toronto-Dominion Bank [^]	CAD335,000	5.18%	9/4/2034	246,741	0.02%
Tourmaline Oil Corp.	CAD50,000	2.08%	25/1/2028	33,642	0.00%
Toyota Credit Canada, Inc.	CAD200,000	4.45%	26/1/2026	145,515	0.01%
Toyota Credit Canada, Inc.	CAD70,000	1.18%	23/2/2026	48,454	0.01%
Toyota Credit Canada, Inc.	CAD200,000	4.52%	19/3/2027	146,238	0.01%
Toyota Credit Canada, Inc.	CAD75,000	4.33%	24/1/2028	54,523	0.01%
Toyota Credit Canada, Inc.	CAD200,000	5.16%	12/7/2028	149,819	0.02%
TransCanada PipeLines Ltd.	CAD25,000	3.30%	17/7/2025	17,984	0.00%
TransCanada PipeLines Ltd.	\$185,000	4.88%	15/1/2026	183,463	0.02%
TransCanada PipeLines Ltd.	CAD25,000	8.29%	5/2/2026	19,087	0.00%
TransCanada PipeLines Ltd.	\$120,000	6.20%	9/3/2026	120,093	0.01%
TransCanada PipeLines Ltd.	CAD250,000	5.42%	10/3/2026	182,690	0.02%
TransCanada PipeLines Ltd.	CAD250,000	3.80%	5/4/2027	179,232	0.02%
TransCanada PipeLines Ltd.	CAD105,000	7.90%	15/4/2027	82,211	0.01%
TransCanada PipeLines Ltd.	CAD175,000	3.39%	15/3/2028	123,006	0.01%
TransCanada PipeLines Ltd.	\$200,000	4.25%	15/5/2028	193,408	0.02%
TransCanada PipeLines Ltd.	CAD50,000	6.89%	7/8/2028	38,970	0.00%
TriSummit Utilities, Inc.	CAD30,000	3.15%	6/4/2026	21,280	0.00%
TriSummit Utilities, Inc.	CAD50,000	4.26%	5/12/2028	35,654	0.00%
Vancouver Airport Authority	CAD25,000	7.43%	7/12/2026	19,397	0.00%
Ventas Canada Finance Ltd.	CAD105,000	5.10%	5/3/2029	77,306	0.01%
Veren, Inc.	CAD90,000	4.97%	21/6/2029	65,471	0.01%
Videotron Ltd.	CAD135,000	3.63%	15/6/2028	94,611	0.01%
VW Credit Canada, Inc.	CAD50,000	5.75%	21/9/2026	37,282	0.00%
VW Credit Canada, Inc.	CAD60,000	5.86%	15/11/2027	45,366	0.00%
VW Credit Canada, Inc.	CAD50,000	5.73%	20/9/2028	37,891	0.00%
Westcoast Energy, Inc.	CAD190,000	8.85%	21/7/2025	143,949	0.01%
Westcoast Energy, Inc.	CAD60,000	3.77%	8/12/2025	43,170	0.00%
WSP Global, Inc.	CAD80,000	2.41%	19/4/2028	53,834	0.01%
				55,292,058	5.57%
Chile 0.12% (31 December 2023: 0.12%)					
AES Andes SA	\$200,000	6.30%	15/3/2029	200,764	0.02%
Celulosa Arauco y Constitucion SA	\$200,000	3.88%	2/11/2027	187,090	0.02%
Cencosud SA	\$200,000	4.38%	17/7/2027	192,112	0.02%
Enel Americas SA	\$200,000	4.00%	25/10/2026	192,221	0.02%
Enel Chile SA	\$250,000	4.88%	12/6/2028	241,722	0.02%
Sociedad Quimica y Minera de Chile SA	\$200,000	4.25%	7/5/2029	190,941	0.02%
				1,204,850	0.12%
China 0.71% (31 December 2023: 0.71%)					
Alibaba Group Holding Ltd.	\$575,000	3.40%	6/12/2027	542,946	0.05%
Baidu, Inc.	\$200,000	4.13%	30/6/2025	197,220	0.02%
Baidu, Inc.	\$200,000	1.72%	9/4/2026	187,800	0.02%
Baidu, Inc.	\$200,000	4.38%	29/3/2028	195,075	0.02%
BOCOM International Blossom Ltd.	\$200,000	1.75%	28/6/2026	185,559	0.02%
China Merchants Bank Co., Ltd.	\$250,000	1.20%	10/9/2025	237,767	0.02%
China Modern Dairy Holdings Ltd.	\$200,000	2.13%	14/7/2026	185,125	0.02%
China Railway Xunjie Co., Ltd.	\$200,000	4.00%	6/7/2027	193,609	0.02%
CICC Hong Kong Finance 2016 MTN Ltd.	\$400,000	2.00%	26/1/2026	379,842	0.04%
CICC Hong Kong Finance 2016 MTN Ltd.	\$300,000	5.49%	1/3/2026	300,643	0.03%
CMB International Leasing Management Ltd.	\$350,000	1.88%	12/8/2025	335,773	0.03%
Coastal Emerald Ltd. [^]	\$200,000	6.50%	Perpetual	203,284	0.02%
Contemporary Ruiding Development Ltd.	\$250,000	1.88%	17/9/2025	239,280	0.02%
Elect Global Investments Ltd. [^]	\$200,000	4.10%	Perpetual	188,581	0.02%
ENN Energy Holdings Ltd.	\$200,000	4.63%	17/5/2027	195,836	0.02%
Foxconn Far East Ltd.	\$250,000	1.63%	28/10/2025	237,472	0.02%
Franshion Brilliant Ltd.	\$200,000	3.20%	9/4/2026	180,105	0.02%
Haitong International Securities Group Ltd.	\$200,000	2.13%	20/5/2026	185,379	0.02%
JD.com, Inc.	\$200,000	3.88%	29/4/2026	194,716	0.02%
Lenovo Group Ltd.	\$200,000	5.83%	27/1/2028	201,915	0.02%
Link Finance Cayman 2009 Ltd.	\$200,000	2.88%	21/7/2026	190,512	0.02%
Pioneer Reward Ltd.	\$200,000	2.00%	9/4/2026	189,006	0.02%
Prosus NV	\$275,000	3.26%	19/1/2027	256,966	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
SF Holding Investment 2021 Ltd.	\$200,000	2.38%	17/11/2026	186,797	0.02%
Shanghai Pudong Development Bank Co., Ltd.	\$200,000	3.25%	14/7/2025	195,698	0.02%
Tencent Holdings Ltd.	\$200,000	1.81%	26/1/2026	189,656	0.02%
Tencent Holdings Ltd.	\$350,000	3.60%	19/1/2028	332,392	0.03%
Tencent Holdings Ltd.	\$600,000	3.98%	11/4/2029	569,636	0.06%
ZhongAn Online P&C Insurance Co., Ltd.	\$200,000	3.50%	8/3/2026	190,552	0.02%
				7,069,142	0.71%
Colombia 0.01% (31 December 2023: 0.02%)					
SURA Asset Management SA	\$150,000	4.38%	11/4/2027	145,848	0.01%
				145,848	0.01%
Czech Republic 0.09% (31 December 2023: 0.10%)					
Ceska sporitelna A.S.^	€100,000	5.74%	8/3/2028	110,547	0.01%
Ceska sporitelna A.S.^	€100,000	4.82%	15/1/2030	108,687	0.01%
EP Infrastructure A.S.	€100,000	1.70%	30/7/2026	98,960	0.01%
EP Infrastructure A.S.	€200,000	2.05%	9/10/2028	186,838	0.02%
EPH Financing International A.S.	€250,000	6.65%	13/11/2028	277,490	0.03%
Raiffeisenbank A.S.^	€100,000	4.96%	5/6/2030	107,192	0.01%
				889,714	0.09%
Denmark 0.81% (31 December 2023: 0.67%)					
AP Moller-Maersk A/S	€200,000	1.75%	16/3/2026	207,703	0.02%
Carlsberg Breweries A/S	€200,000	3.50%	26/11/2026	214,195	0.02%
Carlsberg Breweries A/S	€100,000	0.38%	30/6/2027	97,702	0.01%
Carlsberg Breweries A/S	€100,000	4.00%	5/10/2028	108,853	0.01%
Danfoss Finance I BV	€100,000	0.13%	28/4/2026	100,484	0.01%
Danfoss Finance I BV	€200,000	0.38%	28/10/2028	186,609	0.02%
Danica Pension Livsforsikrings AB^	€100,000	4.38%	29/9/2045	106,915	0.01%
Danske Bank A/S^	\$200,000	1.62%	11/9/2026	190,112	0.02%
Danske Bank A/S^	\$200,000	6.26%	22/9/2026	201,374	0.02%
Danske Bank A/S^	£200,000	4.63%	13/4/2027	250,572	0.03%
Danske Bank A/S^	\$200,000	5.43%	1/3/2028	200,028	0.02%
Danske Bank A/S^	\$500,000	4.30%	1/4/2028	483,921	0.05%
Danske Bank A/S^	£100,000	6.50%	23/8/2028	131,500	0.01%
Danske Bank A/S^	€500,000	0.75%	9/6/2029	476,646	0.05%
Danske Bank A/S^	\$200,000	5.71%	1/3/2030	200,533	0.02%
Danske Bank A/S^	€300,000	4.75%	21/6/2030	334,447	0.04%
Danske Bank A/S^	€200,000	1.50%	2/9/2030	207,382	0.02%
Danske Bank A/S^	€100,000	1.00%	15/5/2031	101,447	0.01%
Danske Bank A/S^	€200,000	4.63%	14/5/2034	216,610	0.02%
DSV Finance BV	€100,000	3.50%	26/6/2029	106,765	0.01%
ISS Global A/S	€150,000	0.88%	18/6/2026	152,040	0.02%
ISS Global A/S	€173,000	3.88%	5/6/2029	186,074	0.02%
Jyske Bank A/S^	€200,000	0.05%	2/9/2026	204,851	0.02%
Jyske Bank A/S^	€100,000	0.25%	17/2/2028	98,219	0.01%
Jyske Bank A/S^	€300,000	5.00%	26/10/2028	331,307	0.03%
Novo Nordisk Finance Netherlands BV	€300,000	3.38%	21/5/2026	321,599	0.03%
Novo Nordisk Finance Netherlands BV	€950,000	3.13%	21/1/2029	1,015,308	0.10%
Nykredit Realkredit A/S	€300,000	0.25%	13/1/2026	305,064	0.03%
Nykredit Realkredit A/S	€200,000	1.38%	12/7/2027	201,113	0.02%
Nykredit Realkredit A/S	€400,000	4.00%	17/7/2028	430,801	0.05%
Nykredit Realkredit A/S^	€100,000	0.88%	28/7/2031	100,335	0.01%
Nykredit Realkredit A/S^	€200,000	5.50%	29/12/2032	221,185	0.02%
Pandora A/S	€200,000	4.50%	10/4/2028	219,308	0.02%
Sydbank A/S^	€100,000	0.50%	10/11/2026	102,267	0.01%
				8,013,269	0.81%
Estonia 0.01% (31 December 2023: 0.01%)					
Luminor Bank A/S^	€100,000	0.54%	23/9/2026	101,778	0.01%
				101,778	0.01%
Finland 0.71% (31 December 2023: 0.63%)					
Balder Finland OYJ	€300,000	1.00%	18/1/2027	291,837	0.03%
Kojamo OYJ	€182,000	1.88%	27/5/2027	182,766	0.02%
Neste OYJ	€300,000	3.88%	16/3/2029	324,021	0.03%
Nokia OYJ	\$80,000	4.38%	12/6/2027	78,020	0.01%
Nordea Bank Abp	\$200,000	0.75%	28/8/2025	189,677	0.02%
Nordea Bank Abp	\$275,000	1.50%	30/9/2026	252,514	0.03%
Nordea Bank Abp	\$200,000	5.00%	19/3/2027	199,487	0.02%
Nordea Bank Abp	€500,000	0.50%	14/5/2027	496,705	0.05%
Nordea Bank Abp	\$200,000	5.38%	22/9/2027	200,805	0.02%
Nordea Bank Abp	€300,000	4.13%	5/5/2028	327,569	0.03%
Nordea Bank Abp	CHF400,000	2.49%	26/5/2028	461,047	0.05%
Nordea Bank Abp	€200,000	0.50%	2/11/2028	188,634	0.02%
Nordea Bank Abp	€500,000	2.50%	23/5/2029	510,900	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nordea Bank Abp	€100,000	3.38%	11/6/2029	106,960	0.01%
Nordea Bank Abp^	€300,000	0.63%	18/8/2031	300,608	0.03%
Nordea Bank Abp^	£100,000	1.63%	9/12/2032	110,464	0.01%
Nordea Bank Abp^	\$65,000	4.63%	13/9/2033	61,734	0.01%
Nordea Bank Abp^	€200,000	4.88%	23/2/2034	221,169	0.02%
OP Corporate Bank plc	€400,000	0.50%	12/8/2025	414,502	0.04%
OP Corporate Bank plc	€100,000	2.88%	15/12/2025	106,076	0.01%
OP Corporate Bank plc	€130,000	0.25%	24/3/2026	131,418	0.01%
OP Corporate Bank plc	£100,000	1.38%	4/9/2026	116,227	0.01%
OP Corporate Bank plc	€300,000	0.63%	27/7/2027	294,265	0.03%
OP Corporate Bank plc	€200,000	0.10%	16/11/2027	192,626	0.02%
OP Corporate Bank plc	€200,000	4.00%	13/6/2028	219,012	0.02%
OP Corporate Bank plc	€100,000	0.38%	8/12/2028	92,930	0.01%
Sampo OYJ	€100,000	1.63%	21/2/2028	100,472	0.01%
Stora Enso OYJ	€200,000	2.50%	21/3/2028	204,734	0.02%
Stora Enso OYJ	€200,000	4.25%	1/9/2029	217,853	0.02%
Teollisuuden Voima OYJ	€200,000	1.13%	9/3/2026	204,537	0.02%
Teollisuuden Voima OYJ	€200,000	2.63%	31/3/2027	207,738	0.02%
UPM-Kymmene OYJ	\$60,000	7.45%	26/11/2027	62,683	0.01%
				7,069,990	0.71%
France 7.62% (31 December 2023: 8.17%)					
Accor SA	€200,000	2.38%	29/11/2028	201,599	0.02%
Airbus SE	€400,000	1.38%	9/6/2026	411,561	0.04%
Airbus SE	\$150,000	3.15%	10/4/2027	143,110	0.02%
Airbus SE	€400,000	2.00%	7/4/2028	408,258	0.04%
Alstom SA	€200,000	0.25%	14/10/2026	198,380	0.02%
Altarea SCA	€100,000	1.88%	17/1/2028	96,792	0.01%
APRR SA	€200,000	1.25%	6/1/2027	203,073	0.02%
APRR SA	€200,000	1.25%	14/1/2027	202,966	0.02%
APRR SA	€300,000	0.00%	19/6/2028	281,071	0.03%
ARGAN SA	€100,000	1.01%	17/11/2026	98,705	0.01%
Arkema SA^	€100,000	4.80%	Perpetual	106,799	0.01%
Arkema SA^	€100,000	1.50%	Perpetual	101,849	0.01%
Arval Service Lease SA	€200,000	3.38%	4/1/2026	212,396	0.02%
Arval Service Lease SA	€200,000	4.75%	22/5/2027	219,543	0.02%
Autoroutes du Sud de la France SA	€100,000	1.13%	20/4/2026	102,896	0.01%
Autoroutes du Sud de la France SA	€500,000	1.25%	18/1/2027	507,985	0.05%
AXA SA	€600,000	1.13%	15/5/2028	601,254	0.06%
AXA SA^	\$200,000	5.13%	17/1/2047	195,496	0.02%
AXA SA^	€400,000	3.38%	6/7/2047	420,399	0.04%
AXA SA^	€500,000	3.25%	28/5/2049	510,066	0.05%
Ayvens SA	€200,000	1.25%	2/3/2026	205,894	0.02%
Ayvens SA	€400,000	4.25%	18/1/2027	434,157	0.05%
Ayvens SA	€100,000	4.00%	5/7/2027	108,098	0.01%
Ayvens SA	€300,000	3.88%	24/1/2028	321,159	0.03%
Ayvens SA	€300,000	4.88%	6/10/2028	334,365	0.04%
Banque Federative du Credit Mutuel SA	\$200,000	4.52%	13/7/2025	197,910	0.02%
Banque Federative du Credit Mutuel SA	€300,000	0.75%	17/7/2025	312,080	0.03%
Banque Federative du Credit Mutuel SA	€200,000	3.00%	11/9/2025	212,009	0.02%
Banque Federative du Credit Mutuel SA	£200,000	4.88%	25/9/2025	250,656	0.03%
Banque Federative du Credit Mutuel SA	\$200,000	4.94%	26/1/2026	198,293	0.02%
Banque Federative du Credit Mutuel SA	€200,000	2.38%	24/3/2026	208,955	0.02%
Banque Federative du Credit Mutuel SA	€200,000	0.01%	11/5/2026	200,615	0.02%
Banque Federative du Credit Mutuel SA	€200,000	0.75%	8/6/2026	202,955	0.02%
Banque Federative du Credit Mutuel SA	\$200,000	5.90%	13/7/2026	201,602	0.02%
Banque Federative du Credit Mutuel SA	£100,000	1.00%	16/7/2026	116,418	0.01%
Banque Federative du Credit Mutuel SA	£100,000	1.50%	7/10/2026	116,551	0.01%
Banque Federative du Credit Mutuel SA	€300,000	2.63%	31/3/2027	311,222	0.03%
Banque Federative du Credit Mutuel SA	€300,000	1.25%	26/5/2027	301,111	0.03%
Banque Federative du Credit Mutuel SA	\$150,000	4.75%	13/7/2027	147,832	0.02%
Banque Federative du Credit Mutuel SA	€300,000	1.63%	15/11/2027	298,341	0.03%
Banque Federative du Credit Mutuel SA	€300,000	3.88%	26/1/2028	322,607	0.03%
Banque Federative du Credit Mutuel SA	€600,000	3.88%	14/2/2028	649,181	0.07%
Banque Federative du Credit Mutuel SA	£100,000	5.38%	25/5/2028	127,460	0.01%
Banque Federative du Credit Mutuel SA	\$200,000	5.79%	13/7/2028	203,482	0.02%
Banque Federative du Credit Mutuel SA	€500,000	1.38%	16/7/2028	490,506	0.05%
Banque Federative du Credit Mutuel SA	£200,000	1.88%	26/10/2028	221,781	0.02%
Banque Federative du Credit Mutuel SA	€200,000	0.63%	3/11/2028	187,140	0.02%
Banque Federative du Credit Mutuel SA	€300,000	4.13%	13/3/2029	327,808	0.03%
Banque Federative du Credit Mutuel SA	€400,000	1.75%	15/3/2029	390,769	0.04%
Banque Federative du Credit Mutuel SA	€100,000	1.88%	18/6/2029	96,690	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banque Federative du Credit Mutuel SA [^]	€200,000	3.88%	16/6/2032	211,371	0.02%
Banque Stellantis France SACA	€100,000	3.50%	19/7/2027	106,659	0.01%
BNP Paribas Cardif SA [^]	€100,000	4.03%	Perpetual	105,791	0.01%
BNP Paribas SA	\$225,000	4.38%	28/9/2025	220,854	0.02%
BNP Paribas SA	€300,000	1.50%	17/11/2025	312,031	0.03%
BNP Paribas SA	€300,000	2.75%	27/1/2026	315,557	0.03%
BNP Paribas SA	\$400,000	4.38%	12/5/2026	389,261	0.04%
BNP Paribas SA [^]	\$300,000	2.22%	9/6/2026	290,054	0.03%
BNP Paribas SA	€400,000	0.13%	4/9/2026	398,624	0.04%
BNP Paribas SA [^]	\$700,000	1.32%	13/1/2027	653,604	0.07%
BNP Paribas SA [^]	€300,000	2.13%	23/1/2027	312,858	0.03%
BNP Paribas SA	\$200,000	4.63%	13/3/2027	194,621	0.02%
BNP Paribas SA [^]	€700,000	0.25%	13/4/2027	704,389	0.07%
BNP Paribas SA [^]	\$200,000	1.68%	30/6/2027	184,710	0.02%
BNP Paribas SA	\$300,000	3.50%	16/11/2027	281,798	0.03%
BNP Paribas SA	£400,000	1.88%	14/12/2027	453,453	0.05%
BNP Paribas SA	CHF200,000	2.41%	13/1/2028	228,612	0.02%
BNP Paribas SA [^]	\$200,000	2.59%	20/1/2028	185,822	0.02%
BNP Paribas SA	€100,000	1.50%	23/5/2028	98,754	0.01%
BNP Paribas SA	€100,000	1.50%	25/5/2028	99,415	0.01%
BNP Paribas SA [^]	€100,000	2.75%	25/7/2028	103,835	0.01%
BNP Paribas SA	\$550,000	4.40%	14/8/2028	527,707	0.05%
BNP Paribas SA [^]	€200,000	0.50%	1/9/2028	193,341	0.02%
BNP Paribas SA [^]	\$300,000	1.90%	30/9/2028	267,746	0.03%
BNP Paribas SA [^]	\$400,000	5.13%	13/1/2029	396,546	0.04%
BNP Paribas SA [^]	€300,000	4.38%	13/1/2029	327,078	0.03%
BNP Paribas SA [^]	€400,000	3.88%	23/2/2029	431,395	0.04%
BNP Paribas SA [^]	€200,000	1.13%	17/4/2029	193,795	0.02%
BNP Paribas SA	€400,000	1.38%	28/5/2029	382,521	0.04%
BNP Paribas SA [^]	\$200,000	5.34%	12/6/2029	199,873	0.02%
BNP Paribas SA [^]	CAD50,000	2.54%	13/7/2029	33,302	0.00%
BNP Paribas SA [^]	£200,000	6.00%	18/8/2029	260,716	0.03%
BNP Paribas SA [^]	\$230,000	2.16%	15/9/2029	200,619	0.02%
BNP Paribas SA [^]	\$275,000	5.18%	9/1/2030	272,108	0.03%
BNP Paribas SA [^]	\$200,000	5.50%	20/5/2030	199,232	0.02%
BNP Paribas SA [^]	€400,000	0.88%	11/7/2030	368,461	0.04%
BNP Paribas SA [^]	£100,000	2.00%	24/5/2031	117,362	0.01%
BNP Paribas SA [^]	€300,000	1.13%	15/1/2032	295,743	0.03%
BNP Paribas SA [^]	€300,000	2.50%	31/3/2032	305,491	0.03%
BNP Paribas SA [^]	\$200,000	4.38%	1/3/2033	188,717	0.02%
BNP Paribas SA [^]	€100,000	0.88%	31/8/2033	93,058	0.01%
Bouygues SA	£100,000	5.50%	6/10/2026	127,520	0.01%
Bouygues SA	€200,000	1.13%	24/7/2028	196,804	0.02%
BPCE SA	AUD300,000	5.20%	29/9/2025	199,852	0.02%
BPCE SA	€100,000	0.25%	15/1/2026	101,642	0.01%
BPCE SA	\$360,000	1.00%	20/1/2026	336,235	0.04%
BPCE SA	€100,000	0.38%	2/2/2026	101,704	0.01%
BPCE SA	\$200,000	4.88%	1/4/2026	196,043	0.02%
BPCE SA	€200,000	3.63%	17/4/2026	214,468	0.02%
BPCE SA	€200,000	2.88%	22/4/2026	209,894	0.02%
BPCE SA [^]	\$400,000	1.65%	6/10/2026	378,449	0.04%
BPCE SA	£100,000	1.38%	23/12/2026	115,158	0.01%
BPCE SA [^]	\$250,000	5.98%	18/1/2027	250,156	0.03%
BPCE SA	€300,000	0.50%	24/2/2027	295,645	0.03%
BPCE SA [^]	¥100,000,000	1.16%	13/7/2027	619,156	0.06%
BPCE SA	\$200,000	4.75%	19/7/2027	196,376	0.02%
BPCE SA [^]	€300,000	0.50%	15/9/2027	298,431	0.03%
BPCE SA [^]	\$250,000	6.61%	19/10/2027	253,764	0.03%
BPCE SA	\$300,000	3.50%	23/10/2027	280,414	0.03%
BPCE SA [^]	€200,000	0.50%	14/1/2028	196,809	0.02%
BPCE SA	€400,000	3.50%	25/1/2028	426,851	0.04%
BPCE SA	€200,000	1.63%	31/1/2028	199,091	0.02%
BPCE SA	\$250,000	4.63%	12/9/2028	241,753	0.03%
BPCE SA	€200,000	3.88%	11/1/2029	214,366	0.02%
BPCE SA [^]	€200,000	1.63%	2/3/2029	197,583	0.02%
BPCE SA	£100,000	5.25%	16/4/2029	122,634	0.01%
BPCE SA	£200,000	6.13%	24/5/2029	257,952	0.03%
BPCE SA [^]	\$250,000	6.71%	19/10/2029	259,305	0.03%
BPCE SA [^]	\$250,000	5.72%	18/1/2030	249,516	0.03%
BPCE SA [^]	€300,000	4.63%	2/3/2030	330,108	0.03%
BPCE SA [^]	€100,000	2.25%	2/3/2032	101,396	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BPCE SA^	£100,000	2.50%	30/11/2032	111,742	0.01%
BPCE SA^	€200,000	1.75%	2/2/2034	191,311	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€100,000	3.38%	24/9/2028	104,406	0.01%
Capgemini SE	€400,000	1.63%	15/4/2026	415,387	0.04%
Capgemini SE	€700,000	1.75%	18/4/2028	706,269	0.07%
Carmila SA	€100,000	1.63%	30/5/2027	99,782	0.01%
Carmila SA	€100,000	5.50%	9/10/2028	111,693	0.01%
Carrefour SA	€400,000	1.88%	30/10/2026	412,303	0.04%
Carrefour SA	€200,000	4.13%	12/10/2028	218,275	0.02%
Cie de Saint-Gobain SA	€400,000	1.63%	10/8/2025	419,212	0.04%
Cie de Saint-Gobain SA	€100,000	1.13%	23/3/2026	102,904	0.01%
Cie de Saint-Gobain SA	€200,000	3.75%	29/11/2026	215,308	0.02%
Cie de Saint-Gobain SA	€200,000	1.38%	14/6/2027	202,751	0.02%
Cie de Saint-Gobain SA	€200,000	1.88%	21/9/2028	200,928	0.02%
Cie Generale des Etablissements Michelin SCA	€500,000	0.88%	3/9/2025	519,414	0.05%
Cofiroute SA	€200,000	0.75%	9/9/2028	192,630	0.02%
Covivio Hotels SACA	€100,000	1.88%	24/9/2025	104,264	0.01%
Credit Agricole Assurances SA^	€100,000	2.63%	29/1/2048	99,785	0.01%
Credit Agricole Assurances SA^	€200,000	4.75%	27/9/2048	214,986	0.02%
Credit Agricole SA	€300,000	0.38%	21/10/2025	308,082	0.03%
Credit Agricole SA	€200,000	3.13%	5/2/2026	213,310	0.02%
Credit Agricole SA	€500,000	1.25%	14/4/2026	514,950	0.05%
Credit Agricole SA^	\$250,000	1.91%	16/6/2026	240,661	0.03%
Credit Agricole SA	\$250,000	5.59%	5/7/2026	251,115	0.03%
Credit Agricole SA	€200,000	1.88%	20/12/2026	205,658	0.02%
Credit Agricole SA	\$175,000	4.13%	10/1/2027	169,140	0.02%
Credit Agricole SA	\$350,000	2.02%	11/1/2027	323,637	0.03%
Credit Agricole SA^	\$250,000	1.25%	26/1/2027	233,123	0.03%
Credit Agricole SA	€200,000	2.63%	17/3/2027	207,554	0.02%
Credit Agricole SA	€100,000	1.38%	3/5/2027	101,009	0.01%
Credit Agricole SA^	¥100,000,000	0.51%	6/7/2027	614,604	0.06%
Credit Agricole SA	€300,000	3.38%	28/7/2027	319,304	0.03%
Credit Agricole SA^	£100,000	5.75%	29/11/2027	126,865	0.01%
Credit Agricole SA^	€800,000	0.63%	12/1/2028	791,809	0.08%
Credit Agricole SA	€100,000	0.38%	20/4/2028	94,770	0.01%
Credit Agricole SA	\$250,000	5.30%	12/7/2028	250,061	0.03%
Credit Agricole SA	AUD300,000	5.41%	18/1/2029	200,481	0.02%
Credit Agricole SA	€100,000	1.00%	3/7/2029	94,874	0.01%
Credit Agricole SA^	€500,000	0.50%	21/9/2029	466,262	0.05%
Credit Agricole SA^	\$250,000	6.32%	3/10/2029	256,839	0.03%
Credit Agricole SA^	\$250,000	5.34%	10/1/2030	247,511	0.03%
Credit Agricole SA^	£100,000	1.87%	9/12/2031	114,528	0.01%
Credit Agricole SA^	\$250,000	4.00%	10/1/2033	232,085	0.02%
Credit Agricole SA^	€400,000	5.50%	28/8/2033	446,480	0.05%
Credit Mutuel Arkea SA	€300,000	0.01%	28/1/2026	303,795	0.03%
Credit Mutuel Arkea SA	€200,000	3.25%	1/6/2026	211,767	0.02%
Credit Mutuel Arkea SA	€200,000	0.88%	7/5/2027	198,796	0.02%
Credit Mutuel Arkea SA	€100,000	3.88%	22/5/2028	108,138	0.01%
Credit Mutuel Arkea SA	€100,000	0.38%	3/10/2028	93,690	0.01%
Credit Mutuel Arkea SA	€200,000	1.13%	23/5/2029	190,894	0.02%
Credit Mutuel Arkea SA^	€100,000	1.25%	11/6/2029	96,737	0.01%
Danone SA^	€100,000	1.00%	Perpetual	99,229	0.01%
Danone SA	\$300,000	2.95%	2/11/2026	284,355	0.03%
Danone SA	€600,000	1.21%	3/11/2028	589,507	0.06%
Dassault Systemes SE	€200,000	0.13%	16/9/2026	198,616	0.02%
Engie SA	€100,000	3.63%	6/12/2026	107,356	0.01%
Engie SA	€700,000	1.75%	27/3/2028	703,032	0.07%
Engie SA	€200,000	1.38%	22/6/2028	197,377	0.02%
Engie SA	£200,000	7.00%	30/10/2028	271,740	0.03%
Engie SA	€300,000	1.38%	28/2/2029	292,230	0.03%
Engie SA	\$200,000	5.25%	10/4/2029	199,428	0.02%
EssilorLuxottica SA	€900,000	0.38%	5/1/2026	921,096	0.09%
Gecina SA	€100,000	1.38%	30/6/2027	100,378	0.01%
Gecina SA	€200,000	1.38%	26/1/2028	198,139	0.02%
Gecina SA	€100,000	1.00%	30/1/2029	95,581	0.01%
Groupe des Assurances du Credit Mutuel SADIR	€100,000	3.75%	30/4/2029	107,297	0.01%
Holding d'Infrastructures de Transport SASU	€200,000	2.50%	4/5/2027	207,180	0.02%
Holding d'Infrastructures de Transport SASU	€200,000	0.63%	14/9/2028	187,944	0.02%
HSBC Continental Europe SA	€100,000	0.10%	3/9/2027	96,843	0.01%
HSBC Continental Europe SA	€200,000	1.38%	4/9/2028	197,337	0.02%
ICADE	€300,000	1.75%	10/6/2026	309,803	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ICADE	€100,000	1.63%	28/2/2028	98,106	0.01%
Imerys SA	€300,000	1.50%	15/1/2027	303,957	0.03%
Indigo Group SAS	€200,000	1.63%	19/4/2028	198,498	0.02%
Kering SA	€100,000	3.75%	5/9/2025	107,226	0.01%
Kering SA	€500,000	1.25%	10/5/2026	514,446	0.05%
Kering SA	£300,000	5.13%	23/11/2026	379,502	0.04%
Kering SA	€100,000	0.75%	13/5/2028	96,953	0.01%
Klepierre SA	€300,000	1.88%	19/2/2026	312,004	0.03%
Klepierre SA	€200,000	2.00%	12/5/2029	198,133	0.02%
La Mondiale SAM [^]	€100,000	5.05%	Perpetual	106,979	0.01%
La Mondiale SAM [^]	\$200,000	5.88%	26/1/2047	195,111	0.02%
Legrand SA	€400,000	3.50%	29/5/2029	431,499	0.04%
L'Oréal SA	€700,000	2.88%	19/5/2028	740,279	0.08%
LVMH Moet Hennessy Louis Vuitton SE	€300,000	0.00%	11/2/2026	304,328	0.03%
LVMH Moet Hennessy Louis Vuitton SE	£200,000	1.13%	11/2/2027	231,117	0.02%
LVMH Moet Hennessy Louis Vuitton SE	€400,000	0.13%	11/2/2028	384,611	0.04%
Mercialys SA	€100,000	1.80%	27/2/2026	102,892	0.01%
MMS USA Holdings, Inc.	€300,000	1.25%	13/6/2028	294,595	0.03%
Orange SA [^]	€300,000	5.00%	Perpetual	324,899	0.03%
Orange SA [^]	€100,000	1.75%	Perpetual	99,661	0.01%
Orange SA	€200,000	0.00%	29/6/2026	200,109	0.02%
Orange SA	€200,000	0.88%	3/2/2027	200,987	0.02%
Orange SA	€1,000,000	1.38%	20/3/2028	997,558	0.10%
Orange SA	€300,000	2.00%	15/1/2029	303,250	0.03%
Pernod Ricard SA	€100,000	1.50%	18/5/2026	103,240	0.01%
Pernod Ricard SA	€100,000	3.75%	15/9/2027	108,147	0.01%
Pernod Ricard SA	€400,000	1.38%	7/4/2029	388,969	0.04%
RCI Banque SA	€175,000	4.63%	2/10/2026	190,403	0.02%
RCI Banque SA	€325,000	1.13%	15/1/2027	327,249	0.03%
RCI Banque SA	€179,000	4.50%	6/4/2027	195,008	0.02%
RCI Banque SA	€350,000	4.75%	6/7/2027	385,132	0.04%
RCI Banque SA	€200,000	3.75%	4/10/2027	213,621	0.02%
RCI Banque SA	€80,000	4.88%	14/6/2028	88,443	0.01%
RCI Banque SA	€200,000	3.88%	12/1/2029	213,142	0.02%
Safran SA	€100,000	0.13%	16/3/2026	101,106	0.01%
Sanofi SA	€300,000	1.00%	21/3/2026	308,882	0.03%
Sanofi SA	€300,000	1.75%	10/9/2026	310,663	0.03%
Sanofi SA	€400,000	0.50%	13/1/2027	400,402	0.04%
Sanofi SA	\$100,000	3.63%	19/6/2028	95,796	0.01%
Sanofi SA	€200,000	0.88%	21/3/2029	192,562	0.02%
Schneider Electric SE	€300,000	3.25%	9/11/2027	321,223	0.03%
Schneider Electric SE	€500,000	0.25%	11/3/2029	468,006	0.05%
SCOR SE [^]	€300,000	3.00%	8/6/2046	312,364	0.03%
SCOR SE [^]	€400,000	3.63%	27/5/2048	421,188	0.04%
Societe Fonciere Lyonnaise SA	€100,000	1.50%	5/6/2027	100,490	0.01%
Societe Generale SA	€200,000	0.13%	24/2/2026	202,787	0.02%
Societe Generale SA	\$200,000	4.25%	19/8/2026	191,854	0.02%
Societe Generale SA [^]	€200,000	0.13%	17/11/2026	203,870	0.02%
Societe Generale SA [^]	\$300,000	1.49%	14/12/2026	280,534	0.03%
Societe Generale SA [^]	\$375,000	6.45%	12/1/2027	376,906	0.04%
Societe Generale SA	€600,000	4.13%	2/6/2027	650,671	0.07%
Societe Generale SA [^]	\$200,000	1.79%	9/6/2027	184,393	0.02%
Societe Generale SA	\$200,000	4.68%	15/6/2027	196,374	0.02%
Societe Generale SA	€200,000	4.00%	16/11/2027	216,295	0.02%
Societe Generale SA [^]	€700,000	0.63%	2/12/2027	692,120	0.07%
Societe Generale SA	£100,000	1.25%	7/12/2027	110,742	0.01%
Societe Generale SA	€100,000	1.38%	13/1/2028	98,871	0.01%
Societe Generale SA [^]	\$200,000	5.52%	19/1/2028	197,719	0.02%
Societe Generale SA [^]	\$200,000	2.80%	19/1/2028	184,562	0.02%
Societe Generale SA	€100,000	0.13%	18/2/2028	94,305	0.01%
Societe Generale SA	\$200,000	4.75%	14/9/2028	193,756	0.02%
Societe Generale SA	€200,000	4.13%	21/11/2028	218,137	0.02%
Societe Generale SA [^]	\$200,000	6.45%	10/1/2029	203,272	0.02%
Societe Generale SA [^]	€600,000	0.50%	12/6/2029	560,810	0.06%
Societe Generale SA [^]	€300,000	4.75%	28/9/2029	329,924	0.03%
Societe Generale SA [^]	\$200,000	5.63%	19/1/2030	197,109	0.02%
Societe Generale SA [^]	€200,000	1.00%	24/11/2030	204,360	0.02%
Societe Generale SA [^]	€200,000	1.13%	30/6/2031	200,198	0.02%
Sodexo SA	€200,000	2.50%	24/6/2026	210,577	0.02%
Sodexo, Inc.	\$125,000	1.63%	16/4/2026	116,353	0.01%
Sogecap SA [^]	€100,000	4.13%	Perpetual	105,453	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Suez SACA	€100,000	1.88%	24/5/2027	101,697	0.01%
TDF Infrastructure SASU	€100,000	2.50%	7/4/2026	104,880	0.01%
TDF Infrastructure SASU	€200,000	5.63%	21/7/2028	223,893	0.02%
Technip Energies NV	€100,000	1.13%	28/5/2028	96,891	0.01%
Teleperformance SE	€100,000	1.88%	2/7/2025	104,896	0.01%
Teleperformance SE	€200,000	5.25%	22/11/2028	219,259	0.02%
Thales SA	€100,000	0.25%	29/1/2027	98,508	0.01%
Thales SA	€200,000	1.00%	15/5/2028	195,117	0.02%
Tikehau Capital SCA	€100,000	2.25%	14/10/2026	102,799	0.01%
TotalEnergies Capital International SA	€400,000	2.50%	25/3/2026	422,494	0.04%
TotalEnergies Capital International SA	€500,000	1.49%	8/4/2027	509,461	0.05%
TotalEnergies Capital International SA	\$270,000	3.46%	19/2/2029	253,396	0.03%
TotalEnergies Capital SA	\$195,000	3.88%	11/10/2028	187,177	0.02%
TotalEnergies SE^	€400,000	1.63%	Perpetual	388,553	0.04%
TotalEnergies SE^	€200,000	3.37%	Perpetual	209,394	0.02%
TotalEnergies SE^	€200,000	2.00%	Perpetual	200,210	0.02%
Unibail-Rodamco-Westfield SE^	€100,000	7.25%	Perpetual	112,523	0.01%
Unibail-Rodamco-Westfield SE^	€100,000	2.88%	Perpetual	101,581	0.01%
Unibail-Rodamco-Westfield SE	€300,000	1.13%	15/9/2025	311,164	0.03%
Unibail-Rodamco-Westfield SE	€600,000	0.63%	4/5/2027	589,938	0.06%
Unibail-Rodamco-Westfield SE	€300,000	0.75%	25/10/2028	283,033	0.03%
Veolia Environnement SA	€500,000	1.75%	10/9/2025	523,880	0.05%
Veolia Environnement SA	€400,000	1.25%	2/4/2027	403,538	0.04%
Veolia Environnement SA	€200,000	1.25%	19/5/2028	197,017	0.02%
Veolia Environnement SA	€400,000	0.93%	4/1/2029	383,000	0.04%
Verallia SA	€100,000	1.63%	14/5/2028	98,091	0.01%
Vinci SA	€100,000	2.25%	15/3/2027	117,771	0.01%
Vinci SA	€200,000	1.63%	18/1/2029	198,962	0.02%
Vinci SA	\$200,000	3.75%	10/4/2029	189,245	0.02%
Vivendi SE	€100,000	1.13%	11/12/2028	99,683	0.01%
WEA Finance LLC	\$100,000	2.88%	15/1/2027	92,888	0.01%
WEA Finance LLC	\$75,000	4.13%	20/9/2028	69,846	0.01%
Wendel SE	€100,000	2.50%	9/2/2027	103,860	0.01%
Westfield America Management Ltd.	€100,000	2.63%	30/3/2029	109,695	0.01%
				75,633,179	7.62%
Germany 4.89% (31 December 2023: 5.17%)					
Aareal Bank AG	€200,000	4.50%	25/7/2025	215,363	0.02%
Aareal Bank AG	€100,000	5.88%	29/5/2026	108,376	0.01%
Aareal Bank AG	€100,000	0.50%	7/4/2027	96,501	0.01%
Aareal Bank AG	€100,000	0.25%	23/11/2027	93,411	0.01%
Allianz Finance II BV	€200,000	0.00%	22/11/2026	198,683	0.02%
Allianz Finance II BV	€300,000	3.00%	13/3/2028	319,891	0.03%
Allianz SE^	€200,000	4.60%	7/9/2038	216,908	0.02%
Allianz SE^	€200,000	2.24%	7/7/2045	210,336	0.02%
Allianz SE^	€200,000	3.10%	6/7/2047	209,357	0.02%
Amprion GmbH	€200,000	3.45%	22/9/2027	212,917	0.02%
Amprion GmbH	€100,000	3.88%	7/9/2028	108,222	0.01%
Aroundtown SA^	€100,000	1.63%	Perpetual	53,579	0.01%
Aroundtown SA	CAD25,000	4.63%	18/9/2025	17,782	0.00%
Aroundtown SA	€200,000	1.50%	28/5/2026	200,265	0.02%
Aroundtown SA	€200,000	0.00%	16/7/2026	192,953	0.02%
Aroundtown SA	€300,000	0.38%	15/4/2027	278,817	0.03%
Aroundtown SA	€100,000	1.45%	9/7/2028	91,285	0.01%
BASF SE	€300,000	0.75%	17/3/2026	307,555	0.03%
BASF SE	€300,000	0.25%	5/6/2027	294,823	0.03%
BASF SE	€300,000	3.13%	29/6/2028	320,128	0.03%
BASF SE	€300,000	4.00%	8/3/2029	329,541	0.03%
Bayer AG	€200,000	4.00%	26/8/2026	216,084	0.02%
Bayer AG	€600,000	0.75%	6/1/2027	595,844	0.06%
Bayer AG	€100,000	0.38%	12/1/2029	91,940	0.01%
Bayer US Finance II LLC	\$750,000	4.25%	15/12/2025	733,915	0.07%
Bayer US Finance II LLC	\$575,000	4.38%	15/12/2028	545,176	0.06%
Berlin Hyp AG	€200,000	0.38%	25/1/2027	196,653	0.02%
Berlin Hyp AG	€100,000	1.13%	25/10/2027	97,196	0.01%
Bertelsmann SE & Co. KGaA	€300,000	2.00%	1/4/2028	305,849	0.03%
BMW Finance NV	€100,000	0.00%	11/1/2026	101,995	0.01%
BMW Finance NV	€300,000	0.38%	24/9/2027	294,402	0.03%
BMW US Capital LLC	\$325,000	5.05%	2/4/2026	323,938	0.03%
BMW US Capital LLC	\$200,000	2.80%	11/4/2026	191,911	0.02%
BMW US Capital LLC	\$175,000	1.25%	12/8/2026	161,217	0.02%
BMW US Capital LLC	\$125,000	4.90%	2/4/2027	124,457	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BMW US Capital LLC	\$400,000	3.30%	6/4/2027	382,089	0.04%
BMW US Capital LLC	€400,000	1.00%	20/4/2027	402,020	0.04%
BMW US Capital LLC	€350,000	3.00%	2/11/2027	371,015	0.04%
BMW US Capital LLC	\$125,000	5.05%	11/8/2028	125,018	0.01%
BMW US Capital LLC	\$125,000	4.90%	2/4/2029	124,288	0.01%
Clearstream Banking AG	€200,000	0.00%	1/12/2025	203,480	0.02%
Commerzbank AG	€400,000	1.00%	4/3/2026	411,887	0.04%
Commerzbank AG	€200,000	0.50%	4/12/2026	200,120	0.02%
Commerzbank AG	€200,000	0.38%	1/9/2027	196,023	0.02%
Commerzbank AG^	€500,000	3.00%	14/9/2027	525,427	0.05%
Commerzbank AG^	€400,000	5.13%	18/1/2030	445,797	0.05%
Continental AG	€300,000	4.00%	1/6/2028	326,364	0.03%
Covestro AG	€100,000	0.88%	3/2/2026	102,861	0.01%
Daimler Truck Finance North America LLC	\$150,000	5.60%	8/8/2025	150,162	0.02%
Daimler Truck Finance North America LLC	\$150,000	3.65%	7/4/2027	143,625	0.02%
Daimler Truck Finance North America LLC	\$150,000	5.13%	25/9/2027	149,299	0.02%
Daimler Truck Finance North America LLC	\$150,000	5.40%	20/9/2028	151,134	0.02%
Daimler Truck Finance North America LLC	\$100,000	5.13%	25/9/2029	99,296	0.01%
Daimler Truck International Finance BV	€200,000	3.88%	19/6/2026	215,645	0.02%
Deutsche Bank AG	\$100,000	4.10%	13/1/2026	98,215	0.01%
Deutsche Bank AG	€300,000	2.63%	12/2/2026	315,635	0.03%
Deutsche Bank AG	\$200,000	1.69%	19/3/2026	188,084	0.02%
Deutsche Bank AG	€100,000	4.50%	19/5/2026	108,102	0.01%
Deutsche Bank AG^	\$200,000	6.12%	14/7/2026	200,243	0.02%
Deutsche Bank AG^	\$350,000	2.13%	24/11/2026	332,181	0.03%
Deutsche Bank AG	€200,000	1.63%	20/1/2027	202,796	0.02%
Deutsche Bank AG^	€100,000	0.75%	17/2/2027	101,960	0.01%
Deutsche Bank AG^	\$200,000	7.15%	13/7/2027	204,854	0.02%
Deutsche Bank AG^	\$450,000	2.31%	16/11/2027	415,241	0.04%
Deutsche Bank AG	€300,000	4.00%	29/11/2027	326,354	0.03%
Deutsche Bank AG^	\$250,000	2.55%	7/1/2028	231,078	0.02%
Deutsche Bank AG^	\$150,000	5.71%	8/2/2028	149,717	0.02%
Deutsche Bank AG^	€400,000	1.88%	23/2/2028	406,111	0.04%
Deutsche Bank AG^	€200,000	3.25%	24/5/2028	210,266	0.02%
Deutsche Bank AG	\$145,000	5.52%	1/9/2028	146,985	0.02%
Deutsche Bank AG^	€200,000	5.38%	11/1/2029	222,977	0.02%
Deutsche Bank AG^	\$400,000	6.72%	18/1/2029	412,674	0.04%
Deutsche Bank AG	\$170,000	5.41%	10/5/2029	169,757	0.02%
Deutsche Bank AG^	\$325,000	6.82%	20/11/2029	337,891	0.03%
Deutsche Bank AG^	€200,000	3.75%	15/1/2030	214,119	0.02%
Deutsche Bank AG^	€200,000	4.13%	4/4/2030	213,225	0.02%
Deutsche Bank AG^	€400,000	5.63%	19/5/2031	434,223	0.04%
Deutsche Bank AG^	€200,000	4.00%	24/6/2032	209,042	0.02%
Deutsche Bank AG^	\$146,000	4.88%	1/12/2032	137,195	0.01%
Deutsche Boerse AG	€100,000	1.13%	26/3/2028	99,341	0.01%
Deutsche Boerse AG^	€200,000	2.00%	23/6/2048	196,960	0.02%
Deutsche Lufthansa AG	€300,000	2.88%	16/5/2027	312,563	0.03%
Deutsche Lufthansa AG	€500,000	3.75%	11/2/2028	532,770	0.05%
Deutsche Pfandbriefbank AG	€100,000	0.10%	2/2/2026	97,114	0.01%
Deutsche Pfandbriefbank AG	€100,000	5.00%	5/2/2027	108,446	0.01%
Deutsche Post AG	€300,000	1.25%	1/4/2026	310,602	0.03%
Deutsche Post AG	€100,000	0.38%	20/5/2026	101,634	0.01%
Deutsche Post AG	€200,000	1.63%	5/12/2028	202,117	0.02%
Deutsche Telekom International Finance BV	\$150,000	3.60%	19/1/2027	144,666	0.02%
Deutsche Telekom International Finance BV	€400,000	1.50%	3/4/2028	403,103	0.04%
Deutsche Telekom International Finance BV	\$150,000	4.38%	21/6/2028	145,983	0.02%
E.ON International Finance BV	€100,000	1.63%	30/5/2026	103,745	0.01%
E.ON International Finance BV	€400,000	1.25%	19/10/2027	400,603	0.04%
E.ON SE	€200,000	0.38%	29/9/2027	195,292	0.02%
E.ON SE	€300,000	3.50%	12/1/2028	323,318	0.03%
E.ON SE	€300,000	3.75%	1/3/2029	326,570	0.03%
Eurogrid GmbH	€400,000	3.60%	1/2/2029	426,773	0.04%
Evonik Industries AG	€300,000	2.25%	25/9/2027	308,551	0.03%
Fresenius Finance Ireland plc	€300,000	0.00%	1/10/2025	307,322	0.03%
Fresenius Finance Ireland plc	€200,000	2.13%	1/2/2027	207,315	0.02%
Fresenius Finance Ireland plc	€150,000	0.50%	1/10/2028	141,907	0.02%
Fresenius Medical Care AG	€200,000	1.50%	11/7/2025	209,413	0.02%
Fresenius Medical Care AG	€200,000	3.88%	20/9/2027	216,049	0.02%
Fresenius Medical Care US Finance III, Inc.	\$150,000	1.88%	1/12/2026	136,533	0.01%
Grand City Properties SA^	€100,000	1.50%	Perpetual	68,529	0.01%
Grand City Properties SA	€100,000	1.38%	3/8/2026	100,141	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Grand City Properties SA	€100,000	1.50%	22/2/2027	98,883	0.01%
Grand City Properties SA	€100,000	0.13%	11/1/2028	91,663	0.01%
Grenke Finance plc	€200,000	3.95%	9/7/2025	213,372	0.02%
Hamburg Commercial Bank AG^	€100,000	0.50%	22/9/2026	100,882	0.01%
Hamburg Commercial Bank AG	€100,000	4.75%	2/5/2029	109,092	0.01%
Heidelberg Materials Finance Luxembourg SA	€300,000	1.63%	7/4/2026	311,348	0.03%
Heidelberg Materials Finance Luxembourg SA	€150,000	1.13%	1/12/2027	149,182	0.02%
Heidelberg Materials Finance Luxembourg SA	€200,000	1.75%	24/4/2028	201,185	0.02%
Heraeus Finance GmbH	€100,000	2.63%	9/6/2027	103,911	0.01%
HOCHTIEF AG	€200,000	0.50%	3/9/2027	194,488	0.02%
Infinitec Technologies AG	€100,000	1.13%	24/6/2026	102,347	0.01%
LANXESS AG	€200,000	1.00%	7/10/2026	201,383	0.02%
LANXESS AG	€200,000	1.75%	22/3/2028	197,517	0.02%
LEG Immobilien SE	€100,000	0.88%	28/11/2027	98,183	0.01%
Mercedes-Benz Finance Canada, Inc.	CAD80,000	1.65%	22/9/2025	56,341	0.01%
Mercedes-Benz Finance Canada, Inc.	CAD55,000	5.14%	29/6/2026	40,571	0.00%
Mercedes-Benz Finance Canada, Inc.	€100,000	3.00%	23/2/2027	106,193	0.01%
Mercedes-Benz Finance North America LLC	\$150,000	5.38%	1/8/2025	149,966	0.02%
Mercedes-Benz Finance North America LLC	\$150,000	3.50%	3/8/2025	147,036	0.02%
Mercedes-Benz Finance North America LLC	\$375,000	5.38%	26/11/2025	375,281	0.04%
Mercedes-Benz Finance North America LLC	\$200,000	4.80%	30/3/2026	198,390	0.02%
Mercedes-Benz Finance North America LLC	\$200,000	5.20%	3/8/2026	200,080	0.02%
Mercedes-Benz Finance North America LLC	\$225,000	3.45%	6/1/2027	216,455	0.02%
Mercedes-Benz Finance North America LLC	\$150,000	4.80%	11/1/2027	149,121	0.02%
Mercedes-Benz Finance North America LLC	\$150,000	5.25%	29/11/2027	150,839	0.02%
Mercedes-Benz Finance North America LLC	\$200,000	4.80%	30/3/2028	198,532	0.02%
Mercedes-Benz Finance North America LLC	\$150,000	5.10%	3/8/2028	150,241	0.02%
Mercedes-Benz Finance North America LLC	\$150,000	4.85%	11/1/2029	149,010	0.02%
Mercedes-Benz Group AG	€200,000	1.38%	11/5/2028	200,497	0.02%
Mercedes-Benz International Finance BV	€100,000	1.50%	9/3/2026	103,928	0.01%
Mercedes-Benz International Finance BV	€200,000	1.38%	26/6/2026	206,283	0.02%
Mercedes-Benz International Finance BV	€600,000	2.00%	22/8/2026	624,122	0.06%
Mercedes-Benz International Finance BV	€150,000	0.38%	8/11/2026	150,134	0.02%
Mercedes-Benz International Finance BV	€850,000	1.50%	9/2/2027	871,264	0.09%
Mercedes-Benz International Finance BV	€300,000	3.25%	15/9/2027	320,454	0.03%
Merck Financial Services GmbH	€200,000	0.38%	5/7/2027	196,347	0.02%
Merck KGaA^	€300,000	1.63%	9/9/2080	303,394	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	€200,000	3.25%	26/5/2049	206,361	0.02%
Roadster Finance DAC	€100,000	2.38%	8/12/2027	97,343	0.01%
Robert Bosch GmbH	€300,000	3.63%	2/6/2027	323,106	0.03%
Robert Bosch Investment Nederland BV	€200,000	2.63%	24/5/2028	208,026	0.02%
RWE AG	€350,000	2.50%	24/8/2025	370,320	0.04%
RWE AG	€200,000	0.50%	26/11/2028	189,889	0.02%
Santander Consumer Bank AG	€300,000	4.50%	30/6/2026	325,885	0.03%
SAP SE	€100,000	0.13%	18/5/2026	101,173	0.01%
SAP SE	€300,000	1.25%	10/3/2028	300,682	0.03%
Siemens Financieringsmaatschappij NV	€200,000	2.75%	10/9/2025	246,146	0.03%
Siemens Financieringsmaatschappij NV	€100,000	0.00%	20/2/2026	101,695	0.01%
Siemens Financieringsmaatschappij NV ¹	\$575,000	1.20%	11/3/2026	538,899	0.05%
Siemens Financieringsmaatschappij NV	€400,000	0.38%	5/6/2026	405,884	0.04%
Siemens Financieringsmaatschappij NV	\$250,000	6.13%	17/8/2026	254,757	0.03%
Siemens Financieringsmaatschappij NV ¹	\$375,000	3.40%	16/3/2027	359,628	0.04%
Siemens Financieringsmaatschappij NV	\$250,000	1.70%	11/3/2028	223,230	0.02%
Siemens Financieringsmaatschappij NV	€400,000	0.25%	20/2/2029	377,047	0.04%
Sirius Real Estate Ltd.	€100,000	1.13%	22/6/2026	100,370	0.01%
Talanx AG^	€400,000	2.25%	5/12/2047	399,561	0.04%
Traton Finance Luxembourg SA	€400,000	4.50%	23/11/2026	434,370	0.04%
Traton Finance Luxembourg SA	€300,000	5.63%	16/1/2029	377,626	0.04%
Vier Gas Transport GmbH	€100,000	4.00%	26/9/2027	108,074	0.01%
Volkswagen Bank GmbH	€400,000	4.38%	3/5/2028	437,033	0.04%
Volkswagen Financial Services AG	€1,100,000	3.75%	10/9/2026	1,180,716	0.12%
Volkswagen Financial Services AG	€250,000	0.88%	31/1/2028	243,674	0.03%
Volkswagen Financial Services Australia Pty Ltd.	AUD300,000	5.30%	9/2/2027	198,510	0.02%
Volkswagen Financial Services NV	€100,000	1.13%	5/7/2026	116,237	0.01%
Volkswagen Financial Services NV	€300,000	3.25%	13/4/2027	357,291	0.04%
Volkswagen Financial Services NV	€200,000	2.13%	18/1/2028	226,218	0.02%
Volkswagen Financial Services NV	€100,000	1.38%	14/9/2028	107,186	0.01%
Volkswagen Financial Services NV	€300,000	5.88%	23/5/2029	387,131	0.04%
Volkswagen Group of America Finance LLC	\$200,000	1.25%	24/11/2025	188,622	0.02%
Volkswagen Group of America Finance LLC	\$400,000	5.40%	20/3/2026	399,006	0.04%
Volkswagen Group of America Finance LLC	\$200,000	5.30%	22/3/2027	200,065	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Volkswagen Group of America Finance LLC	\$200,000	1.63%	24/11/2027	177,341	0.02%
Volkswagen Group of America Finance LLC	\$200,000	4.75%	13/11/2028	195,615	0.02%
Volkswagen Group of America Finance LLC	\$200,000	5.25%	22/3/2029	198,659	0.02%
Volkswagen International Finance NV [^]	€300,000	3.88%	Perpetual	309,651	0.03%
Volkswagen International Finance NV [^]	€100,000	4.63%	Perpetual	105,026	0.01%
Volkswagen International Finance NV	€400,000	4.13%	15/11/2025	431,285	0.04%
Volkswagen International Finance NV	€200,000	3.88%	29/3/2026	214,980	0.02%
Volkswagen International Finance NV	€400,000	1.88%	30/3/2027	409,146	0.04%
Volkswagen International Finance NV	€300,000	4.25%	15/2/2028	327,214	0.03%
Volkswagen International Finance NV	€200,000	0.88%	22/9/2028	190,570	0.02%
Volkswagen Leasing GmbH	€100,000	0.25%	12/1/2026	101,661	0.01%
Volkswagen Leasing GmbH	€340,000	4.50%	25/3/2026	368,629	0.04%
Volkswagen Leasing GmbH	€300,000	0.38%	20/7/2026	301,093	0.03%
Volkswagen Leasing GmbH	€100,000	3.63%	11/10/2026	107,064	0.01%
Volkswagen Leasing GmbH	€220,000	3.88%	11/10/2028	236,482	0.02%
Vonovia SE	€400,000	0.00%	1/12/2025	405,206	0.04%
Vonovia SE	€100,000	0.63%	9/7/2026	100,486	0.01%
Vonovia SE	€200,000	4.75%	23/5/2027	220,059	0.02%
Vonovia SE	€200,000	0.63%	7/10/2027	193,815	0.02%
Vonovia SE	€100,000	1.50%	14/1/2028	99,008	0.01%
Vonovia SE	€500,000	1.88%	28/6/2028	496,872	0.05%
Vonovia SE	€400,000	0.25%	1/9/2028	368,486	0.04%
VW Credit Canada, Inc.	CAD5,000	1.50%	23/9/2025	3,511	0.00%
VW Credit Canada, Inc.	CAD60,000	5.80%	17/11/2025	44,348	0.01%
VW Credit Canada, Inc.	CAD160,000	2.45%	10/12/2026	110,815	0.01%
Wintershall Dea Finance BV	€100,000	0.84%	25/9/2025	103,025	0.01%
Wintershall Dea Finance BV	€200,000	1.33%	25/9/2028	191,972	0.02%
Wurth Finance International BV	€100,000	0.75%	22/11/2027	98,356	0.01%
				48,539,156	4.89%
Hong Kong 0.27% (31 December 2023: 0.26%)					
AIA Group Ltd.	\$200,000	5.63%	25/10/2027	203,007	0.02%
AIA Group Ltd.	\$200,000	3.90%	6/4/2028	192,039	0.02%
AIA Group Ltd.	\$200,000	3.60%	9/4/2029	187,469	0.02%
AIA Group Ltd. [^]	€100,000	0.88%	9/9/2033	92,730	0.01%
Bank of Communications Hong Kong Ltd. [^]	\$250,000	2.30%	8/7/2031	234,614	0.02%
Bank of East Asia Ltd. [^]	\$250,000	6.75%	15/3/2027	251,906	0.03%
CK Hutchison Group Telecom Finance SA	€200,000	1.13%	17/10/2028	192,606	0.02%
HKT Capital No 4 Ltd.	\$225,000	3.00%	14/7/2026	214,469	0.02%
Hongkong Electric Finance Ltd.	\$225,000	2.88%	3/5/2026	215,615	0.02%
Hongkong Land Finance Cayman Islands Co., Ltd.	\$100,000	4.50%	7/10/2025	98,688	0.01%
HPHT Finance 21 Ltd.	\$200,000	2.00%	19/3/2026	188,693	0.02%
IFC Development Corporate Treasury Ltd.	\$200,000	3.63%	17/4/2029	186,674	0.02%
Nan Fung Treasury Ltd.	\$200,000	3.88%	3/10/2027	186,425	0.02%
Swire Properties MTN Financing Ltd.	\$200,000	3.50%	10/1/2028	188,952	0.02%
				2,633,887	0.27%
Hungary 0.05% (31 December 2023: 0.02%)					
MOL Hungarian Oil & Gas plc	€100,000	1.50%	8/10/2027	98,635	0.01%
OTP Bank Nyrt [^]	\$200,000	7.50%	25/5/2027	204,802	0.02%
OTP Bank Nyrt [^]	€100,000	6.13%	5/10/2027	109,873	0.01%
Raiffeisen Bank zrt [^]	€100,000	5.15%	23/5/2030	107,598	0.01%
				520,908	0.05%
Iceland 0.01% (31 December 2023: 0.01%)					
Arion Banki HF	€100,000	7.25%	25/5/2026	112,856	0.01%
				112,856	0.01%
India 0.11% (31 December 2023: 0.14%)					
ABJA Investment Co. Pte Ltd.	\$200,000	5.45%	24/1/2028	198,273	0.02%
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.20%	4/8/2027	185,702	0.02%
HDFC Bank Ltd.	\$200,000	5.18%	15/2/2029	198,783	0.02%
ICICI Bank Ltd.	\$250,000	4.00%	18/3/2026	244,190	0.03%
Reliance Industries Ltd.	\$250,000	3.67%	30/11/2027	237,242	0.02%
				1,064,190	0.11%
Indonesia 0.02% (31 December 2023: 0.02%)					
PT Tower Bersama Infrastructure Tbk	\$200,000	2.75%	20/1/2026	190,450	0.02%
				190,450	0.02%
Ireland 1.14% (31 December 2023: 1.08%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	6.50%	15/7/2025	151,293	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	4.45%	1/10/2025	147,930	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$200,000	1.75%	30/1/2026	188,484	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$850,000	2.45%	29/10/2026	793,022	0.08%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$250,000	6.45%	15/4/2027	255,882	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	3.65%	21/7/2027	142,482	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	4.63%	15/10/2027	146,242	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	3.88%	23/1/2028	142,217	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	5.75%	6/6/2028	151,679	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$500,000	3.00%	29/10/2028	454,427	0.05%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	5.10%	19/1/2029	148,756	0.02%
AIB Group plc	€100,000	2.25%	3/7/2025	105,630	0.01%
AIB Group plc^	€100,000	3.63%	4/7/2026	106,900	0.01%
AIB Group plc^	\$200,000	7.58%	14/10/2026	204,351	0.02%
AIB Group plc^	€400,000	2.25%	4/4/2028	410,953	0.04%
AIB Group plc^	€100,000	5.75%	16/2/2029	114,006	0.01%
AIB Group plc^	€300,000	4.63%	23/7/2029	331,034	0.03%
AIB Group plc^	\$200,000	6.61%	13/9/2029	206,374	0.02%
Avolon Holdings Funding Ltd.	\$200,000	2.13%	21/2/2026	188,026	0.02%
Avolon Holdings Funding Ltd.	\$250,000	4.25%	15/4/2026	242,742	0.02%
Avolon Holdings Funding Ltd.	\$500,000	4.38%	1/5/2026	243,127	0.02%
Avolon Holdings Funding Ltd.	\$300,000	3.25%	15/2/2027	280,993	0.03%
Avolon Holdings Funding Ltd.	\$400,000	2.53%	18/11/2027	359,619	0.04%
Avolon Holdings Funding Ltd.	\$200,000	2.75%	21/2/2028	179,761	0.02%
Avolon Holdings Funding Ltd.	\$100,000	6.38%	4/5/2028	101,599	0.01%
Avolon Holdings Funding Ltd.	\$125,000	5.75%	1/3/2029	124,252	0.01%
Bank of Ireland Group plc^	\$150,000	6.25%	16/9/2026	150,681	0.02%
Bank of Ireland Group plc^	€100,000	0.38%	10/5/2027	100,804	0.01%
Bank of Ireland Group plc^	\$150,000	2.03%	30/9/2027	138,150	0.01%
Bank of Ireland Group plc^	€300,000	4.88%	16/7/2028	331,843	0.03%
Bank of Ireland Group plc^	€300,000	4.63%	13/11/2029	331,761	0.03%
Bank of Ireland Group plc^	\$200,000	5.60%	20/3/2030	198,868	0.02%
Bank of Ireland Group plc^	€300,000	1.38%	11/8/2031	303,715	0.03%
Bank of Ireland Group plc^	£100,000	7.59%	6/12/2032	130,502	0.01%
Bank of Ireland Group plc^	€100,000	6.75%	1/3/2033	114,919	0.01%
CRH America Finance, Inc.	\$200,000	3.95%	4/4/2028	191,771	0.02%
CRH SMW Finance DAC	€200,000	1.25%	5/11/2026	203,490	0.02%
CRH SMW Finance DAC	€100,000	4.00%	11/7/2027	108,497	0.01%
Dell Bank International DAC	€200,000	0.50%	27/10/2026	199,740	0.02%
DXC Capital Funding DAC	€500,000	0.45%	15/9/2027	482,320	0.05%
Hammerson Ireland Finance DAC	€100,000	1.75%	3/6/2027	99,356	0.01%
Icon Investments Six DAC	\$200,000	5.85%	8/5/2029	203,152	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	\$150,000	5.50%	19/4/2029	151,708	0.02%
Linde plc	€300,000	0.00%	30/9/2026	297,811	0.03%
Linde plc	€200,000	1.00%	31/3/2027	201,149	0.02%
Ryanair DAC	€200,000	2.88%	15/9/2025	212,073	0.02%
Ryanair DAC	€200,000	0.88%	25/5/2026	203,311	0.02%
Securitas Treasury Ireland DAC	€200,000	4.38%	6/3/2029	218,811	0.02%
SMBC Aviation Capital Finance DAC	\$200,000	1.90%	15/10/2026	184,172	0.02%
SMBC Aviation Capital Finance DAC	\$200,000	2.30%	15/6/2028	177,689	0.02%
Smurfit Kappa Acquisitions ULC	€200,000	2.88%	15/1/2026	211,495	0.02%
Smurfit Kappa Treasury ULC	€200,000	1.50%	15/9/2027	200,968	0.02%
				11,270,537	1.14%
Israel 0.02% (31 December 2023: 0.02%)					
Israel Discount Bank Ltd.	\$200,000	5.38%	26/1/2028	193,565	0.02%
				193,565	0.02%
Italy 1.95% (31 December 2023: 1.63%)					
2i Rete Gas SpA	€300,000	1.75%	28/8/2026	308,767	0.03%
Assicurazioni Generali SpA^	€200,000	4.60%	Perpetual	213,681	0.02%
Assicurazioni Generali SpA^	£100,000	6.27%	Perpetual	126,642	0.01%
Assicurazioni Generali SpA	€100,000	4.13%	4/5/2026	107,598	0.01%
Assicurazioni Generali SpA	€100,000	3.21%	15/1/2029	105,618	0.01%
Assicurazioni Generali SpA^	€300,000	5.50%	27/10/2047	331,458	0.03%
Assicurazioni Generali SpA^	€400,000	5.00%	8/6/2048	438,360	0.05%
ASTM SpA	€100,000	1.63%	8/2/2028	99,710	0.01%
Autostrade per l'Italia SpA	€200,000	4.38%	16/9/2025	215,537	0.02%
Autostrade per l'Italia SpA	€200,000	1.63%	25/1/2028	197,444	0.02%
Autostrade per l'Italia SpA	€200,000	2.00%	4/12/2028	197,253	0.02%
Banca Popolare di Sondrio SpA^	€300,000	1.25%	13/7/2027	304,410	0.03%
Banca Popolare di Sondrio SpA^	€100,000	4.13%	4/6/2030	106,637	0.01%
Banco BPM SpA	€160,000	4.63%	29/11/2027	175,570	0.02%
Banco BPM SpA^	€200,000	6.00%	21/1/2028	224,194	0.02%
Banco BPM SpA^	€300,000	4.88%	17/1/2030	328,631	0.03%
BPER Banca SpA^	€200,000	4.25%	20/2/2030	215,898	0.02%
CA Auto Bank SpA	€500,000	3.75%	12/4/2027	534,055	0.05%
Covivio SA	€200,000	2.38%	20/2/2028	205,562	0.02%
Enel Finance International NV	€200,000	0.25%	17/11/2025	205,099	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enel Finance International NV	€600,000	0.25%	28/5/2026	604,383	0.06%
Enel Finance International NV	\$200,000	1.38%	12/7/2026	185,123	0.02%
Enel Finance International NV	€300,000	1.13%	16/9/2026	305,425	0.03%
Enel Finance International NV	\$200,000	3.63%	25/5/2027	190,957	0.02%
Enel Finance International NV	€400,000	0.25%	17/6/2027	389,325	0.04%
Enel Finance International NV	€200,000	0.38%	17/6/2027	195,801	0.02%
Enel Finance International NV	£100,000	1.00%	20/10/2027	111,506	0.01%
Enel Finance International NV	\$200,000	3.50%	6/4/2028	187,069	0.02%
Enel Finance International NV	\$200,000	1.88%	12/7/2028	176,227	0.02%
Enel Finance International NV	€200,000	3.38%	23/7/2028	212,553	0.02%
Enel Finance International NV	€200,000	3.88%	9/3/2029	216,396	0.02%
Enel Finance International NV	\$200,000	4.88%	14/6/2029	196,635	0.02%
Enel Finance International NV	\$225,000	5.13%	26/6/2029	221,419	0.02%
Enel SpA^	€300,000	4.75%	Perpetual	319,221	0.03%
Enel SpA^	€150,000	6.38%	Perpetual	169,128	0.02%
Enel SpA^	€150,000	2.25%	Perpetual	151,334	0.02%
Enel SpA^	€150,000	1.38%	Perpetual	144,389	0.02%
Eni SpA^	€400,000	2.63%	Perpetual	416,433	0.04%
Eni SpA^	€100,000	2.00%	Perpetual	99,195	0.01%
Eni SpA	€200,000	1.50%	2/2/2026	207,865	0.02%
Eni SpA	€100,000	1.25%	18/5/2026	102,783	0.01%
Eni SpA	€400,000	1.50%	17/1/2027	409,079	0.04%
Eni SpA	€290,000	3.63%	19/5/2027	312,178	0.03%
Eni SpA	€200,000	0.38%	14/6/2028	189,959	0.02%
Eni SpA	\$150,000	4.75%	12/9/2028	147,062	0.02%
Eni SpA	€200,000	3.63%	29/1/2029	215,904	0.02%
Eni SpA	\$210,000	4.25%	9/5/2029	201,803	0.02%
Eni USA, Inc.	\$60,000	7.30%	15/11/2027	63,570	0.01%
FinecoBank Banca Fineco SpA^	€100,000	4.63%	23/2/2029	109,448	0.01%
Iccrea Banca SpA^	€200,000	6.38%	20/9/2027	224,367	0.02%
Iccrea Banca SpA^	€100,000	4.25%	5/2/2030	107,433	0.01%
Intesa Sanpaolo SpA	\$200,000	7.00%	21/11/2025	203,199	0.02%
Intesa Sanpaolo SpA	€250,000	0.63%	24/2/2026	254,112	0.03%
Intesa Sanpaolo SpA	€200,000	4.00%	19/5/2026	215,502	0.02%
Intesa Sanpaolo SpA	€150,000	1.00%	19/11/2026	150,999	0.02%
Intesa Sanpaolo SpA	€200,000	4.38%	29/8/2027	218,432	0.02%
Intesa Sanpaolo SpA	\$100,000	3.88%	12/1/2028	94,042	0.01%
Intesa Sanpaolo SpA^	€450,000	5.00%	8/3/2028	496,182	0.05%
Intesa Sanpaolo SpA	€400,000	0.75%	16/3/2028	385,573	0.04%
Intesa Sanpaolo SpA^	£150,000	6.50%	14/3/2029	192,696	0.02%
Italgas SpA	€200,000	3.13%	8/2/2029	209,230	0.02%
Leasys SpA	€200,000	3.88%	1/3/2028	213,621	0.02%
Mediobanca Banca di Credito Finanziario SpA	€300,000	1.13%	15/7/2025	312,732	0.03%
Mediobanca Banca di Credito Finanziario SpA	€100,000	0.75%	15/7/2027	98,417	0.01%
Mediobanca Banca di Credito Finanziario SpA^	€200,000	4.75%	14/3/2028	219,592	0.02%
Mediobanca Banca di Credito Finanziario SpA^	€250,000	0.75%	2/11/2028	243,168	0.03%
Mediobanca Banca di Credito Finanziario SpA^	€100,000	4.63%	7/2/2029	110,085	0.01%
Pirelli & C SpA	€150,000	3.88%	2/7/2029	160,400	0.02%
Snam SpA	€300,000	0.00%	15/8/2025	308,588	0.03%
Snam SpA	€130,000	3.38%	19/2/2028	138,057	0.01%
Snam SpA	€200,000	0.00%	7/12/2028	183,188	0.02%
Terna - Rete Elettrica Nazionale	€800,000	1.00%	10/4/2026	821,053	0.08%
UniCredit SpA	€300,000	0.33%	19/1/2026	305,352	0.03%
UniCredit SpA^	\$152,000	2.57%	22/9/2026	145,850	0.02%
UniCredit SpA	\$200,000	4.63%	12/4/2027	194,789	0.02%
UniCredit SpA^	\$200,000	1.98%	3/6/2027	186,432	0.02%
UniCredit SpA^	€500,000	2.20%	22/7/2027	518,501	0.05%
UniCredit SpA^	€150,000	5.85%	15/11/2027	167,787	0.02%
UniCredit SpA^	€490,000	0.93%	18/1/2028	489,497	0.05%
UniCredit SpA^	€100,000	4.80%	17/1/2029	110,750	0.01%
UniCredit SpA^	€250,000	4.45%	16/2/2029	271,827	0.03%
UniCredit SpA^	€300,000	4.60%	14/2/2030	332,553	0.03%
				19,378,300	1.95%
Japan 3.17% (31 December 2023: 3.33%)					
Asahi Group Holdings Ltd.	€200,000	1.15%	19/9/2025	207,755	0.02%
Asahi Group Holdings Ltd.	€353,000	3.38%	16/4/2029	375,399	0.04%
Dai-ichi Life Insurance Co., Ltd.^	\$475,000	4.00%	Perpetual	455,876	0.05%
East Japan Railway Co.	€500,000	2.61%	8/9/2025	529,524	0.05%
Honda Motor Co., Ltd.	\$375,000	2.53%	10/3/2027	351,356	0.04%
ITOCHEU Corp.	\$250,000	1.56%	30/3/2026	234,320	0.02%
JT International Financial Services BV^	€100,000	2.38%	7/4/2081	103,076	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kubota Corp.	¥100,000,000	0.30%	2/6/2027	614,752	0.06%
Kubota Credit Corp. USA	\$200,000	4.96%	31/5/2026	198,390	0.02%
Kyushu Electric Power Co., Inc.	¥100,000,000	0.36%	23/4/2027	616,623	0.06%
Marubeni Corp.	\$350,000	1.32%	18/9/2025	332,367	0.03%
Meiji Yasuda Life Insurance Co.^	\$375,000	5.20%	20/10/2045	370,826	0.04%
Meiji Yasuda Life Insurance Co.^	\$200,000	5.10%	26/4/2048	196,035	0.02%
Mitsubishi HC Capital, Inc.	\$200,000	5.08%	15/9/2027	198,816	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$250,000	1.41%	17/7/2025	239,540	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$250,000	3.85%	1/3/2026	243,999	0.03%
Mitsubishi UFJ Financial Group, Inc.	\$123,000	2.76%	13/9/2026	116,541	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	3.68%	22/2/2027	192,976	0.02%
Mitsubishi UFJ Financial Group, Inc.^	€200,000	0.34%	8/6/2027	201,559	0.02%
Mitsubishi UFJ Financial Group, Inc.^	\$250,000	1.54%	20/7/2027	231,290	0.02%
Mitsubishi UFJ Financial Group, Inc.^	\$200,000	1.64%	13/10/2027	184,127	0.02%
Mitsubishi UFJ Financial Group, Inc.^	\$250,000	2.34%	19/1/2028	232,307	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	3.96%	2/3/2028	192,425	0.02%
Mitsubishi UFJ Financial Group, Inc.^	\$125,000	4.08%	19/4/2028	120,950	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$125,000	4.05%	11/9/2028	120,590	0.01%
Mitsubishi UFJ Financial Group, Inc.^	\$200,000	5.35%	13/9/2028	200,292	0.02%
Mitsubishi UFJ Financial Group, Inc.^	\$300,000	5.42%	22/2/2029	301,680	0.03%
Mitsubishi UFJ Financial Group, Inc.^	¥100,000,000	1.03%	7/3/2029	621,113	0.06%
Mitsubishi UFJ Financial Group, Inc.	\$550,000	3.74%	7/3/2029	519,528	0.05%
Mitsubishi UFJ Financial Group, Inc.^	\$200,000	5.24%	19/4/2029	200,099	0.02%
Mitsubishi UFJ Financial Group, Inc.^	\$200,000	5.26%	17/4/2030	199,519	0.02%
Mitsui & Co., Ltd.	\$200,000	5.51%	10/10/2028	203,679	0.02%
Mitsui Fudosan Co., Ltd.	\$200,000	3.65%	20/7/2027	191,031	0.02%
Mitsui Sumitomo Insurance Co., Ltd.^	\$200,000	4.95%	Perpetual	193,108	0.02%
Mizuho Financial Group, Inc.	€100,000	0.21%	7/10/2025	102,861	0.01%
Mizuho Financial Group, Inc.	\$200,000	4.35%	20/10/2025	196,271	0.02%
Mizuho Financial Group, Inc.	\$525,000	3.48%	12/4/2026	507,734	0.05%
Mizuho Financial Group, Inc.	\$200,000	2.84%	13/9/2026	189,444	0.02%
Mizuho Financial Group, Inc.	\$150,000	3.66%	28/2/2027	144,033	0.02%
Mizuho Financial Group, Inc.	€300,000	1.63%	8/4/2027	305,637	0.03%
Mizuho Financial Group, Inc.^	\$200,000	1.23%	22/5/2027	184,837	0.02%
Mizuho Financial Group, Inc.^	\$200,000	1.55%	9/7/2027	185,059	0.02%
Mizuho Financial Group, Inc.	\$200,000	3.17%	11/9/2027	187,647	0.02%
Mizuho Financial Group, Inc.	\$200,000	4.02%	5/3/2028	192,269	0.02%
Mizuho Financial Group, Inc.	€200,000	4.16%	20/5/2028	218,755	0.02%
Mizuho Financial Group, Inc.^	\$200,000	5.41%	13/9/2028	200,423	0.02%
Mizuho Financial Group, Inc.^	\$200,000	5.78%	6/7/2029	202,723	0.02%
Mizuho Financial Group, Inc.^	\$200,000	4.25%	11/9/2029	191,521	0.02%
Mizuho Financial Group, Inc.^	\$250,000	3.26%	22/5/2030	227,477	0.02%
Mizuho Financial Group, Inc.^	¥100,000,000	1.02%	13/7/2033	614,049	0.06%
NIDEC Corp.	€100,000	0.05%	30/3/2026	100,862	0.01%
Nippon Life Insurance Co.^	\$200,000	4.70%	20/1/2046	195,350	0.02%
Nippon Life Insurance Co.^	\$200,000	4.00%	19/9/2047	189,182	0.02%
Nissan Motor Acceptance Co. LLC	\$125,000	1.85%	16/9/2026	114,387	0.01%
Nissan Motor Co., Ltd.	\$250,000	3.52%	17/9/2025	242,649	0.02%
Nissan Motor Co., Ltd.	€100,000	2.65%	17/3/2026	104,850	0.01%
Nissan Motor Co., Ltd.	\$550,000	4.35%	17/9/2027	525,248	0.05%
Nissan Motor Co., Ltd.	€300,000	3.20%	17/9/2028	309,643	0.03%
Nomura Holdings, Inc.	\$200,000	1.85%	16/7/2025	192,181	0.02%
Nomura Holdings, Inc.	\$200,000	1.65%	14/7/2026	184,909	0.02%
Nomura Holdings, Inc.	¥100,000,000	0.28%	4/9/2026	614,460	0.06%
Nomura Holdings, Inc.	\$425,000	2.33%	22/1/2027	392,850	0.04%
Nomura Holdings, Inc.	\$200,000	5.39%	6/7/2027	199,490	0.02%
Nomura Holdings, Inc.	\$200,000	6.07%	12/7/2028	204,608	0.02%
Nomura Holdings, Inc.	\$200,000	2.17%	14/7/2028	176,577	0.02%
Norinchukin Bank	\$400,000	1.28%	22/9/2026	363,553	0.04%
Norinchukin Bank	\$200,000	4.87%	14/9/2027	194,676	0.02%
NTT Finance Corp.	\$200,000	4.24%	25/7/2025	197,483	0.02%
NTT Finance Corp.	€100,000	0.08%	13/12/2025	101,960	0.01%
NTT Finance Corp.	\$450,000	1.16%	3/4/2026	418,995	0.04%
NTT Finance Corp.	¥100,000,000	0.28%	20/12/2027	611,905	0.06%
NTT Finance Corp.	\$200,000	1.59%	3/4/2028	176,411	0.02%
NTT Finance Corp.	€500,000	0.40%	13/12/2028	470,748	0.05%
Olympus Corp.	\$125,000	2.14%	8/12/2026	115,657	0.01%
ORIX Corp.	€100,000	1.92%	20/4/2026	103,632	0.01%
ORIX Corp.	\$450,000	5.00%	13/9/2027	447,044	0.05%
Panasonic Holdings Corp.	¥100,000,000	0.71%	14/9/2028	615,958	0.06%
Renesas Electronics Corp.	\$200,000	2.17%	25/11/2026	184,730	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Seven & i Holdings Co., Ltd.	¥100,000,000	0.19%	19/12/2025	619,135	0.06%
Sumitomo Life Insurance Co. ^	\$200,000	4.00%	14/9/2077	188,084	0.02%
Sumitomo Mitsui Finance & Leasing Co., Ltd.	\$200,000	5.11%	23/1/2029	197,777	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	1.47%	8/7/2025	288,039	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	0.95%	12/1/2026	186,921	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	5.46%	13/1/2026	299,967	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$442,000	3.78%	9/3/2026	430,387	0.04%
Sumitomo Mitsui Financial Group, Inc.	€200,000	1.55%	15/6/2026	206,180	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.88%	13/7/2026	201,804	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	2.63%	14/7/2026	284,218	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$175,000	1.40%	17/9/2026	160,686	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	3.01%	19/10/2026	189,917	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$275,000	3.45%	11/1/2027	263,509	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	3.36%	12/7/2027	189,726	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$175,000	3.35%	18/10/2027	165,108	0.02%
Sumitomo Mitsui Financial Group, Inc.	€200,000	0.30%	28/10/2027	193,042	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$450,000	5.52%	13/1/2028	454,712	0.05%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.80%	13/7/2028	204,120	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$50,000	3.94%	19/7/2028	47,855	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.72%	14/9/2028	203,829	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$600,000	1.90%	17/9/2028	525,609	0.05%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	4.31%	16/10/2028	243,869	0.03%
Sumitomo Mitsui Trust Bank Ltd.	\$400,000	1.05%	12/9/2025	379,612	0.04%
Sumitomo Mitsui Trust Bank Ltd.	\$200,000	5.65%	9/3/2026	201,056	0.02%
Sumitomo Mitsui Trust Bank Ltd.	\$338,000	1.55%	25/3/2026	316,922	0.03%
Sumitomo Mitsui Trust Bank Ltd.	\$200,000	4.95%	15/9/2027	198,721	0.02%
Sumitomo Mitsui Trust Bank Ltd.	\$200,000	5.50%	9/3/2028	202,862	0.02%
Sumitomo Mitsui Trust Bank Ltd.	\$200,000	5.20%	7/3/2029	201,313	0.02%
Suntory Holdings Ltd.	\$200,000	5.12%	11/6/2029	200,420	0.02%
Takeda Pharmaceutical Co., Ltd.	€300,000	2.25%	21/11/2026	312,388	0.03%
Takeda Pharmaceutical Co., Ltd.	\$200,000	5.00%	26/11/2028	198,506	0.02%
Toyota Finance Corp.	¥100,000,000	0.06%	15/4/2026	616,573	0.06%
Toyota Finance Corp.	¥100,000,000	0.37%	13/10/2026	618,693	0.06%
Toyota Motor Corp.	\$325,000	1.34%	25/3/2026	304,648	0.03%
Toyota Motor Corp.	\$100,000	5.28%	13/7/2026	100,324	0.01%
Toyota Motor Corp.	\$100,000	5.12%	13/7/2028	100,709	0.01%
Toyota Motor Finance Netherlands BV	£220,000	4.63%	8/6/2026	276,491	0.03%
Toyota Motor Finance Netherlands BV	€400,000	3.13%	11/1/2027	425,117	0.04%
				31,491,055	3.17%
Kuwait 0.07% (31 December 2023: 0.08%)					
KFH Sukuk Co.	\$200,000	5.01%	17/1/2029	197,153	0.02%
NBK SPC Ltd. ^	\$325,000	1.63%	15/9/2027	298,749	0.03%
NBK Tier 1 Financing 2 Ltd. ^	\$200,000	4.50%	Perpetual	192,853	0.02%
				688,755	0.07%
Luxembourg 0.25% (31 December 2023: 0.24%)					
Acef Holding SCA	€200,000	0.75%	14/6/2028	188,574	0.02%
ArcelorMittal SA	\$150,000	4.55%	11/3/2026	147,268	0.01%
ArcelorMittal SA	€228,000	4.88%	26/9/2026	249,717	0.03%
ArcelorMittal SA	\$175,000	6.55%	29/11/2027	180,497	0.02%
AXA Logistics Europe Master SCA	€100,000	0.38%	15/11/2026	98,502	0.01%
Blackstone Property Partners Europe Holdings Sarl	€100,000	2.20%	24/7/2025	104,863	0.01%
Blackstone Property Partners Europe Holdings Sarl	€100,000	1.00%	20/10/2026	99,363	0.01%
Blackstone Property Partners Europe Holdings Sarl	€100,000	1.25%	26/4/2027	98,291	0.01%
Blackstone Property Partners Europe Holdings Sarl	€300,000	1.00%	4/5/2028	282,861	0.03%
Blackstone Property Partners Europe Holdings Sarl	€200,000	2.63%	20/10/2028	220,195	0.02%
Blackstone Property Partners Europe Holdings Sarl	€100,000	1.75%	12/3/2029	94,431	0.01%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€100,000	0.50%	27/1/2028	94,392	0.01%
Czech Gas Networks Investments Sarl	€100,000	1.00%	16/7/2027	98,729	0.01%
Eurofins Scientific SE	€100,000	3.75%	17/7/2026	105,433	0.01%
SELP Finance Sarl	€100,000	1.50%	20/12/2026	100,906	0.01%
SELP Finance Sarl	€100,000	3.75%	10/8/2027	106,510	0.01%
SES SA	€100,000	0.88%	4/11/2027	96,854	0.01%
Traton Finance Luxembourg SA	€100,000	4.25%	16/5/2028	108,627	0.01%
				2,476,013	0.25%
Macau 0.10% (31 December 2023: 0.08%)					
Sands China Ltd.	\$200,000	5.13%	8/8/2025	198,371	0.02%
Sands China Ltd.	\$200,000	4.05%	8/1/2026	193,549	0.02%
Sands China Ltd.	\$200,000	2.30%	8/3/2027	182,332	0.02%
Sands China Ltd.	\$200,000	5.40%	8/8/2028	195,816	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sands China Ltd.	\$200,000	2.85%	8/3/2029	175,048	0.02%
				945,116	0.10%
Malaysia 0.04% (31 December 2023: 0.04%)					
Gohl Capital Ltd.	\$200,000	4.25%	24/1/2027	192,157	0.02%
RHB Bank Bhd	\$200,000	1.66%	29/6/2026	185,445	0.02%
				377,602	0.04%
Mexico 0.10% (31 December 2023: 0.14%)					
America Movil SAB de CV	£100,000	5.00%	27/10/2026	125,842	0.01%
America Movil SAB de CV	\$100,000	6.38%	1/3/2035	107,035	0.01%
Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa	\$200,000	4.38%	11/4/2027	193,606	0.02%
Bimbo Bakeries USA, Inc.	\$200,000	6.05%	15/1/2029	205,498	0.02%
Orbia Advance Corp. SAB de CV	\$200,000	1.88%	11/5/2026	186,242	0.02%
Trust Fibra Uno	\$200,000	5.25%	30/1/2026	194,860	0.02%
				1,013,083	0.10%
Netherlands 3.04% (31 December 2023: 3.17%)					
ABB Finance BV	€300,000	3.13%	15/1/2029	319,183	0.03%
ABN AMRO Bank NV	\$275,000	4.75%	28/7/2025	271,269	0.03%
ABN AMRO Bank NV	€400,000	0.50%	15/4/2026	407,359	0.04%
ABN AMRO Bank NV	\$150,000	4.80%	18/4/2026	147,081	0.02%
ABN AMRO Bank NV	€200,000	3.88%	21/12/2026	216,777	0.02%
ABN AMRO Bank NV	€100,000	0.60%	15/1/2027	99,390	0.01%
ABN AMRO Bank NV	€100,000	2.38%	1/6/2027	103,918	0.01%
ABN AMRO Bank NV^	\$175,000	1.54%	16/6/2027	161,315	0.02%
ABN AMRO Bank NV^	\$200,000	6.34%	18/9/2027	202,510	0.02%
ABN AMRO Bank NV	€100,000	4.00%	16/1/2028	108,404	0.01%
ABN AMRO Bank NV	€200,000	5.13%	22/2/2028	251,893	0.03%
ABN AMRO Bank NV	€500,000	4.38%	20/10/2028	549,463	0.06%
ABN AMRO Bank NV^	\$200,000	2.47%	13/12/2029	175,889	0.02%
ABN AMRO Bank NV^	€200,000	5.13%	22/2/2033	218,669	0.02%
ABN AMRO Bank NV^	€100,000	5.50%	21/9/2033	111,243	0.01%
Achmea BV	€200,000	3.63%	29/11/2025	213,630	0.02%
AEGON Funding Co. LLC	\$200,000	5.50%	16/4/2027	199,168	0.02%
Aegon Ltd.^	\$200,000	5.50%	11/4/2048	192,562	0.02%
AGCO International Holdings BV	€100,000	0.80%	6/10/2028	93,980	0.01%
Ahold Finance USA LLC	\$50,000	6.88%	1/5/2029	53,518	0.01%
Akzo Nobel NV	€200,000	1.13%	8/4/2026	205,590	0.02%
ASML Holding NV	€500,000	3.50%	6/12/2025	535,742	0.05%
Athora Netherlands NV^	€100,000	5.38%	31/8/2032	105,745	0.01%
BMW Finance NV	€200,000	3.88%	4/10/2028	218,679	0.02%
Coloplast Finance BV	€108,000	2.25%	19/5/2027	111,706	0.01%
Cooperatieve Rabobank UA	€400,000	4.13%	14/7/2025	431,117	0.04%
Cooperatieve Rabobank UA	\$250,000	5.50%	18/7/2025	250,333	0.03%
Cooperatieve Rabobank UA	\$352,000	4.38%	4/8/2025	346,551	0.04%
Cooperatieve Rabobank UA	\$250,000	4.85%	9/1/2026	248,590	0.03%
Cooperatieve Rabobank UA	€900,000	1.25%	23/3/2026	930,743	0.09%
Cooperatieve Rabobank UA^	\$155,000	1.34%	24/6/2026	148,511	0.02%
Cooperatieve Rabobank UA	\$150,000	3.75%	21/7/2026	144,422	0.02%
Cooperatieve Rabobank UA	CHF200,000	3.13%	15/9/2026	231,136	0.02%
Cooperatieve Rabobank UA^	\$200,000	1.00%	24/9/2026	189,044	0.02%
Cooperatieve Rabobank UA	\$250,000	5.50%	5/10/2026	251,578	0.03%
Cooperatieve Rabobank UA	€100,000	3.91%	3/11/2026	108,525	0.01%
Cooperatieve Rabobank UA	€300,000	1.38%	3/2/2027	308,596	0.03%
Cooperatieve Rabobank UA	£100,000	5.25%	14/9/2027	125,459	0.01%
Cooperatieve Rabobank UA^	€400,000	0.38%	1/12/2027	396,308	0.04%
Cooperatieve Rabobank UA^	\$283,000	1.98%	15/12/2027	259,386	0.03%
Cooperatieve Rabobank UA^	€300,000	4.63%	27/1/2028	329,202	0.03%
Cooperatieve Rabobank UA^	\$250,000	3.65%	6/4/2028	238,428	0.02%
Cooperatieve Rabobank UA^	£400,000	1.88%	12/7/2028	458,962	0.05%
Cooperatieve Rabobank UA^	\$250,000	4.66%	22/8/2028	243,895	0.03%
Cooperatieve Rabobank UA^	\$250,000	5.56%	28/2/2029	251,024	0.03%
Cooperatieve Rabobank UA^	€200,000	4.23%	25/4/2029	218,816	0.02%
Cooperatieve Rabobank UA^	€100,000	3.88%	30/11/2032	106,307	0.01%
CTP NV	€100,000	0.88%	20/1/2026	101,982	0.01%
CTP NV	€400,000	0.63%	27/9/2026	398,728	0.04%
Daimler Truck International Finance BV	€200,000	1.63%	6/4/2027	204,131	0.02%
DSM BV	€300,000	0.25%	23/6/2028	284,728	0.03%
Euronext NV	€300,000	0.13%	17/5/2026	302,118	0.03%
Heineken NV	€100,000	2.88%	4/8/2025	106,300	0.01%
Heineken NV	€800,000	1.00%	4/5/2026	819,381	0.08%
Heineken NV	\$250,000	3.50%	29/1/2028	238,174	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
IMCD NV	€300,000	2.13%	31/3/2027	305,972	0.03%
ING Bank NV	€200,000	4.13%	2/10/2026	217,533	0.02%
ING Groep NV	\$200,000	4.63%	6/1/2026	197,780	0.02%
ING Groep NV	£200,000	3.00%	18/2/2026	244,403	0.03%
ING Groep NV^	€700,000	1.25%	16/2/2027	720,943	0.07%
ING Groep NV	\$200,000	3.95%	29/3/2027	193,230	0.02%
ING Groep NV^	\$200,000	1.73%	1/4/2027	187,082	0.02%
ING Groep NV^	\$200,000	6.08%	11/9/2027	202,149	0.02%
ING Groep NV^	€400,000	4.88%	14/11/2027	439,150	0.05%
ING Groep NV^	\$400,000	4.02%	28/3/2028	385,696	0.04%
ING Groep NV^	€200,000	0.38%	29/9/2028	192,799	0.02%
ING Groep NV	\$250,000	4.55%	2/10/2028	243,424	0.03%
ING Groep NV^	£100,000	1.13%	7/12/2028	110,942	0.01%
ING Groep NV^	€200,000	0.25%	18/2/2029	188,634	0.02%
ING Groep NV^	\$300,000	4.50%	23/5/2029	329,147	0.03%
ING Groep NV^	€400,000	0.25%	1/2/2030	365,216	0.04%
ING Groep NV^	\$500,000	5.34%	19/3/2030	498,097	0.05%
ING Groep NV^	€400,000	1.00%	13/11/2030	408,033	0.04%
ING Groep NV^	€200,000	2.13%	26/5/2031	206,116	0.02%
ING Groep NV^	£100,000	6.25%	20/5/2033	127,091	0.01%
ING Groep NV^	€200,000	4.13%	24/8/2033	212,645	0.02%
JAB Holdings BV	€300,000	2.00%	18/5/2028	302,868	0.03%
JDE Peet's NV	€200,000	0.00%	16/1/2026	202,300	0.02%
JDE Peet's NV	\$200,000	1.38%	15/1/2027	180,929	0.02%
JDE Peet's NV	€400,000	0.63%	9/2/2028	383,949	0.04%
Koninklijke Ahold Delhaize NV	€200,000	3.50%	4/4/2028	215,630	0.02%
Koninklijke KPN NV	£100,000	5.00%	18/11/2026	126,364	0.01%
Koninklijke KPN NV	€300,000	1.13%	11/9/2028	293,578	0.03%
Koninklijke Philips NV	€200,000	1.88%	5/5/2027	204,831	0.02%
LeasePlan Corp. NV	€300,000	0.25%	23/2/2026	304,214	0.03%
LeasePlan Corp. NV	€100,000	0.25%	7/9/2026	99,747	0.01%
Louis Dreyfus Co Finance BV	€200,000	1.63%	28/4/2028	198,209	0.02%
NIBC Bank NV	€100,000	6.38%	1/12/2025	110,449	0.01%
NIBC Bank NV	€200,000	0.25%	9/9/2026	198,216	0.02%
NN Group NV^	€100,000	4.50%	Perpetual	106,937	0.01%
NN Group NV^	€200,000	4.63%	13/1/2048	216,040	0.02%
NXP BV/NXP Funding LLC	\$125,000	5.35%	1/3/2026	124,725	0.01%
NXP BV/NXP Funding LLC	\$100,000	5.55%	1/12/2028	101,284	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.88%	18/6/2026	194,223	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$125,000	4.40%	1/6/2027	122,240	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	4.30%	18/6/2029	191,926	0.02%
OCI NV	\$200,000	4.63%	15/10/2025	196,613	0.02%
Pluxee NV	€500,000	3.50%	4/9/2028	530,675	0.05%
Prosus NV	€100,000	1.21%	19/1/2026	102,498	0.01%
Rentokil Initial Finance BV	€200,000	3.88%	27/6/2027	215,572	0.02%
Repsol International Finance BV^	€100,000	3.75%	Perpetual	105,672	0.01%
Repsol International Finance BV^	€100,000	2.50%	Perpetual	101,831	0.01%
Sandoz Finance BV	€300,000	3.97%	17/4/2027	324,631	0.03%
Sartorius Finance BV	€200,000	4.25%	14/9/2026	216,858	0.02%
Shell International Finance BV	€200,000	1.88%	15/9/2025	210,326	0.02%
Shell International Finance BV ¹	\$270,000	2.88%	10/5/2026	259,403	0.03%
Shell International Finance BV	\$149,000	2.50%	12/9/2026	141,081	0.02%
Shell International Finance BV	€200,000	1.63%	20/1/2027	205,833	0.02%
Shell International Finance BV	€200,000	0.13%	8/11/2027	193,322	0.02%
Shell International Finance BV	€300,000	1.25%	12/5/2028	296,805	0.03%
Shell International Finance BV	€200,000	0.75%	15/8/2028	193,211	0.02%
Shell International Finance BV ¹	\$350,000	3.88%	13/11/2028	335,832	0.03%
Siemens Energy Finance BV	€300,000	4.00%	5/4/2026	321,574	0.03%
Siemens Financieringsmaatschappij NV	€500,000	2.50%	8/9/2027	525,118	0.05%
Signify NV	€100,000	2.38%	11/5/2027	103,704	0.01%
Toyota Motor Finance Netherlands BV	€300,000	3.38%	13/1/2026	320,541	0.03%
Toyota Motor Finance Netherlands BV	€300,000	3.50%	13/1/2028	322,256	0.03%
Universal Music Group NV	€300,000	3.00%	30/6/2027	317,079	0.03%
Vesteda Finance BV	€100,000	1.50%	24/5/2027	100,817	0.01%
VIA Outlets BV	€100,000	1.75%	15/11/2028	95,680	0.01%
Viterra Finance BV	€107,000	0.38%	24/9/2025	109,722	0.01%
Volkswagen International Finance NV^	€200,000	7.50%	Perpetual	231,622	0.02%
Wolters Kluwer NV	€300,000	0.25%	30/3/2028	286,860	0.03%
				30,167,035	3.04%
New Zealand 0.24% (31 December 2023: 0.26%)					
ANZ Bank New Zealand Ltd.^	\$100,000	5.55%	11/8/2032	99,745	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ANZ New Zealand Int'l Ltd.	\$200,000	3.45%	21/1/2028	189,274	0.02%
ANZ New Zealand Int'l Ltd.	\$200,000	5.36%	14/8/2028	201,969	0.02%
ASB Bank Ltd.	NZD200,000	5.93%	16/11/2026	123,629	0.01%
ASB Bank Ltd.	\$200,000	5.40%	29/11/2027	200,751	0.02%
Bank of New Zealand	NZD600,000	1.88%	8/6/2026	342,567	0.03%
Bank of New Zealand	\$250,000	4.85%	7/2/2028	247,647	0.02%
Bank of New Zealand	\$250,000	5.08%	30/1/2029	249,079	0.03%
Westpac New Zealand Ltd.	\$200,000	5.13%	26/2/2027	199,554	0.02%
Westpac New Zealand Ltd.	\$200,000	5.20%	28/2/2029	199,847	0.02%
Westpac Securities NZ Ltd.	€150,000	1.10%	24/3/2026	153,726	0.02%
Westpac Securities NZ Ltd.	€200,000	0.10%	13/7/2027	193,259	0.02%
				2,401,047	0.24%
Norway 0.47% (31 December 2023: 0.48%)					
Aker BP A.S.A	\$150,000	2.00%	15/7/2026	139,570	0.02%
Aker BP A.S.A	\$150,000	5.60%	13/6/2028	151,268	0.02%
Aker BP A.S.A	€200,000	1.13%	12/5/2029	189,752	0.02%
DNB Bank A.S.A^	\$200,000	5.90%	9/10/2026	200,641	0.02%
DNB Bank A.S.A^	€100,000	3.63%	16/2/2027	106,981	0.01%
DNB Bank A.S.A^	\$200,000	1.54%	25/5/2027	185,364	0.02%
DNB Bank A.S.A^	€150,000	4.00%	17/8/2027	184,519	0.02%
DNB Bank A.S.A^	€300,000	3.13%	21/9/2027	318,070	0.03%
DNB Bank A.S.A^	€300,000	0.38%	18/1/2028	296,738	0.03%
DNB Bank A.S.A^	\$250,000	1.61%	30/3/2028	225,178	0.02%
DNB Bank A.S.A^	€100,000	4.50%	19/7/2028	109,730	0.01%
DNB Bank A.S.A^	€200,000	0.25%	23/2/2029	189,386	0.02%
DNB Bank A.S.A^	€300,000	4.00%	14/3/2029	326,112	0.03%
DNB Bank A.S.A^	€194,000	4.63%	1/11/2029	215,486	0.02%
DNB Bank A.S.A^	€200,000	4.63%	28/2/2033	217,124	0.02%
DNB Bank A.S.A^	€300,000	5.00%	13/9/2033	330,695	0.03%
Santander Consumer Bank A.S.	€300,000	0.13%	14/4/2026	301,480	0.03%
Sparebank 1 Oestlandet	€100,000	1.75%	27/4/2027	101,984	0.01%
SpareBank 1 SMN	€100,000	0.01%	18/2/2028	94,705	0.01%
SpareBank 1 SR-Bank A.S.A	€300,000	0.25%	9/11/2026	298,067	0.03%
SpareBank 1 SR-Bank A.S.A	€100,000	4.88%	24/8/2028	111,490	0.01%
Var Energi A.S.A	\$200,000	7.50%	15/1/2028	210,190	0.02%
Yara International A.S.A	\$200,000	4.75%	1/6/2028	195,148	0.02%
				4,699,678	0.47%
Panama 0.02% (31 December 2023: 0.02%)					
Banco General SA	\$200,000	4.13%	7/8/2027	190,372	0.02%
				190,372	0.02%
Peru 0.06% (31 December 2023: 0.08%)					
Banco de Credito del Peru SA	\$50,000	5.85%	11/1/2029	50,633	0.00%
Banco Internacional del Peru SAA Interbank	\$200,000	3.25%	4/10/2026	189,521	0.02%
Kallpa Generacion SA	\$200,000	4.88%	24/5/2026	196,235	0.02%
Transportadora de Gas del Peru SA	\$200,000	4.25%	30/4/2028	192,835	0.02%
				629,224	0.06%
Philippines 0.05% (31 December 2023: 0.03%)					
BDO Unibank, Inc.	\$300,000	2.13%	13/1/2026	284,852	0.03%
Metropolitan Bank & Trust Co.	\$200,000	5.38%	6/3/2029	200,268	0.02%
				485,120	0.05%
Poland 0.01% (31 December 2023: 0.03%)					
ORLEN SA	€100,000	1.13%	27/5/2028	96,764	0.01%
				96,764	0.01%
Portugal 0.16% (31 December 2023: 0.21%)					
Banco Comercial Portugues SA^	€200,000	5.63%	2/10/2026	218,325	0.02%
Banco Comercial Portugues SA^	€100,000	1.75%	7/4/2028	101,077	0.01%
EDP - Energias de Portugal SA	€300,000	1.63%	15/4/2027	306,057	0.03%
EDP - Energias de Portugal SA	€500,000	3.88%	26/6/2028	539,977	0.06%
EDP Finance BV	\$200,000	1.71%	24/1/2028	176,847	0.02%
Fidelidade - Compania de Seguros SA^	€100,000	4.25%	4/9/2031	103,594	0.01%
Floene Energias SA	€100,000	4.88%	3/7/2028	109,929	0.01%
				1,555,806	0.16%
Qatar 0.13% (31 December 2023: 0.10%)					
ABQ Finance Ltd.	\$200,000	1.88%	8/9/2025	190,812	0.02%
CBQ Finance Ltd.	\$325,000	2.00%	12/5/2026	303,817	0.03%
Doha Finance Ltd.	\$200,000	5.25%	12/3/2029	197,417	0.02%
MAR Sukuk Ltd.	\$200,000	2.21%	2/9/2025	191,577	0.02%
QIB Sukuk Ltd.	\$200,000	5.58%	22/11/2028	202,941	0.02%
QIB Senior Oryx Ltd.	\$200,000	5.25%	24/1/2029	200,509	0.02%
				1,287,073	0.13%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Romania 0.03% (31 December 2023: 0.04%)					
Banca Comerciala Romana SA^	€100,000	7.63%	19/5/2027	112,182	0.01%
NE Property BV	€200,000	1.88%	9/10/2026	201,332	0.02%
				313,514	0.03%
Saudi Arabia 0.10% (31 December 2023: 0.10%)					
Al Rajhi Sukuk Ltd.	\$200,000	4.75%	5/4/2028	196,430	0.02%
Al Rajhi Sukuk Ltd.	\$200,000	5.05%	12/3/2029	198,166	0.02%
ANB Sukuk Ltd.^	\$200,000	3.33%	28/10/2030	192,069	0.02%
Banque Saudi Fransi	\$200,000	4.75%	31/5/2028	196,054	0.02%
BSF Finance	\$200,000	5.50%	23/11/2027	200,432	0.02%
				983,151	0.10%
Singapore 0.15% (31 December 2023: 0.22%)					
DBS Bank Ltd.	AUD250,000	4.68%	24/2/2026	166,159	0.01%
DBS Group Holdings Ltd.^	SGD500,000	3.98%	Perpetual	367,455	0.04%
DBS Group Holdings Ltd.	\$200,000	5.48%	12/9/2025	200,709	0.02%
Oversea-Chinese Banking Corp., Ltd.^	\$200,000	4.60%	15/6/2032	195,764	0.02%
United Overseas Bank Ltd.^	SGD250,000	3.58%	Perpetual	182,103	0.02%
United Overseas Bank Ltd.^	\$200,000	1.75%	16/3/2031	187,644	0.02%
United Overseas Bank Ltd.^	\$200,000	3.86%	7/10/2032	190,182	0.02%
				1,490,016	0.15%
Slovenia 0.02% (31 December 2023: 0.00%)					
Nova Ljubljanska Banka d.d.^	€200,000	7.13%	27/6/2027	224,613	0.02%
				224,613	0.02%
South Africa 0.09% (31 December 2023: 0.08%)					
Anglo American Capital plc	€100,000	1.63%	11/3/2026	103,713	0.01%
Anglo American Capital plc	\$200,000	4.75%	10/4/2027	196,343	0.02%
Anglo American Capital plc	\$200,000	4.50%	15/3/2028	193,735	0.02%
Anglo American Capital plc	£200,000	3.38%	11/3/2029	234,049	0.02%
Anglo American Capital plc	\$200,000	3.88%	16/3/2029	187,335	0.02%
				915,175	0.09%
South Korea 0.96% (31 December 2023: 0.87%)					
GS Caltex Corp.	\$200,000	5.38%	7/8/2028	200,323	0.02%
Hanwha Life Insurance Co., Ltd.^	\$200,000	3.38%	4/2/2032	187,532	0.02%
HD Hyundai Heavy Industries Co., Ltd.	\$200,000	3.18%	28/3/2027	188,668	0.02%
Hyundai Capital America	\$200,000	6.00%	11/7/2025	200,565	0.02%
Hyundai Capital America	\$275,000	1.80%	15/10/2025	262,018	0.02%
Hyundai Capital America	\$400,000	1.30%	8/1/2026	375,263	0.04%
Hyundai Capital America	\$100,000	5.50%	30/3/2026	99,898	0.01%
Hyundai Capital America	\$250,000	1.50%	15/6/2026	231,561	0.02%
Hyundai Capital America	\$100,000	5.65%	26/6/2026	100,219	0.01%
Hyundai Capital America	\$200,000	5.95%	21/9/2026	201,627	0.02%
Hyundai Capital America	\$200,000	2.38%	15/10/2027	182,076	0.02%
Hyundai Capital America	\$200,000	1.80%	10/1/2028	177,252	0.02%
Hyundai Capital America	\$125,000	5.60%	30/3/2028	125,851	0.01%
Hyundai Capital America	\$100,000	2.00%	15/6/2028	88,131	0.01%
Hyundai Capital America	\$200,000	5.68%	26/6/2028	202,116	0.02%
Hyundai Capital America	\$200,000	2.10%	15/9/2028	175,664	0.01%
Hyundai Capital America	\$100,000	6.10%	21/9/2028	102,657	0.01%
Hyundai Capital America	\$200,000	5.30%	8/1/2029	199,386	0.02%
Hyundai Capital America	\$100,000	6.50%	16/1/2029	104,377	0.01%
Hyundai Capital Services, Inc.	\$200,000	3.63%	29/8/2027	189,429	0.02%
KB Securities Co., Ltd.	\$200,000	2.13%	1/11/2026	184,697	0.02%
KEB Hana Bank	\$200,000	3.25%	30/3/2027	190,424	0.02%
KEB Hana Bank	\$200,000	5.75%	24/10/2028	206,209	0.02%
Kia Corp.	\$200,000	2.75%	14/2/2027	187,124	0.02%
Kookmin Bank	\$200,000	2.38%	15/2/2027	186,472	0.02%
KT Corp.	\$200,000	1.00%	1/9/2025	190,035	0.02%
KT Corp.	\$200,000	1.38%	21/1/2027	181,482	0.02%
Kyobo Life Insurance Co., Ltd.^	\$200,000	5.90%	15/6/2052	199,378	0.02%
LG Chem Ltd.	\$200,000	1.38%	7/7/2026	184,293	0.02%
LG Energy Solution Ltd.	\$200,000	5.63%	25/9/2026	200,024	0.02%
LG Energy Solution Ltd.	\$200,000	5.38%	2/7/2027	198,971	0.02%
Mirae Asset Securities Co., Ltd.	\$200,000	2.63%	30/7/2025	192,740	0.02%
NAVER Corp.	\$250,000	1.50%	29/3/2026	233,820	0.02%
POSCO	\$375,000	5.63%	17/1/2026	375,556	0.04%
POSCO	\$200,000	5.75%	17/1/2028	202,679	0.02%
Shinhan Bank Co., Ltd.	\$200,000	1.38%	21/10/2026	183,439	0.02%
Shinhan Bank Co., Ltd.	\$200,000	4.50%	12/4/2028	196,571	0.02%
Shinhan Bank Co., Ltd.	\$200,000	4.00%	23/4/2029	186,912	0.02%
Shinhan Card Co., Ltd.	\$300,000	1.38%	19/10/2025	284,092	0.03%
Shinhan Financial Group Co., Ltd.^	\$200,000	2.88%	Perpetual	188,179	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Shinhan Financial Group Co., Ltd.	\$200,000	5.00%	24/7/2028	197,837	0.02%
SK Battery America, Inc.	\$200,000	4.88%	23/1/2027	197,632	0.02%
SK Hynix, Inc.	\$200,000	1.50%	19/1/2026	187,862	0.02%
SK Hynix, Inc.	\$200,000	5.50%	16/1/2027	199,713	0.02%
SK Hynix, Inc.	\$200,000	6.38%	17/1/2028	205,558	0.02%
SK Hynix, Inc.	\$200,000	5.50%	16/1/2029	199,840	0.02%
SK On Co., Ltd.	\$200,000	5.38%	11/5/2026	199,698	0.02%
Woori Bank	\$200,000	0.75%	1/2/2026	186,284	0.02%
Woori Bank	\$253,000	4.75%	24/1/2029	250,903	0.02%
				9,573,037	0.96%
Spain 2.61% (31 December 2023: 2.23%)					
Abanca Corp. Bancaria SA^	€100,000	0.50%	8/9/2027	99,742	0.01%
Abanca Corp. Bancaria SA^	€100,000	5.25%	14/9/2028	111,176	0.01%
Abertis Infraestructuras SA	€100,000	0.63%	15/7/2025	103,802	0.01%
Abertis Infraestructuras SA	€300,000	1.00%	27/2/2027	301,399	0.03%
Abertis Infraestructuras SA	€100,000	4.13%	31/1/2028	108,231	0.01%
Abertis Infraestructuras SA	€200,000	1.13%	26/3/2028	195,256	0.02%
Abertis Infraestructuras SA	€200,000	2.25%	29/3/2029	201,219	0.02%
Amadeus IT Group SA	€100,000	2.88%	20/5/2027	105,226	0.01%
Amadeus IT Group SA	€500,000	3.50%	21/3/2029	533,039	0.05%
Banco Bilbao Vizcaya Argentaria SA	€400,000	1.75%	26/11/2025	417,513	0.04%
Banco Bilbao Vizcaya Argentaria SA	€200,000	1.00%	21/6/2026	203,881	0.02%
Banco Bilbao Vizcaya Argentaria SA	€300,000	0.50%	14/1/2027	297,497	0.03%
Banco Bilbao Vizcaya Argentaria SA	€100,000	3.50%	10/2/2027	106,510	0.01%
Banco Bilbao Vizcaya Argentaria SA	€400,000	3.38%	20/9/2027	428,205	0.04%
Banco Bilbao Vizcaya Argentaria SA^	\$200,000	6.14%	14/9/2028	204,199	0.02%
Banco Bilbao Vizcaya Argentaria SA^	€100,000	0.88%	14/1/2029	97,180	0.01%
Banco Bilbao Vizcaya Argentaria SA	\$200,000	5.38%	13/3/2029	200,696	0.02%
Banco Bilbao Vizcaya Argentaria SA^	€100,000	5.75%	15/9/2033	111,804	0.01%
Banco de Sabadell SA^	€600,000	1.13%	11/3/2027	616,787	0.06%
Banco de Sabadell SA^	€400,000	0.88%	16/6/2028	394,155	0.04%
Banco de Sabadell SA^	€300,000	5.13%	10/11/2028	335,160	0.04%
Banco de Sabadell SA^	€100,000	5.00%	7/6/2029	111,885	0.01%
Banco de Sabadell SA^	€100,000	5.50%	8/9/2029	112,906	0.01%
Banco de Sabadell SA^	€100,000	4.00%	15/1/2030	108,109	0.01%
Banco Santander SA	\$400,000	5.15%	18/8/2025	397,020	0.04%
Banco Santander SA	\$400,000	5.18%	19/11/2025	396,013	0.04%
Banco Santander SA	\$200,000	1.85%	25/3/2026	187,505	0.02%
Banco Santander SA	€500,000	3.25%	4/4/2026	530,230	0.05%
Banco Santander SA^	€500,000	3.63%	27/9/2026	535,020	0.06%
Banco Santander SA^	£300,000	3.13%	6/10/2026	367,439	0.04%
Banco Santander SA	€100,000	3.13%	19/1/2027	105,609	0.01%
Banco Santander SA	€400,000	0.50%	4/2/2027	397,092	0.04%
Banco Santander SA	\$200,000	5.29%	18/8/2027	198,657	0.02%
Banco Santander SA^	\$325,000	1.72%	14/9/2027	297,983	0.03%
Banco Santander SA^	€500,000	4.63%	18/10/2027	545,455	0.06%
Banco Santander SA^	\$200,000	6.53%	7/11/2027	204,617	0.02%
Banco Santander SA^	€300,000	3.50%	9/1/2028	320,177	0.03%
Banco Santander SA	€700,000	3.88%	16/1/2028	759,630	0.08%
Banco Santander SA	\$200,000	3.80%	23/2/2028	188,533	0.02%
Banco Santander SA^	\$200,000	5.55%	14/3/2028	199,666	0.02%
Banco Santander SA^	\$275,000	4.18%	24/3/2028	264,996	0.03%
Banco Santander SA	\$200,000	4.38%	12/4/2028	192,757	0.02%
Banco Santander SA	\$200,000	5.59%	8/8/2028	202,005	0.02%
Banco Santander SA^	£100,000	4.75%	30/8/2028	124,538	0.01%
Banco Santander SA	\$200,000	6.61%	7/11/2028	209,938	0.02%
Banco Santander SA	€200,000	3.88%	22/4/2029	214,512	0.02%
Banco Santander SA	£200,000	5.50%	11/6/2029	252,833	0.03%
Banco Santander SA^	€400,000	0.63%	24/6/2029	379,944	0.04%
Banco Santander SA	\$200,000	3.31%	27/6/2029	182,994	0.02%
Banco Santander SA^	€300,000	3.50%	9/1/2030	319,059	0.03%
Banco Santander SA^	\$400,000	5.54%	14/3/2030	397,292	0.04%
Banco Santander SA^	£100,000	2.25%	4/10/2032	112,139	0.01%
Banco Santander SA^	€300,000	5.75%	23/8/2033	335,104	0.04%
Banco Santander SA^	€300,000	5.00%	22/4/2034	326,692	0.03%
Bankinter SA	€300,000	0.88%	8/7/2026	304,142	0.03%
Bankinter SA^	€100,000	1.25%	23/12/2032	97,193	0.01%
CaixaBank SA	€300,000	1.38%	19/6/2026	307,770	0.03%
CaixaBank SA^	€500,000	0.75%	10/7/2026	519,704	0.05%
CaixaBank SA	€200,000	1.13%	12/11/2026	202,164	0.02%
CaixaBank SA^	€400,000	0.38%	18/11/2026	408,787	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CaixaBank SA^	£200,000	1.50%	3/12/2026	238,350	0.03%
CaixaBank SA^	€100,000	4.63%	16/5/2027	108,784	0.01%
CaixaBank SA^	\$200,000	6.68%	13/9/2027	203,669	0.02%
CaixaBank SA^	€200,000	0.63%	21/1/2028	199,448	0.02%
CaixaBank SA^	£200,000	3.50%	6/4/2028	239,133	0.03%
CaixaBank SA^	\$200,000	6.21%	18/1/2029	203,145	0.02%
CaixaBank SA^	€500,000	5.00%	19/7/2029	557,801	0.06%
CaixaBank SA^	\$300,000	5.67%	15/3/2030	298,810	0.03%
CaixaBank SA^	€200,000	1.25%	18/6/2031	202,145	0.02%
CaixaBank SA^	€200,000	6.25%	23/2/2033	225,600	0.02%
CaixaBank SA^	£200,000	6.88%	25/10/2033	257,860	0.03%
CaixaBank SA^	€200,000	6.13%	30/5/2034	226,783	0.02%
Cellnex Finance Co., SA	€800,000	1.00%	15/9/2027	787,413	0.08%
EDP Servicios Financieros Espana SA	€200,000	4.13%	4/4/2029	218,500	0.02%
Ferrovial Emisiones SA	€300,000	1.38%	14/5/2026	308,953	0.03%
Iberdrola Finanzas SA^	€400,000	4.88%	Perpetual	434,369	0.04%
Iberdrola International BV^	€500,000	1.87%	Perpetual	513,501	0.05%
Iberdrola International BV^	€100,000	1.45%	Perpetual	99,754	0.01%
Iberdrola International BV^	€100,000	2.25%	Perpetual	96,799	0.01%
Inmobiliaria Colonial Socimi SA	€300,000	1.63%	28/11/2025	312,243	0.03%
Inmobiliaria Colonial Socimi SA	€100,000	2.00%	17/4/2026	104,027	0.01%
Kutxabank SA^	€100,000	4.00%	1/2/2028	108,040	0.01%
Mapfre SA^	€100,000	4.38%	31/3/2047	106,659	0.01%
Mapfre SA^	€100,000	4.13%	7/9/2048	105,084	0.01%
Merlin Properties Socimi SA	€100,000	2.38%	13/7/2027	102,780	0.01%
Naturgy Finance Iberia SA	€300,000	1.25%	15/1/2026	309,828	0.03%
Naturgy Finance Iberia SA	€400,000	1.25%	19/4/2026	411,267	0.04%
Red Electrica Financiaciones SAU	€300,000	1.00%	21/4/2026	308,695	0.03%
Repsol Europe Finance Sarl	€400,000	0.38%	6/7/2029	368,678	0.04%
Repsol International Finance BV	€200,000	2.00%	15/12/2025	209,548	0.02%
Repsol International Finance BV	€100,000	0.25%	2/8/2027	97,183	0.01%
Santander Consumer Finance SA	€100,000	0.00%	23/2/2026	101,113	0.01%
Santander Consumer Finance SA	€100,000	0.50%	14/11/2026	99,681	0.01%
Santander Consumer Finance SA	€100,000	0.50%	14/1/2027	99,311	0.01%
Telefonica Emisiones SA	€100,000	1.50%	11/9/2025	104,524	0.01%
Telefonica Emisiones SA	£50,000	5.38%	2/2/2026	63,261	0.01%
Telefonica Emisiones SA	€300,000	1.45%	22/1/2027	305,559	0.03%
Telefonica Emisiones SA	\$150,000	4.10%	8/3/2027	145,635	0.02%
Unicaja Banco SA^	€200,000	1.00%	1/12/2026	205,496	0.02%
Unicaja Banco SA^	€100,000	5.13%	21/2/2029	110,995	0.01%
Werfen SA	€200,000	4.63%	6/6/2028	218,807	0.02%
				25,910,017	2.61%
Supranational 0.01% (31 December 2023: 0.01%)					
Concentrix Corp.	\$100,000	6.65%	2/8/2026	101,052	0.01%
				101,052	0.01%
Sweden 1.22% (31 December 2023: 1.21%)					
Akelius Residential Property Financing BV	€100,000	1.00%	17/1/2028	94,912	0.01%
Assa Abloy AB	€200,000	3.75%	13/9/2026	215,994	0.02%
Balder Finland OYJ	€100,000	1.00%	20/1/2029	88,052	0.01%
Castellum AB	€100,000	0.75%	4/9/2026	99,812	0.01%
EQT AB	€100,000	2.38%	6/4/2028	100,926	0.01%
Essity Capital BV	€100,000	3.00%	21/9/2026	106,402	0.01%
Fastighets AB Balder	€200,000	1.88%	23/1/2026	205,554	0.02%
Heimstaden Bostad AB	€100,000	1.13%	21/1/2026	97,804	0.01%
Heimstaden Bostad Treasury BV	€100,000	0.63%	24/7/2025	99,868	0.01%
Heimstaden Bostad Treasury BV	€100,000	1.38%	3/3/2027	92,957	0.01%
Heimstaden Bostad Treasury BV	€300,000	1.00%	13/4/2028	262,099	0.03%
Heimstaden Bostad Treasury BV	€100,000	1.38%	24/7/2028	87,215	0.01%
Hemso Fastighets AB	€100,000	1.00%	9/9/2026	101,038	0.01%
Lansforsakringar Bank AB	€100,000	4.00%	18/1/2027	108,355	0.01%
Sagax AB	€100,000	1.13%	30/1/2027	99,130	0.01%
Sandvik AB	€100,000	2.13%	7/6/2027	103,181	0.01%
Skandinaviska Enskilda Banken AB	\$50,000	0.85%	2/9/2025	47,458	0.01%
Skandinaviska Enskilda Banken AB	\$200,000	1.20%	9/9/2026	183,296	0.02%
Skandinaviska Enskilda Banken AB	€300,000	4.00%	9/11/2026	323,547	0.03%
Skandinaviska Enskilda Banken AB	€200,000	1.75%	11/11/2026	206,326	0.02%
Skandinaviska Enskilda Banken AB	€200,000	4.13%	29/6/2027	218,856	0.02%
Skandinaviska Enskilda Banken AB	€300,000	0.75%	9/8/2027	295,114	0.03%
Skandinaviska Enskilda Banken AB	€200,000	3.75%	7/2/2028	215,372	0.02%
Skandinaviska Enskilda Banken AB	€300,000	3.88%	9/5/2028	326,642	0.03%
Skandinaviska Enskilda Banken AB	€200,000	4.38%	6/11/2028	220,318	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Skandinaviska Enskilda Banken AB	\$200,000	5.38%	5/3/2029	199,928	0.02%
Skandinaviska Enskilda Banken AB^	€100,000	5.00%	17/8/2033	110,089	0.01%
Svenska Handelsbanken AB	€200,000	3.75%	5/5/2026	215,299	0.02%
Svenska Handelsbanken AB	\$250,000	5.25%	15/6/2026	250,180	0.03%
Svenska Handelsbanken AB	€300,000	0.05%	3/9/2026	298,089	0.03%
Svenska Handelsbanken AB	€500,000	0.13%	3/11/2026	496,098	0.05%
Svenska Handelsbanken AB	\$275,000	3.95%	10/6/2027	266,571	0.03%
Svenska Handelsbanken AB	€100,000	0.01%	2/12/2027	95,557	0.01%
Svenska Handelsbanken AB	€400,000	3.38%	17/2/2028	428,949	0.04%
Svenska Handelsbanken AB	AUD200,000	5.00%	2/3/2028	132,630	0.01%
Svenska Handelsbanken AB	\$200,000	5.50%	15/6/2028	201,200	0.02%
Svenska Handelsbanken AB^	£100,000	4.63%	23/8/2032	121,420	0.01%
Svenska Handelsbanken AB^	€100,000	3.25%	1/6/2033	103,312	0.01%
Swedbank AB	\$400,000	5.47%	15/6/2026	400,995	0.04%
Swedbank AB	\$250,000	6.14%	12/9/2026	253,084	0.03%
Swedbank AB	€200,000	0.25%	2/11/2026	199,405	0.02%
Swedbank AB	\$175,000	1.54%	16/11/2026	160,510	0.02%
Swedbank AB	€300,000	1.30%	17/2/2027	302,664	0.03%
Swedbank AB	€200,000	2.10%	25/5/2027	206,848	0.02%
Swedbank AB	\$200,000	5.34%	20/9/2027	199,433	0.02%
Swedbank AB	€500,000	4.25%	11/7/2028	548,146	0.06%
Swedbank AB	€300,000	4.13%	13/11/2028	329,784	0.03%
Swedbank AB^	£300,000	5.88%	24/5/2029	385,184	0.04%
Swedbank AB^	€300,000	3.63%	23/8/2032	315,634	0.03%
Swedbank AB^	£100,000	7.27%	15/11/2032	130,646	0.01%
Telefonaktiebolaget LM Ericsson	€100,000	1.13%	8/2/2027	100,418	0.01%
Telia Co. AB^	€600,000	1.38%	11/5/2081	607,594	0.06%
Telia Co. AB^	€100,000	4.63%	21/12/2082	107,232	0.01%
Volvo Treasury AB	€500,000	0.00%	18/5/2026	501,294	0.05%
Volvo Treasury AB	€200,000	2.00%	19/8/2027	205,301	0.02%
Volvo Treasury AB	£200,000	6.13%	22/6/2028	263,185	0.03%
				12,136,907	1.22%
Switzerland 2.08% (31 December 2023: 2.26%)					
ABB Finance USA, Inc.	\$100,000	3.80%	3/4/2028	97,329	0.01%
Adecco Group AG	CHF375,000	2.38%	17/11/2027	428,147	0.04%
Adecco International Financial Services BV^	€100,000	1.00%	21/3/2082	96,124	0.01%
Alcon Finance Corp.	\$200,000	2.75%	23/9/2026	189,132	0.02%
Argentum Netherlands BV for Givaudan SA	€200,000	1.13%	17/9/2025	207,843	0.02%
Argentum Netherlands BV for Swiss Re Ltd.^	\$200,000	5.75%	15/8/2050	198,149	0.02%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.^	€200,000	3.50%	1/10/2046	211,437	0.02%
Cloverie plc for Zurich Insurance Co., Ltd.	€200,000	1.50%	15/12/2028	198,566	0.02%
Cloverie plc for Zurich Insurance Co., Ltd.^	\$300,000	5.63%	24/6/2046	296,716	0.03%
Coca-Cola HBC Finance BV	€200,000	1.00%	14/5/2027	199,994	0.02%
ELM BV for Swiss Life Insurance & Pension Group^	€100,000	4.50%	Perpetual	106,873	0.01%
ELM BV for Swiss Reinsurance Co., Ltd.^	€300,000	2.60%	Perpetual	312,442	0.03%
Firmenich Productions Participations SAS	€200,000	1.38%	30/10/2026	204,388	0.02%
Glencore Funding LLC	\$100,000	4.88%	12/3/2029	98,577	0.01%
Holcim Finance Luxembourg SA	€300,000	0.50%	29/11/2026	299,240	0.03%
Holcim Finance Luxembourg SA	€200,000	2.25%	26/5/2028	204,671	0.02%
Nestle Finance International Ltd.	€900,000	1.13%	1/4/2026	930,196	0.09%
Nestle Finance International Ltd.	€100,000	0.88%	29/3/2027	100,954	0.01%
Nestle Holdings, Inc.	\$250,000	3.50%	24/9/2025	244,972	0.02%
Novartis Capital Corp.	\$544,000	3.00%	20/11/2025	529,252	0.05%
Novartis Capital Corp.	\$250,000	2.00%	14/2/2027	232,854	0.02%
Novartis Capital Corp.	\$100,000	3.10%	17/5/2027	95,509	0.01%
Novartis Finance SA	€500,000	1.63%	9/11/2026	516,811	0.05%
Novartis Finance SA	€400,000	0.63%	20/9/2028	387,413	0.04%
Raiffeisen Schweiz Genossenschaft	€100,000	4.84%	3/11/2028	111,728	0.01%
Richemont International Holding SA	€600,000	1.00%	26/3/2026	616,776	0.06%
Roche Finance Europe BV	€300,000	3.31%	4/12/2027	322,355	0.03%
Roche Holdings, Inc.	\$300,000	2.38%	28/1/2027	281,185	0.03%
Roche Holdings, Inc.	\$500,000	1.93%	13/12/2028	441,244	0.04%
Sika Capital BV	€200,000	3.75%	3/11/2026	215,326	0.02%
SIX Finance Luxembourg SA	€100,000	0.00%	2/12/2025	101,621	0.01%
Swiss Re Finance Luxembourg SA^	\$200,000	4.25%	Perpetual	198,501	0.02%
Tyco Electronics Group SA	\$75,000	3.13%	15/8/2027	70,914	0.01%
UBS AG	\$200,000	5.80%	11/9/2025	200,677	0.02%
UBS AG	£100,000	1.13%	15/12/2025	119,020	0.01%
UBS AG	€400,000	0.25%	5/1/2026	407,109	0.04%
UBS AG	€100,000	7.75%	10/3/2026	131,451	0.01%
UBS AG	\$200,000	1.25%	1/6/2026	185,047	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UBS AG	\$250,000	1.25%	7/8/2026	229,688	0.02%
UBS AG	€600,000	5.50%	20/8/2026	667,576	0.07%
UBS AG	\$250,000	5.00%	9/7/2027	247,969	0.03%
UBS AG	\$425,000	7.50%	15/2/2028	454,719	0.05%
UBS AG	€300,000	0.25%	1/9/2028	281,240	0.03%
UBS AG	\$200,000	5.65%	11/9/2028	203,564	0.02%
UBS AG	AUD200,000	5.81%	24/11/2028	136,267	0.01%
UBS Group AG	£100,000	2.75%	8/8/2025	122,658	0.01%
UBS Group AG	\$300,000	4.13%	24/9/2025	294,209	0.03%
UBS Group AG	\$300,000	4.13%	15/4/2026	292,396	0.03%
UBS Group AG	\$300,000	4.55%	17/4/2026	294,865	0.03%
UBS Group AG^	\$200,000	2.19%	5/6/2026	193,367	0.02%
UBS Group AG^	\$250,000	6.37%	15/7/2026	251,266	0.03%
UBS Group AG^	€250,000	2.13%	13/10/2026	261,706	0.03%
UBS Group AG^	€400,000	0.25%	3/11/2026	407,836	0.04%
UBS Group AG^	\$400,000	5.71%	12/1/2027	400,261	0.04%
UBS Group AG^	\$400,000	1.36%	30/1/2027	373,411	0.04%
UBS Group AG^	\$250,000	1.31%	2/2/2027	233,000	0.02%
UBS Group AG^	€100,000	1.00%	24/6/2027	101,371	0.01%
UBS Group AG^	\$200,000	4.70%	5/8/2027	196,314	0.02%
UBS Group AG^	\$275,000	1.49%	10/8/2027	252,263	0.03%
UBS Group AG^	£200,000	7.00%	30/9/2027	260,048	0.03%
UBS Group AG^	\$300,000	6.33%	22/12/2027	304,736	0.03%
UBS Group AG	\$350,000	4.28%	9/1/2028	335,675	0.03%
UBS Group AG^	€900,000	0.65%	14/1/2028	891,951	0.09%
UBS Group AG	\$300,000	4.25%	23/3/2028	287,256	0.03%
UBS Group AG^	\$200,000	4.75%	12/5/2028	195,717	0.02%
UBS Group AG^	£100,000	2.25%	9/6/2028	115,205	0.01%
UBS Group AG^	\$250,000	6.44%	11/8/2028	256,352	0.03%
UBS Group AG^	€500,000	0.25%	5/11/2028	478,168	0.05%
UBS Group AG^	\$600,000	3.87%	12/1/2029	565,906	0.06%
UBS Group AG^	€700,000	7.75%	1/3/2029	847,351	0.09%
UBS Group AG^	\$200,000	6.25%	22/9/2029	205,637	0.02%
UBS Group AG^	\$250,000	5.43%	8/2/2030	249,204	0.03%
				20,679,695	2.08%
Taiwan 0.10% (31 December 2023: 0.14%)					
TSMC Arizona Corp.	\$200,000	1.75%	25/10/2026	185,124	0.02%
TSMC Arizona Corp.	\$200,000	3.88%	22/4/2027	193,358	0.02%
TSMC Global Ltd.	\$200,000	0.75%	28/9/2025	188,970	0.02%
TSMC Global Ltd.	\$250,000	1.00%	28/9/2027	219,833	0.02%
TSMC Global Ltd.	\$200,000	1.75%	23/4/2028	178,114	0.02%
				965,399	0.10%
Tanzania 0.02% (31 December 2023: 0.02%)					
AngloGold Ashanti Holdings plc	\$200,000	3.38%	1/11/2028	179,429	0.02%
				179,429	0.02%
Thailand 0.07% (31 December 2023: 0.07%)					
Bangkok Bank PCL	\$200,000	5.30%	21/9/2028	199,638	0.02%
Bangkok Bank PCL	\$100,000	9.03%	15/3/2029	113,538	0.01%
Kasikornbank PCL	\$200,000	5.46%	7/3/2028	200,958	0.02%
Muang Thai Life Assurance PCL^	\$200,000	3.55%	27/1/2037	188,559	0.02%
				702,693	0.07%
United Arab Emirates 0.21% (31 December 2023: 0.19%)					
Adib Sukuk Co. II Ltd.	\$200,000	5.70%	15/11/2028	203,131	0.02%
BOS Funding Ltd.	\$200,000	7.00%	14/3/2028	206,800	0.02%
DIB Sukuk Ltd.	\$600,000	2.95%	16/1/2026	576,211	0.06%
DIB Sukuk Ltd.	\$200,000	5.49%	30/11/2027	201,444	0.02%
DIB Sukuk Ltd.	\$250,000	4.80%	16/8/2028	246,100	0.02%
Esic Sukuk Ltd.	\$200,000	5.83%	14/2/2029	199,515	0.02%
Galaxy Pipeline Assets Bidco Ltd.	\$112,240	1.75%	30/9/2027	105,323	0.01%
National Central Cooling Co. PJSC	\$200,000	2.50%	21/10/2027	180,883	0.02%
NBK Tier 1 Ltd.^	\$200,000	3.63%	Perpetual	185,134	0.02%
				2,104,541	0.21%
United Kingdom 7.47% (31 December 2023: 7.75%)					
abrdn plc	\$200,000	4.25%	30/6/2028	183,904	0.02%
Affinity Water Finance 2004 plc	£186,000	5.88%	13/7/2026	234,661	0.02%
Anglian Water Services Financing plc	£100,000	4.50%	22/2/2026	124,695	0.01%
ANZ New Zealand Int'l Ltd.	\$200,000	1.25%	22/6/2026	184,971	0.02%
Aptiv plc	€200,000	1.60%	15/9/2028	197,901	0.02%
Ashtead Capital, Inc.	\$225,000	1.50%	12/8/2026	205,158	0.02%
Ashtead Capital, Inc.	\$200,000	4.00%	1/5/2028	189,152	0.02%
Astrazeneca Finance LLC	\$525,000	1.20%	28/5/2026	487,427	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Astrazeneca Finance LLC	\$400,000	4.80%	26/2/2027	397,713	0.04%
Astrazeneca Finance LLC	\$225,000	1.75%	28/5/2028	199,495	0.02%
Astrazeneca Finance LLC	\$225,000	4.85%	26/2/2029	224,552	0.02%
AstraZeneca plc	\$350,000	3.38%	16/11/2025	341,352	0.04%
AstraZeneca plc	\$325,000	0.70%	8/4/2026	300,999	0.03%
AstraZeneca plc	€100,000	3.63%	3/3/2027	108,042	0.01%
AstraZeneca plc	\$125,000	3.13%	12/6/2027	118,847	0.01%
AstraZeneca plc	€100,000	1.25%	12/5/2028	99,396	0.01%
AstraZeneca plc	\$205,000	4.00%	17/1/2029	197,477	0.02%
AstraZeneca plc	€300,000	0.38%	3/6/2029	279,577	0.03%
Aviva plc^	£100,000	6.13%	14/11/2036	127,348	0.01%
Aviva plc^	€200,000	3.38%	4/12/2045	211,307	0.02%
BAE Systems Finance, Inc.	\$100,000	7.50%	1/7/2027	106,026	0.01%
BAE Systems plc	\$200,000	5.00%	26/3/2027	198,469	0.02%
BAE Systems plc	\$300,000	5.13%	26/3/2029	298,630	0.03%
Barclays plc	\$546,000	4.38%	12/1/2026	537,018	0.05%
Barclays plc^	\$425,000	2.85%	7/5/2026	414,338	0.04%
Barclays plc	\$300,000	5.20%	12/5/2026	296,516	0.03%
Barclays plc^	\$200,000	5.30%	9/8/2026	198,683	0.02%
Barclays plc^	\$200,000	7.33%	2/11/2026	203,563	0.02%
Barclays plc^	€100,000	2.89%	31/1/2027	105,730	0.01%
Barclays plc^	\$200,000	5.83%	9/5/2027	200,207	0.02%
Barclays plc^	CAD50,000	2.17%	23/6/2027	34,524	0.00%
Barclays plc^	\$200,000	6.50%	13/9/2027	203,304	0.02%
Barclays plc^	\$350,000	2.28%	24/11/2027	323,714	0.03%
Barclays plc	\$200,000	4.34%	10/1/2028	192,340	0.02%
Barclays plc^	€400,000	0.88%	28/1/2028	398,429	0.04%
Barclays plc^	\$200,000	5.67%	12/3/2028	200,270	0.02%
Barclays plc	\$300,000	4.84%	9/5/2028	289,488	0.03%
Barclays plc^	\$250,000	5.50%	9/8/2028	249,400	0.03%
Barclays plc^	\$200,000	7.39%	2/11/2028	210,514	0.02%
Barclays plc^	\$250,000	4.97%	16/5/2029	244,639	0.03%
Barclays plc^	€200,000	0.58%	9/8/2029	187,670	0.02%
Barclays plc^	\$200,000	6.49%	13/9/2029	206,926	0.02%
Barclays plc^	£490,000	7.09%	6/11/2029	652,623	0.07%
Barclays plc^	\$550,000	5.69%	12/3/2030	551,581	0.06%
Barclays plc^	\$260,000	5.09%	20/6/2030	248,696	0.03%
Barclays plc^	€100,000	4.92%	8/8/2030	111,475	0.01%
Barclays plc^	£100,000	3.75%	22/11/2030	121,987	0.01%
Barclays plc^	€300,000	1.13%	22/3/2031	303,042	0.03%
Barclays plc^	£300,000	8.41%	14/11/2032	399,740	0.04%
BAT Capital Corp.	\$250,000	3.22%	6/9/2026	238,606	0.02%
BAT Capital Corp.	\$275,000	4.70%	2/4/2027	270,719	0.03%
BAT Capital Corp.	\$507,000	3.56%	15/8/2027	481,429	0.05%
BAT Capital Corp.	\$300,000	2.26%	25/3/2028	268,744	0.03%
BAT International Finance plc	\$425,000	1.67%	25/3/2026	398,319	0.04%
BAT International Finance plc	\$150,000	4.45%	16/3/2028	145,197	0.02%
BAT International Finance plc	\$175,000	5.93%	2/2/2029	179,097	0.02%
BAT International Finance plc	€100,000	3.13%	6/3/2029	103,402	0.01%
BAT Netherlands Finance BV	€300,000	3.13%	7/4/2028	315,086	0.03%
BP Capital Markets plc^	€500,000	3.25%	Perpetual	523,630	0.05%
BP Capital Markets plc^	€400,000	3.63%	Perpetual	410,530	0.04%
BP Capital Markets plc^	£200,000	4.25%	Perpetual	240,248	0.02%
BP Capital Markets plc	€100,000	2.97%	27/2/2026	106,433	0.01%
BP Capital Markets plc	€300,000	2.21%	25/9/2026	313,294	0.03%
BP Capital Markets plc	\$265,000	3.28%	19/9/2027	251,283	0.03%
BP Capital Markets plc	€200,000	2.52%	7/4/2028	207,198	0.02%
BP Capital Markets plc	€400,000	1.59%	3/7/2028	398,827	0.04%
BP Capital Markets plc	\$100,000	3.72%	28/11/2028	95,039	0.01%
British American Tobacco plc^	€100,000	3.00%	Perpetual	100,993	0.01%
British Telecommunications plc	€200,000	1.50%	23/6/2027	202,284	0.02%
British Telecommunications plc	€100,000	2.75%	30/8/2027	104,753	0.01%
BUPA Finance plc	£100,000	1.75%	14/6/2027	114,259	0.01%
Centrica plc	£200,000	4.38%	13/3/2029	245,143	0.03%
CK Hutchison Finance 16 Ltd.	€200,000	2.00%	6/4/2028	202,145	0.02%
CK Hutchison Group Telecom Finance SA	€300,000	0.75%	17/4/2026	304,617	0.03%
CK Hutchison International 17 II Ltd.	\$200,000	3.25%	29/9/2027	188,648	0.02%
CK Hutchison International 21 Ltd.	\$525,000	1.50%	15/4/2026	491,732	0.05%
CK Hutchison International 23 Ltd.	\$200,000	4.75%	21/4/2028	197,543	0.02%
CK Hutchison International 24 Ltd.	\$225,000	5.38%	26/4/2029	226,869	0.02%
Close Brothers Finance plc	£100,000	2.75%	19/10/2026	117,418	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CNH Industrial Finance Europe SA	€100,000	1.88%	19/1/2026	104,219	0.01%
CNH Industrial Finance Europe SA	€200,000	1.75%	25/3/2027	204,124	0.02%
CNH Industrial NV	\$90,000	3.85%	15/11/2027	86,180	0.01%
Coca-Cola Europacific Partners plc	€300,000	1.75%	27/3/2026	311,885	0.03%
Coca-Cola Europacific Partners plc	\$200,000	1.50%	15/1/2027	182,522	0.02%
Coca-Cola Europacific Partners plc	€400,000	1.50%	8/11/2027	401,655	0.04%
Coventry Building Society^	£100,000	7.00%	7/11/2027	129,844	0.01%
Diageo Capital plc	\$200,000	5.30%	24/10/2027	201,725	0.02%
Diageo Capital plc	\$200,000	3.88%	18/5/2028	192,564	0.02%
Diageo Finance plc	€100,000	2.38%	20/5/2026	105,137	0.01%
Diageo Finance plc	€200,000	1.88%	27/3/2027	206,113	0.02%
Diageo Finance plc	£300,000	2.38%	8/6/2028	348,030	0.04%
DS Smith plc	€100,000	0.88%	12/9/2026	100,880	0.01%
DS Smith plc	€200,000	4.38%	27/7/2027	218,616	0.02%
DWR Cymru Financing UK plc	£100,000	6.02%	31/3/2028	129,353	0.01%
Experian Finance plc	€100,000	0.74%	29/10/2025	118,884	0.01%
Experian Finance plc	€100,000	1.38%	25/6/2026	102,689	0.01%
Experian Finance plc	\$200,000	4.25%	1/2/2029	192,322	0.02%
Folio Residential Finance No 1 plc	£100,000	1.25%	31/10/2027	110,650	0.01%
Gateway Funding Ltd.	£200,000	6.13%	2/3/2026	256,116	0.03%
GlaxoSmithKline Capital plc	£200,000	1.25%	12/10/2028	221,102	0.02%
GlaxoSmithKline Capital plc	\$250,000	3.38%	1/6/2029	234,112	0.02%
GlaxoSmithKline Capital, Inc.	\$200,000	3.88%	15/5/2028	193,113	0.02%
Global Switch Holdings Ltd.	€100,000	2.25%	31/5/2027	103,131	0.01%
GSK Capital BV	€602,000	3.00%	28/11/2027	636,667	0.06%
Haleon Netherlands Capital BV	€200,000	1.25%	29/3/2026	205,528	0.02%
Hammerson plc	£100,000	6.00%	23/2/2026	126,387	0.01%
Heathrow Funding Ltd.	€550,000	1.50%	12/10/2025	572,981	0.06%
Heathrow Funding Ltd.	£281,000	6.75%	3/12/2026	366,426	0.04%
Heathrow Funding Ltd.	CAD75,000	2.69%	13/10/2027	51,554	0.01%
Heathrow Funding Ltd.	£100,000	2.63%	16/3/2028	113,369	0.01%
HSBC Holdings plc	\$300,000	4.25%	18/8/2025	294,624	0.03%
HSBC Holdings plc	\$375,000	4.30%	8/3/2026	368,600	0.04%
HSBC Holdings plc	\$225,000	3.90%	25/5/2026	218,894	0.02%
HSBC Holdings plc^	\$250,000	2.10%	4/6/2026	241,703	0.02%
HSBC Holdings plc^	\$625,000	4.29%	12/9/2026	613,983	0.06%
HSBC Holdings plc^	\$250,000	7.34%	3/11/2026	255,402	0.03%
HSBC Holdings plc^	£200,000	2.26%	13/11/2026	241,598	0.02%
HSBC Holdings plc	\$400,000	4.38%	23/11/2026	389,790	0.04%
HSBC Holdings plc^	\$270,000	1.59%	24/5/2027	251,567	0.03%
HSBC Holdings plc^	€350,000	3.02%	15/6/2027	369,486	0.04%
HSBC Holdings plc^	£500,000	1.75%	24/7/2027	587,230	0.06%
HSBC Holdings plc^	\$335,000	5.89%	14/8/2027	337,332	0.03%
HSBC Holdings plc^	\$330,000	2.25%	22/11/2027	305,870	0.03%
HSBC Holdings plc	£300,000	5.75%	20/12/2027	381,688	0.04%
HSBC Holdings plc^	€700,000	4.75%	10/3/2028	768,307	0.08%
HSBC Holdings plc^	\$397,000	4.04%	13/3/2028	382,495	0.04%
HSBC Holdings plc^	\$330,000	5.60%	17/5/2028	331,280	0.03%
HSBC Holdings plc^	\$400,000	4.76%	9/6/2028	393,453	0.04%
HSBC Holdings plc^	\$350,000	5.21%	11/8/2028	347,553	0.04%
HSBC Holdings plc	£200,000	2.63%	16/8/2028	229,081	0.02%
HSBC Holdings plc	£300,000	6.75%	11/9/2028	392,461	0.04%
HSBC Holdings plc^	\$300,000	2.01%	22/9/2028	269,396	0.03%
HSBC Holdings plc^	\$200,000	7.39%	3/11/2028	211,520	0.02%
HSBC Holdings plc^	\$300,000	6.16%	9/3/2029	306,823	0.03%
HSBC Holdings plc^	\$400,000	4.58%	19/6/2029	386,622	0.04%
HSBC Holdings plc^	\$415,000	2.21%	17/8/2029	364,740	0.04%
HSBC Holdings plc^	€400,000	0.64%	24/9/2029	376,694	0.04%
HSBC Holdings plc^	\$263,000	5.55%	4/3/2030	263,490	0.03%
HSBC Holdings plc^	\$900,000	3.97%	22/5/2030	840,664	0.09%
HSBC Holdings plc^	€300,000	6.36%	16/11/2032	340,868	0.03%
Imperial Brands Finance plc	€200,000	3.38%	26/2/2026	213,015	0.02%
Imperial Brands Finance plc	\$200,000	3.50%	26/7/2026	191,798	0.02%
Imperial Brands Finance plc	£200,000	5.50%	28/9/2026	253,267	0.03%
Imperial Brands Finance plc	\$200,000	6.13%	27/7/2027	203,351	0.02%
Inchcape plc	£100,000	6.50%	9/6/2028	128,939	0.01%
Informa plc	£100,000	3.13%	5/7/2026	120,761	0.01%
InterContinental Hotels Group plc	€300,000	2.13%	15/5/2027	308,367	0.03%
Intermediate Capital Group plc	€100,000	1.63%	17/2/2027	99,951	0.01%
International Distribution Services plc	€200,000	5.25%	14/9/2028	220,037	0.02%
Investec Bank plc^	€100,000	1.25%	11/8/2026	103,426	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Investec plc^	£100,000	1.88%	16/7/2028	111,909	0.01%
Leeds Building Society^	£100,000	1.50%	16/3/2027	118,378	0.01%
Legal & General Group plc^	£100,000	5.38%	27/10/2045	125,145	0.01%
Legal & General Group plc^	\$200,000	5.25%	21/3/2047	193,621	0.02%
Legal & General Group plc^	£100,000	5.13%	14/11/2048	122,870	0.01%
Linde Finance BV	€100,000	0.25%	19/5/2027	98,365	0.01%
Lloyds Bank Corporate Markets plc	€100,000	4.13%	30/5/2027	108,889	0.01%
Lloyds Banking Group plc	\$200,000	4.58%	10/12/2025	196,343	0.02%
Lloyds Banking Group plc	\$310,000	4.65%	24/3/2026	304,214	0.03%
Lloyds Banking Group plc^	\$150,000	4.72%	11/8/2026	148,301	0.02%
Lloyds Banking Group plc	\$200,000	3.75%	11/1/2027	192,386	0.02%
Lloyds Banking Group plc^	\$125,000	1.63%	11/5/2027	116,096	0.01%
Lloyds Banking Group plc^	\$200,000	5.99%	7/8/2027	201,143	0.02%
Lloyds Banking Group plc^	\$250,000	5.46%	5/1/2028	249,527	0.03%
Lloyds Banking Group plc^	\$200,000	3.75%	18/3/2028	191,269	0.02%
Lloyds Banking Group plc	\$200,000	4.38%	22/3/2028	193,669	0.02%
Lloyds Banking Group plc	\$200,000	4.55%	16/8/2028	194,187	0.02%
Lloyds Banking Group plc^	\$400,000	3.57%	7/11/2028	376,285	0.04%
Lloyds Banking Group plc^	€400,000	4.50%	11/1/2029	439,404	0.04%
Lloyds Banking Group plc^	\$200,000	5.87%	6/3/2029	202,675	0.02%
Lloyds Banking Group plc^	£100,000	1.99%	15/12/2031	115,602	0.01%
Lloyds Banking Group plc^	£100,000	6.63%	2/6/2033	127,900	0.01%
Lloyds Banking Group plc^	AUD500,000	7.09%	31/8/2033	345,215	0.04%
London Stock Exchange Group plc	€200,000	1.75%	6/12/2027	202,880	0.02%
Lseg Netherlands BV	€200,000	0.25%	6/4/2028	190,733	0.02%
LSEGA Financing plc	\$475,000	1.38%	6/4/2026	443,112	0.05%
Mead Johnson Nutrition Co.	\$55,000	4.13%	15/11/2025	54,057	0.01%
Mondi Finance plc	€200,000	1.63%	27/4/2026	206,865	0.02%
Motability Operations Group plc	€200,000	0.38%	3/1/2026	204,729	0.02%
Motability Operations Group plc	€100,000	4.38%	8/2/2027	124,108	0.01%
Motability Operations Group plc	€200,000	0.13%	20/7/2028	186,816	0.02%
Narragansett Electric Co.	\$50,000	3.92%	1/8/2028	47,860	0.01%
National Grid Electricity Distribution plc	£200,000	3.50%	16/10/2026	242,763	0.03%
National Grid Electricity Transmission plc	CAD200,000	2.30%	22/6/2029	131,174	0.01%
National Grid plc	€100,000	2.18%	30/6/2026	104,174	0.01%
National Grid plc	€400,000	0.16%	20/1/2028	378,888	0.04%
National Grid plc	\$95,000	5.60%	12/6/2028	95,877	0.01%
National Grid plc	€200,000	0.25%	1/9/2028	186,621	0.02%
National Grid plc	€500,000	3.88%	16/1/2029	539,461	0.05%
Nationwide Building Society	€100,000	0.25%	22/7/2025	103,428	0.01%
Nationwide Building Society	\$500,000	4.00%	14/9/2026	480,141	0.05%
Nationwide Building Society	\$350,000	1.50%	13/10/2026	321,550	0.03%
Nationwide Building Society	€317,000	4.50%	1/11/2026	346,695	0.04%
Nationwide Building Society	€200,000	2.00%	28/4/2027	205,569	0.02%
Nationwide Building Society	\$275,000	4.85%	27/7/2027	271,480	0.03%
Nationwide Building Society^	\$200,000	6.56%	18/10/2027	204,082	0.02%
Nationwide Building Society^	£100,000	6.18%	7/12/2027	128,265	0.01%
Nationwide Building Society^	\$100,000	2.97%	16/2/2028	93,698	0.01%
Nationwide Building Society	£100,000	6.13%	21/8/2028	130,758	0.01%
Nationwide Building Society^	€100,000	4.38%	16/4/2034	106,922	0.01%
NatWest Group plc	\$225,000	4.80%	5/4/2026	222,221	0.02%
NatWest Group plc^	\$400,000	7.47%	10/11/2026	408,842	0.04%
NatWest Group plc^	£100,000	3.13%	28/3/2027	121,603	0.01%
NatWest Group plc^	\$304,000	1.64%	14/6/2027	281,485	0.03%
NatWest Group plc^	\$200,000	5.58%	1/3/2028	200,228	0.02%
NatWest Group plc^	€100,000	4.70%	14/3/2028	109,981	0.01%
NatWest Group plc^	\$200,000	3.07%	22/5/2028	187,126	0.02%
NatWest Group plc^	\$200,000	5.52%	30/9/2028	200,001	0.02%
NatWest Group plc^	€200,000	2.06%	9/11/2028	227,591	0.02%
NatWest Group plc^	€300,000	4.77%	16/2/2029	331,120	0.03%
NatWest Group plc^	£100,000	3.62%	29/3/2029	118,561	0.01%
NatWest Group plc^	\$450,000	4.89%	18/5/2029	440,034	0.04%
NatWest Group plc^	\$400,000	5.81%	13/9/2029	405,096	0.04%
NatWest Group plc^	€100,000	0.67%	14/9/2029	94,109	0.01%
NatWest Group plc^	\$200,000	5.08%	27/1/2030	196,589	0.02%
NatWest Group plc^	€300,000	0.78%	26/2/2030	279,275	0.03%
NatWest Group plc^	£100,000	3.62%	14/8/2030	123,661	0.01%
NatWest Group plc^	\$500,000	2.11%	28/11/2031	579,748	0.06%
NatWest Group plc^	€200,000	1.04%	14/9/2032	193,016	0.02%
NatWest Markets plc	AUD300,000	5.05%	12/8/2025	199,582	0.02%
NatWest Markets plc	€300,000	2.00%	27/8/2025	315,289	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NatWest Markets plc	€500,000	0.13%	12/11/2025	510,730	0.05%
NatWest Markets plc	€100,000	0.13%	18/6/2026	100,354	0.01%
NatWest Markets plc	£100,000	6.63%	22/6/2026	129,652	0.01%
NatWest Markets plc	\$200,000	1.60%	29/9/2026	183,707	0.02%
NatWest Markets plc	€100,000	1.38%	2/3/2027	101,431	0.01%
NatWest Markets plc	\$200,000	5.42%	17/5/2027	199,986	0.02%
NatWest Markets plc	£200,000	6.38%	8/11/2027	261,964	0.03%
NatWest Markets plc	€195,000	3.63%	9/1/2029	208,800	0.02%
NatWest Markets plc	\$200,000	5.41%	17/5/2029	200,162	0.02%
NewRiver plc	£100,000	3.50%	7/3/2028	114,613	0.01%
Northern Gas Networks Finance plc	£150,000	4.88%	30/6/2027	187,064	0.02%
Notting Hill Genesis	£100,000	2.88%	31/1/2029	114,730	0.01%
nVent Finance Sarl	\$100,000	4.55%	15/4/2028	97,200	0.01%
OSB Group plc^	£100,000	8.88%	16/1/2030	134,631	0.01%
Phoenix Group Holdings plc	€300,000	4.38%	24/1/2029	314,531	0.03%
Porterbrook Rail Finance Ltd.	£200,000	4.63%	4/4/2029	245,035	0.03%
Principality Building Society	£100,000	8.63%	12/7/2028	136,742	0.01%
Prudential Funding Asia plc^	\$200,000	2.95%	3/11/2033	177,466	0.02%
Reckitt Benckiser Treasury Services plc	\$425,000	3.00%	26/6/2027	400,320	0.04%
Reckitt Benckiser Treasury Services plc	€600,000	3.63%	20/6/2029	644,726	0.07%
RELX Finance BV	€600,000	0.50%	10/3/2028	579,467	0.06%
Rentokil Initial plc	€200,000	0.88%	30/5/2026	204,214	0.02%
Rentokil Initial plc	€200,000	0.50%	14/10/2028	188,840	0.02%
Rolls-Royce plc	\$200,000	5.75%	15/10/2027	201,348	0.02%
Rolls-Royce plc	€300,000	1.63%	9/5/2028	293,824	0.03%
Rothesay Life plc	£100,000	8.00%	30/10/2025	128,759	0.01%
Rothesay Life plc	£300,000	3.38%	12/7/2026	362,387	0.04%
Sage Group plc	€207,000	3.82%	15/2/2028	222,598	0.02%
Santander UK Group Holdings plc	£200,000	3.63%	14/1/2026	247,063	0.03%
Santander UK Group Holdings plc^	\$200,000	1.53%	21/8/2026	190,356	0.02%
Santander UK Group Holdings plc^	\$500,000	1.67%	14/6/2027	462,116	0.05%
Santander UK Group Holdings plc^	£100,000	7.10%	16/11/2027	130,033	0.01%
Santander UK Group Holdings plc^	€100,000	3.53%	25/8/2028	105,941	0.01%
Santander UK Group Holdings plc^	\$525,000	3.82%	3/11/2028	495,906	0.05%
Santander UK Group Holdings plc^	£150,000	7.48%	29/8/2029	201,502	0.02%
Santander UK Group Holdings plc^	€100,000	0.60%	13/9/2029	93,478	0.01%
Segro Capital Sarl	€100,000	1.25%	23/3/2026	102,848	0.01%
Severn Trent Utilities Finance plc	£100,000	3.63%	16/1/2026	123,295	0.01%
Severn Trent Utilities Finance plc	£500,000	6.25%	7/6/2029	656,439	0.07%
Skipton Building Society^	£100,000	2.00%	2/10/2026	120,515	0.01%
Sky Ltd.	£100,000	6.00%	21/5/2027	129,622	0.01%
Smith & Nephew plc	\$175,000	5.15%	20/3/2027	174,395	0.02%
Smiths Group plc	€100,000	2.00%	23/2/2027	102,601	0.01%
South Eastern Power Networks plc	£300,000	5.50%	5/6/2026	382,470	0.04%
Southern Water Services Finance Ltd.	£100,000	1.63%	30/3/2027	108,734	0.01%
SP Manweb plc	£100,000	4.88%	20/9/2027	125,683	0.01%
SSE plc^	£200,000	3.74%	Perpetual	243,180	0.03%
SSE plc^	€200,000	4.00%	Perpetual	209,282	0.02%
SSE plc^	€100,000	3.13%	Perpetual	102,635	0.01%
SSE plc	£100,000	8.38%	20/11/2028	142,479	0.02%
Standard Chartered plc^	\$403,000	1.46%	14/1/2027	377,210	0.04%
Standard Chartered plc	\$375,000	4.30%	19/2/2027	363,373	0.04%
Standard Chartered plc^	\$200,000	6.19%	6/7/2027	201,722	0.02%
Standard Chartered plc^	€100,000	1.63%	3/10/2027	102,050	0.01%
Standard Chartered plc^	\$200,000	2.61%	12/1/2028	185,326	0.02%
Standard Chartered plc^	\$200,000	6.75%	8/2/2028	205,261	0.02%
Standard Chartered plc^	\$250,000	5.69%	14/5/2028	249,941	0.03%
Standard Chartered plc^	\$250,000	7.77%	16/11/2028	265,965	0.03%
Standard Chartered plc^	\$200,000	6.30%	9/1/2029	204,041	0.02%
Standard Chartered plc^	\$200,000	7.02%	8/2/2030	210,891	0.02%
Standard Chartered plc^	€200,000	1.20%	23/9/2031	198,005	0.02%
Tesco Corporate Treasury Services plc	€700,000	0.88%	29/5/2026	712,968	0.07%
Thames Water Utilities Finance plc	€100,000	4.00%	18/4/2027	93,255	0.01%
Thames Water Utilities Finance plc	€100,000	0.88%	31/1/2028	85,997	0.01%
Thames Water Utilities Finance plc	£100,000	6.75%	16/11/2028	110,682	0.01%
TP ICAP Finance plc	£100,000	5.25%	29/5/2026	124,254	0.01%
Unilever Capital Corp.	\$100,000	2.00%	28/7/2026	93,991	0.01%
Unilever Capital Corp.	\$225,000	2.90%	5/5/2027	213,303	0.02%
Unilever Capital Corp. ¹	\$425,000	3.50%	22/3/2028	405,513	0.04%
Unilever Capital Corp.	£150,000	2.13%	6/9/2029	131,785	0.01%
Unilever Finance Netherlands BV	€200,000	0.75%	28/2/2026	205,388	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Unilever Finance Netherlands BV	€400,000	1.13%	29/4/2028	398,181	0.04%
Unilever plc	£100,000	2.13%	28/2/2028	116,124	0.01%
United Utilities plc	\$60,000	6.88%	15/8/2028	62,965	0.01%
Virgin Money UK plc^	£100,000	4.00%	3/9/2027	122,368	0.01%
Virgin Money UK plc^	€100,000	4.00%	18/3/2028	107,362	0.01%
Virgin Money UK plc^	€100,000	4.63%	29/10/2028	109,651	0.01%
Virgin Money UK plc^	£100,000	5.13%	11/12/2030	124,429	0.01%
Vodafone Group plc	€100,000	1.13%	20/11/2025	103,794	0.01%
Vodafone Group plc	€500,000	0.90%	24/11/2026	505,466	0.05%
Vodafone Group plc	€200,000	1.50%	24/7/2027	202,757	0.02%
Vodafone Group plc ¹	\$200,000	4.38%	30/5/2028	195,793	0.02%
Vodafone Group plc	€300,000	1.88%	20/11/2029	297,562	0.03%
Weir Group plc	\$200,000	2.20%	13/5/2026	187,606	0.02%
Weir Group plc	£100,000	6.88%	14/6/2028	131,648	0.01%
Wellcome Trust Ltd.	€100,000	1.13%	21/1/2027	101,622	0.01%
WPP Finance SA	€200,000	4.13%	30/5/2028	217,281	0.02%
Yorkshire Building Society	€200,000	0.63%	21/9/2025	206,605	0.02%
Yorkshire Building Society	£100,000	3.50%	21/4/2026	122,608	0.01%
Yorkshire Building Society^	£100,000	6.38%	15/11/2028	129,855	0.01%
Yorkshire Power Finance Ltd.	£200,000	7.25%	4/8/2028	267,804	0.03%
				74,170,518	7.47%
United States 47.30% (31 December 2023: 46.11%)					
3M Co.	\$100,000	2.25%	19/9/2026	93,813	0.01%
3M Co.	\$200,000	2.88%	15/10/2027	186,602	0.02%
7-Eleven, Inc.	\$225,000	0.95%	10/2/2026	209,544	0.02%
7-Eleven, Inc.	\$125,000	1.30%	10/2/2028	108,992	0.01%
Abbott Ireland Financing DAC	€200,000	1.50%	27/9/2026	206,025	0.02%
Abbott Laboratories	\$25,000	3.88%	15/9/2025	24,659	0.00%
Abbott Laboratories	\$150,000	3.75%	30/11/2026	146,310	0.01%
Abbott Laboratories	\$150,000	1.15%	30/1/2028	132,953	0.01%
AbbVie, Inc.	\$200,000	3.20%	14/5/2026	193,180	0.02%
AbbVie, Inc. ¹	\$725,000	2.95%	21/11/2026	690,845	0.07%
AbbVie, Inc.	\$375,000	4.80%	15/3/2027	373,314	0.04%
AbbVie, Inc.	€400,000	0.75%	18/11/2027	394,314	0.04%
AbbVie, Inc.	\$200,000	4.25%	14/11/2028	195,199	0.02%
AbbVie, Inc. ¹	\$450,000	4.80%	15/3/2029	447,378	0.05%
AbbVie, Inc.	\$225,000	3.20%	21/11/2029	206,512	0.02%
Adobe, Inc.	\$270,000	2.15%	1/2/2027	251,746	0.03%
Adobe, Inc.	\$100,000	4.85%	4/4/2027	99,979	0.01%
Adobe, Inc.	\$100,000	4.80%	4/4/2029	100,172	0.01%
AEP Texas, Inc.	\$70,000	3.95%	1/6/2028	66,483	0.01%
AEP Texas, Inc.	\$100,000	5.45%	15/5/2029	100,535	0.01%
AEP Transmission Co. LLC	\$60,000	3.10%	1/12/2026	57,112	0.01%
AES Corp.	\$130,000	3.30%	15/7/2025	126,655	0.01%
AES Corp.	\$150,000	1.38%	15/1/2026	140,531	0.01%
AES Corp.	\$120,000	5.45%	1/6/2028	119,774	0.01%
Affiliated Managers Group, Inc.	\$150,000	3.50%	1/8/2025	146,686	0.01%
Aflac, Inc.	\$75,000	2.88%	15/10/2026	71,283	0.01%
AGCO Corp.	\$25,000	5.45%	21/3/2027	25,055	0.00%
Agree LP	\$50,000	2.00%	15/6/2028	44,166	0.00%
Air Lease Corp.	\$150,000	3.38%	1/7/2025	146,582	0.01%
Air Lease Corp.	\$250,000	2.88%	15/1/2026	239,850	0.02%
Air Lease Corp.	\$200,000	3.75%	1/6/2026	193,201	0.02%
Air Lease Corp.	\$70,000	5.30%	25/6/2026	69,773	0.01%
Air Lease Corp.	\$150,000	1.88%	15/8/2026	139,103	0.01%
Air Lease Corp.	\$100,000	2.20%	15/1/2027	92,356	0.01%
Air Lease Corp.	\$50,000	3.63%	1/12/2027	47,171	0.00%
Air Lease Corp.	\$50,000	5.85%	15/12/2027	50,616	0.01%
Air Lease Corp.	\$100,000	5.30%	1/2/2028	99,782	0.01%
Air Lease Corp.	CAD145,000	5.40%	1/6/2028	107,690	0.01%
Air Lease Corp.	\$100,000	2.10%	1/9/2028	87,819	0.01%
Air Lease Corp.	\$150,000	4.63%	1/10/2028	145,476	0.01%
Air Lease Corp.	\$100,000	5.10%	1/3/2029	98,944	0.01%
Air Products & Chemicals, Inc.	\$250,000	1.85%	15/5/2027	229,560	0.02%
Air Products & Chemicals, Inc.	€500,000	0.50%	5/5/2028	481,290	0.05%
Air Products & Chemicals, Inc.	\$100,000	4.60%	8/2/2029	98,968	0.01%
Aircastle Ltd.	\$200,000	5.25%	11/8/2025	198,445	0.02%
Aircastle Ltd.	\$125,000	4.25%	15/6/2026	121,844	0.01%
Aircastle Ltd.	\$50,000	2.85%	26/1/2028	45,201	0.00%
Aircastle Ltd.	\$150,000	6.50%	18/7/2028	152,721	0.02%
Alabama Power Co.	\$100,000	3.75%	1/9/2027	96,385	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Alaska Airlines 2020-1 Class A Pass Through Trust	\$108,846	4.80%	15/8/2027	106,563	0.01%
Albemarle Corp.	\$200,000	4.65%	1/6/2027	196,731	0.02%
Alexander Funding Trust II	\$100,000	7.47%	31/7/2028	105,708	0.01%
Alexandria Real Estate Equities, Inc.	\$100,000	3.95%	15/1/2028	95,691	0.01%
Allegion US Holding Co., Inc.	\$100,000	3.55%	1/10/2027	94,608	0.01%
Alliant Energy Finance LLC	\$250,000	5.40%	6/6/2027	250,568	0.03%
Alliant Energy Finance LLC	\$40,000	4.25%	15/6/2028	38,321	0.00%
Allied World Assurance Co. Holdings Ltd.	\$150,000	4.35%	29/10/2025	149,867	0.02%
Allstate Corp.	\$180,000	0.75%	15/12/2025	168,321	0.02%
Allstate Corp.	\$100,000	3.28%	15/12/2026	95,671	0.01%
Allstate Corp.	\$100,000	5.05%	24/6/2029	99,563	0.01%
Ally Financial, Inc.	\$125,000	4.75%	9/6/2027	121,941	0.01%
Ally Financial, Inc.^	\$200,000	6.99%	13/6/2029	207,696	0.02%
Ally Financial, Inc.^	\$150,000	6.85%	3/1/2030	154,252	0.02%
Alphabet, Inc. ¹	\$325,000	0.45%	15/8/2025	309,417	0.03%
Alphabet, Inc.	\$275,000	2.00%	15/8/2026	258,935	0.03%
Altria Group, Inc.	\$100,000	4.40%	14/2/2026	98,382	0.01%
Altria Group, Inc.	€300,000	2.20%	15/6/2027	308,433	0.03%
Altria Group, Inc.	\$300,000	4.80%	14/2/2029	295,061	0.03%
Amazon.com, Inc.	\$225,000	4.60%	1/12/2025	223,531	0.02%
Amazon.com, Inc.	\$225,000	5.20%	3/12/2025	225,382	0.02%
Amazon.com, Inc.	\$425,000	1.00%	12/5/2026	395,308	0.04%
Amazon.com, Inc. ¹	\$700,000	3.30%	13/4/2027	671,363	0.07%
Amazon.com, Inc.	\$200,000	1.20%	3/6/2027	180,601	0.02%
Amazon.com, Inc.	\$600,000	3.15%	22/8/2027	569,934	0.06%
Amazon.com, Inc.	\$350,000	4.55%	1/12/2027	347,436	0.04%
Amazon.com, Inc.	\$350,000	1.65%	12/5/2028	311,702	0.03%
Amcor Group Finance plc	\$100,000	5.45%	23/5/2029	100,368	0.01%
Ameren Corp.	\$20,000	3.65%	15/2/2026	19,393	0.00%
Ameren Corp.	\$100,000	5.70%	1/12/2026	100,766	0.01%
Ameren Corp.	\$110,000	1.95%	15/3/2027	101,015	0.01%
Ameren Corp.	\$165,000	1.75%	15/3/2028	145,559	0.01%
Ameren Corp.	\$75,000	5.00%	15/1/2029	74,234	0.01%
Ameren Illinois Co.	\$60,000	3.80%	15/5/2028	57,534	0.01%
American Airlines 2015-1 Class A Pass Through Trust	\$82,489	3.38%	1/5/2027	77,618	0.01%
American Airlines 2015-2 Class AA Pass Through Trust	\$170,777	3.60%	22/9/2027	161,396	0.02%
American Airlines 2016-2 Class AA Pass Through Trust	\$205,380	3.20%	15/6/2028	189,988	0.02%
American Electric Power Co., Inc.	\$140,000	5.70%	15/8/2025	140,070	0.01%
American Electric Power Co., Inc.	\$65,000	1.00%	1/11/2025	61,103	0.01%
American Electric Power Co., Inc.	\$75,000	5.75%	1/11/2027	76,256	0.01%
American Electric Power Co., Inc.	\$125,000	3.20%	13/11/2027	117,096	0.01%
American Electric Power Co., Inc.	\$95,000	4.30%	1/12/2028	91,189	0.01%
American Electric Power Co., Inc.	\$150,000	5.20%	15/1/2029	149,249	0.02%
American Electric Power Co., Inc.^	\$105,000	3.88%	15/2/2062	96,210	0.01%
American Express Co.	\$165,000	3.95%	1/8/2025	162,270	0.02%
American Express Co.^	\$450,000	4.99%	1/5/2026	447,320	0.05%
American Express Co.^	\$200,000	6.34%	30/10/2026	201,934	0.02%
American Express Co.	\$350,000	1.65%	4/11/2026	322,094	0.03%
American Express Co.	\$300,000	2.55%	4/3/2027	280,419	0.03%
American Express Co.^	\$150,000	5.65%	23/4/2027	150,568	0.02%
American Express Co.	\$169,000	3.30%	3/5/2027	160,814	0.02%
American Express Co.^	\$250,000	5.39%	28/7/2027	250,284	0.03%
American Express Co.	\$450,000	5.85%	5/11/2027	460,855	0.05%
American Express Co.^	\$300,000	5.10%	16/2/2028	298,703	0.03%
American Express Co.	\$300,000	4.05%	3/5/2029	289,497	0.03%
American Express Co.^	\$200,000	5.28%	27/7/2029	200,323	0.02%
American Express Co.^	\$200,000	5.53%	25/4/2030	202,285	0.02%
American Homes 4 Rent LP	\$150,000	4.25%	15/2/2028	143,653	0.01%
American Honda Finance Corp.	\$200,000	1.20%	8/7/2025	191,633	0.02%
American Honda Finance Corp.	\$250,000	1.00%	10/9/2025	237,248	0.02%
American Honda Finance Corp.	\$200,000	5.80%	3/10/2025	201,016	0.02%
American Honda Finance Corp.	\$150,000	4.95%	9/1/2026	149,248	0.02%
American Honda Finance Corp.	€200,000	3.50%	24/4/2026	214,281	0.02%
American Honda Finance Corp.	\$100,000	5.25%	7/7/2026	100,205	0.01%
American Honda Finance Corp.	\$225,000	1.30%	9/9/2026	207,192	0.02%
American Honda Finance Corp.	\$75,000	2.30%	9/9/2026	70,575	0.01%
American Honda Finance Corp.	\$100,000	4.90%	12/3/2027	99,642	0.01%
American Honda Finance Corp.	\$225,000	2.00%	24/3/2028	202,336	0.02%
American Honda Finance Corp.	€300,000	0.30%	7/7/2028	284,221	0.03%
American Honda Finance Corp.	\$100,000	5.13%	7/7/2028	100,463	0.01%
American Honda Finance Corp.	\$125,000	5.65%	15/11/2028	128,065	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Honda Finance Corp.	\$200,000	2.25%	12/1/2029	177,795	0.02%
American Honda Finance Corp.	\$150,000	4.90%	13/3/2029	149,377	0.02%
American International Group, Inc.	€150,000	1.88%	21/6/2027	152,859	0.02%
American International Group, Inc.	\$50,000	4.20%	1/4/2028	48,338	0.00%
American International Group, Inc. ^	\$150,000	5.75%	1/4/2048	146,769	0.01%
American Medical Systems Europe BV	€200,000	1.38%	8/3/2028	198,827	0.02%
American Medical Systems Europe BV	€100,000	3.38%	8/3/2029	106,222	0.01%
American National Group, Inc.	\$100,000	5.00%	15/6/2027	97,805	0.01%
American Tower Corp.	\$300,000	1.30%	15/9/2025	285,144	0.03%
American Tower Corp.	\$225,000	4.40%	15/2/2026	221,042	0.02%
American Tower Corp.	\$100,000	1.60%	15/4/2026	93,354	0.01%
American Tower Corp.	€500,000	1.95%	22/5/2026	519,829	0.05%
American Tower Corp.	\$175,000	1.45%	15/9/2026	160,503	0.02%
American Tower Corp.	€500,000	0.45%	15/1/2027	494,647	0.05%
American Tower Corp.	\$150,000	3.13%	15/1/2027	142,166	0.01%
American Tower Corp.	€300,000	0.50%	15/1/2028	286,612	0.03%
American Tower Corp.	\$200,000	3.60%	15/1/2028	188,750	0.02%
American Tower Corp.	\$100,000	1.50%	31/1/2028	87,607	0.01%
American Tower Corp.	\$150,000	5.50%	15/3/2028	150,843	0.02%
American Tower Corp.	\$200,000	5.25%	15/7/2028	199,686	0.02%
American Tower Corp.	\$100,000	5.20%	15/2/2029	99,627	0.01%
American Tower Corp.	\$150,000	3.95%	15/3/2029	141,632	0.01%
American Water Capital Corp.	\$85,000	2.95%	1/9/2027	79,568	0.01%
American Water Capital Corp.	\$100,000	3.75%	1/9/2028	95,275	0.01%
Ameriprise Financial, Inc.	\$100,000	5.70%	15/12/2028	102,358	0.01%
Amgen, Inc.	\$250,000	5.51%	2/3/2026	249,994	0.03%
Amgen, Inc.	\$200,000	2.60%	19/8/2026	189,497	0.02%
Amgen, Inc.	\$275,000	2.20%	21/2/2027	255,130	0.03%
Amgen, Inc.	\$345,000	3.20%	2/11/2027	325,151	0.03%
Amgen, Inc.	\$675,000	5.15%	2/3/2028	674,943	0.07%
Amgen, Inc.	\$350,000	1.65%	15/8/2028	306,170	0.03%
Amgen, Inc.	\$275,000	3.00%	22/2/2029	252,827	0.03%
Amgen, Inc.	\$150,000	4.05%	18/8/2029	143,469	0.01%
Amphenol Corp.	\$70,000	4.75%	30/3/2026	69,411	0.01%
Amphenol Corp.	\$100,000	5.05%	5/4/2027	99,931	0.01%
Amphenol Corp.	\$150,000	5.05%	5/4/2029	150,458	0.02%
Analog Devices, Inc.	\$150,000	3.50%	5/12/2026	144,715	0.01%
Analog Devices, Inc.	\$200,000	3.45%	15/6/2027	191,897	0.02%
Analog Devices, Inc.	\$100,000	1.70%	1/10/2028	88,111	0.01%
Aon Corp.	\$100,000	4.50%	15/12/2028	97,265	0.01%
Aon Corp.	\$125,000	3.75%	2/5/2029	117,326	0.01%
Aon Corp./Aon Global Holdings plc	\$300,000	2.85%	28/5/2027	281,475	0.03%
Aon Global Ltd.	\$150,000	3.88%	15/12/2025	146,589	0.01%
Aon North America, Inc.	\$100,000	5.13%	1/3/2027	99,870	0.01%
Aon North America, Inc.	\$200,000	5.15%	1/3/2029	199,464	0.02%
Apache Corp.	\$50,000	4.38%	15/10/2028	47,457	0.00%
Apollo Debt Solutions BDC	\$100,000	6.90%	13/4/2029	100,537	0.01%
Apollo Management Holdings LP	\$125,000	4.40%	27/5/2026	122,602	0.01%
Appalachian Power Co.	\$45,000	3.30%	1/6/2027	42,528	0.00%
Apple, Inc.	\$625,000	0.55%	20/8/2025	593,461	0.06%
Apple, Inc.	\$400,000	0.70%	8/2/2026	373,671	0.04%
Apple, Inc.	\$250,000	3.25%	23/2/2026	243,129	0.02%
Apple, Inc.	\$330,000	2.45%	4/8/2026	313,450	0.03%
Apple, Inc.	\$300,000	2.05%	11/9/2026	282,066	0.03%
Apple, Inc.	€400,000	1.63%	10/11/2026	412,396	0.04%
Apple, Inc.	\$400,000	3.35%	9/2/2027	385,773	0.04%
Apple, Inc.	\$300,000	3.20%	11/5/2027	287,569	0.03%
Apple, Inc.	\$450,000	2.90%	12/9/2027	425,113	0.04%
Apple, Inc.	\$175,000	3.00%	13/11/2027	165,787	0.02%
Apple, Inc.	\$500,000	1.20%	8/2/2028	442,195	0.04%
Apple, Inc.	\$150,000	4.00%	10/5/2028	146,874	0.01%
Apple, Inc.	\$535,000	1.40%	5/8/2028	470,926	0.05%
Applied Materials, Inc.	\$200,000	3.30%	1/4/2027	192,126	0.02%
Applied Materials, Inc.	\$200,000	4.80%	15/6/2029	199,696	0.02%
Aptiv plc	\$100,000	4.35%	15/3/2029	96,518	0.01%
Archer-Daniels-Midland Co.	€100,000	1.00%	12/9/2025	103,714	0.01%
Ares Capital Corp.	\$200,000	3.25%	15/7/2025	194,480	0.02%
Ares Capital Corp.	\$309,000	3.88%	15/1/2026	298,295	0.03%
Ares Capital Corp.	\$100,000	2.15%	15/7/2026	92,403	0.01%
Ares Capital Corp.	\$100,000	7.00%	15/1/2027	101,671	0.01%
Ares Capital Corp.	\$250,000	2.88%	15/6/2028	221,556	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ares Capital Corp.	\$175,000	5.88%	1/3/2029	172,265	0.02%
Ares Finance Co. III LLC^	\$50,000	4.13%	30/6/2051	46,654	0.00%
Ares Management Corp.	\$100,000	6.38%	10/11/2028	104,027	0.01%
Arizona Public Service Co.	\$40,000	2.95%	15/9/2027	37,245	0.00%
Arrow Electronics, Inc.	\$100,000	3.88%	12/1/2028	94,677	0.01%
Assurant, Inc.	\$75,000	4.90%	27/3/2028	73,833	0.01%
Assured Guaranty US Holdings, Inc.	\$100,000	6.13%	15/9/2028	102,972	0.01%
Astrazeneca Finance LLC	\$300,000	4.88%	3/3/2028	299,526	0.03%
AT&T, Inc.	€750,000	3.55%	18/11/2025	802,096	0.08%
AT&T, Inc.	CAD310,000	4.00%	25/11/2025	223,506	0.02%
AT&T, Inc.	\$250,000	5.54%	20/2/2026	250,019	0.03%
AT&T, Inc.	€400,000	0.25%	4/3/2026	406,359	0.04%
AT&T, Inc.	\$575,000	1.70%	25/3/2026	539,752	0.05%
AT&T, Inc.	€100,000	1.80%	5/9/2026	103,373	0.01%
AT&T, Inc.	\$225,000	3.80%	15/2/2027	217,402	0.02%
AT&T, Inc.	\$225,000	4.25%	1/3/2027	219,817	0.02%
AT&T, Inc.	€100,000	5.50%	15/3/2027	126,657	0.01%
AT&T, Inc.	\$450,000	2.30%	1/6/2027	416,323	0.04%
AT&T, Inc.	\$550,000	1.65%	1/2/2028	488,465	0.05%
AT&T, Inc.	\$175,000	4.10%	15/2/2028	168,918	0.02%
AT&T, Inc.	€200,000	1.60%	19/5/2028	199,725	0.02%
AT&T, Inc.	\$500,000	4.35%	1/3/2029	484,630	0.05%
AT&T, Inc.	€300,000	2.35%	5/9/2029	303,091	0.03%
Athene Global Funding	CAD50,000	2.10%	24/9/2025	35,295	0.00%
Athene Global Funding	\$300,000	5.62%	8/5/2026	300,198	0.03%
Athene Global Funding	\$400,000	1.73%	2/10/2026	367,206	0.04%
Athene Global Funding	€110,000	0.83%	8/1/2027	109,327	0.01%
Athene Global Funding	\$200,000	5.52%	25/3/2027	200,302	0.02%
Athene Global Funding	AUD600,000	4.76%	21/4/2027	374,307	0.04%
Athene Global Funding	€250,000	5.15%	28/7/2027	314,088	0.03%
Athene Global Funding	€100,000	0.63%	12/1/2028	95,739	0.01%
Athene Global Funding	\$50,000	2.50%	24/3/2028	44,859	0.00%
Athene Global Funding	\$150,000	1.99%	19/8/2028	130,655	0.01%
Athene Global Funding	\$150,000	2.72%	7/1/2029	133,150	0.01%
Athene Global Funding	\$225,000	5.58%	9/1/2029	225,876	0.02%
Athene Global Funding	CAD55,000	5.11%	7/3/2029	40,406	0.00%
Athene Holding Ltd.	\$200,000	4.13%	12/1/2028	192,815	0.02%
Atlantic City Electric Co.	\$50,000	4.00%	15/10/2028	47,903	0.00%
Atlassian Corp.	\$100,000	5.25%	15/5/2029	99,984	0.01%
Atmos Energy Corp.	\$70,000	3.00%	15/6/2027	66,186	0.01%
Autodesk, Inc.	\$80,000	3.50%	15/6/2027	76,620	0.01%
Automatic Data Processing, Inc.	\$135,000	3.38%	15/9/2025	132,124	0.01%
Automatic Data Processing, Inc.	\$150,000	1.70%	15/5/2028	133,893	0.01%
AutoNation, Inc.	\$125,000	3.80%	15/11/2027	117,677	0.01%
AutoNation, Inc.	\$125,000	1.95%	1/8/2028	108,347	0.01%
AutoZone, Inc.	\$150,000	3.13%	21/4/2026	144,141	0.01%
AutoZone, Inc.	\$100,000	5.05%	15/7/2026	99,652	0.01%
AutoZone, Inc.	\$100,000	4.50%	1/2/2028	97,742	0.01%
AutoZone, Inc.	\$150,000	6.25%	1/11/2028	156,464	0.02%
AutoZone, Inc.	\$125,000	5.10%	15/7/2029	124,453	0.01%
AvalonBay Communities, Inc.	\$100,000	2.90%	15/10/2026	94,935	0.01%
AvalonBay Communities, Inc.	\$100,000	3.20%	15/1/2028	93,995	0.01%
AvalonBay Communities, Inc.	\$250,000	1.90%	1/12/2028	219,997	0.02%
Avangrid, Inc.	\$150,000	3.80%	1/6/2029	139,529	0.01%
Avery Dennison Corp.	\$150,000	4.88%	6/12/2028	147,789	0.01%
Aviation Capital Group LLC	\$50,000	4.13%	1/8/2025	49,079	0.01%
Aviation Capital Group LLC	\$100,000	4.88%	1/10/2025	98,667	0.01%
Aviation Capital Group LLC	\$150,000	1.95%	30/1/2026	141,151	0.01%
Aviation Capital Group LLC	\$50,000	1.95%	20/9/2026	46,072	0.00%
Aviation Capital Group LLC	\$110,000	3.50%	1/11/2027	102,946	0.01%
Aviation Capital Group LLC	\$100,000	6.25%	15/4/2028	101,999	0.01%
Aviation Capital Group LLC	\$75,000	6.75%	25/10/2028	78,163	0.01%
Aviation Capital Group LLC	\$100,000	5.38%	15/7/2029	98,768	0.01%
Avnet, Inc.	\$150,000	6.25%	15/3/2028	153,795	0.02%
Bacardi Ltd.	\$125,000	2.75%	15/7/2026	118,106	0.01%
Bacardi Ltd./Bacardi-Martini BV	\$100,000	5.25%	15/1/2029	99,022	0.01%
Bain Capital Specialty Finance, Inc.	\$100,000	2.95%	10/3/2026	94,070	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$90,000	2.06%	15/12/2026	83,528	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$215,000	3.34%	15/12/2027	203,426	0.02%
Baltimore Gas & Electric Co.	\$125,000	2.40%	15/8/2026	118,032	0.01%
Bank of America Corp.	€100,000	2.30%	25/7/2025	122,415	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.	\$300,000	3.88%	1/8/2025	295,373	0.03%
Bank of America Corp.	\$50,000	4.45%	3/3/2026	49,153	0.01%
Bank of America Corp.	\$250,000	3.50%	19/4/2026	242,457	0.02%
Bank of America Corp.	CHF200,000	0.25%	12/6/2026	217,845	0.02%
Bank of America Corp.^	\$500,000	1.32%	19/6/2026	479,355	0.05%
Bank of America Corp.^	\$900,000	4.83%	22/7/2026	891,226	0.09%
Bank of America Corp.	\$200,000	6.22%	15/9/2026	203,909	0.02%
Bank of America Corp.	\$295,000	4.25%	22/10/2026	287,536	0.03%
Bank of America Corp.^	\$600,000	1.20%	24/10/2026	566,124	0.06%
Bank of America Corp.^	\$450,000	5.08%	20/1/2027	447,166	0.05%
Bank of America Corp.^	\$500,000	1.66%	11/3/2027	468,817	0.05%
Bank of America Corp.^	\$550,000	3.56%	23/4/2027	531,893	0.05%
Bank of America Corp.^	€400,000	1.78%	4/5/2027	414,660	0.04%
Bank of America Corp.^	\$1,000,000	1.73%	22/7/2027	926,636	0.09%
Bank of America Corp.^	\$470,000	5.93%	15/9/2027	474,835	0.05%
Bank of America Corp.^	CAD120,000	1.98%	15/9/2027	82,753	0.01%
Bank of America Corp.	\$450,000	3.25%	21/10/2027	425,689	0.04%
Bank of America Corp.	\$380,000	4.18%	25/11/2027	366,807	0.04%
Bank of America Corp.^	\$375,000	3.82%	20/1/2028	361,547	0.04%
Bank of America Corp.^	\$200,000	2.55%	4/2/2028	186,652	0.02%
Bank of America Corp.^	CAD365,000	3.62%	16/3/2028	260,004	0.03%
Bank of America Corp.^	\$250,000	3.71%	24/4/2028	239,489	0.02%
Bank of America Corp.^	€700,000	1.66%	25/4/2028	712,798	0.07%
Bank of America Corp.^	\$400,000	4.38%	27/4/2028	390,409	0.04%
Bank of America Corp.	€200,000	4.13%	12/6/2028	218,673	0.02%
Bank of America Corp.^	\$350,000	3.59%	21/7/2028	333,095	0.03%
Bank of America Corp.^	\$670,000	4.95%	22/7/2028	664,511	0.07%
Bank of America Corp.^	€100,000	0.58%	24/8/2028	97,406	0.01%
Bank of America Corp.^	\$450,000	6.20%	10/11/2028	463,230	0.05%
Bank of America Corp.^	\$1,100,000	3.42%	20/12/2028	1,034,117	0.10%
Bank of America Corp.^	\$350,000	3.97%	5/3/2029	334,596	0.03%
Bank of America Corp.^	CAD125,000	2.60%	4/4/2029	85,284	0.01%
Bank of America Corp.^	\$600,000	5.20%	25/4/2029	598,939	0.06%
Bank of America Corp.^	£400,000	1.67%	2/6/2029	443,008	0.04%
Bank of America Corp.^	\$475,000	2.09%	14/6/2029	421,469	0.04%
Bank of America Corp.^	\$450,000	4.27%	23/7/2029	433,496	0.04%
Bank of America Corp.^	€400,000	0.58%	8/8/2029	380,313	0.04%
Bank of America Corp.^	\$635,000	5.82%	15/9/2029	648,216	0.07%
Bank of America Corp.^	\$550,000	3.97%	7/2/2030	520,887	0.05%
Bank of America Corp.^	€400,000	1.38%	9/5/2030	385,100	0.04%
Bank of America NA	\$500,000	5.65%	18/8/2025	501,546	0.05%
Bank of America NA	\$250,000	5.53%	18/8/2026	251,713	0.03%
Bank of New York Mellon Corp.	\$250,000	2.80%	4/5/2026	239,884	0.02%
Bank of New York Mellon Corp.^	\$180,000	4.41%	24/7/2026	177,951	0.02%
Bank of New York Mellon Corp.	\$550,000	1.05%	15/10/2026	502,182	0.05%
Bank of New York Mellon Corp.	\$236,000	2.05%	26/1/2027	219,662	0.02%
Bank of New York Mellon Corp.^	\$200,000	4.95%	26/4/2027	198,773	0.02%
Bank of New York Mellon Corp.	\$100,000	3.40%	29/1/2028	94,904	0.01%
Bank of New York Mellon Corp.^	\$275,000	3.44%	7/2/2028	263,035	0.03%
Bank of New York Mellon Corp.	\$400,000	3.85%	28/4/2028	385,540	0.04%
Bank of New York Mellon Corp.^	\$225,000	3.99%	13/6/2028	217,652	0.02%
Bank of New York Mellon Corp.^	\$125,000	5.80%	25/10/2028	127,381	0.01%
Bank of New York Mellon Corp.	\$150,000	3.00%	30/10/2028	137,649	0.01%
Bank of New York Mellon Corp.^	\$100,000	4.54%	1/2/2029	98,024	0.01%
Bank of New York Mellon Corp.^	\$140,000	6.32%	25/10/2029	146,308	0.01%
Bank of New York Mellon Corp.^	\$150,000	4.98%	14/3/2030	149,055	0.02%
Bank of Nova Scotia	\$350,000	4.75%	2/2/2026	346,435	0.03%
Bank OZK^	\$35,000	2.75%	1/10/2031	27,942	0.00%
BankUnited, Inc.	\$50,000	4.88%	17/11/2025	49,088	0.01%
Barings BDC, Inc.	\$50,000	3.30%	23/11/2026	46,185	0.00%
Barings BDC, Inc.	\$25,000	7.00%	15/2/2029	25,082	0.00%
Baxter International, Inc.	\$250,000	2.60%	15/8/2026	236,181	0.02%
Baxter International, Inc.	\$450,000	1.92%	1/2/2027	412,385	0.04%
Baxter International, Inc.	\$200,000	2.27%	1/12/2028	176,191	0.02%
Baxter International, Inc.	€200,000	1.30%	15/5/2029	192,471	0.02%
Bayer Corp.	\$50,000	6.65%	15/2/2028	51,656	0.01%
Becton Dickinson & Co.	€300,000	0.03%	13/8/2025	308,348	0.03%
Becton Dickinson & Co.	€300,000	1.90%	15/12/2026	309,196	0.03%
Becton Dickinson & Co.	\$250,000	3.70%	6/6/2027	240,608	0.02%
Becton Dickinson & Co.	\$200,000	4.69%	13/2/2028	197,116	0.02%
Becton Dickinson & Co.	\$150,000	4.87%	8/2/2029	148,857	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Becton Dickinson & Co.	\$275,000	5.08%	7/6/2029	274,745	0.03%
Berkshire Hathaway Energy Co.	\$85,000	3.25%	15/4/2028	79,771	0.01%
Berkshire Hathaway, Inc.	\$400,000	3.13%	15/3/2026	387,362	0.04%
Berkshire Hathaway, Inc.	¥100,000,000	0.27%	11/9/2026	612,273	0.06%
Berkshire Hathaway, Inc.	€300,000	1.13%	16/3/2027	302,953	0.03%
Berry Global, Inc.	\$427,000	1.57%	15/1/2026	401,281	0.04%
Berry Global, Inc.	€100,000	1.50%	15/1/2027	100,231	0.01%
Berry Global, Inc.	\$100,000	1.65%	15/1/2027	91,037	0.01%
Berry Global, Inc.	\$100,000	5.50%	15/4/2028	99,855	0.01%
Best Buy Co., Inc.	\$100,000	4.45%	1/10/2028	97,456	0.01%
BGC Group, Inc.	\$50,000	8.00%	25/5/2028	52,723	0.01%
BGC Group, Inc.	\$250,000	6.60%	10/6/2029	248,723	0.03%
Biogen, Inc.	\$225,000	4.05%	15/9/2025	221,062	0.02%
Bio-Rad Laboratories, Inc.	\$100,000	3.30%	15/3/2027	94,696	0.01%
Black Hills Corp.	\$50,000	3.95%	15/1/2026	48,776	0.00%
Black Hills Corp.	\$80,000	3.15%	15/1/2027	75,795	0.01%
Black Hills Corp.	\$30,000	5.95%	15/3/2028	30,655	0.00%
BlackRock Funding, Inc.	\$150,000	4.70%	14/3/2029	149,293	0.02%
BlackRock TCP Capital Corp.	\$50,000	2.85%	9/2/2026	47,198	0.00%
BlackRock TCP Capital Corp.	\$100,000	6.95%	30/5/2029	97,630	0.01%
BlackRock, Inc.	\$250,000	3.25%	30/4/2029	233,054	0.02%
Blackstone Holdings Finance Co. LLC	€300,000	1.00%	5/10/2026	303,277	0.03%
Blackstone Holdings Finance Co. LLC	\$150,000	5.90%	3/11/2027	153,028	0.02%
Blackstone Private Credit Fund	€100,000	1.75%	30/11/2026	99,830	0.01%
Blackstone Private Credit Fund	\$325,000	2.63%	15/12/2026	297,333	0.03%
Blackstone Private Credit Fund	\$150,000	3.25%	15/3/2027	138,491	0.01%
Blackstone Private Credit Fund	\$100,000	7.30%	27/11/2028	103,558	0.01%
Blackstone Private Credit Fund	\$50,000	4.00%	15/1/2029	45,622	0.00%
Blackstone Secured Lending Fund	\$225,000	3.63%	15/1/2026	216,002	0.02%
Blackstone Secured Lending Fund	\$150,000	2.75%	16/9/2026	138,880	0.01%
Blackstone Secured Lending Fund	\$100,000	5.88%	15/11/2027	99,288	0.01%
Blackstone Secured Lending Fund	\$125,000	2.85%	30/9/2028	109,566	0.01%
Block Financial LLC	\$125,000	5.25%	1/10/2025	124,018	0.01%
Blue Owl Capital Corp.	\$150,000	3.75%	22/7/2025	146,244	0.01%
Blue Owl Capital Corp.	\$50,000	4.25%	15/1/2026	48,496	0.00%
Blue Owl Capital Corp.	\$207,000	3.40%	15/7/2026	195,038	0.02%
Blue Owl Capital Corp.	\$200,000	2.63%	15/1/2027	182,821	0.02%
Blue Owl Capital Corp.	\$150,000	2.88%	11/6/2028	132,659	0.01%
Blue Owl Capital Corp. II	\$50,000	8.45%	15/11/2026	51,546	0.01%
Blue Owl Capital Corp. III	\$50,000	3.13%	13/4/2027	45,700	0.00%
Blue Owl Credit Income Corp.	\$50,000	3.13%	23/9/2026	46,363	0.00%
Blue Owl Credit Income Corp.	\$100,000	4.70%	8/2/2027	95,125	0.01%
Blue Owl Credit Income Corp.	\$85,000	7.75%	16/9/2027	87,339	0.01%
Blue Owl Credit Income Corp.	\$95,000	7.95%	13/6/2028	98,233	0.01%
Blue Owl Credit Income Corp.	\$150,000	7.75%	15/1/2029	154,655	0.02%
Blue Owl Technology Finance Corp.	\$150,000	4.75%	15/12/2025	145,153	0.01%
Blue Owl Technology Finance Corp.	\$50,000	3.75%	17/6/2026	46,622	0.00%
Blue Owl Technology Finance Corp.	\$150,000	2.50%	15/1/2027	134,715	0.01%
Blue Owl Technology Finance Corp. II	\$100,000	6.75%	4/4/2029	97,824	0.01%
BNSF Funding Trust I*	\$68,000	6.61%	15/12/2055	67,938	0.01%
Boardwalk Pipelines LP	\$85,000	5.95%	1/6/2026	85,459	0.01%
Boardwalk Pipelines LP	\$80,000	4.45%	15/7/2027	77,856	0.01%
Boeing Co.	\$200,000	2.75%	1/2/2026	189,921	0.02%
Boeing Co.	\$900,000	2.20%	4/2/2026	846,553	0.09%
Boeing Co.	\$200,000	2.25%	15/6/2026	186,262	0.02%
Boeing Co.	\$275,000	2.70%	1/2/2027	253,591	0.03%
Boeing Co.	\$500,000	5.04%	1/5/2027	489,029	0.05%
Boeing Co.	\$150,000	6.26%	1/5/2027	151,087	0.02%
Boeing Co.	\$150,000	3.25%	1/2/2028	137,371	0.01%
Boeing Co.	\$150,000	3.25%	1/3/2028	136,652	0.01%
Boeing Co.	\$150,000	3.20%	1/3/2029	133,118	0.01%
Boeing Co.	\$250,000	6.30%	1/5/2029	253,509	0.03%
Booking Holdings, Inc.	\$175,000	3.60%	1/6/2026	170,180	0.02%
Booking Holdings, Inc.	€200,000	4.00%	15/11/2026	217,182	0.02%
Booking Holdings, Inc.	€300,000	1.80%	3/3/2027	308,482	0.03%
Booking Holdings, Inc.	€100,000	0.50%	8/3/2028	96,419	0.01%
Booking Holdings, Inc.	\$100,000	3.55%	15/3/2028	95,098	0.01%
Booking Holdings, Inc.	€200,000	3.63%	12/11/2028	215,880	0.02%
Booking Holdings, Inc.	€600,000	3.50%	1/3/2029	643,826	0.06%
Booz Allen Hamilton, Inc.	\$125,000	3.88%	1/9/2028	117,818	0.01%
BorgWarner, Inc.	\$225,000	2.65%	1/7/2027	208,731	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Boston Gas Co.	\$75,000	3.15%	1/8/2027	69,876	0.01%
Boston Properties LP	\$100,000	2.75%	1/10/2026	93,294	0.01%
Boston Properties LP	\$225,000	6.75%	1/12/2027	230,764	0.02%
Boston Properties LP	\$150,000	4.50%	1/12/2028	141,302	0.01%
Boston Properties LP	\$125,000	3.40%	21/6/2029	111,109	0.01%
BP Capital Markets America, Inc.	\$225,000	3.80%	21/9/2025	221,119	0.02%
BP Capital Markets America, Inc.	\$137,000	3.41%	11/2/2026	133,195	0.01%
BP Capital Markets America, Inc.	\$231,000	3.12%	4/5/2026	222,391	0.02%
BP Capital Markets America, Inc.	\$125,000	3.02%	16/1/2027	118,755	0.01%
BP Capital Markets America, Inc.	\$175,000	3.54%	6/4/2027	168,239	0.02%
BP Capital Markets America, Inc.	\$180,000	3.59%	14/4/2027	173,164	0.02%
BP Capital Markets America, Inc.	\$425,000	5.02%	17/11/2027	424,663	0.04%
BP Capital Markets America, Inc.	\$80,000	3.94%	21/9/2028	76,758	0.01%
BP Capital Markets America, Inc.	\$550,000	4.23%	6/11/2028	533,239	0.05%
Brighthouse Financial Global Funding	\$100,000	1.55%	24/5/2026	92,475	0.01%
Brighthouse Financial Global Funding	\$200,000	5.55%	9/4/2027	199,301	0.02%
Brighthouse Financial Global Funding	\$100,000	2.00%	28/6/2028	87,027	0.01%
Brighthouse Financial Global Funding	\$50,000	5.65%	10/6/2029	49,972	0.01%
Bristol-Myers Squibb Co.	\$35,000	0.75%	13/11/2025	32,950	0.00%
Bristol-Myers Squibb Co.	\$300,000	4.95%	20/2/2026	299,090	0.03%
Bristol-Myers Squibb Co.	\$400,000	3.20%	15/6/2026	385,642	0.04%
Bristol-Myers Squibb Co.	\$225,000	4.90%	22/2/2027	224,425	0.02%
Bristol-Myers Squibb Co.	\$200,000	3.25%	27/2/2027	191,048	0.02%
Bristol-Myers Squibb Co.	\$350,000	1.13%	13/11/2027	308,918	0.03%
Bristol-Myers Squibb Co.	\$100,000	3.90%	20/2/2028	96,572	0.01%
Bristol-Myers Squibb Co.	\$275,000	4.90%	22/2/2029	274,431	0.03%
Brixmor Operating Partnership LP	\$200,000	4.13%	15/6/2026	194,915	0.02%
Brixmor Operating Partnership LP	\$55,000	3.90%	15/3/2027	52,838	0.01%
Brixmor Operating Partnership LP	\$50,000	2.25%	1/4/2028	44,583	0.00%
Brixmor Operating Partnership LP	\$150,000	4.13%	15/5/2029	141,658	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$400,000	3.88%	15/1/2027	387,188	0.04%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$200,000	3.50%	15/1/2028	189,199	0.02%
Broadcom, Inc.	\$372,000	3.15%	15/11/2025	360,529	0.04%
Broadcom, Inc.	\$225,000	3.46%	15/9/2026	216,492	0.02%
Broadcom, Inc.	\$125,000	1.95%	15/2/2028	111,858	0.01%
Broadcom, Inc.	\$250,000	4.11%	15/9/2028	241,151	0.02%
Broadcom, Inc.	\$320,000	4.75%	15/4/2029	315,613	0.03%
Brooklyn Union Gas Co.	\$165,000	3.41%	10/3/2026	158,581	0.02%
Brooklyn Union Gas Co.	\$100,000	3.87%	4/3/2029	93,544	0.01%
Brown & Brown, Inc.	\$150,000	4.50%	15/3/2029	144,636	0.01%
Brown-Forman Corp.	£100,000	2.60%	7/7/2028	116,824	0.01%
Brunswick Corp.	\$150,000	5.85%	18/3/2029	150,022	0.02%
Bunge Ltd. Finance Corp.	\$175,000	1.63%	17/8/2025	167,425	0.02%
Bunge Ltd. Finance Corp.	\$175,000	3.25%	15/8/2026	167,481	0.02%
Burlington Northern Santa Fe LLC	\$100,000	3.65%	1/9/2025	98,039	0.01%
Burlington Northern Santa Fe LLC	\$209,000	7.00%	15/12/2025	214,261	0.02%
Burlington Northern Santa Fe LLC	\$100,000	3.25%	15/6/2027	95,646	0.01%
Camden Property Trust	\$150,000	5.85%	3/11/2026	152,190	0.02%
Campbell Soup Co.	\$225,000	5.30%	20/3/2026	224,480	0.02%
Campbell Soup Co.	\$100,000	5.20%	19/3/2027	100,144	0.01%
Campbell Soup Co.	\$150,000	4.15%	15/3/2028	145,298	0.01%
Campbell Soup Co.	\$150,000	5.20%	21/3/2029	150,200	0.02%
Cantor Fitzgerald LP	\$100,000	4.50%	14/4/2027	96,477	0.01%
Cantor Fitzgerald LP	\$150,000	7.20%	12/12/2028	154,739	0.02%
Capital One Financial Corp.	\$100,000	4.20%	29/10/2025	97,881	0.01%
Capital One Financial Corp.^	\$600,000	4.99%	24/7/2026	594,757	0.06%
Capital One Financial Corp.	\$325,000	3.75%	28/7/2026	313,763	0.03%
Capital One Financial Corp.	\$200,000	3.75%	9/3/2027	192,051	0.02%
Capital One Financial Corp.	\$100,000	3.65%	11/5/2027	95,613	0.01%
Capital One Financial Corp.^	\$200,000	1.88%	2/11/2027	183,402	0.02%
Capital One Financial Corp.	\$225,000	3.80%	31/1/2028	213,858	0.02%
Capital One Financial Corp.^	\$325,000	4.93%	10/5/2028	320,775	0.03%
Capital One Financial Corp.^	\$300,000	5.47%	1/2/2029	298,749	0.03%
Capital One Financial Corp.^	\$300,000	6.31%	8/6/2029	306,995	0.03%
Capital One Financial Corp.^	\$250,000	5.70%	1/2/2030	251,009	0.03%
Capital One Financial Corp.^	\$300,000	3.27%	1/3/2030	270,549	0.03%
Cardinal Health, Inc.	\$200,000	3.41%	15/6/2027	190,493	0.02%
Cardinal Health, Inc.	\$125,000	5.13%	15/2/2029	124,714	0.01%
Cargill, Inc.	\$100,000	4.88%	10/10/2025	99,509	0.01%
Cargill, Inc.	\$200,000	0.75%	2/2/2026	186,676	0.02%
Cargill, Inc.	\$200,000	4.50%	24/6/2026	197,529	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Carlisle Cos, Inc.	\$100,000	3.75%	1/12/2027	95,267	0.01%
Carrier Global Corp.	\$275,000	2.49%	15/2/2027	257,495	0.03%
Carrier Global Corp.	€300,000	4.13%	29/5/2028	327,303	0.03%
Caterpillar Financial Services Corp.	\$200,000	5.15%	11/8/2025	199,650	0.02%
Caterpillar Financial Services Corp.	\$425,000	3.65%	12/8/2025	417,381	0.04%
Caterpillar Financial Services Corp.	\$300,000	5.05%	27/2/2026	300,001	0.03%
Caterpillar Financial Services Corp.	\$250,000	4.35%	15/5/2026	246,629	0.02%
Caterpillar Financial Services Corp.	£500,000	5.72%	17/8/2026	640,163	0.06%
Caterpillar Financial Services Corp.	€200,000	3.74%	4/9/2026	216,014	0.02%
Caterpillar Financial Services Corp.	\$200,000	3.60%	12/8/2027	192,453	0.02%
Cboe Global Markets, Inc.	\$155,000	3.65%	12/1/2027	149,512	0.02%
CBRE Services, Inc.	\$75,000	4.88%	1/3/2026	74,151	0.01%
CBRE Services, Inc.	\$100,000	5.50%	1/4/2029	100,388	0.01%
CDW LLC/CDW Finance Corp.	\$230,000	2.67%	1/12/2026	215,168	0.02%
CDW LLC/CDW Finance Corp.	\$100,000	4.25%	1/4/2028	95,408	0.01%
CDW LLC/CDW Finance Corp.	\$130,000	3.28%	1/12/2028	118,389	0.01%
Celanese US Holdings LLC	€200,000	4.78%	19/7/2026	217,220	0.02%
Celanese US Holdings LLC	\$100,000	1.40%	5/8/2026	91,791	0.01%
Celanese US Holdings LLC	€100,000	2.13%	1/3/2027	102,073	0.01%
Celanese US Holdings LLC	\$300,000	6.17%	15/7/2027	304,475	0.03%
Celanese US Holdings LLC	€200,000	0.63%	10/9/2028	185,529	0.02%
Celanese US Holdings LLC	\$150,000	6.35%	15/11/2028	154,088	0.02%
Cencora, Inc.	\$150,000	3.45%	15/12/2027	141,919	0.01%
Centene Corp.	\$400,000	4.25%	15/12/2027	381,922	0.04%
Centene Corp.	\$400,000	2.45%	15/7/2028	355,210	0.04%
CenterPoint Energy Houston Electric LLC	\$60,000	2.40%	1/9/2026	56,589	0.01%
CenterPoint Energy Houston Electric LLC	\$40,000	3.00%	1/2/2027	38,164	0.00%
CenterPoint Energy Houston Electric LLC	\$75,000	5.20%	1/10/2028	75,626	0.01%
CenterPoint Energy Resources Corp.	\$50,000	5.25%	1/3/2028	50,176	0.01%
CenterPoint Energy Resources Corp.	\$150,000	4.00%	1/4/2028	143,919	0.01%
CenterPoint Energy, Inc.	\$50,000	1.45%	1/6/2026	46,466	0.00%
CenterPoint Energy, Inc.	\$65,000	5.25%	10/8/2026	64,849	0.01%
CenterPoint Energy, Inc.	\$200,000	5.40%	1/6/2029	200,754	0.02%
CF Industries, Inc.	\$150,000	4.50%	1/12/2026	146,394	0.01%
CH Robinson Worldwide, Inc.	\$90,000	4.20%	15/4/2028	86,978	0.01%
Charles Schwab Corp.	\$100,000	0.90%	11/3/2026	92,790	0.01%
Charles Schwab Corp.	\$150,000	1.15%	13/5/2026	138,776	0.01%
Charles Schwab Corp.	\$300,000	2.45%	3/3/2027	279,782	0.03%
Charles Schwab Corp.	\$300,000	3.30%	1/4/2027	286,214	0.03%
Charles Schwab Corp.	\$100,000	3.20%	25/1/2028	93,857	0.01%
Charles Schwab Corp.	\$250,000	2.00%	20/3/2028	224,350	0.02%
Charles Schwab Corp.	\$400,000	4.00%	1/2/2029	383,799	0.04%
Charles Schwab Corp.^	\$150,000	5.64%	19/5/2029	151,933	0.02%
Charles Schwab Corp.^	\$200,000	3.25%	22/5/2029	184,287	0.02%
Charles Schwab Corp.^	\$200,000	6.20%	17/11/2029	207,881	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$153,000	4.91%	23/7/2025	151,695	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$150,000	6.15%	10/11/2026	151,403	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$225,000	3.75%	15/2/2028	209,238	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$190,000	4.20%	15/3/2028	179,548	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$150,000	2.25%	15/1/2029	128,308	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$250,000	5.05%	30/3/2029	240,418	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$350,000	6.10%	1/6/2029	351,285	0.04%
Cheniere Corpus Christi Holdings LLC	\$190,000	5.13%	30/6/2027	189,745	0.02%
Cheniere Energy, Inc.	\$220,000	4.63%	15/10/2028	213,627	0.02%
Chevron Corp.	\$110,000	3.33%	17/11/2025	107,451	0.01%
Chevron Corp.	\$410,000	2.95%	16/5/2026	394,589	0.04%
Chevron Corp.	\$145,000	2.00%	11/5/2027	133,982	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$125,000	3.70%	1/6/2028	119,013	0.01%
Chevron USA, Inc.	\$105,000	0.69%	12/8/2025	100,015	0.01%
Chevron USA, Inc.	\$105,000	1.02%	12/8/2027	93,344	0.01%
Chevron USA, Inc.	\$90,000	3.85%	15/1/2028	87,349	0.01%
Chubb INA Holdings LLC	\$250,000	3.35%	3/5/2026	241,886	0.02%
Chubb INA Holdings LLC	€100,000	0.88%	15/6/2027	99,461	0.01%
Chubb INA Holdings LLC	€124,000	1.55%	15/3/2028	123,926	0.01%
Cigna Group	\$245,000	4.50%	25/2/2026	241,519	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cigna Group	\$300,000	3.40%	1/3/2027	286,798	0.03%
Cigna Group	\$200,000	3.05%	15/10/2027	187,689	0.02%
Cigna Group	\$625,000	4.38%	15/10/2028	606,862	0.06%
Cigna Group	\$150,000	5.00%	15/5/2029	149,349	0.02%
Cintas Corp. No 2	\$195,000	3.70%	1/4/2027	187,738	0.02%
Cisco Systems, Inc.	\$150,000	4.90%	26/2/2026	149,814	0.02%
Cisco Systems, Inc.	\$100,000	2.95%	28/2/2026	96,658	0.01%
Cisco Systems, Inc.	\$255,000	2.50%	20/9/2026	242,372	0.02%
Cisco Systems, Inc.	\$325,000	4.80%	26/2/2027	324,096	0.03%
Cisco Systems, Inc.	\$600,000	4.85%	26/2/2029	599,811	0.06%
Citadel Finance LLC	\$150,000	3.38%	9/3/2026	142,672	0.01%
Citadel LP	\$50,000	4.88%	15/1/2027	48,768	0.00%
Citibank NA	\$325,000	5.44%	30/4/2026	326,153	0.03%
Citibank NA	\$625,000	5.49%	4/12/2026	628,087	0.06%
Citibank NA	\$350,000	5.80%	29/9/2028	359,503	0.04%
Citigroup, Inc.	\$100,000	5.50%	13/9/2025	99,889	0.01%
Citigroup, Inc.	\$379,000	3.70%	12/1/2026	369,172	0.04%
Citigroup, Inc.	\$225,000	4.60%	9/3/2026	221,420	0.02%
Citigroup, Inc.	\$394,000	3.40%	1/5/2026	380,465	0.04%
Citigroup, Inc.	£200,000	5.15%	21/5/2026	254,151	0.03%
Citigroup, Inc.^	€300,000	1.25%	6/7/2026	313,489	0.03%
Citigroup, Inc.^	€500,000	1.50%	24/7/2026	523,102	0.05%
Citigroup, Inc.^	\$475,000	5.61%	29/9/2026	474,822	0.05%
Citigroup, Inc.	\$570,000	3.20%	21/10/2026	543,300	0.05%
Citigroup, Inc.	\$150,000	4.30%	20/11/2026	146,433	0.01%
Citigroup, Inc.^	\$575,000	1.12%	28/1/2027	536,476	0.05%
Citigroup, Inc.^	\$350,000	1.46%	9/6/2027	324,464	0.03%
Citigroup, Inc.	¥100,000,000	2.80%	25/6/2027	647,683	0.07%
Citigroup, Inc.	\$625,000	4.45%	29/9/2027	609,273	0.06%
Citigroup, Inc.^	€600,000	0.50%	8/10/2027	599,535	0.06%
Citigroup, Inc.^	\$200,000	3.89%	10/1/2028	193,155	0.02%
Citigroup, Inc.^	\$350,000	3.07%	24/2/2028	330,346	0.03%
Citigroup, Inc.^	\$200,000	4.66%	24/5/2028	196,766	0.02%
Citigroup, Inc.^	\$350,000	3.67%	24/7/2028	333,593	0.03%
Citigroup, Inc.	\$350,000	4.13%	25/7/2028	335,739	0.03%
Citigroup, Inc.^	€200,000	3.71%	22/9/2028	214,958	0.02%
Citigroup, Inc.^	\$365,000	3.52%	27/10/2028	344,986	0.03%
Citigroup, Inc.	€100,000	1.25%	10/4/2029	96,382	0.01%
Citigroup, Inc.^	\$280,000	4.08%	23/4/2029	268,344	0.03%
Citigroup, Inc.^	\$550,000	5.17%	13/2/2030	546,668	0.06%
Citigroup, Inc.^	\$500,000	3.98%	20/3/2030	471,743	0.05%
Citizens Bank NA^	\$175,000	4.58%	9/8/2028	168,941	0.02%
Citizens Financial Group, Inc.	\$45,000	4.30%	3/12/2025	44,008	0.00%
Citizens Financial Group, Inc.^	\$150,000	5.84%	23/1/2030	149,499	0.02%
Cleco Corporate Holdings LLC	\$75,000	3.74%	1/5/2026	72,188	0.01%
Cleveland Electric Illuminating Co.	\$50,000	3.50%	1/4/2028	46,776	0.00%
Clorox Co.	\$200,000	3.10%	1/10/2027	188,068	0.02%
Clorox Co.	\$50,000	3.90%	15/5/2028	48,045	0.00%
CMS Energy Corp.	\$220,000	3.00%	15/5/2026	210,563	0.02%
CMS Energy Corp.	\$130,000	3.45%	15/8/2027	123,707	0.01%
CNA Financial Corp.	\$100,000	3.45%	15/8/2027	94,778	0.01%
CNA Financial Corp.	\$100,000	3.90%	1/5/2029	94,782	0.01%
CNH Industrial Capital Canada Ltd.	CAD130,000	4.80%	25/3/2027	95,221	0.01%
CNH Industrial Capital LLC	\$200,000	5.45%	14/10/2025	199,918	0.02%
CNH Industrial Capital LLC	\$125,000	1.88%	15/1/2026	118,347	0.01%
CNH Industrial Capital LLC	\$200,000	4.55%	10/4/2028	195,563	0.02%
CNH Industrial Capital LLC	\$50,000	5.50%	12/1/2029	50,512	0.01%
CNH Industrial Capital LLC	\$100,000	5.10%	20/4/2029	99,630	0.01%
CNO Financial Group, Inc.	\$100,000	5.25%	30/5/2029	96,948	0.01%
CNO Global Funding	\$150,000	1.75%	7/10/2026	137,311	0.01%
CNO Global Funding	\$275,000	5.88%	4/6/2027	275,935	0.03%
Coca-Cola Co.	€300,000	0.75%	22/9/2026	304,224	0.03%
Coca-Cola Co.	€300,000	1.13%	9/3/2027	304,156	0.03%
Coca-Cola Co.	\$189,000	2.90%	25/5/2027	179,269	0.02%
Coca-Cola Co. ¹	\$350,000	1.45%	1/6/2027	319,848	0.03%
Coca-Cola Co.	€350,000	0.13%	15/3/2029	325,150	0.03%
Coca-Cola Consolidated, Inc.	\$125,000	5.25%	1/6/2029	125,520	0.01%
Colgate-Palmolive Co.	\$300,000	3.10%	15/8/2025	293,382	0.03%
Colgate-Palmolive Co.	\$150,000	3.10%	15/8/2027	142,845	0.01%
Colonial Pipeline Co.	\$50,000	3.75%	1/10/2025	48,918	0.00%
Colorado Interstate Gas Co. LLC/Colorado Interstate Issuing Corp.	\$55,000	4.15%	15/8/2026	53,426	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Columbia Pipelines Holding Co. LLC	\$45,000	6.06%	15/8/2026	45,352	0.00%
Columbia Pipelines Holding Co. LLC	\$105,000	6.04%	15/8/2028	107,363	0.01%
Comcast Corp.	\$220,000	3.38%	15/8/2025	215,527	0.02%
Comcast Corp.	\$518,000	3.95%	15/10/2025	509,834	0.05%
Comcast Corp.	\$100,000	3.15%	1/3/2026	96,680	0.01%
Comcast Corp.	€500,000	0.00%	14/9/2026	497,088	0.05%
Comcast Corp.	\$325,000	2.35%	15/1/2027	304,349	0.03%
Comcast Corp.	\$200,000	3.30%	1/2/2027	191,697	0.02%
Comcast Corp.	\$235,000	3.30%	1/4/2027	224,742	0.02%
Comcast Corp.	\$400,000	3.15%	15/2/2028	375,789	0.04%
Comcast Corp.	\$250,000	3.55%	1/5/2028	237,425	0.02%
Comcast Corp.	\$600,000	4.15%	15/10/2028	581,025	0.06%
Comcast Corp.	\$160,000	4.55%	15/1/2029	157,513	0.02%
Comcast Corp.	\$200,000	5.10%	1/6/2029	201,267	0.02%
Comerica Bank	\$50,000	4.00%	27/7/2025	48,901	0.00%
Comerica, Inc.	\$100,000	4.00%	1/2/2029	91,711	0.01%
Comerica, Inc.^	\$275,000	5.98%	30/1/2030	271,017	0.03%
CommonSpirit Health	\$190,000	1.55%	1/10/2025	180,544	0.02%
Commonwealth Edison Co.	\$100,000	2.55%	15/6/2026	95,240	0.01%
Commonwealth Edison Co.	\$90,000	2.95%	15/8/2027	84,419	0.01%
Commonwealth Edison Co.	\$75,000	3.70%	15/8/2028	71,272	0.01%
Conagra Brands, Inc.	\$200,000	4.60%	1/11/2025	197,601	0.02%
Conagra Brands, Inc.	\$125,000	5.30%	1/10/2026	124,864	0.01%
Conagra Brands, Inc.	\$350,000	1.38%	1/11/2027	308,307	0.03%
Conagra Brands, Inc.	\$50,000	7.00%	1/10/2028	53,165	0.01%
Conagra Brands, Inc.	\$175,000	4.85%	1/11/2028	172,025	0.02%
Concentrix Corp.	\$150,000	6.60%	2/8/2028	151,840	0.02%
Connecticut Light & Power Co.	\$50,000	0.75%	1/12/2025	46,899	0.00%
Connecticut Light & Power Co.	\$70,000	3.20%	15/3/2027	66,755	0.01%
Connecticut Light & Power Co.	\$100,000	4.65%	1/1/2029	98,786	0.01%
ConocoPhillips Co.	\$300,000	6.95%	15/4/2029	325,153	0.03%
Conopco, Inc.	\$40,000	7.25%	15/12/2026	42,106	0.00%
Consolidated Edison Co. of New York, Inc.	\$50,000	3.13%	15/11/2027	46,875	0.00%
Consolidated Edison Co. of New York, Inc.	\$40,000	3.80%	15/5/2028	38,342	0.00%
Consolidated Edison Co. of New York, Inc.	\$90,000	4.00%	1/12/2028	86,652	0.01%
Constellation Brands, Inc.	\$100,000	4.40%	15/11/2025	98,652	0.01%
Constellation Brands, Inc.	\$200,000	5.00%	2/2/2026	199,491	0.02%
Constellation Brands, Inc.	\$200,000	3.50%	9/5/2027	190,912	0.02%
Constellation Brands, Inc.	\$175,000	4.35%	9/5/2027	170,817	0.02%
Constellation Brands, Inc.	\$100,000	4.65%	15/11/2028	97,848	0.01%
Constellation Brands, Inc.	\$100,000	4.80%	15/1/2029	98,625	0.01%
Constellation Energy Generation LLC	\$200,000	5.60%	1/3/2028	202,582	0.02%
Consumers Energy Co.	\$60,000	4.65%	1/3/2028	59,451	0.01%
Consumers Energy Co.	\$50,000	3.80%	15/11/2028	47,684	0.00%
Consumers Energy Co.	\$175,000	4.60%	30/5/2029	172,207	0.02%
Continental Resources, Inc.	\$115,000	2.27%	15/11/2026	106,734	0.01%
Continental Resources, Inc.	\$165,000	4.38%	15/1/2028	158,523	0.02%
COPT Defense Properties LP	\$50,000	2.25%	15/3/2026	47,211	0.00%
COPT Defense Properties LP	\$70,000	2.00%	15/1/2029	59,435	0.01%
Corebridge Financial, Inc.	\$359,000	3.65%	5/4/2027	343,692	0.03%
Corebridge Financial, Inc.	\$175,000	3.85%	5/4/2029	164,038	0.02%
Corebridge Financial, Inc.^	\$200,000	6.88%	15/12/2052	201,776	0.02%
Corebridge Global Funding	\$200,000	0.90%	22/9/2025	189,016	0.02%
Corebridge Global Funding	\$125,000	5.35%	24/6/2026	124,961	0.01%
Corebridge Global Funding	\$50,000	5.75%	2/7/2026	50,179	0.01%
Corebridge Global Funding	\$100,000	5.90%	19/9/2028	102,114	0.01%
Corebridge Global Funding	\$150,000	5.20%	12/1/2029	149,355	0.02%
Corebridge Global Funding	\$125,000	5.20%	24/6/2029	124,531	0.01%
Costco Wholesale Corp.	\$600,000	1.38%	20/6/2027	545,147	0.05%
Coterra Energy, Inc.	\$100,000	3.90%	15/5/2027	96,165	0.01%
Coterra Energy, Inc.	\$250,000	4.38%	15/3/2029	238,737	0.02%
Cox Communications, Inc.	\$350,000	3.50%	15/8/2027	330,891	0.03%
Cox Communications, Inc.	\$100,000	5.45%	15/9/2028	100,525	0.01%
CRH SMW Finance DAC	\$200,000	5.20%	21/5/2029	200,008	0.02%
Crown Castle, Inc.	\$150,000	1.35%	15/7/2025	143,521	0.01%
Crown Castle, Inc.	\$350,000	1.05%	15/7/2026	320,333	0.03%
Crown Castle, Inc.	\$135,000	4.00%	1/3/2027	130,459	0.01%
Crown Castle, Inc.	\$250,000	3.65%	1/9/2027	237,669	0.02%
Crown Castle, Inc.	\$100,000	3.80%	15/2/2028	94,753	0.01%
Crown Castle, Inc.	\$75,000	4.80%	1/9/2028	73,435	0.01%
Crown Castle, Inc.	\$500,000	4.30%	15/2/2029	477,321	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CSX Corp.	\$100,000	2.60%	1/11/2026	94,542	0.01%
CSX Corp.	\$150,000	3.80%	1/3/2028	144,293	0.01%
CSX Corp. ¹	\$350,000	4.25%	15/3/2029	339,780	0.03%
CubeSmart LP	\$50,000	4.00%	15/11/2025	48,853	0.00%
CubeSmart LP	\$200,000	2.25%	15/12/2028	176,175	0.02%
Cummins, Inc.	\$175,000	0.75%	1/9/2025	166,191	0.02%
Cummins, Inc.	\$100,000	4.90%	20/2/2029	99,848	0.01%
CVS Health Corp.	\$625,000	3.88%	20/7/2025	613,729	0.06%
CVS Health Corp.	\$225,000	5.00%	20/2/2026	223,297	0.02%
CVS Health Corp.	\$250,000	2.88%	1/6/2026	238,144	0.02%
CVS Health Corp.	\$225,000	3.00%	15/8/2026	214,330	0.02%
CVS Health Corp.	\$175,000	3.63%	1/4/2027	167,867	0.02%
CVS Health Corp.	\$100,000	6.25%	1/6/2027	102,650	0.01%
CVS Health Corp.	\$375,000	1.30%	21/8/2027	332,189	0.03%
CVS Health Corp.	\$1,100,000	4.30%	25/3/2028	1,061,998	0.11%
CVS Health Corp.	\$275,000	5.00%	30/1/2029	272,184	0.03%
CVS Health Corp.	\$250,000	5.40%	1/6/2029	250,274	0.03%
Daimler Truck Finance Canada, Inc.	CAD55,000	2.46%	15/12/2026	38,161	0.00%
Daimler Truck Finance North America LLC	\$200,000	2.00%	14/12/2026	184,807	0.02%
Daimler Truck Finance North America LLC	\$200,000	5.00%	15/1/2027	198,531	0.02%
Daimler Truck Finance North America LLC	\$150,000	5.13%	19/1/2028	149,735	0.02%
Danaher Corp.	€500,000	2.10%	30/9/2026	520,661	0.05%
Darden Restaurants, Inc.	\$100,000	3.85%	1/5/2027	96,078	0.01%
DCP Midstream Operating LP	\$96,000	5.38%	15/7/2025	95,621	0.01%
DCP Midstream Operating LP	\$75,000	5.63%	15/7/2027	75,779	0.01%
DCP Midstream Operating LP	\$100,000	5.13%	15/5/2029	99,344	0.01%
Dell International LLC/EMC Corp.	\$620,000	6.02%	15/6/2026	626,531	0.06%
Dell International LLC/EMC Corp.	\$430,000	4.90%	1/10/2026	425,795	0.04%
Dell International LLC/EMC Corp.	\$175,000	6.10%	15/7/2027	179,517	0.02%
Dell International LLC/EMC Corp.	\$100,000	5.25%	1/2/2028	100,661	0.01%
Delta Air Lines 2020-1 Class AA Pass Through Trust	\$76,082	2.00%	10/6/2028	69,017	0.01%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$224,705	4.50%	20/10/2025	222,078	0.02%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$615,000	4.75%	20/10/2028	599,689	0.06%
Devon Energy Corp.	\$70,000	5.85%	15/12/2025	70,168	0.01%
Devon Energy Corp.	\$55,000	5.25%	15/10/2027	54,780	0.01%
Devon Energy Corp.	\$45,000	5.88%	15/6/2028	45,152	0.00%
DH Europe Finance II Sarl	€300,000	0.20%	18/3/2026	303,916	0.03%
Diamondback Energy, Inc.	\$105,000	3.25%	1/12/2026	100,306	0.01%
Diamondback Energy, Inc.	\$60,000	5.20%	18/4/2027	60,025	0.01%
Digital Dutch Finco BV	€100,000	0.63%	15/7/2025	103,629	0.01%
Digital Euro Finco LLC	€200,000	2.50%	16/1/2026	209,363	0.02%
Digital Euro Finco LLC	€300,000	1.13%	9/4/2028	290,004	0.03%
Digital Realty Trust LP	\$275,000	3.70%	15/8/2027	262,408	0.03%
Digital Realty Trust LP	\$125,000	5.55%	15/1/2028	126,120	0.01%
Digital Realty Trust LP	\$100,000	4.45%	15/7/2028	96,922	0.01%
Digital Stout Holding LLC	£100,000	3.30%	19/7/2029	114,056	0.01%
Discover Bank	\$150,000	4.25%	13/3/2026	146,296	0.01%
Discover Bank	\$150,000	4.65%	13/9/2028	143,831	0.01%
Discover Financial Services	\$100,000	4.50%	30/1/2026	97,951	0.01%
Discover Financial Services	\$150,000	4.10%	9/2/2027	144,178	0.01%
Discovery Communications LLC	€200,000	1.90%	19/3/2027	203,668	0.02%
Discovery Communications LLC	\$300,000	3.95%	20/3/2028	280,462	0.03%
Discovery Communications LLC	\$200,000	4.13%	15/5/2029	184,659	0.02%
DOC DR LLC	\$200,000	4.30%	15/3/2027	195,633	0.02%
Dollar General Corp.	\$150,000	4.63%	1/11/2027	146,705	0.01%
Dollar General Corp.	\$150,000	5.20%	5/7/2028	149,640	0.02%
Dollar Tree, Inc.	\$125,000	4.20%	15/5/2028	120,022	0.01%
Dominion Energy, Inc.	\$50,000	3.90%	1/10/2025	48,960	0.00%
Dominion Energy, Inc.	\$120,000	1.45%	15/4/2026	111,806	0.01%
Dominion Energy, Inc.	\$65,000	2.85%	15/8/2026	61,699	0.01%
Dominion Energy, Inc.	\$40,000	3.60%	15/3/2027	38,299	0.00%
Dominion Energy, Inc.	\$70,000	4.25%	1/6/2028	67,613	0.01%
Dover Corp.	€300,000	1.25%	9/11/2026	305,117	0.03%
Dow Chemical Co.	€200,000	0.50%	15/3/2027	197,386	0.02%
Dow Chemical Co.	\$50,000	4.80%	30/11/2028	49,502	0.01%
DR Horton, Inc.	\$100,000	2.60%	15/10/2025	96,366	0.01%
DR Horton, Inc.	\$175,000	1.30%	15/10/2026	160,059	0.02%
Drawbridge Special Opportunities Fund LP/Drawbridge Special Opportunities Finance	\$250,000	3.88%	15/2/2026	237,033	0.02%
DTE Electric Co.	\$100,000	4.85%	1/12/2026	99,912	0.01%
DTE Electric Co.	\$90,000	1.90%	1/4/2028	80,620	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DTE Energy Co.	\$95,000	2.85%	1/10/2026	89,951	0.01%
DTE Energy Co.	\$125,000	4.88%	1/6/2028	122,995	0.01%
DTE Energy Co.	\$200,000	5.10%	1/3/2029	198,433	0.02%
DTE Energy Co.	\$100,000	3.40%	15/6/2029	91,644	0.01%
Duke Energy Carolinas LLC	\$110,000	2.95%	1/12/2026	104,831	0.01%
Duke Energy Carolinas LLC	\$100,000	3.95%	15/11/2028	96,132	0.01%
Duke Energy Corp.	\$91,000	0.90%	15/9/2025	86,151	0.01%
Duke Energy Corp.	\$100,000	5.00%	8/12/2025	99,530	0.01%
Duke Energy Corp.	\$295,000	2.65%	1/9/2026	278,974	0.03%
Duke Energy Corp.	\$125,000	4.85%	5/1/2027	124,023	0.01%
Duke Energy Corp.	\$55,000	3.15%	15/8/2027	51,845	0.01%
Duke Energy Corp.	\$100,000	5.00%	8/12/2027	99,458	0.01%
Duke Energy Corp.	\$120,000	4.30%	15/3/2028	116,443	0.01%
Duke Energy Corp.	€300,000	3.10%	15/6/2028	313,713	0.03%
Duke Energy Corp.	\$250,000	4.85%	5/1/2029	247,013	0.02%
Duke Energy Corp.^	\$80,000	3.25%	15/1/2082	71,835	0.01%
Duke Energy Florida LLC	\$90,000	3.20%	15/1/2027	85,952	0.01%
Duke Energy Florida LLC	\$290,000	3.80%	15/7/2028	277,013	0.03%
Duke Energy Ohio, Inc.	\$100,000	3.65%	1/2/2029	94,338	0.01%
Duke Energy Progress LLC	\$70,000	3.25%	15/8/2025	68,450	0.01%
Duke Energy Progress LLC	\$75,000	3.70%	1/9/2028	71,476	0.01%
Duke Energy Progress LLC	\$150,000	3.45%	15/3/2029	139,944	0.01%
DuPont de Nemours, Inc.	\$200,000	4.49%	15/11/2025	197,312	0.02%
DuPont de Nemours, Inc.	\$400,000	4.73%	15/11/2028	398,378	0.04%
Duquesne Light Holdings, Inc.	\$45,000	3.62%	1/8/2027	42,313	0.00%
DXC Technology Co.	€400,000	1.75%	15/1/2026	416,427	0.04%
DXC Technology Co.	\$150,000	1.80%	15/9/2026	137,709	0.01%
DXC Technology Co.	\$100,000	2.38%	15/9/2028	87,182	0.01%
Eastman Chemical Co.	\$100,000	4.50%	1/12/2028	97,188	0.01%
Eaton Capital Unlimited Co.	€200,000	0.13%	8/3/2026	202,528	0.02%
Eaton Corp.	\$200,000	3.10%	15/9/2027	188,757	0.02%
Eaton Corp.	\$200,000	4.35%	18/5/2028	196,025	0.02%
eBay, Inc.	\$175,000	5.90%	22/11/2025	175,920	0.02%
eBay, Inc.	\$75,000	1.40%	10/5/2026	69,771	0.01%
eBay, Inc.	\$125,000	5.95%	22/11/2027	128,684	0.01%
Ecolab, Inc.	\$175,000	1.65%	1/2/2027	161,010	0.02%
Ecolab, Inc.	\$175,000	5.25%	15/1/2028	176,731	0.02%
Edison International	\$355,000	4.70%	15/8/2025	350,793	0.04%
Edison International	\$100,000	5.75%	15/6/2027	100,950	0.01%
Edison International	\$85,000	4.13%	15/3/2028	81,186	0.01%
Edison International	\$60,000	5.25%	15/11/2028	59,465	0.01%
Edison International	\$100,000	5.45%	15/6/2029	99,968	0.01%
Edwards Lifesciences Corp.	\$125,000	4.30%	15/6/2028	120,788	0.01%
EIDP, Inc.	\$200,000	4.50%	15/5/2026	197,275	0.02%
Electronic Arts, Inc.	\$50,000	4.80%	1/3/2026	49,638	0.01%
Elevance Health, Inc.	\$200,000	5.35%	15/10/2025	199,802	0.02%
Elevance Health, Inc.	\$100,000	1.50%	15/3/2026	93,866	0.01%
Elevance Health, Inc.	\$325,000	3.65%	1/12/2027	310,594	0.03%
Elevance Health, Inc.	\$100,000	4.10%	1/3/2028	96,707	0.01%
Elevance Health, Inc.	\$100,000	5.15%	15/6/2029	100,270	0.01%
Eli Lilly & Co.	\$200,000	5.00%	27/2/2026	199,812	0.02%
Eli Lilly & Co.	\$275,000	4.50%	9/2/2027	272,678	0.03%
Eli Lilly & Co.	\$150,000	4.50%	9/2/2029	148,697	0.02%
Eli Lilly & Co.	\$150,000	3.38%	15/3/2029	141,729	0.01%
Emerson Electric Co.	\$125,000	0.88%	15/10/2026	114,046	0.01%
Emerson Electric Co.	\$225,000	2.00%	21/12/2028	199,593	0.02%
Enact Holdings, Inc.	\$175,000	6.25%	28/5/2029	175,115	0.02%
Enbridge Energy Partners LP	\$70,000	5.88%	15/10/2025	70,164	0.01%
Enel Finance America LLC	\$150,000	7.10%	14/10/2027	157,563	0.02%
Energy Transfer LP	\$95,000	5.95%	1/12/2025	95,254	0.01%
Energy Transfer LP	\$215,000	4.75%	15/1/2026	212,491	0.02%
Energy Transfer LP	\$75,000	3.90%	15/7/2026	72,625	0.01%
Energy Transfer LP	\$145,000	6.05%	1/12/2026	146,946	0.01%
Energy Transfer LP	\$105,000	4.40%	15/3/2027	102,420	0.01%
Energy Transfer LP	\$85,000	4.20%	15/4/2027	82,446	0.01%
Energy Transfer LP	\$345,000	5.50%	1/6/2027	346,086	0.03%
Energy Transfer LP	\$185,000	4.00%	1/10/2027	177,586	0.02%
Energy Transfer LP	\$295,000	5.55%	15/2/2028	297,407	0.03%
Energy Transfer LP	\$230,000	4.95%	15/5/2028	226,622	0.02%
Energy Transfer LP	\$380,000	4.95%	15/6/2028	375,008	0.04%
Energy Transfer LP	\$345,000	6.10%	1/12/2028	355,281	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Energy Transfer LP	\$64,000	5.25%	1/7/2029	63,623	0.01%
EnLink Midstream LLC	\$85,000	5.38%	1/6/2029	82,987	0.01%
EnLink Midstream Partners LP	\$200,000	4.85%	15/7/2026	196,304	0.02%
Enstar Finance LLC^	\$100,000	5.50%	15/1/2042	96,567	0.01%
Enstar Group Ltd.	\$100,000	4.95%	1/6/2029	96,065	0.01%
Entegris, Inc.	\$250,000	4.75%	15/4/2029	238,841	0.02%
Entergy Arkansas LLC	\$95,000	3.50%	1/4/2026	92,308	0.01%
Entergy Arkansas LLC	\$50,000	4.00%	1/6/2028	48,160	0.00%
Entergy Corp.	\$115,000	0.90%	15/9/2025	108,831	0.01%
Entergy Corp.	\$105,000	2.95%	1/9/2026	99,588	0.01%
Entergy Corp.	\$100,000	1.90%	15/6/2028	88,092	0.01%
Entergy Louisiana LLC	\$80,000	2.40%	1/10/2026	75,217	0.01%
Entergy Louisiana LLC	\$65,000	3.12%	1/9/2027	61,333	0.01%
Entergy Louisiana LLC	\$60,000	3.25%	1/4/2028	56,202	0.01%
Entergy Mississippi LLC	\$50,000	2.85%	1/6/2028	45,965	0.00%
Entergy Texas, Inc.	\$50,000	4.00%	30/3/2029	47,792	0.00%
Enterprise Products Operating LLC	\$100,000	5.05%	10/1/2026	99,758	0.01%
Enterprise Products Operating LLC	\$140,000	3.70%	15/2/2026	136,459	0.01%
Enterprise Products Operating LLC	\$180,000	3.95%	15/2/2027	174,929	0.02%
Enterprise Products Operating LLC	\$250,000	4.15%	16/10/2028	241,692	0.02%
Enterprise Products Operating LLC^	\$155,000	5.25%	16/8/2077	148,390	0.02%
Enterprise Products Operating LLC^	\$105,000	5.38%	15/2/2078	98,122	0.01%
EOG Resources, Inc.	\$105,000	4.15%	15/1/2026	103,395	0.01%
EPR Properties	\$200,000	4.75%	15/12/2026	193,337	0.02%
EPR Properties	\$50,000	4.50%	1/6/2027	47,853	0.00%
EQT Corp.	\$60,000	3.13%	15/5/2026	57,325	0.01%
EQT Corp.	\$195,000	3.90%	1/10/2027	186,347	0.02%
EQT Corp.	\$75,000	5.70%	1/4/2028	75,699	0.01%
EQT Corp.	\$50,000	5.00%	15/1/2029	49,047	0.01%
Equifax, Inc.	\$130,000	2.60%	15/12/2025	124,555	0.01%
Equifax, Inc.	\$115,000	5.10%	15/12/2027	114,564	0.01%
Equifax, Inc.	\$100,000	5.10%	1/6/2028	99,580	0.01%
Equinix, Inc.	\$225,000	1.25%	15/7/2025	214,978	0.02%
Equinix, Inc.	\$125,000	1.00%	15/9/2025	118,328	0.01%
Equinix, Inc.	€100,000	0.25%	15/3/2027	97,995	0.01%
Equinix, Inc.	\$200,000	1.80%	15/7/2027	180,692	0.02%
Equinix, Inc.	\$250,000	1.55%	15/3/2028	218,604	0.02%
Equitable Financial Life Global Funding	\$300,000	1.40%	7/7/2025	287,371	0.03%
Equitable Financial Life Global Funding	\$200,000	1.30%	12/7/2026	183,702	0.02%
Equitable Financial Life Global Funding	\$250,000	1.70%	12/11/2026	229,062	0.02%
Equitable Financial Life Global Funding	\$100,000	1.80%	8/3/2028	88,436	0.01%
Equitable Financial Life Global Funding	£100,000	6.38%	2/6/2028	131,633	0.01%
Equitable Financial Life Global Funding	€100,000	0.60%	16/6/2028	95,211	0.01%
Equitable Holdings, Inc.	\$350,000	4.35%	20/4/2028	338,811	0.03%
Equitable Holdings, Inc.	\$26,000	4.57%	15/2/2029	25,008	0.00%
ERAC USA Finance LLC	\$150,000	3.80%	1/11/2025	146,711	0.01%
ERAC USA Finance LLC	\$100,000	3.30%	1/12/2026	95,625	0.01%
ERAC USA Finance LLC	\$350,000	4.60%	1/5/2028	344,608	0.03%
ERAC USA Finance LLC	\$100,000	5.00%	15/2/2029	99,764	0.01%
ERP Operating LP	\$300,000	3.25%	1/8/2027	283,964	0.03%
ERP Operating LP	\$100,000	3.50%	1/3/2028	94,773	0.01%
Essent Group Ltd.	\$100,000	6.25%	1/7/2029	99,886	0.01%
Essential Utilities, Inc.	\$75,000	3.57%	1/5/2029	69,611	0.01%
Essex Portfolio LP	\$157,000	3.38%	15/4/2026	151,455	0.02%
Essex Portfolio LP	\$50,000	1.70%	1/3/2028	43,881	0.00%
Essex Portfolio LP	\$175,000	4.00%	1/3/2029	165,349	0.02%
Estee Lauder Cos, Inc.	\$200,000	4.38%	15/5/2028	195,925	0.02%
Euronet Worldwide, Inc.	€100,000	1.38%	22/5/2026	101,979	0.01%
Evergy Kansas Central, Inc.	\$50,000	2.55%	1/7/2026	47,529	0.00%
Evergy Kansas Central, Inc.	\$40,000	3.10%	1/4/2027	38,048	0.00%
Evergy Metro, Inc.	\$50,000	3.65%	15/8/2025	48,990	0.01%
Evergy Missouri West, Inc.	\$45,000	5.15%	15/12/2027	44,667	0.00%
Eversource Energy	\$100,000	0.80%	15/8/2025	94,744	0.01%
Eversource Energy	\$25,000	4.75%	15/5/2026	24,688	0.00%
Eversource Energy	\$100,000	5.00%	1/1/2027	99,210	0.01%
Eversource Energy	\$130,000	2.90%	1/3/2027	122,066	0.01%
Eversource Energy	\$155,000	4.60%	1/7/2027	151,761	0.02%
Eversource Energy	\$25,000	3.30%	15/1/2028	23,331	0.00%
Eversource Energy	\$305,000	5.45%	1/3/2028	305,959	0.03%
Eversource Energy	\$100,000	5.95%	1/2/2029	102,236	0.01%
Eversource Energy	\$150,000	4.25%	1/4/2029	142,871	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Exelon Corp.	\$180,000	3.40%	15/4/2026	174,205	0.02%
Exelon Corp.	\$90,000	2.75%	15/3/2027	84,373	0.01%
Exelon Corp.	\$135,000	5.15%	15/3/2028	134,624	0.01%
Exelon Corp.	\$125,000	5.15%	15/3/2029	124,573	0.01%
Expedia Group, Inc.	\$200,000	5.00%	15/2/2026	198,445	0.02%
Expedia Group, Inc.	\$100,000	4.63%	1/8/2027	98,160	0.01%
Expedia Group, Inc.	\$200,000	3.80%	15/2/2028	190,360	0.02%
Extra Space Storage LP	\$50,000	3.88%	15/12/2027	47,671	0.00%
Extra Space Storage LP	\$200,000	5.70%	1/4/2028	202,050	0.02%
Extra Space Storage LP	\$100,000	3.90%	1/4/2029	94,087	0.01%
Exxon Mobil Corp.	\$364,000	3.04%	1/3/2026	352,097	0.04%
Exxon Mobil Corp.	\$100,000	3.29%	19/3/2027	96,566	0.01%
Exxon Mobil Corp.	€300,000	0.52%	26/6/2028	289,325	0.03%
F&G Annuities & Life, Inc.	\$75,000	7.40%	13/1/2028	77,424	0.01%
F&G Annuities & Life, Inc.	\$100,000	6.50%	4/6/2029	99,718	0.01%
F&G Global Funding	\$50,000	5.15%	7/7/2025	49,569	0.01%
F&G Global Funding	\$75,000	1.75%	30/6/2026	68,984	0.01%
F&G Global Funding	\$150,000	2.00%	20/9/2028	128,389	0.01%
FactSet Research Systems, Inc.	\$100,000	2.90%	1/3/2027	93,526	0.01%
Farmers Exchange Capital	\$100,000	7.05%	15/7/2028	102,559	0.01%
Federal Realty OP LP	\$300,000	1.25%	15/2/2026	279,966	0.03%
Federal Realty OP LP	\$125,000	3.20%	15/6/2029	113,364	0.01%
FedEx Corp.	€300,000	0.45%	5/8/2025	310,414	0.03%
FedEx Corp.	€200,000	1.63%	11/1/2027	204,750	0.02%
FedEx Corp.	\$100,000	3.40%	15/2/2028	94,644	0.01%
FedEx Corp.	\$100,000	4.20%	17/10/2028	97,216	0.01%
FedEx Corp.	€300,000	0.45%	4/5/2029	278,351	0.03%
Fells Point Funding Trust	\$150,000	3.05%	31/1/2027	141,354	0.01%
Ferguson Finance plc	\$100,000	4.25%	20/4/2027	96,958	0.01%
Fidelity & Guaranty Life Holdings, Inc.	\$48,000	5.50%	1/5/2025	47,679	0.00%
Fidelity National Financial, Inc.	\$65,000	4.50%	15/8/2028	63,001	0.01%
Fidelity National Information Services, Inc.	€200,000	0.63%	3/12/2025	205,304	0.02%
Fidelity National Information Services, Inc.	\$175,000	1.15%	1/3/2026	163,161	0.02%
Fidelity National Information Services, Inc.	€220,000	1.50%	21/5/2027	222,436	0.02%
Fidelity National Information Services, Inc.	\$200,000	1.65%	1/3/2028	176,225	0.02%
Fidelity National Information Services, Inc.	€200,000	1.00%	3/12/2028	191,193	0.02%
Fidelity National Information Services, Inc.	\$100,000	3.75%	21/5/2029	95,052	0.01%
Fifth Third Bancorp	\$250,000	3.95%	14/3/2028	238,518	0.02%
Fifth Third Bancorp^	\$250,000	4.06%	25/4/2028	239,191	0.02%
Fifth Third Bancorp^	\$150,000	6.36%	27/10/2028	153,264	0.02%
Fifth Third Bancorp^	\$200,000	6.34%	27/7/2029	205,079	0.02%
Fifth Third Bank NA	\$200,000	3.95%	28/7/2025	196,469	0.02%
Fifth Third Bank NA	\$250,000	3.85%	15/3/2026	242,581	0.02%
First-Citizens Bank & Trust Co.	\$100,000	6.13%	9/3/2028	101,888	0.01%
FirstEnergy Corp.	\$300,000	4.15%	15/7/2027	287,742	0.03%
FirstEnergy Pennsylvania Electric Co.	\$70,000	3.25%	15/3/2028	65,460	0.01%
FirstEnergy Pennsylvania Electric Co.	\$135,000	5.20%	1/4/2028	134,808	0.01%
FirstEnergy Pennsylvania Electric Co.	\$100,000	3.60%	1/6/2029	92,957	0.01%
FirstEnergy Transmission LLC	\$70,000	2.87%	15/9/2028	63,893	0.01%
Fiserv, Inc.	£200,000	2.25%	1/7/2025	244,902	0.02%
Fiserv, Inc.	\$325,000	3.20%	1/7/2026	311,961	0.03%
Fiserv, Inc.	\$150,000	2.25%	1/6/2027	138,429	0.01%
Fiserv, Inc.	€400,000	1.13%	1/7/2027	400,548	0.04%
Fiserv, Inc.	\$200,000	5.45%	2/3/2028	201,798	0.02%
Fiserv, Inc.	\$50,000	5.38%	21/8/2028	50,345	0.01%
Fiserv, Inc.	\$250,000	4.20%	1/10/2028	240,306	0.02%
Flex Ltd.	\$200,000	3.75%	1/2/2026	194,068	0.02%
Flex Ltd.	\$200,000	4.88%	15/6/2029	193,699	0.02%
Florida Gas Transmission Co. LLC	\$65,000	4.35%	15/7/2025	63,988	0.01%
Florida Power & Light Co.	\$90,000	3.13%	1/12/2025	87,360	0.01%
Florida Power & Light Co.	\$50,000	4.45%	15/5/2026	49,404	0.01%
Florida Power & Light Co.	\$45,000	3.30%	30/5/2027	42,857	0.00%
Florida Power & Light Co.	\$140,000	5.05%	1/4/2028	140,550	0.01%
Florida Power & Light Co.	\$125,000	4.40%	15/5/2028	122,761	0.01%
Florida Power & Light Co.	\$100,000	5.15%	15/6/2029	100,883	0.01%
FMC Corp.	\$200,000	5.15%	18/5/2026	198,665	0.02%
FMC Corp.	\$200,000	3.20%	1/10/2026	189,668	0.02%
FNB Corp.	\$50,000	5.15%	25/8/2025	49,170	0.01%
Ford Motor Co.	\$150,000	4.35%	8/12/2026	145,643	0.01%
Ford Motor Credit Co. LLC	\$200,000	4.13%	4/8/2025	196,249	0.02%
Ford Motor Credit Co. LLC	€600,000	3.25%	15/9/2025	637,483	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ford Motor Credit Co. LLC	\$300,000	3.38%	13/11/2025	290,334	0.03%
Ford Motor Credit Co. LLC	\$400,000	4.39%	8/1/2026	391,485	0.04%
Ford Motor Credit Co. LLC	\$500,000	6.95%	6/3/2026	508,261	0.05%
Ford Motor Credit Co. LLC	£100,000	6.86%	5/6/2026	129,376	0.01%
Ford Motor Credit Co. LLC	\$200,000	6.95%	10/6/2026	203,770	0.02%
Ford Motor Credit Co. LLC	\$200,000	4.54%	1/8/2026	194,738	0.02%
Ford Motor Credit Co. LLC	\$200,000	2.70%	10/8/2026	187,885	0.02%
Ford Motor Credit Co. LLC	\$500,000	4.27%	9/1/2027	481,697	0.05%
Ford Motor Credit Co. LLC	\$200,000	5.80%	5/3/2027	200,043	0.02%
Ford Motor Credit Co. LLC	\$200,000	5.85%	17/5/2027	200,185	0.02%
Ford Motor Credit Co. LLC	\$400,000	4.95%	28/5/2027	390,688	0.04%
Ford Motor Credit Co. LLC	\$200,000	4.13%	17/8/2027	190,090	0.02%
Ford Motor Credit Co. LLC	\$200,000	7.35%	4/11/2027	208,514	0.02%
Ford Motor Credit Co. LLC	\$400,000	6.80%	12/5/2028	412,311	0.04%
Ford Motor Credit Co. LLC	€250,000	6.13%	15/5/2028	286,514	0.03%
Ford Motor Credit Co. LLC	£100,000	5.63%	9/10/2028	126,397	0.01%
Ford Motor Credit Co. LLC	\$200,000	6.80%	7/11/2028	206,771	0.02%
Ford Motor Credit Co. LLC	€350,000	4.17%	21/11/2028	374,776	0.04%
Ford Motor Credit Co. LLC	\$300,000	2.90%	10/2/2029	264,596	0.03%
Ford Motor Credit Co. LLC	\$250,000	5.80%	8/3/2029	249,287	0.03%
Ford Motor Credit Co. LLC	\$350,000	5.11%	3/5/2029	338,352	0.03%
Fortinet, Inc.	\$50,000	1.00%	15/3/2026	46,415	0.00%
Fortive Corp.	\$150,000	3.15%	15/6/2026	143,867	0.01%
Fox Corp.	\$425,000	4.71%	25/1/2029	417,401	0.04%
Freeport-McMoRan, Inc.	\$125,000	4.13%	1/3/2028	119,959	0.01%
Freeport-McMoRan, Inc.	\$100,000	4.38%	1/8/2028	96,579	0.01%
FS KKR Capital Corp.	\$203,000	3.40%	15/1/2026	193,221	0.02%
FS KKR Capital Corp.	\$50,000	2.63%	15/1/2027	45,131	0.00%
FS KKR Capital Corp.	\$110,000	3.13%	12/10/2028	95,507	0.01%
FS KKR Capital Corp.	\$100,000	7.88%	15/1/2029	103,300	0.01%
GA Global Funding Trust	\$200,000	1.63%	15/1/2026	187,909	0.02%
GA Global Funding Trust	\$150,000	1.95%	15/9/2028	131,598	0.01%
GA Global Funding Trust	\$150,000	5.50%	8/1/2029	149,956	0.02%
Gartner, Inc.	\$120,000	4.50%	1/7/2028	115,654	0.01%
GATX Corp.	\$135,000	3.85%	30/3/2027	130,001	0.01%
GATX Corp.	\$350,000	3.50%	15/3/2028	328,245	0.03%
GE HealthCare Technologies, Inc.	\$275,000	5.60%	15/11/2025	275,237	0.03%
GE HealthCare Technologies, Inc.	\$275,000	5.65%	15/11/2027	278,699	0.03%
General Dynamics Corp.	\$175,000	2.13%	15/8/2026	164,682	0.02%
General Dynamics Corp.	\$100,000	3.50%	1/4/2027	96,282	0.01%
General Dynamics Corp.	\$250,000	3.75%	15/5/2028	240,559	0.02%
General Electric Co.	€100,000	1.88%	28/5/2027	101,740	0.01%
General Mills, Inc.	€600,000	0.13%	15/11/2025	612,427	0.06%
General Mills, Inc.	\$150,000	4.70%	30/1/2027	148,154	0.01%
General Mills, Inc.	\$225,000	4.20%	17/4/2028	217,907	0.02%
General Mills, Inc.	\$175,000	5.50%	17/10/2028	177,438	0.02%
General Mills, Inc.	€100,000	3.91%	13/4/2029	108,582	0.01%
General Motors Co.	\$200,000	6.13%	1/10/2025	201,019	0.02%
General Motors Co.	\$275,000	6.80%	1/10/2027	285,509	0.03%
General Motors Co.	\$100,000	4.20%	1/10/2027	96,327	0.01%
General Motors Co.	\$250,000	5.00%	1/10/2028	247,663	0.03%
General Motors Financial Co., Inc.	\$200,000	4.30%	13/7/2025	197,318	0.02%
General Motors Financial Co., Inc.	\$250,000	6.05%	10/10/2025	251,024	0.03%
General Motors Financial Co., Inc.	\$275,000	1.25%	8/1/2026	257,530	0.03%
General Motors Financial Co., Inc.	€100,000	0.85%	26/2/2026	102,390	0.01%
General Motors Financial Co., Inc.	\$175,000	5.25%	1/3/2026	174,014	0.02%
General Motors Financial Co., Inc.	\$200,000	5.40%	6/4/2026	199,570	0.02%
General Motors Financial Co., Inc.	\$150,000	1.50%	10/6/2026	138,929	0.01%
General Motors Financial Co., Inc.	€100,000	5.15%	15/8/2026	125,302	0.01%
General Motors Financial Co., Inc.	\$125,000	2.35%	26/2/2027	115,609	0.01%
General Motors Financial Co., Inc.	\$200,000	5.40%	8/5/2027	199,890	0.02%
General Motors Financial Co., Inc.	€200,000	0.60%	20/5/2027	196,654	0.02%
General Motors Financial Co., Inc.	\$150,000	5.35%	15/7/2027	149,608	0.02%
General Motors Financial Co., Inc.	\$300,000	2.70%	20/8/2027	276,858	0.03%
General Motors Financial Co., Inc.	€100,000	4.50%	22/11/2027	109,747	0.01%
General Motors Financial Co., Inc.	\$150,000	3.85%	5/1/2028	142,308	0.01%
General Motors Financial Co., Inc.	\$200,000	6.00%	9/1/2028	203,422	0.02%
General Motors Financial Co., Inc.	€225,000	3.90%	12/1/2028	241,932	0.02%
General Motors Financial Co., Inc.	\$100,000	2.40%	10/4/2028	89,691	0.01%
General Motors Financial Co., Inc.	\$150,000	5.80%	23/6/2028	151,734	0.02%
General Motors Financial Co., Inc.	€100,000	0.65%	7/9/2028	94,772	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
General Motors Financial Co., Inc.	\$150,000	2.40%	15/10/2028	132,599	0.01%
General Motors Financial Co., Inc.	\$250,000	5.80%	7/1/2029	252,342	0.03%
General Motors Financial Co., Inc.	\$150,000	5.65%	17/1/2029	150,760	0.02%
General Motors Financial Co., Inc.	€400,000	4.30%	15/2/2029	436,045	0.04%
General Motors Financial Co., Inc.	\$100,000	4.30%	6/4/2029	95,003	0.01%
General Motors Financial Co., Inc.	\$200,000	5.55%	15/7/2029	200,051	0.02%
General Motors Financial of Canada Ltd.	CAD150,000	1.75%	15/4/2026	103,818	0.01%
General Motors Financial of Canada Ltd.	CAD100,000	3.15%	8/2/2027	70,101	0.01%
General Motors Financial of Canada Ltd.	CAD130,000	5.10%	14/7/2028	95,769	0.01%
General Motors Financial of Canada Ltd.	CAD75,000	5.00%	9/2/2029	55,002	0.01%
Genpact Luxembourg Sarl/Genpact USA, Inc.	\$50,000	6.00%	4/6/2029	50,568	0.01%
Genuine Parts Co.	\$50,000	6.50%	1/11/2028	52,441	0.01%
Georgia Power Co.	\$255,000	3.25%	1/4/2026	246,455	0.02%
Georgia Power Co.	\$50,000	5.00%	23/2/2027	49,874	0.01%
Georgia Power Co.	\$150,000	3.25%	30/3/2027	142,710	0.01%
Georgia Power Co.	\$145,000	4.65%	16/5/2028	142,919	0.01%
Georgia-Pacific LLC	\$400,000	1.75%	30/9/2025	382,608	0.04%
Georgia-Pacific LLC	\$150,000	2.10%	30/4/2027	138,167	0.01%
Gilead Sciences, Inc.	\$625,000	3.65%	1/3/2026	607,848	0.06%
Gilead Sciences, Inc.	\$175,000	1.20%	1/10/2027	155,152	0.02%
Glencore Funding LLC	\$200,000	5.40%	8/5/2028	199,928	0.02%
Global Payments, Inc.	\$675,000	1.20%	1/3/2026	628,388	0.06%
Global Payments, Inc.	\$260,000	2.15%	15/1/2027	240,874	0.02%
Global Payments, Inc.	\$100,000	4.95%	15/8/2027	98,984	0.01%
Globe Life, Inc.	\$100,000	4.55%	15/9/2028	94,931	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$175,000	5.38%	15/4/2026	173,600	0.02%
GLP Capital LP/GLP Financing II, Inc.	\$100,000	5.75%	1/6/2028	100,242	0.01%
GLP Capital LP/GLP Financing II, Inc.	\$150,000	5.30%	15/1/2029	147,728	0.01%
Goldman Sachs Bank USA^	\$300,000	5.28%	18/3/2027	298,922	0.03%
Goldman Sachs Bank USA^	\$325,000	5.41%	21/5/2027	324,617	0.03%
Goldman Sachs BDC, Inc.	\$125,000	2.88%	15/1/2026	119,266	0.01%
Goldman Sachs Group, Inc.	\$310,000	4.25%	21/10/2025	304,587	0.03%
Goldman Sachs Group, Inc.	CHF200,000	1.00%	24/11/2025	221,174	0.02%
Goldman Sachs Group, Inc.	£300,000	4.25%	29/1/2026	373,869	0.04%
Goldman Sachs Group, Inc.	\$403,000	3.75%	25/2/2026	392,734	0.04%
Goldman Sachs Group, Inc.	€700,000	1.63%	27/7/2026	721,738	0.07%
Goldman Sachs Group, Inc.^	\$325,000	5.80%	10/8/2026	325,180	0.03%
Goldman Sachs Group, Inc.	\$800,000	3.50%	16/11/2026	767,867	0.08%
Goldman Sachs Group, Inc.^	\$525,000	1.09%	9/12/2026	490,816	0.05%
Goldman Sachs Group, Inc.	\$100,000	5.95%	15/1/2027	101,674	0.01%
Goldman Sachs Group, Inc.	\$500,000	3.85%	26/1/2027	483,218	0.05%
Goldman Sachs Group, Inc.^	\$475,000	1.43%	9/3/2027	443,182	0.04%
Goldman Sachs Group, Inc.^	\$50,000	4.39%	15/6/2027	49,020	0.01%
Goldman Sachs Group, Inc.^	\$380,000	1.54%	10/9/2027	348,936	0.04%
Goldman Sachs Group, Inc.^	\$495,000	1.95%	21/10/2027	457,089	0.05%
Goldman Sachs Group, Inc.^	CAD155,000	2.60%	30/11/2027	107,917	0.01%
Goldman Sachs Group, Inc.	€500,000	0.25%	26/1/2028	479,383	0.05%
Goldman Sachs Group, Inc.^	\$525,000	2.64%	24/2/2028	489,637	0.05%
Goldman Sachs Group, Inc.^	\$480,000	3.62%	15/3/2028	458,868	0.05%
Goldman Sachs Group, Inc.	£100,000	7.25%	10/4/2028	135,030	0.01%
Goldman Sachs Group, Inc.^	\$350,000	3.69%	5/6/2028	334,766	0.03%
Goldman Sachs Group, Inc.^	\$345,000	4.48%	23/8/2028	337,005	0.03%
Goldman Sachs Group, Inc.	€350,000	1.25%	7/2/2029	337,559	0.03%
Goldman Sachs Group, Inc.^	CAD150,000	2.01%	28/2/2029	100,157	0.01%
Goldman Sachs Group, Inc.^	\$350,000	3.81%	23/4/2029	332,016	0.03%
Goldman Sachs Group, Inc.^	\$500,000	4.22%	1/5/2029	481,301	0.05%
Goldman Sachs Group, Inc.	€100,000	0.88%	9/5/2029	94,181	0.01%
Goldman Sachs Group, Inc.^	\$555,000	6.48%	24/10/2029	579,582	0.06%
Goldman Sachs Group, Inc.^	£100,000	3.63%	29/10/2029	118,602	0.01%
Goldman Sachs Group, Inc.^	\$450,000	5.73%	25/4/2030	457,950	0.05%
Golub Capital BDC, Inc.	\$50,000	2.50%	24/8/2026	46,061	0.00%
Golub Capital BDC, Inc.	\$100,000	2.05%	15/2/2027	89,726	0.01%
Golub Capital BDC, Inc.	\$100,000	7.05%	5/12/2028	102,007	0.01%
Graphic Packaging International LLC	\$125,000	1.51%	15/4/2026	115,597	0.01%
Gray Oak Pipeline LLC	\$175,000	2.60%	15/10/2025	167,943	0.02%
Gray Oak Pipeline LLC	\$35,000	3.45%	15/10/2027	32,900	0.00%
Guardian Life Global Funding	\$225,000	3.25%	29/3/2027	214,501	0.02%
Guardian Life Global Funding	\$150,000	5.55%	28/10/2027	151,969	0.02%
Guardian Life Global Funding	\$250,000	5.74%	2/10/2028	256,791	0.03%
Gulfstream Natural Gas System LLC	\$190,000	4.60%	15/9/2025	187,261	0.02%
GXO Logistics, Inc.	\$100,000	1.65%	15/7/2026	92,205	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
GXO Logistics, Inc.	\$100,000	6.25%	6/5/2029	101,815	0.01%
Haleon US Capital LLC	\$250,000	3.38%	24/3/2027	238,585	0.02%
Haleon US Capital LLC	\$250,000	3.38%	24/3/2029	232,131	0.02%
Halliburton Co.	\$55,000	3.80%	15/11/2025	53,841	0.01%
Hanover Insurance Group, Inc.	\$50,000	4.50%	15/4/2026	49,080	0.01%
Harley-Davidson Financial Services, Inc.	€300,000	5.13%	5/4/2026	327,959	0.03%
Harley-Davidson Financial Services, Inc.	\$150,000	3.05%	14/2/2027	140,716	0.01%
Harley-Davidson Financial Services, Inc.	\$100,000	6.50%	10/3/2028	102,168	0.01%
Harley-Davidson Financial Services, Inc.	\$150,000	5.95%	11/6/2029	149,464	0.02%
Hasbro, Inc.	\$200,000	3.55%	19/11/2026	190,940	0.02%
HAT Holdings I LLC/HAT Holdings II LLC	\$200,000	3.38%	15/6/2026	188,753	0.02%
HAT Holdings I LLC/HAT Holdings II LLC	\$150,000	8.00%	15/6/2027	155,932	0.02%
HCA, Inc.	\$205,000	5.88%	15/2/2026	205,363	0.02%
HCA, Inc.	\$376,000	5.25%	15/6/2026	374,527	0.04%
HCA, Inc.	\$275,000	5.38%	1/9/2026	274,311	0.03%
HCA, Inc.	\$175,000	4.50%	15/2/2027	171,032	0.02%
HCA, Inc.	\$200,000	3.13%	15/3/2027	188,961	0.02%
HCA, Inc.	\$100,000	5.20%	1/6/2028	99,599	0.01%
HCA, Inc.	\$250,000	5.63%	1/9/2028	252,191	0.03%
HCA, Inc.	\$50,000	5.88%	1/2/2029	50,911	0.01%
HCA, Inc.	\$100,000	3.38%	15/3/2029	91,885	0.01%
HCA, Inc.	\$500,000	4.13%	15/6/2029	473,535	0.05%
HCN Canadian Holdings-1 LP	CAD50,000	2.95%	15/1/2027	34,400	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$125,000	5.20%	15/6/2029	124,572	0.01%
Healthcare Realty Holdings LP	\$250,000	3.75%	1/7/2027	236,760	0.02%
Healthpeak OP LLC	\$100,000	2.13%	1/12/2028	88,143	0.01%
Healthpeak OP LLC	\$100,000	3.50%	15/7/2029	92,311	0.01%
HEICO Corp.	\$125,000	5.25%	1/8/2028	125,261	0.01%
Hercules Capital, Inc.	\$50,000	2.63%	16/9/2026	45,803	0.00%
Hercules Capital, Inc.	\$100,000	3.38%	20/1/2027	92,653	0.01%
Hershey Co.	\$125,000	3.20%	21/8/2025	122,302	0.01%
Hershey Co. ¹	\$400,000	4.25%	4/5/2028	393,460	0.04%
Hess Corp.	\$150,000	4.30%	1/4/2027	146,228	0.01%
Hewlett Packard Enterprise Co.	\$363,000	4.90%	15/10/2025	360,220	0.04%
Hewlett Packard Enterprise Co.	\$250,000	1.75%	1/4/2026	234,552	0.02%
Hexcel Corp.	\$85,000	4.20%	15/2/2027	81,978	0.01%
HF Sinclair Corp.	\$302,000	5.88%	1/4/2026	302,584	0.03%
HF Sinclair Corp.	\$90,000	5.00%	1/2/2028	87,320	0.01%
High Street Funding Trust I	\$200,000	4.11%	15/2/2028	188,217	0.02%
Highland Holdings Sarl	€214,000	0.32%	15/12/2026	211,968	0.02%
Highmark, Inc.	\$25,000	1.45%	10/5/2026	23,026	0.00%
Highwoods Realty LP	\$250,000	4.13%	15/3/2028	233,811	0.02%
Home Depot, Inc.	\$400,000	5.10%	24/12/2025	399,675	0.04%
Home Depot, Inc.	\$200,000	3.00%	1/4/2026	192,799	0.02%
Home Depot, Inc.	\$300,000	5.15%	25/6/2026	300,285	0.03%
Home Depot, Inc.	\$308,000	2.13%	15/9/2026	289,374	0.03%
Home Depot, Inc.	\$225,000	2.88%	15/4/2027	213,019	0.02%
Home Depot, Inc.	\$175,000	2.50%	15/4/2027	163,894	0.02%
Home Depot, Inc.	\$150,000	4.88%	25/6/2027	149,732	0.02%
Home Depot, Inc.	\$300,000	2.80%	14/9/2027	281,020	0.03%
Home Depot, Inc.	\$175,000	0.90%	15/3/2028	152,269	0.02%
Home Depot, Inc.	\$200,000	1.50%	15/9/2028	175,475	0.02%
Home Depot, Inc.	\$200,000	3.90%	6/12/2028	193,210	0.02%
Home Depot, Inc.	\$150,000	4.90%	15/4/2029	150,274	0.02%
Home Depot, Inc.	\$200,000	2.95%	15/6/2029	183,309	0.02%
Home Depot, Inc.	\$350,000	4.75%	25/6/2029	348,002	0.04%
Honeywell International, Inc.	\$150,000	2.50%	1/11/2026	141,780	0.01%
Honeywell International, Inc.	\$100,000	1.10%	1/3/2027	90,660	0.01%
Honeywell International, Inc.	€300,000	3.50%	17/5/2027	322,124	0.03%
Honeywell International, Inc. ¹	\$250,000	4.95%	15/2/2028	251,860	0.03%
Honeywell International, Inc.	\$95,000	4.25%	15/1/2029	92,936	0.01%
Horace Mann Educators Corp.	\$150,000	7.25%	15/9/2028	159,078	0.02%
Hormel Foods Corp.	\$200,000	4.80%	30/3/2027	199,252	0.02%
Hormel Foods Corp.	\$100,000	1.70%	3/6/2028	88,816	0.01%
Host Hotels & Resorts LP	\$50,000	4.50%	1/2/2026	49,137	0.01%
Howmet Aerospace, Inc.	\$75,000	5.90%	1/2/2027	75,959	0.01%
Howmet Aerospace, Inc.	\$50,000	6.75%	15/1/2028	52,091	0.01%
Howmet Aerospace, Inc.	\$150,000	3.00%	15/1/2029	136,308	0.01%
HP, Inc.	\$100,000	1.45%	17/6/2026	92,751	0.01%
HP, Inc.	\$145,000	3.00%	17/6/2027	136,404	0.01%
HP, Inc.	\$175,000	4.75%	15/1/2028	173,167	0.02%

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HP, Inc.	\$200,000	4.00%	15/4/2029	190,454	0.02%
HPS Corporate Lending Fund	\$100,000	6.75%	30/1/2029	100,667	0.01%
HSBC USA, Inc.	\$200,000	5.29%	4/3/2027	200,599	0.02%
Hubbell, Inc.	\$175,000	3.15%	15/8/2027	164,961	0.02%
Humana, Inc.	\$100,000	1.35%	3/2/2027	90,626	0.01%
Humana, Inc.	\$179,000	3.95%	15/3/2027	173,136	0.02%
Humana, Inc.	\$100,000	5.75%	1/3/2028	101,737	0.01%
Humana, Inc.	\$150,000	5.75%	1/12/2028	152,937	0.02%
Huntington Bancshares, Inc.^	\$70,000	4.44%	4/8/2028	67,815	0.01%
Huntington Bancshares, Inc.^	\$200,000	6.21%	21/8/2029	204,142	0.02%
Huntington Ingalls Industries, Inc.	\$200,000	3.48%	1/12/2027	188,274	0.02%
Huntington National Bank^	\$150,000	4.55%	17/5/2028	146,008	0.01%
Huntsman International LLC	\$100,000	4.50%	1/5/2029	94,735	0.01%
Hyatt Hotels Corp.	\$125,000	5.75%	30/1/2027	126,118	0.01%
Hyatt Hotels Corp.	\$50,000	4.38%	15/9/2028	48,294	0.00%
Hyatt Hotels Corp.	\$100,000	5.25%	30/6/2029	99,192	0.01%
Hyundai Capital America	\$100,000	5.30%	19/3/2027	99,768	0.01%
Hyundai Capital America	\$100,000	5.28%	24/6/2027	99,568	0.01%
Hyundai Capital America	\$150,000	5.35%	19/3/2029	149,740	0.02%
Hyundai Capital America	\$100,000	5.30%	24/6/2029	99,438	0.01%
IBM International Capital Pte Ltd.	\$200,000	4.70%	5/2/2026	198,507	0.02%
IBM International Capital Pte Ltd.	\$200,000	4.60%	5/2/2029	196,362	0.02%
Illinois Tool Works, Inc.	\$175,000	2.65%	15/11/2026	166,479	0.02%
Illinois Tool Works, Inc.	€400,000	3.25%	17/5/2028	427,918	0.04%
Illumina, Inc.	\$125,000	5.75%	13/12/2027	126,142	0.01%
Indiana Michigan Power Co.	\$50,000	3.85%	15/5/2028	47,572	0.00%
Ingersoll Rand, Inc.	\$125,000	5.20%	15/6/2027	125,317	0.01%
Ingersoll Rand, Inc.	\$50,000	5.40%	14/8/2028	50,445	0.01%
Ingersoll Rand, Inc.	\$160,000	5.18%	15/6/2029	159,986	0.02%
Ingredion, Inc.	\$100,000	3.20%	1/10/2026	95,432	0.01%
Intel Corp.	\$300,000	3.70%	29/7/2025	294,857	0.03%
Intel Corp.	\$150,000	4.88%	10/2/2026	149,108	0.02%
Intel Corp.	\$200,000	2.60%	19/5/2026	190,604	0.02%
Intel Corp.	\$175,000	3.75%	25/3/2027	169,348	0.02%
Intel Corp.	\$225,000	3.15%	11/5/2027	213,876	0.02%
Intel Corp.	\$100,000	3.75%	5/8/2027	96,450	0.01%
Intel Corp.	\$500,000	4.88%	10/2/2028	498,109	0.05%
Intel Corp.	\$125,000	1.60%	12/8/2028	109,417	0.01%
Intercontinental Exchange, Inc.	\$264,000	3.75%	1/12/2025	258,134	0.03%
Intercontinental Exchange, Inc.	\$375,000	4.00%	15/9/2027	362,755	0.04%
Intercontinental Exchange, Inc.	\$50,000	3.10%	15/9/2027	46,963	0.00%
Intercontinental Exchange, Inc.	\$200,000	3.63%	1/9/2028	188,656	0.02%
Intercontinental Exchange, Inc.	\$250,000	3.75%	21/9/2028	238,141	0.02%
International Business Machines Corp.	\$250,000	4.00%	27/7/2025	246,451	0.02%
International Business Machines Corp.	\$200,000	7.00%	30/10/2025	204,434	0.02%
International Business Machines Corp.	\$150,000	4.50%	6/2/2026	148,536	0.02%
International Business Machines Corp.	\$200,000	3.45%	19/2/2026	194,376	0.02%
International Business Machines Corp. ¹	\$325,000	3.30%	15/5/2026	314,044	0.03%
International Business Machines Corp. ¹	\$435,000	1.70%	15/5/2027	396,651	0.04%
International Business Machines Corp.	\$100,000	4.15%	27/7/2027	97,555	0.01%
International Business Machines Corp.	\$150,000	4.50%	6/2/2028	147,849	0.01%
International Business Machines Corp.	€400,000	0.30%	11/2/2028	384,648	0.04%
International Business Machines Corp. ¹	\$600,000	3.50%	15/5/2029	560,892	0.06%
International Business Machines Corp.	€300,000	1.50%	23/5/2029	294,771	0.03%
International Flavors & Fragrances, Inc.	\$225,000	1.23%	1/10/2025	212,865	0.02%
International Flavors & Fragrances, Inc.	€200,000	1.80%	25/9/2026	205,243	0.02%
International Flavors & Fragrances, Inc.	\$150,000	1.83%	15/10/2027	133,986	0.01%
Interstate Power & Light Co.	\$70,000	4.10%	26/9/2028	67,130	0.01%
Intuit, Inc.	\$200,000	5.25%	15/9/2026	200,611	0.02%
Intuit, Inc.	\$150,000	5.13%	15/9/2028	151,349	0.02%
Invesco Finance plc	\$100,000	3.75%	15/1/2026	97,424	0.01%
Invitation Homes Operating Partnership LP	\$100,000	2.30%	15/11/2028	88,534	0.01%
IQVIA, Inc.	\$250,000	6.25%	1/2/2029	256,962	0.03%
ITC Holdings Corp.	\$100,000	3.25%	30/6/2026	95,749	0.01%
ITC Holdings Corp.	\$80,000	4.95%	22/9/2027	79,247	0.01%
ITC Holdings Corp.	\$105,000	3.35%	15/11/2027	98,994	0.01%
Jabil, Inc.	\$100,000	4.25%	15/5/2027	96,816	0.01%
Jabil, Inc.	\$70,000	3.95%	12/1/2028	66,485	0.01%
Jabil, Inc.	\$100,000	5.45%	1/2/2029	99,925	0.01%
Jackson Financial, Inc.	\$50,000	5.17%	8/6/2027	49,831	0.01%
Jackson National Life Global Funding	\$75,000	3.05%	29/4/2026	71,515	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Jackson National Life Global Funding	\$300,000	5.55%	2/7/2027	299,132	0.03%
Jackson National Life Global Funding	\$200,000	5.25%	12/4/2028	196,327	0.02%
Jacobs Engineering Group, Inc.	\$175,000	6.35%	18/8/2028	180,542	0.02%
JB Hunt Transport Services, Inc.	\$115,000	3.88%	1/3/2026	112,360	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$175,000	2.50%	15/1/2027	162,695	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	\$375,000	5.13%	1/2/2028	370,558	0.04%
Jefferies Financial Group, Inc.	€100,000	3.88%	16/4/2026	107,165	0.01%
Jefferies Financial Group, Inc.	\$150,000	4.85%	15/1/2027	148,027	0.01%
Jefferies Financial Group, Inc.	\$175,000	5.88%	21/7/2028	176,724	0.02%
Jefferies Financial Group, Inc.	€100,000	4.00%	16/4/2029	106,554	0.01%
Jersey Central Power & Light Co.	\$95,000	4.30%	15/1/2026	93,313	0.01%
JM Smucker Co.	\$100,000	3.38%	15/12/2027	94,760	0.01%
JM Smucker Co.	\$100,000	5.90%	15/11/2028	102,998	0.01%
John Deere Bank SA	€300,000	2.50%	14/9/2026	315,308	0.03%
John Deere Bank SA	€200,000	3.30%	15/10/2029	213,508	0.02%
John Deere Capital Corp.	\$200,000	4.05%	8/9/2025	197,267	0.02%
John Deere Capital Corp.	\$150,000	5.30%	8/9/2025	150,119	0.02%
John Deere Capital Corp.	\$125,000	4.80%	9/1/2026	124,217	0.01%
John Deere Capital Corp.	\$140,000	0.70%	15/1/2026	130,872	0.01%
John Deere Capital Corp.	\$200,000	4.75%	8/6/2026	198,762	0.02%
John Deere Capital Corp.	\$150,000	2.65%	10/6/2026	143,341	0.01%
John Deere Capital Corp.	\$150,000	1.05%	17/6/2026	138,882	0.01%
John Deere Capital Corp.	\$125,000	5.15%	8/9/2026	125,153	0.01%
John Deere Capital Corp.	\$375,000	1.30%	13/10/2026	344,748	0.03%
John Deere Capital Corp.	\$100,000	4.50%	8/1/2027	98,980	0.01%
John Deere Capital Corp.	\$85,000	1.70%	11/1/2027	78,379	0.01%
John Deere Capital Corp.	\$100,000	1.75%	9/3/2027	91,871	0.01%
John Deere Capital Corp.	\$107,000	4.90%	11/6/2027	106,752	0.01%
John Deere Capital Corp.	\$200,000	2.80%	8/9/2027	187,105	0.02%
John Deere Capital Corp.	\$160,000	4.15%	15/9/2027	156,444	0.02%
John Deere Capital Corp.	\$200,000	3.05%	6/1/2028	188,860	0.02%
John Deere Capital Corp.	\$125,000	4.75%	20/1/2028	124,469	0.01%
John Deere Capital Corp.	\$100,000	4.90%	3/3/2028	99,993	0.01%
John Deere Capital Corp.	\$375,000	4.95%	14/7/2028	375,394	0.04%
John Deere Capital Corp.	\$100,000	4.50%	16/1/2029	98,277	0.01%
John Deere Capital Corp.	\$50,000	3.45%	7/3/2029	47,085	0.00%
John Deere Capital Corp.	\$150,000	3.35%	18/4/2029	140,571	0.01%
John Deere Capital Corp.	\$89,000	4.85%	11/6/2029	88,712	0.01%
John Deere Financial, Inc.	CAD50,000	1.63%	9/4/2026	34,745	0.00%
John Deere Financial, Inc.	CAD125,000	2.58%	16/10/2026	87,635	0.01%
John Deere Financial, Inc.	CAD225,000	1.34%	8/9/2027	150,224	0.02%
John Deere Financial, Inc.	CAD100,000	4.63%	4/4/2029	73,617	0.01%
Johnson & Johnson ¹	\$208,000	2.45%	1/3/2026	199,755	0.02%
Johnson & Johnson ¹	\$330,000	0.95%	1/9/2027	293,964	0.03%
Johnson & Johnson ¹	\$300,000	2.90%	15/1/2028	283,493	0.03%
Johnson & Johnson	\$200,000	4.80%	1/6/2029	201,490	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€200,000	0.38%	15/9/2027	194,178	0.02%
Jones Lang LaSalle, Inc.	\$75,000	6.88%	1/12/2028	78,983	0.01%
JPMorgan Chase & Co.	\$365,000	3.90%	15/7/2025	359,426	0.04%
JPMorgan Chase & Co.	\$450,000	3.30%	1/4/2026	435,657	0.04%
JPMorgan Chase & Co.	\$300,000	3.20%	15/6/2026	288,909	0.03%
JPMorgan Chase & Co.	\$450,000	2.95%	1/10/2026	428,696	0.04%
JPMorgan Chase & Co. [^]	\$385,000	1.05%	19/11/2026	361,752	0.04%
JPMorgan Chase & Co.	\$300,000	4.13%	15/12/2026	292,212	0.03%
JPMorgan Chase & Co. [^]	\$150,000	3.96%	29/1/2027	146,537	0.01%
JPMorgan Chase & Co. [^]	\$325,000	1.04%	4/2/2027	302,824	0.03%
JPMorgan Chase & Co. [^]	€500,000	1.09%	11/3/2027	513,154	0.05%
JPMorgan Chase & Co. [^]	\$675,000	1.58%	22/4/2027	630,250	0.06%
JPMorgan Chase & Co.	\$200,000	8.00%	29/4/2027	214,756	0.02%
JPMorgan Chase & Co. [^]	\$425,000	1.47%	22/9/2027	390,256	0.04%
JPMorgan Chase & Co.	\$225,000	4.25%	1/10/2027	219,343	0.02%
JPMorgan Chase & Co. [^]	\$550,000	6.07%	22/10/2027	559,485	0.06%
JPMorgan Chase & Co.	\$300,000	3.63%	1/12/2027	287,010	0.03%
JPMorgan Chase & Co. [^]	\$400,000	5.04%	23/1/2028	397,950	0.04%
JPMorgan Chase & Co. [^]	\$950,000	3.78%	1/2/2028	915,296	0.09%
JPMorgan Chase & Co. [^]	€400,000	0.39%	24/2/2028	394,262	0.04%
JPMorgan Chase & Co. [^]	\$250,000	2.95%	24/2/2028	235,498	0.02%
JPMorgan Chase & Co. [^]	CAD280,000	1.90%	5/3/2028	191,268	0.02%
JPMorgan Chase & Co. [^]	\$325,000	5.57%	22/4/2028	327,646	0.03%
JPMorgan Chase & Co. [^]	\$941,000	4.32%	26/4/2028	917,627	0.09%
JPMorgan Chase & Co. [^]	\$600,000	3.54%	1/5/2028	572,575	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.^	€950,000	1.64%	18/5/2028	964,554	0.10%
JPMorgan Chase & Co.^	\$400,000	2.18%	1/6/2028	367,198	0.04%
JPMorgan Chase & Co.^	\$500,000	4.85%	25/7/2028	494,632	0.05%
JPMorgan Chase & Co.^	\$300,000	3.51%	23/1/2029	283,693	0.03%
JPMorgan Chase & Co.^	\$350,000	4.01%	23/4/2029	334,950	0.03%
JPMorgan Chase & Co.^	\$325,000	2.07%	1/6/2029	289,068	0.03%
JPMorgan Chase & Co.^	€300,000	1.81%	12/6/2029	300,210	0.03%
JPMorgan Chase & Co.^	\$250,000	4.20%	23/7/2029	240,607	0.02%
JPMorgan Chase & Co.^	\$500,000	5.30%	24/7/2029	501,746	0.05%
JPMorgan Chase & Co.^	\$450,000	6.09%	23/10/2029	464,840	0.05%
JPMorgan Chase & Co.^	\$425,000	4.45%	5/12/2029	412,408	0.04%
JPMorgan Chase & Co.^	\$500,000	5.01%	23/1/2030	495,924	0.05%
JPMorgan Chase & Co.^	€300,000	1.96%	23/3/2030	297,565	0.03%
JPMorgan Chase & Co.^	\$325,000	5.58%	22/4/2030	330,147	0.03%
JPMorgan Chase & Co.^	\$450,000	3.70%	6/5/2030	420,509	0.04%
JPMorgan Chase & Co.^	\$200,000	4.57%	14/6/2030	194,148	0.02%
JPMorgan Chase Bank NA	\$750,000	5.11%	8/12/2026	749,648	0.08%
Kaiser Foundation Hospitals	\$100,000	3.15%	1/5/2027	95,701	0.01%
Kellanova	\$100,000	3.40%	15/11/2027	94,623	0.01%
Kellanova	\$100,000	4.30%	15/5/2028	97,353	0.01%
Kellanova	€200,000	0.50%	20/5/2029	185,116	0.02%
Kennametal, Inc.	\$50,000	4.63%	15/6/2028	48,792	0.00%
Kenvue, Inc.	\$200,000	5.35%	22/3/2026	200,507	0.02%
Kenvue, Inc.	\$225,000	5.05%	22/3/2028	226,181	0.02%
Keurig Dr Pepper, Inc.	\$175,000	5.10%	15/3/2027	175,048	0.02%
Keurig Dr Pepper, Inc.	\$200,000	3.43%	15/6/2027	190,674	0.02%
Keurig Dr Pepper, Inc.	\$150,000	4.60%	25/5/2028	146,977	0.01%
Keurig Dr Pepper, Inc.	\$175,000	5.05%	15/3/2029	174,757	0.02%
Keurig Dr Pepper, Inc.	\$175,000	3.95%	15/4/2029	166,405	0.02%
KeyBank NA	\$150,000	4.15%	8/8/2025	147,106	0.01%
KeyBank NA	\$100,000	4.70%	26/1/2026	98,033	0.01%
KeyBank NA	\$250,000	3.40%	20/5/2026	237,451	0.02%
KeyBank NA	\$100,000	5.85%	15/11/2027	99,653	0.01%
KeyCorp	\$75,000	4.15%	29/10/2025	73,317	0.01%
KeyCorp	\$125,000	2.25%	6/4/2027	113,572	0.01%
KeyCorp	\$120,000	4.10%	30/4/2028	113,526	0.01%
Keysight Technologies, Inc.	\$200,000	4.60%	6/4/2027	196,282	0.02%
KeySpan Gas East Corp.	\$105,000	2.74%	15/8/2026	98,976	0.01%
Kilroy Realty LP	\$150,000	3.45%	15/12/2024	148,097	0.01%
Kilroy Realty LP	\$50,000	4.75%	15/12/2028	47,276	0.00%
Kimberly-Clark Corp.	\$199,000	2.75%	15/2/2026	191,701	0.02%
Kimberly-Clark Corp.	\$200,000	3.20%	25/4/2029	186,430	0.02%
Kimco Realty OP LLC	\$100,000	2.80%	1/10/2026	94,607	0.01%
Kimco Realty OP LLC	\$150,000	1.90%	1/3/2028	133,684	0.01%
Kinder Morgan, Inc.	\$120,000	1.75%	15/11/2026	110,618	0.01%
Kirby Corp.	\$75,000	4.20%	1/3/2028	72,400	0.01%
Komatsu Finance America, Inc.	\$200,000	5.50%	6/10/2027	201,859	0.02%
Kraft Heinz Foods Co.	\$550,000	3.88%	15/5/2027	532,056	0.05%
Kraft Heinz Foods Co.	€300,000	2.25%	25/5/2028	307,804	0.03%
Kraft Heinz Foods Co.	\$150,000	4.63%	30/1/2029	147,965	0.01%
Kraft Heinz Foods Co.	€300,000	3.50%	15/3/2029	321,236	0.03%
Kroger Co.	\$293,000	3.50%	1/2/2026	284,410	0.03%
Kroger Co.	\$100,000	3.70%	1/8/2027	96,105	0.01%
Kroger Co.	\$75,000	4.50%	15/1/2029	73,572	0.01%
Kyndryl Holdings, Inc.	\$100,000	2.05%	15/10/2026	92,195	0.01%
Kyndryl Holdings, Inc.	\$100,000	2.70%	15/10/2028	88,871	0.01%
L3Harris Technologies, Inc.	\$215,000	5.40%	15/1/2027	215,836	0.02%
L3Harris Technologies, Inc.	\$325,000	4.40%	15/6/2028	315,581	0.03%
L3Harris Technologies, Inc.	\$165,000	5.05%	1/6/2029	163,895	0.02%
Laboratory Corp. of America Holdings	\$200,000	1.55%	1/6/2026	185,786	0.02%
Lam Research Corp.	\$250,000	3.75%	15/3/2026	243,959	0.02%
Lam Research Corp.	\$135,000	4.00%	15/3/2029	129,910	0.01%
Las Vegas Sands Corp.	\$50,000	3.50%	18/8/2026	47,729	0.00%
Las Vegas Sands Corp.	\$125,000	5.90%	1/6/2027	125,635	0.01%
Las Vegas Sands Corp.	\$100,000	6.00%	15/8/2029	100,754	0.01%
Lazard Group LLC	\$75,000	4.50%	19/9/2028	72,419	0.01%
Lazard Group LLC	\$150,000	4.38%	11/3/2029	143,390	0.01%
Legg Mason, Inc.	\$50,000	4.75%	15/3/2026	49,664	0.01%
Leggett & Platt, Inc.	\$100,000	3.50%	15/11/2027	91,669	0.01%
Leggett & Platt, Inc.	\$80,000	4.40%	15/3/2029	73,141	0.01%
Lennar Corp.	\$200,000	4.75%	29/11/2027	197,203	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lennox International, Inc.	\$125,000	1.35%	1/8/2025	119,294	0.01%
Lennox International, Inc.	\$100,000	5.50%	15/9/2028	101,090	0.01%
Liberty Mutual Group, Inc.	€200,000	2.75%	4/5/2026	210,117	0.02%
Liberty Mutual Group, Inc.	\$250,000	4.57%	1/2/2029	243,851	0.02%
Liberty Utilities Co.	\$125,000	5.58%	31/1/2029	125,554	0.01%
Lincoln National Corp.	\$100,000	3.63%	12/12/2026	95,683	0.01%
Linde plc	€500,000	3.00%	14/2/2028	529,647	0.05%
Linde, Inc.	\$175,000	4.70%	5/12/2025	173,940	0.02%
LKQ Corp.	\$125,000	5.75%	15/6/2028	126,225	0.01%
Lockheed Martin Corp.	\$120,000	5.10%	15/11/2027	120,828	0.01%
Lockheed Martin Corp.	\$200,000	4.45%	15/5/2028	196,900	0.02%
Lockheed Martin Corp.	\$100,000	4.50%	15/2/2029	98,448	0.01%
Louisville Gas & Electric Co.	\$45,000	3.30%	1/10/2025	43,823	0.00%
Lowe's Cos, Inc.	\$300,000	4.40%	8/9/2025	296,133	0.03%
Lowe's Cos, Inc.	\$300,000	3.38%	15/9/2025	292,704	0.03%
Lowe's Cos, Inc.	\$300,000	2.50%	15/4/2026	285,777	0.03%
Lowe's Cos, Inc.	\$200,000	3.35%	1/4/2027	190,922	0.02%
Lowe's Cos, Inc.	\$175,000	3.10%	3/5/2027	165,686	0.02%
Lowe's Cos, Inc.	\$100,000	1.30%	15/4/2028	87,249	0.01%
Lowe's Cos, Inc.	\$200,000	1.70%	15/9/2028	174,773	0.02%
Lowe's Cos, Inc.	\$200,000	3.65%	5/4/2029	188,211	0.02%
LPL Holdings, Inc.	\$100,000	5.70%	20/5/2027	100,399	0.01%
LPL Holdings, Inc.	\$75,000	4.63%	15/11/2027	72,603	0.01%
LPL Holdings, Inc.	\$100,000	6.75%	17/11/2028	105,008	0.01%
LXP Industrial Trust	\$50,000	6.75%	15/11/2028	51,773	0.01%
LYB International Finance II BV	€100,000	0.88%	17/9/2026	100,760	0.01%
LYB International Finance II BV	\$200,000	3.50%	2/3/2027	191,584	0.02%
M&T Bank Corp.^	\$250,000	4.55%	16/8/2028	239,281	0.02%
M&T Bank Corp.^	\$170,000	7.41%	30/10/2029	178,848	0.02%
Main Street Capital Corp.	\$110,000	3.00%	14/7/2026	103,037	0.01%
Main Street Capital Corp.	\$200,000	6.50%	4/6/2027	200,138	0.02%
Main Street Capital Corp.	\$50,000	6.95%	1/3/2029	50,533	0.01%
ManpowerGroup, Inc.	€100,000	1.75%	22/6/2026	103,660	0.01%
ManpowerGroup, Inc.	€100,000	3.50%	30/6/2027	106,939	0.01%
Manufacturers & Traders Trust Co.	\$250,000	4.65%	27/1/2026	245,363	0.02%
Manufacturers & Traders Trust Co.	\$250,000	3.40%	17/8/2027	233,070	0.02%
Manufacturers & Traders Trust Co.	\$250,000	4.70%	27/1/2028	240,929	0.02%
Marathon Oil Corp.	\$145,000	4.40%	15/7/2027	141,913	0.01%
Marathon Oil Corp.	\$150,000	5.30%	1/4/2029	150,647	0.02%
Marathon Petroleum Corp.	\$140,000	5.13%	15/12/2026	139,512	0.01%
Marathon Petroleum Corp.	\$70,000	3.80%	1/4/2028	66,700	0.01%
Marriott International, Inc.	\$250,000	3.13%	15/6/2026	239,915	0.02%
Marriott International, Inc.	\$150,000	5.00%	15/10/2027	149,597	0.02%
Marriott International, Inc.	\$75,000	5.55%	15/10/2028	76,001	0.01%
Marriott International, Inc.	\$100,000	4.65%	1/12/2028	97,924	0.01%
Marriott International, Inc.	\$150,000	4.90%	15/4/2029	148,405	0.02%
Marriott International, Inc.	\$100,000	4.88%	15/5/2029	98,733	0.01%
Mars, Inc.	\$200,000	4.55%	20/4/2028	197,234	0.02%
Marsh & McLennan Cos, Inc.	\$99,000	3.75%	14/3/2026	96,634	0.01%
Marsh & McLennan Cos, Inc.	\$250,000	4.38%	15/3/2029	244,370	0.02%
Martin Marietta Materials, Inc.	\$150,000	3.45%	1/6/2027	143,360	0.01%
Marvell Technology, Inc.	\$200,000	2.45%	15/4/2028	180,511	0.02%
Marvell Technology, Inc.	\$70,000	4.88%	22/6/2028	68,964	0.01%
Masco Corp.	\$145,000	1.50%	15/2/2028	127,105	0.01%
MassMutual Global Funding II	\$200,000	3.40%	8/3/2026	194,365	0.02%
MassMutual Global Funding II	\$275,000	4.50%	10/4/2026	271,930	0.03%
MassMutual Global Funding II	\$200,000	5.10%	9/4/2027	199,988	0.02%
MassMutual Global Funding II	\$400,000	5.05%	14/6/2028	400,005	0.04%
MassMutual Global Funding II	\$200,000	5.15%	30/5/2029	200,416	0.02%
MasTec, Inc.	\$100,000	4.50%	15/8/2028	95,359	0.01%
MasTec, Inc.	\$100,000	5.90%	15/6/2029	100,475	0.01%
Mastercard, Inc.	\$300,000	2.95%	21/11/2026	286,310	0.03%
Mastercard, Inc.	€200,000	2.10%	1/12/2027	206,572	0.02%
Mastercard, Inc.	\$250,000	4.88%	9/3/2028	251,321	0.03%
Mastercard, Inc.	\$150,000	2.95%	1/6/2029	137,876	0.01%
Mattel, Inc.	\$100,000	3.38%	1/4/2026	96,045	0.01%
Mattel, Inc.	\$100,000	5.88%	15/12/2027	100,337	0.01%
Mattel, Inc.	\$100,000	3.75%	1/4/2029	92,221	0.01%
McCormick & Co., Inc.	\$150,000	0.90%	15/2/2026	139,688	0.01%
McDonald's Corp.	\$250,000	1.45%	1/9/2025	239,221	0.02%
McDonald's Corp.	\$375,000	3.70%	30/1/2026	366,469	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
McDonald's Corp.	€600,000	0.90%	15/6/2026	612,206	0.06%
McDonald's Corp.	\$50,000	3.50%	1/3/2027	47,995	0.00%
McDonald's Corp.	\$300,000	3.50%	1/7/2027	287,486	0.03%
McDonald's Corp.	€300,000	3.63%	28/11/2027	323,317	0.03%
McDonald's Corp.	€100,000	1.75%	3/5/2028	100,941	0.01%
McDonald's Corp.	\$200,000	5.00%	17/5/2029	199,837	0.02%
McKesson Corp.	€200,000	1.50%	17/11/2025	208,243	0.02%
McKesson Corp.	\$200,000	5.25%	15/2/2026	199,829	0.02%
McKesson Corp.	\$150,000	4.90%	15/7/2028	149,523	0.02%
Medtronic Global Holdings SCA	\$150,000	4.25%	30/3/2028	146,537	0.01%
Medtronic Global Holdings SCA	€800,000	0.38%	15/10/2028	755,659	0.08%
Merck & Co., Inc.	\$25,000	0.75%	24/2/2026	23,347	0.00%
Merck & Co., Inc. ¹	\$325,000	1.70%	10/6/2027	298,323	0.03%
Merck & Co., Inc.	\$150,000	4.05%	17/5/2028	146,928	0.01%
Merck & Co., Inc.	\$100,000	1.90%	10/12/2028	88,910	0.01%
Merck & Co., Inc. ¹	\$325,000	3.40%	7/3/2029	306,786	0.03%
Mercury General Corp.	\$50,000	4.40%	15/3/2027	48,238	0.00%
Meritage Homes Corp.	\$100,000	3.88%	15/4/2029	92,160	0.01%
Met Tower Global Funding	\$100,000	1.25%	14/9/2026	91,710	0.01%
Met Tower Global Funding	\$150,000	4.85%	16/1/2027	149,243	0.02%
Met Tower Global Funding	\$150,000	5.25%	12/4/2029	150,776	0.02%
Meta Platforms, Inc.	\$475,000	3.50%	15/8/2027	456,207	0.05%
Meta Platforms, Inc.	\$275,000	4.60%	15/5/2028	273,925	0.03%
MetLife, Inc.	\$200,000	3.60%	13/11/2025	195,566	0.02%
Metropolitan Life Global Funding I	\$150,000	4.05%	25/8/2025	147,910	0.01%
Metropolitan Life Global Funding I	\$150,000	5.00%	6/1/2026	149,504	0.02%
Metropolitan Life Global Funding I	\$150,000	3.45%	18/12/2026	144,205	0.01%
Metropolitan Life Global Funding I	\$150,000	1.88%	11/1/2027	138,406	0.01%
Metropolitan Life Global Funding I	CAD130,000	4.64%	1/4/2027	95,373	0.01%
Metropolitan Life Global Funding I	\$150,000	5.05%	11/6/2027	149,836	0.02%
Metropolitan Life Global Funding I	£255,000	4.50%	9/7/2027	318,143	0.03%
Metropolitan Life Global Funding I	\$200,000	3.00%	19/9/2027	187,335	0.02%
Metropolitan Life Global Funding I	£100,000	0.63%	8/12/2027	109,309	0.01%
Metropolitan Life Global Funding I	\$100,000	5.05%	6/1/2028	99,824	0.01%
Metropolitan Life Global Funding I	CAD150,000	1.95%	20/3/2028	100,467	0.01%
Metropolitan Life Global Funding I	€302,000	4.00%	5/4/2028	329,516	0.03%
Metropolitan Life Global Funding I	\$150,000	5.40%	12/9/2028	151,772	0.02%
Metropolitan Life Global Funding I	£200,000	1.63%	12/10/2028	221,495	0.02%
Metropolitan Life Global Funding I	CAD150,000	2.45%	12/1/2029	100,873	0.01%
Microchip Technology, Inc.	\$200,000	4.25%	1/9/2025	196,885	0.02%
Microchip Technology, Inc.	\$160,000	5.05%	15/3/2029	158,672	0.02%
Micron Technology, Inc.	\$225,000	4.19%	15/2/2027	218,702	0.02%
Micron Technology, Inc.	\$85,000	5.38%	15/4/2028	85,337	0.01%
Micron Technology, Inc.	\$115,000	5.33%	6/2/2029	115,392	0.01%
Microsoft Corp. ¹	\$383,000	3.13%	3/11/2025	373,645	0.04%
Microsoft Corp. ¹	\$575,000	2.40%	8/8/2026	546,950	0.06%
Microsoft Corp.	\$320,000	3.40%	15/9/2026	309,796	0.03%
Microsoft Corp. ¹	\$600,000	3.30%	6/2/2027	578,864	0.06%
Microsoft Corp.	\$100,000	3.40%	15/6/2027	96,190	0.01%
Mid-America Apartments LP	\$50,000	4.00%	15/11/2025	48,988	0.01%
Mid-America Apartments LP	\$225,000	1.10%	15/9/2026	205,585	0.02%
Mid-America Apartments LP	\$50,000	4.20%	15/6/2028	48,460	0.00%
MidAmerican Energy Co.	\$65,000	3.10%	1/5/2027	61,963	0.01%
MidAmerican Energy Co.	\$150,000	3.65%	15/4/2029	141,806	0.01%
Mid-Atlantic Interstate Transmission LLC	\$85,000	4.10%	15/5/2028	81,599	0.01%
Midwest Connector Capital Co. LLC	\$100,000	4.63%	1/4/2029	97,083	0.01%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$630,000	6.50%	20/6/2027	631,391	0.06%
Mississippi Power Co.	\$45,000	3.95%	30/3/2028	43,166	0.00%
Mohawk Industries, Inc.	\$125,000	5.85%	18/9/2028	127,533	0.01%
Molson Coors Beverage Co.	\$300,000	3.00%	15/7/2026	287,225	0.03%
Molson Coors International LP	CAD155,000	3.44%	15/7/2026	110,407	0.01%
Mondelez International Holdings Netherlands BV	€300,000	0.00%	22/9/2026	298,288	0.03%
Mondelez International Holdings Netherlands BV	\$200,000	1.25%	24/9/2026	182,974	0.02%
Mondelez International, Inc.	\$250,000	2.63%	17/3/2027	234,364	0.02%
Mondelez International, Inc.	\$100,000	4.13%	7/5/2028	97,169	0.01%
Monongahela Power Co.	\$75,000	3.55%	15/5/2027	71,476	0.01%
Moody's Corp.	\$150,000	4.25%	1/2/2029	145,803	0.01%
Morgan Stanley	\$400,000	4.00%	23/7/2025	394,004	0.04%
Morgan Stanley	\$300,000	5.00%	24/11/2025	297,806	0.03%
Morgan Stanley	\$550,000	3.88%	27/1/2026	537,644	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley^	\$450,000	4.68%	17/7/2026	445,604	0.04%
Morgan Stanley	\$436,000	3.13%	27/7/2026	416,889	0.04%
Morgan Stanley	\$325,000	4.35%	8/9/2026	317,840	0.03%
Morgan Stanley^	\$200,000	6.14%	16/10/2026	201,340	0.02%
Morgan Stanley	€300,000	1.38%	27/10/2026	307,882	0.03%
Morgan Stanley^	\$393,000	0.99%	10/12/2026	367,645	0.04%
Morgan Stanley	\$400,000	3.63%	20/1/2027	385,629	0.04%
Morgan Stanley^	\$900,000	5.05%	28/1/2027	895,046	0.09%
Morgan Stanley	£300,000	2.63%	9/3/2027	354,213	0.04%
Morgan Stanley	\$292,000	3.95%	23/4/2027	282,017	0.03%
Morgan Stanley^	\$550,000	1.59%	4/5/2027	512,659	0.05%
Morgan Stanley^	\$490,000	1.51%	20/7/2027	453,128	0.05%
Morgan Stanley^	CAD145,000	1.78%	4/8/2027	99,787	0.01%
Morgan Stanley^	€800,000	0.41%	29/10/2027	796,068	0.08%
Morgan Stanley^	\$374,000	2.48%	21/1/2028	348,649	0.04%
Morgan Stanley^	\$200,000	5.65%	13/4/2028	201,929	0.02%
Morgan Stanley^	\$1,175,000	4.21%	20/4/2028	1,142,404	0.12%
Morgan Stanley^	\$466,000	3.59%	22/7/2028	443,084	0.04%
Morgan Stanley^	\$300,000	6.30%	18/10/2028	309,324	0.03%
Morgan Stanley^	€100,000	4.81%	25/10/2028	111,009	0.01%
Morgan Stanley^	\$350,000	3.77%	24/1/2029	333,232	0.03%
Morgan Stanley^	\$300,000	5.12%	1/2/2029	298,821	0.03%
Morgan Stanley^	€390,000	4.66%	2/3/2029	430,939	0.04%
Morgan Stanley^	\$550,000	5.16%	20/4/2029	548,089	0.06%
Morgan Stanley^	\$225,000	5.45%	20/7/2029	226,336	0.02%
Morgan Stanley^	€300,000	0.50%	26/10/2029	280,814	0.03%
Morgan Stanley^	\$350,000	6.41%	1/11/2029	365,126	0.04%
Morgan Stanley^	\$350,000	5.17%	16/1/2030	348,946	0.04%
Morgan Stanley^	\$575,000	4.43%	23/1/2030	555,872	0.06%
Morgan Stanley^	€400,000	3.79%	21/3/2030	428,941	0.04%
Morgan Stanley^	\$700,000	5.66%	18/4/2030	711,685	0.07%
Morgan Stanley Bank NA	\$275,000	5.48%	16/7/2025	275,434	0.03%
Morgan Stanley Bank NA	\$250,000	4.75%	21/4/2026	247,803	0.03%
Morgan Stanley Bank NA	\$225,000	5.88%	30/10/2026	227,688	0.02%
Morgan Stanley Bank NA^	\$250,000	4.95%	14/1/2028	248,127	0.03%
Morgan Stanley Bank NA^	\$400,000	5.50%	26/5/2028	402,762	0.04%
Morgan Stanley Direct Lending Fund	\$50,000	4.50%	11/2/2027	48,153	0.00%
Morgan Stanley Direct Lending Fund	\$100,000	6.15%	17/5/2029	97,812	0.01%
Mosaic Co.	\$95,000	4.05%	15/11/2027	91,163	0.01%
Mosaic Co.	\$100,000	5.38%	15/11/2028	100,373	0.01%
Motorola Solutions, Inc.	\$100,000	4.60%	23/2/2028	98,223	0.01%
Motorola Solutions, Inc.	\$100,000	5.00%	15/4/2029	99,241	0.01%
Motorola Solutions, Inc.	\$100,000	4.60%	23/5/2029	97,444	0.01%
MPLX LP	\$215,000	1.75%	1/3/2026	202,134	0.02%
MPLX LP	\$185,000	4.13%	1/3/2027	179,707	0.02%
MPLX LP	\$100,000	4.25%	1/12/2027	96,802	0.01%
MPLX LP	\$190,000	4.00%	15/3/2028	181,800	0.02%
Mutual of Omaha Cos Global Funding	\$150,000	5.80%	27/7/2026	150,670	0.02%
Mutual of Omaha Cos Global Funding	\$100,000	5.35%	9/4/2027	100,006	0.01%
Mutual of Omaha Cos Global Funding	\$100,000	5.45%	12/12/2028	100,527	0.01%
Mylan, Inc.	\$200,000	4.55%	15/4/2028	192,699	0.02%
Nasdaq, Inc.	\$50,000	3.85%	30/6/2026	48,677	0.00%
Nasdaq, Inc.	\$200,000	5.35%	28/6/2028	201,691	0.02%
Nasdaq, Inc.	€700,000	1.75%	28/3/2029	693,457	0.07%
National Fuel Gas Co.	\$131,000	5.50%	15/1/2026	130,500	0.01%
National Fuel Gas Co.	\$45,000	5.50%	1/10/2026	44,917	0.00%
National Fuel Gas Co.	\$30,000	3.95%	15/9/2027	28,654	0.00%
National Fuel Gas Co.	\$45,000	4.75%	1/9/2028	43,687	0.00%
National Grid North America, Inc.	€200,000	0.41%	20/1/2026	203,780	0.02%
National Rural Utilities Cooperative Finance Corp.	\$100,000	5.45%	30/10/2025	100,018	0.01%
National Rural Utilities Cooperative Finance Corp.	\$25,000	3.25%	1/11/2025	24,301	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	4.45%	13/3/2026	98,620	0.01%
National Rural Utilities Cooperative Finance Corp.	\$185,000	1.00%	15/6/2026	170,687	0.02%
National Rural Utilities Cooperative Finance Corp.	\$70,000	5.60%	13/11/2026	70,635	0.01%
National Rural Utilities Cooperative Finance Corp.	\$100,000	4.80%	5/2/2027	99,365	0.01%
National Rural Utilities Cooperative Finance Corp.	\$40,000	3.05%	25/4/2027	37,911	0.00%
National Rural Utilities Cooperative Finance Corp.	\$100,000	5.10%	6/5/2027	100,085	0.01%
National Rural Utilities Cooperative Finance Corp.	\$100,000	3.40%	7/2/2028	94,789	0.01%
National Rural Utilities Cooperative Finance Corp.	\$185,000	4.80%	15/3/2028	183,492	0.02%
National Rural Utilities Cooperative Finance Corp.	\$50,000	5.05%	15/9/2028	50,121	0.01%
National Rural Utilities Cooperative Finance Corp.	\$100,000	3.90%	1/11/2028	95,258	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
National Rural Utilities Cooperative Finance Corp.	\$50,000	4.85%	7/2/2029	49,721	0.01%
National Rural Utilities Cooperative Finance Corp.	\$100,000	5.15%	15/6/2029	100,291	0.01%
National Rural Utilities Cooperative Finance Corp.^	\$100,000	7.13%	15/9/2053	102,812	0.01%
National Securities Clearing Corp.	\$200,000	0.75%	7/12/2025	187,840	0.02%
National Securities Clearing Corp.	\$100,000	5.00%	30/5/2028	99,748	0.01%
Nestle Capital Corp.	\$200,000	4.65%	12/3/2029	198,011	0.02%
Nestle Capital Corp.	£200,000	4.50%	22/3/2029	250,627	0.03%
Nestle Capital Corp.	AUD250,000	4.60%	4/4/2029	164,273	0.02%
Nestle Finance International Ltd.	€500,000	3.50%	13/12/2027	541,473	0.05%
Nestle Finance International Ltd.	€200,000	3.00%	15/3/2028	214,826	0.02%
Nestle Holdings, Inc. ¹	\$675,000	1.15%	14/1/2027	613,648	0.06%
Nestle Holdings, Inc.	£300,000	2.13%	4/4/2027	354,086	0.04%
Nestle Holdings, Inc. ¹	\$150,000	1.00%	15/9/2027	132,616	0.01%
Nestle Holdings, Inc.	\$150,000	4.13%	1/10/2027	146,620	0.01%
Nestle Holdings, Inc.	\$150,000	5.00%	14/3/2028	150,546	0.02%
Nestle Holdings, Inc.	\$150,000	5.00%	12/9/2028	150,578	0.02%
Nestle Holdings, Inc.	CAD225,000	2.19%	26/1/2029	150,467	0.02%
Nestle SA	CHF200,000	1.63%	7/11/2025	223,594	0.02%
NetApp, Inc.	\$125,000	2.38%	22/6/2027	115,445	0.01%
Netflix, Inc.	\$200,000	4.38%	15/11/2026	196,432	0.02%
Netflix, Inc.	€700,000	3.63%	15/5/2027	753,387	0.08%
Netflix, Inc.	\$315,000	4.88%	15/4/2028	313,127	0.03%
Netflix, Inc.	\$500,000	5.88%	15/11/2028	515,255	0.05%
Netflix, Inc.	€400,000	4.63%	15/5/2029	448,100	0.05%
Nevada Power Co.	\$75,000	3.70%	1/5/2029	70,692	0.01%
New Mountain Finance Corp.	\$50,000	6.88%	1/2/2029	48,815	0.00%
New York Life Global Funding	\$60,000	3.60%	5/8/2025	58,950	0.01%
New York Life Global Funding	\$200,000	0.85%	15/1/2026	187,273	0.02%
New York Life Global Funding	\$200,000	4.70%	2/4/2026	198,248	0.02%
New York Life Global Funding	\$100,000	1.15%	9/6/2026	92,546	0.01%
New York Life Global Funding	\$100,000	5.45%	18/9/2026	100,496	0.01%
New York Life Global Funding	€300,000	0.25%	23/1/2027	296,797	0.03%
New York Life Global Funding	\$125,000	4.90%	2/4/2027	124,541	0.01%
New York Life Global Funding	\$75,000	3.25%	7/4/2027	71,490	0.01%
New York Life Global Funding	£488,000	1.50%	15/7/2027	560,052	0.06%
New York Life Global Funding	\$150,000	4.85%	9/1/2028	149,002	0.02%
New York Life Global Funding	\$100,000	3.00%	10/1/2028	93,406	0.01%
New York Life Global Funding	CAD185,000	2.00%	17/4/2028	123,951	0.01%
New York Life Global Funding	\$200,000	4.90%	13/6/2028	199,063	0.02%
New York Life Global Funding	AUD200,000	5.35%	19/9/2028	134,056	0.01%
New York Life Global Funding	\$50,000	4.70%	29/1/2029	49,604	0.01%
New York Life Global Funding	\$100,000	5.00%	6/6/2029	99,699	0.01%
New York State Electric & Gas Corp.	\$70,000	3.25%	1/12/2026	65,955	0.01%
New York State Electric & Gas Corp.	\$55,000	5.65%	15/8/2028	55,863	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	\$50,000	5.30%	15/3/2026	49,971	0.01%
NextEra Energy Capital Holdings, Inc.	\$275,000	5.75%	1/9/2025	275,615	0.03%
NextEra Energy Capital Holdings, Inc.	\$175,000	4.95%	29/1/2026	173,974	0.02%
NextEra Energy Capital Holdings, Inc.	\$95,000	1.88%	15/1/2027	87,554	0.01%
NextEra Energy Capital Holdings, Inc.	\$175,000	3.55%	1/5/2027	167,136	0.02%
NextEra Energy Capital Holdings, Inc.	\$210,000	4.63%	15/7/2027	206,646	0.02%
NextEra Energy Capital Holdings, Inc.	\$235,000	4.90%	28/2/2028	232,789	0.02%
NextEra Energy Capital Holdings, Inc.	\$285,000	1.90%	15/6/2028	251,981	0.03%
NextEra Energy Capital Holdings, Inc.	\$250,000	4.90%	15/3/2029	247,617	0.03%
NextEra Energy Capital Holdings, Inc.	\$100,000	3.50%	1/4/2029	92,876	0.01%
NextEra Energy Capital Holdings, Inc.^	\$145,000	4.80%	1/12/2077	133,749	0.01%
NextEra Energy Capital Holdings, Inc.^	\$85,000	3.80%	15/3/2082	78,307	0.01%
NGPL PipeCo LLC	\$100,000	4.88%	15/8/2027	97,744	0.01%
Niagara Mohawk Power Corp.	\$80,000	4.28%	15/12/2028	76,395	0.01%
NIKE, Inc.	\$225,000	2.75%	27/3/2027	213,076	0.02%
NiSource, Inc.	\$210,000	0.95%	15/8/2025	199,492	0.02%
NiSource, Inc.	\$145,000	3.49%	15/5/2027	138,295	0.01%
NiSource, Inc.	\$160,000	5.25%	30/3/2028	159,829	0.02%
NiSource, Inc.	\$100,000	5.20%	1/7/2029	99,643	0.01%
Nissan Motor Acceptance Co. LLC	\$100,000	2.75%	9/3/2028	89,130	0.01%
Nissan Motor Acceptance Co. LLC	\$150,000	7.05%	15/9/2028	156,136	0.02%
NNN, Inc.	\$175,000	4.30%	15/10/2028	168,625	0.02%
Nordson Corp.	\$50,000	5.60%	15/9/2028	50,604	0.01%
Norfolk Southern Corp.	\$250,000	2.90%	15/6/2026	238,841	0.02%
Norfolk Southern Corp.	\$385,000	3.15%	1/6/2027	365,290	0.04%
Norfolk Southern Corp.	\$375,000	3.80%	1/8/2028	358,986	0.04%
Northern Trust Corp.	\$200,000	3.95%	30/10/2025	196,009	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Northern Trust Corp.	\$250,000	4.00%	10/5/2027	244,067	0.02%
Northrop Grumman Corp.	\$150,000	3.20%	1/2/2027	143,117	0.01%
Northrop Grumman Corp.	\$400,000	3.25%	15/1/2028	376,674	0.04%
Northrop Grumman Corp.	\$100,000	4.60%	1/2/2029	98,163	0.01%
Northwest Pipeline LLC	\$75,000	4.00%	1/4/2027	72,666	0.01%
Northwestern Mutual Global Funding	\$50,000	4.00%	1/7/2025	49,391	0.01%
Northwestern Mutual Global Funding	\$200,000	0.80%	14/1/2026	187,167	0.02%
Northwestern Mutual Global Funding	\$100,000	5.07%	25/3/2027	100,094	0.01%
Northwestern Mutual Global Funding	\$150,000	4.35%	15/9/2027	146,623	0.01%
Northwestern Mutual Global Funding	\$100,000	4.90%	12/6/2028	99,148	0.01%
Northwestern Mutual Global Funding	\$100,000	4.71%	10/1/2029	98,947	0.01%
NRG Energy, Inc.	\$70,000	2.00%	2/12/2025	66,211	0.01%
NRG Energy, Inc.	\$135,000	2.45%	2/12/2027	121,884	0.01%
NRG Energy, Inc.	\$100,000	4.45%	15/6/2029	94,357	0.01%
NSTAR Electric Co.	\$50,000	3.20%	15/5/2027	47,608	0.00%
Nucor Corp.	\$100,000	4.30%	23/5/2027	97,859	0.01%
Nucor Corp.	\$100,000	3.95%	1/5/2028	95,796	0.01%
Nuveen LLC	\$200,000	4.00%	1/11/2028	191,505	0.02%
NVIDIA Corp.	\$275,000	3.20%	16/9/2026	265,782	0.03%
NVIDIA Corp.	\$350,000	1.55%	15/6/2028	311,934	0.03%
Oaktree Specialty Lending Corp.	\$100,000	7.10%	15/2/2029	101,178	0.01%
Oaktree Strategic Credit Fund	\$50,000	8.40%	14/11/2028	52,798	0.01%
Occidental Petroleum Corp.	\$85,000	5.88%	1/9/2025	85,093	0.01%
Occidental Petroleum Corp.	\$165,000	5.50%	1/12/2025	164,556	0.02%
Occidental Petroleum Corp.	\$140,000	5.55%	15/3/2026	139,762	0.01%
Occidental Petroleum Corp.	\$70,000	8.50%	15/7/2027	74,963	0.01%
Occidental Petroleum Corp.	\$80,000	6.38%	1/9/2028	82,530	0.01%
OGE Energy Corp.	\$50,000	5.45%	15/5/2029	50,392	0.01%
Oklahoma Gas & Electric Co.	\$60,000	3.80%	15/8/2028	57,263	0.01%
Old Republic International Corp.	\$181,000	3.88%	26/8/2026	174,926	0.02%
Omega Healthcare Investors, Inc.	\$200,000	5.25%	15/1/2026	198,107	0.02%
Omega Healthcare Investors, Inc.	\$200,000	4.50%	1/4/2027	193,624	0.02%
Omega Healthcare Investors, Inc.	\$50,000	4.75%	15/1/2028	48,404	0.00%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$200,000	3.60%	15/4/2026	193,543	0.02%
Oncor Electric Delivery Co. LLC	\$35,000	0.55%	1/10/2025	32,972	0.00%
Oncor Electric Delivery Co. LLC	\$100,000	4.30%	15/5/2028	97,498	0.01%
Oncor Electric Delivery Co. LLC	\$100,000	3.70%	15/11/2028	95,036	0.01%
Oncor Electric Delivery Co. LLC	\$50,000	5.75%	15/3/2029	51,490	0.01%
ONEOK, Inc.	\$265,000	5.85%	15/1/2026	266,253	0.03%
ONEOK, Inc.	\$90,000	5.00%	1/3/2026	89,238	0.01%
ONEOK, Inc.	\$105,000	5.55%	1/11/2026	105,436	0.01%
ONEOK, Inc.	\$45,000	4.00%	13/7/2027	43,455	0.00%
ONEOK, Inc.	\$250,000	4.55%	15/7/2028	243,786	0.02%
ONEOK, Inc.	\$200,000	5.65%	1/11/2028	203,043	0.02%
Oracle Corp.	\$175,000	5.80%	10/11/2025	175,864	0.02%
Oracle Corp.	\$700,000	1.65%	25/3/2026	656,185	0.07%
Oracle Corp.	\$523,000	2.65%	15/7/2026	495,623	0.05%
Oracle Corp.	\$175,000	2.80%	1/4/2027	164,326	0.02%
Oracle Corp.	\$200,000	3.25%	15/11/2027	188,616	0.02%
Oracle Corp.	\$500,000	2.30%	25/3/2028	452,057	0.05%
Oracle Corp.	\$225,000	4.50%	6/5/2028	220,967	0.02%
O'Reilly Automotive, Inc.	\$175,000	3.55%	15/3/2026	169,592	0.02%
O'Reilly Automotive, Inc.	\$175,000	5.75%	20/11/2026	176,681	0.02%
O'Reilly Automotive, Inc.	\$125,000	4.35%	1/6/2028	121,609	0.01%
Otis Worldwide Corp.	\$150,000	5.25%	16/8/2028	150,762	0.02%
Ovintiv, Inc.	\$70,000	5.38%	1/1/2026	69,664	0.01%
Ovintiv, Inc.	\$110,000	5.65%	15/5/2028	111,250	0.01%
Owens Corning	\$69,000	4.20%	1/12/2024	68,519	0.01%
Owens Corning	\$100,000	3.40%	15/8/2026	95,844	0.01%
Owens Corning	\$100,000	5.50%	15/6/2027	100,900	0.01%
PACCAR Financial Corp.	\$200,000	4.45%	30/3/2026	198,094	0.02%
PACCAR Financial Corp.	\$275,000	5.05%	10/8/2026	274,810	0.03%
PACCAR Financial Corp.	\$125,000	5.20%	9/11/2026	125,341	0.01%
PACCAR Financial Corp.	\$50,000	5.00%	13/5/2027	50,138	0.01%
PACCAR Financial Corp.	\$100,000	4.95%	10/8/2028	100,135	0.01%
PACCAR Financial Corp.	\$150,000	4.60%	31/1/2029	148,293	0.02%
PACCAR Financial Europe BV	€100,000	0.00%	1/3/2026	101,129	0.01%
Pacific Gas & Electric Co.	\$225,000	3.45%	1/7/2025	219,663	0.02%
Pacific Gas & Electric Co.	\$270,000	3.15%	1/1/2026	260,157	0.03%
Pacific Gas & Electric Co.	\$80,000	2.95%	1/3/2026	76,545	0.01%
Pacific Gas & Electric Co.	\$100,000	5.45%	15/6/2027	100,071	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pacific Gas & Electric Co.	\$275,000	2.10%	1/8/2027	248,362	0.03%
Pacific Gas & Electric Co.	\$260,000	3.30%	1/12/2027	242,417	0.02%
Pacific Gas & Electric Co.	\$135,000	3.00%	15/6/2028	123,437	0.01%
Pacific Gas & Electric Co.	\$100,000	3.75%	1/7/2028	93,893	0.01%
Pacific Gas & Electric Co.	\$100,000	4.65%	1/8/2028	96,766	0.01%
Pacific Gas & Electric Co.	\$140,000	6.10%	15/1/2029	143,294	0.01%
Pacific Gas & Electric Co.	\$200,000	4.20%	1/3/2029	189,153	0.02%
Pacific Gas & Electric Co.	\$125,000	5.55%	15/5/2029	125,274	0.01%
Pacific Life Global Funding II	\$275,000	1.38%	14/4/2026	256,909	0.03%
Pacific Life Global Funding II	\$100,000	4.90%	4/4/2028	99,127	0.01%
Pacific Life Global Funding II	\$150,000	5.50%	18/7/2028	151,769	0.02%
Pacific Life Global Funding II	\$50,000	4.90%	11/1/2029	49,539	0.01%
Packaging Corp. of America	\$75,000	3.40%	15/12/2027	70,912	0.01%
Paramount Global	\$125,000	4.00%	15/1/2026	120,942	0.01%
Paramount Global	\$100,000	2.90%	15/1/2027	92,299	0.01%
Paramount Global	\$75,000	3.38%	15/2/2028	67,079	0.01%
Paramount Global	\$75,000	3.70%	1/6/2028	67,680	0.01%
Parker-Hannifin Corp.	\$550,000	4.25%	15/9/2027	536,079	0.05%
Parker-Hannifin Corp.	\$175,000	3.25%	14/6/2029	160,665	0.02%
Patterson-UTI Energy, Inc.	\$70,000	3.95%	1/2/2028	65,851	0.01%
PayPal Holdings, Inc.	\$195,000	2.65%	1/10/2026	184,553	0.02%
PayPal Holdings, Inc.	\$200,000	3.90%	1/6/2027	194,095	0.02%
PECO Energy Co.	\$50,000	3.15%	15/10/2025	48,711	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$250,000	4.45%	29/1/2026	245,641	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$100,000	5.75%	24/5/2026	100,300	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$200,000	1.70%	15/6/2026	185,664	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$180,000	4.20%	1/4/2027	174,828	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$50,000	4.40%	1/7/2027	48,660	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$50,000	5.88%	15/11/2027	50,692	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$200,000	5.70%	1/2/2028	201,865	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$200,000	5.55%	1/5/2028	201,336	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$200,000	6.05%	1/8/2028	204,894	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$100,000	5.35%	30/3/2029	99,995	0.01%
PepsiCo, Inc.	\$400,000	5.25%	10/11/2025	401,257	0.04%
PepsiCo, Inc.	\$200,000	4.55%	13/2/2026	198,677	0.02%
PepsiCo, Inc.	€200,000	2.63%	28/4/2026	211,627	0.02%
PepsiCo, Inc.	\$200,000	5.13%	10/11/2026	200,895	0.02%
PepsiCo, Inc.	€100,000	0.75%	18/3/2027	100,330	0.01%
PepsiCo, Inc.	\$100,000	2.63%	19/3/2027	94,232	0.01%
PepsiCo, Inc.	\$325,000	3.00%	15/10/2027	307,292	0.03%
PepsiCo, Inc.	\$150,000	3.60%	18/2/2028	144,221	0.01%
PepsiCo, Inc.	\$60,000	7.00%	1/3/2029	65,538	0.01%
Pernod Ricard International Finance LLC	\$150,000	1.25%	1/4/2028	130,318	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$625,000	4.45%	19/5/2026	617,118	0.06%
Pfizer Investment Enterprises Pte Ltd.	\$675,000	4.45%	19/5/2028	663,223	0.07%
Pfizer, Inc.	\$275,000	2.75%	3/6/2026	262,930	0.03%
Pfizer, Inc. ¹	\$300,000	3.00%	15/12/2026	286,321	0.03%
Pfizer, Inc.	\$250,000	3.60%	15/9/2028	239,194	0.02%
Pfizer, Inc. ¹	\$275,000	3.45%	15/3/2029	260,295	0.03%
Philip Morris International, Inc. ¹	\$375,000	3.38%	11/8/2025	366,514	0.04%
Philip Morris International, Inc.	\$175,000	5.00%	17/11/2025	174,125	0.02%
Philip Morris International, Inc. ¹	\$325,000	4.88%	13/2/2026	322,575	0.03%
Philip Morris International, Inc.	€500,000	2.88%	3/3/2026	529,246	0.05%
Philip Morris International, Inc. ¹	\$400,000	0.88%	1/5/2026	369,506	0.04%
Philip Morris International, Inc.	\$150,000	4.75%	12/2/2027	148,810	0.02%
Philip Morris International, Inc.	\$50,000	3.13%	17/8/2027	47,246	0.00%
Philip Morris International, Inc. ¹	\$275,000	5.13%	17/11/2027	274,945	0.03%
Philip Morris International, Inc. ¹	\$350,000	4.88%	15/2/2028	347,099	0.04%
Philip Morris International, Inc.	\$50,000	3.13%	2/3/2028	46,642	0.00%
Philip Morris International, Inc.	\$250,000	4.88%	13/2/2029	247,181	0.02%
Phillips 66	\$75,000	1.30%	15/2/2026	70,224	0.01%
Phillips 66	\$110,000	3.90%	15/3/2028	105,408	0.01%
Phillips 66 Co.	\$90,000	3.55%	1/10/2026	86,860	0.01%
Phillips 66 Co.	\$135,000	4.95%	1/12/2027	134,628	0.01%
Phillips 66 Co.	\$50,000	3.75%	1/3/2028	47,689	0.00%
Piedmont Operating Partnership LP	\$105,000	9.25%	20/7/2028	111,972	0.01%
Pioneer Natural Resources Co.	\$110,000	1.13%	15/1/2026	103,223	0.01%
Pioneer Natural Resources Co.	\$315,000	5.10%	29/3/2026	314,428	0.03%
Plains All American Pipeline LP/PAA Finance Corp.	\$213,000	4.65%	15/10/2025	210,073	0.02%
Plains All American Pipeline LP/PAA Finance Corp.	\$90,000	4.50%	15/12/2026	88,050	0.01%
PNC Bank NA	\$500,000	4.20%	1/11/2025	490,301	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PNC Bank NA	\$250,000	3.25%	22/1/2028	233,798	0.02%
PNC Bank NA	\$250,000	4.05%	26/7/2028	237,531	0.02%
PNC Financial Services Group, Inc.^	\$300,000	5.81%	12/6/2026	300,312	0.03%
PNC Financial Services Group, Inc.	\$200,000	2.60%	23/7/2026	189,389	0.02%
PNC Financial Services Group, Inc.	\$90,000	1.15%	13/8/2026	82,629	0.01%
PNC Financial Services Group, Inc.^	\$200,000	4.76%	26/1/2027	197,603	0.02%
PNC Financial Services Group, Inc.	\$100,000	3.15%	19/5/2027	94,938	0.01%
PNC Financial Services Group, Inc.^	\$150,000	6.62%	20/10/2027	153,615	0.02%
PNC Financial Services Group, Inc.^	\$150,000	5.30%	21/1/2028	149,775	0.02%
PNC Financial Services Group, Inc.^	\$255,000	5.35%	2/12/2028	255,220	0.03%
PNC Financial Services Group, Inc.	\$550,000	3.45%	23/4/2029	509,999	0.05%
PNC Financial Services Group, Inc.^	\$550,000	5.58%	12/6/2029	555,958	0.06%
PNC Financial Services Group, Inc.^	\$200,000	5.49%	14/5/2030	201,160	0.02%
PPG Industries, Inc.	€200,000	0.88%	3/11/2025	206,431	0.02%
PPG Industries, Inc.	\$150,000	1.20%	15/3/2026	139,717	0.01%
PPG Industries, Inc.	\$125,000	3.75%	15/3/2028	119,489	0.01%
PPL Capital Funding, Inc.	\$95,000	3.10%	15/5/2026	91,145	0.01%
Prcoa Global Funding I	\$150,000	5.55%	28/8/2026	150,966	0.02%
Prcoa Global Funding I	\$150,000	5.10%	30/5/2028	150,102	0.02%
Principal Financial Group, Inc.	\$100,000	3.10%	15/11/2026	95,153	0.01%
Principal Financial Group, Inc.	\$100,000	3.70%	15/5/2029	93,291	0.01%
Principal Life Global Funding II	\$275,000	0.88%	12/1/2026	256,865	0.03%
Principal Life Global Funding II	\$200,000	1.50%	17/11/2026	183,542	0.02%
Principal Life Global Funding II	\$75,000	5.00%	16/1/2027	74,696	0.01%
Principal Life Global Funding II	\$75,000	5.10%	25/1/2029	74,552	0.01%
Procter & Gamble Co. ¹	\$450,000	0.55%	29/10/2025	424,470	0.04%
Procter & Gamble Co. ¹	\$400,000	2.70%	2/2/2026	386,168	0.04%
Procter & Gamble Co.	€140,000	3.25%	2/8/2026	149,962	0.02%
Procter & Gamble Co.	\$100,000	1.90%	1/2/2027	93,104	0.01%
Procter & Gamble Co.	€200,000	4.88%	11/5/2027	223,979	0.02%
Procter & Gamble Co.	\$200,000	2.85%	11/8/2027	188,990	0.02%
Procter & Gamble Co.	\$100,000	4.35%	29/1/2029	99,121	0.01%
Progressive Corp.	\$100,000	2.50%	15/3/2027	93,638	0.01%
Progressive Corp.	\$250,000	4.00%	1/3/2029	239,384	0.02%
Prologis Euro Finance LLC	€200,000	0.25%	10/9/2027	192,548	0.02%
Prologis Euro Finance LLC	€300,000	0.38%	6/2/2028	286,135	0.03%
Prologis Euro Finance LLC	€200,000	1.88%	5/1/2029	198,072	0.02%
Prologis Euro Finance LLC	€100,000	1.00%	8/2/2029	94,713	0.01%
Prologis LP	\$100,000	3.25%	1/10/2026	95,848	0.01%
Prologis LP	\$213,000	2.13%	15/4/2027	196,707	0.02%
Prologis LP	\$250,000	4.88%	15/6/2028	248,920	0.03%
Prologis LP	\$200,000	3.88%	15/9/2028	191,465	0.02%
Prologis LP	\$50,000	4.00%	15/9/2028	48,125	0.00%
Prologis LP	CAD100,000	4.70%	1/3/2029	73,084	0.01%
Prospect Capital Corp.	\$85,000	3.36%	15/11/2026	78,121	0.01%
Prospect Capital Corp.	\$150,000	3.44%	15/10/2028	128,059	0.01%
Protective Life Global Funding	\$50,000	1.17%	15/7/2025	47,838	0.00%
Protective Life Global Funding	\$150,000	5.37%	6/1/2026	149,952	0.02%
Protective Life Global Funding	\$150,000	1.62%	15/4/2026	140,397	0.01%
Protective Life Global Funding	\$150,000	4.99%	12/1/2027	149,512	0.02%
Protective Life Global Funding	\$100,000	4.71%	6/7/2027	98,770	0.01%
Protective Life Global Funding	\$100,000	1.90%	6/7/2028	89,031	0.01%
Protective Life Global Funding	\$150,000	5.22%	12/6/2029	149,785	0.02%
Prudential Financial, Inc.	\$350,000	1.50%	10/3/2026	329,175	0.03%
Prudential Financial, Inc.	\$100,000	3.88%	27/3/2028	95,958	0.01%
Prudential Financial, Inc.^	\$220,000	5.38%	15/5/2045	217,751	0.02%
Prudential Financial, Inc.^	\$100,000	4.50%	15/9/2047	94,459	0.01%
Prudential Financial, Inc.^	\$150,000	5.70%	15/9/2048	147,023	0.01%
Public Service Co. of Colorado	\$125,000	3.70%	15/6/2028	118,625	0.01%
Public Service Electric & Gas Co.	\$55,000	0.95%	15/3/2026	51,296	0.01%
Public Service Electric & Gas Co.	\$100,000	2.25%	15/9/2026	93,954	0.01%
Public Service Electric & Gas Co.	\$150,000	3.00%	15/5/2027	142,182	0.01%
Public Service Electric & Gas Co.	\$55,000	3.70%	1/5/2028	52,534	0.01%
Public Service Enterprise Group, Inc.	\$75,000	0.80%	15/8/2025	71,220	0.01%
Public Service Enterprise Group, Inc.	\$175,000	5.85%	15/11/2027	177,954	0.02%
Public Service Enterprise Group, Inc.	\$90,000	5.88%	15/10/2028	92,058	0.01%
Public Service Enterprise Group, Inc.	\$150,000	5.20%	1/4/2029	149,623	0.02%
Public Storage Operating Co.	\$125,000	1.50%	9/11/2026	115,041	0.01%
Public Storage Operating Co.	\$150,000	3.09%	15/9/2027	141,349	0.01%
Public Storage Operating Co.	\$50,000	1.85%	1/5/2028	44,473	0.00%
Public Storage Operating Co.	\$100,000	1.95%	9/11/2028	88,091	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Public Storage Operating Co.	\$100,000	5.13%	15/1/2029	100,904	0.01%
Public Storage Operating Co.	\$100,000	3.39%	1/5/2029	93,362	0.01%
Puget Energy, Inc.	\$75,000	2.38%	15/6/2028	66,907	0.01%
PulteGroup, Inc.	\$24,000	5.00%	15/1/2027	23,819	0.00%
PVH Corp.	\$150,000	4.63%	10/7/2025	148,311	0.02%
QUALCOMM, Inc. ¹	\$300,000	3.25%	20/5/2027	286,538	0.03%
QUALCOMM, Inc.	\$270,000	1.30%	20/5/2028	236,596	0.02%
Quest Diagnostics, Inc.	\$150,000	3.45%	1/6/2026	144,952	0.01%
Radian Group, Inc.	\$175,000	4.88%	15/3/2027	171,067	0.02%
Realty Income Corp.	\$245,000	4.88%	1/6/2026	242,718	0.02%
Realty Income Corp.	\$200,000	4.45%	15/9/2026	195,632	0.02%
Realty Income Corp.	£200,000	1.88%	14/1/2027	231,133	0.02%
Realty Income Corp.	\$300,000	3.00%	15/1/2027	284,166	0.03%
Realty Income Corp.	£400,000	1.13%	13/7/2027	446,997	0.05%
Realty Income Corp.	\$200,000	3.65%	15/1/2028	190,245	0.02%
Realty Income Corp.	\$125,000	3.40%	15/1/2028	117,875	0.01%
Realty Income Corp.	\$125,000	4.70%	15/12/2028	122,681	0.01%
Realty Income Corp.	\$100,000	4.75%	15/2/2029	98,234	0.01%
Regal Rexnord Corp.	\$200,000	6.05%	15/2/2026	200,881	0.02%
Regal Rexnord Corp.	\$205,000	6.05%	15/4/2028	207,446	0.02%
Regency Centers LP	\$100,000	3.60%	1/2/2027	95,940	0.01%
Regency Centers LP	\$50,000	4.13%	15/3/2028	48,132	0.00%
Regions Financial Corp.	\$100,000	1.80%	12/8/2028	86,365	0.01%
Regions Financial Corp. [^]	\$175,000	5.72%	6/6/2030	174,851	0.02%
Reinsurance Group of America, Inc.	\$50,000	3.95%	15/9/2026	48,525	0.00%
Reinsurance Group of America, Inc.	\$100,000	3.90%	15/5/2029	93,824	0.01%
Reliance Standard Life Global Funding II	\$250,000	1.51%	28/9/2026	226,255	0.02%
Reliance, Inc.	\$135,000	1.30%	15/8/2025	128,481	0.01%
RenaissanceRe Finance, Inc.	\$50,000	3.45%	1/7/2027	47,418	0.00%
RenaissanceRe Holdings Ltd.	\$100,000	3.60%	15/4/2029	92,322	0.01%
Republic Services, Inc.	\$325,000	0.88%	15/11/2025	305,564	0.03%
Republic Services, Inc.	\$100,000	3.95%	15/5/2028	96,125	0.01%
Republic Services, Inc.	\$150,000	4.88%	1/4/2029	148,779	0.02%
Retail Opportunity Investments Partnership LP	\$50,000	6.75%	15/10/2028	51,753	0.01%
Revvity, Inc.	\$80,000	1.90%	15/9/2028	69,990	0.01%
RGA Global Funding	\$75,000	2.00%	30/11/2026	69,140	0.01%
RGA Global Funding	\$100,000	6.00%	21/11/2028	103,017	0.01%
RGA Global Funding	\$100,000	2.70%	18/1/2029	89,814	0.01%
RGA Global Funding	\$115,000	5.45%	24/5/2029	115,263	0.01%
Roche Holdings, Inc.	\$200,000	5.27%	13/11/2026	200,893	0.02%
Roche Holdings, Inc.	\$350,000	2.31%	10/3/2027	326,997	0.03%
Roche Holdings, Inc.	\$200,000	5.34%	13/11/2028	203,197	0.02%
Roche Holdings, Inc.	\$300,000	4.79%	8/3/2029	299,066	0.03%
Rochester Gas & Electric Corp.	\$65,000	3.10%	1/6/2027	61,348	0.01%
Rockwell Automation, Inc.	\$250,000	3.50%	1/3/2029	236,068	0.02%
Roper Technologies, Inc.	\$200,000	3.80%	15/12/2026	193,336	0.02%
Roper Technologies, Inc.	\$250,000	1.40%	15/9/2027	222,564	0.02%
Roper Technologies, Inc.	\$100,000	4.20%	15/9/2028	96,603	0.01%
Ross Stores, Inc.	\$250,000	0.88%	15/4/2026	231,173	0.02%
Royal Bank of Canada	\$125,000	4.88%	19/1/2027	124,196	0.01%
Royal Caribbean Cruises Ltd.	\$200,000	8.25%	15/1/2029	211,101	0.02%
Royalty Pharma plc	\$150,000	1.20%	2/9/2025	142,455	0.01%
Royalty Pharma plc	\$200,000	1.75%	2/9/2027	179,650	0.02%
RPM International, Inc.	\$100,000	3.75%	15/3/2027	95,925	0.01%
RTX Corp.	\$225,000	3.95%	16/8/2025	221,182	0.02%
RTX Corp.	\$200,000	5.00%	27/2/2026	199,014	0.02%
RTX Corp.	\$200,000	2.65%	1/11/2026	188,788	0.02%
RTX Corp.	\$300,000	5.75%	8/11/2026	303,216	0.03%
RTX Corp.	\$200,000	3.50%	15/3/2027	191,727	0.02%
RTX Corp.	\$200,000	3.13%	4/5/2027	189,657	0.02%
RTX Corp.	\$460,000	4.13%	16/11/2028	443,023	0.04%
RTX Corp.	\$50,000	5.75%	15/1/2029	51,316	0.01%
Ryder System, Inc.	\$200,000	1.75%	1/9/2026	185,064	0.02%
Ryder System, Inc.	\$150,000	2.90%	1/12/2026	141,734	0.01%
Ryder System, Inc.	\$125,000	2.85%	1/3/2027	117,760	0.01%
Ryder System, Inc.	\$50,000	5.65%	1/3/2028	50,703	0.01%
Ryder System, Inc.	\$175,000	5.25%	1/6/2028	175,363	0.02%
Ryder System, Inc.	\$150,000	6.30%	1/12/2028	156,205	0.02%
Ryder System, Inc.	\$100,000	5.38%	15/3/2029	100,404	0.01%
S&P Global, Inc.	\$275,000	2.45%	1/3/2027	257,110	0.03%
S&P Global, Inc.	\$100,000	4.75%	1/8/2028	99,273	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
S&P Global, Inc.	\$250,000	2.70%	1/3/2029	226,472	0.02%
S&P Global, Inc.	\$200,000	4.25%	1/5/2029	194,116	0.02%
Sabal Trail Transmission LLC	\$70,000	4.25%	1/5/2028	67,412	0.01%
Sabine Pass Liquefaction LLC	\$645,000	5.88%	30/6/2026	647,757	0.07%
Sabine Pass Liquefaction LLC	\$220,000	5.00%	15/3/2027	218,214	0.02%
Sabine Pass Liquefaction LLC	\$240,000	4.20%	15/3/2028	231,577	0.02%
Sabra Health Care LP	\$250,000	5.13%	15/8/2026	246,304	0.02%
Salesforce, Inc.	\$350,000	3.70%	11/4/2028	337,503	0.03%
Salesforce, Inc.	\$150,000	1.50%	15/7/2028	131,825	0.01%
Sammons Financial Group, Inc.	\$75,000	4.45%	12/5/2027	72,510	0.01%
San Diego Gas & Electric Co.	\$65,000	2.50%	15/5/2026	61,932	0.01%
San Diego Gas & Electric Co.	\$100,000	4.95%	15/8/2028	99,559	0.01%
Santander Holdings USA, Inc.	\$150,000	4.50%	17/7/2025	147,862	0.01%
Santander Holdings USA, Inc.	\$250,000	3.24%	5/10/2026	236,918	0.02%
Santander Holdings USA, Inc. [^]	\$100,000	6.12%	31/5/2027	100,452	0.01%
Santander Holdings USA, Inc.	\$100,000	4.40%	13/7/2027	96,647	0.01%
Santander Holdings USA, Inc. [^]	\$140,000	2.49%	6/1/2028	129,008	0.01%
Santander Holdings USA, Inc. [^]	\$225,000	6.50%	9/3/2029	229,042	0.02%
Santander Holdings USA, Inc. [^]	\$200,000	6.17%	9/1/2030	201,712	0.02%
SBL Holdings, Inc.	\$50,000	5.13%	13/11/2026	48,218	0.00%
Schlumberger Finance BV	€200,000	1.38%	28/10/2026	204,445	0.02%
Schlumberger Finance BV	€100,000	0.25%	15/10/2027	97,038	0.01%
Schlumberger Finance Canada Ltd.	\$70,000	1.40%	17/9/2025	66,788	0.01%
Schlumberger Holdings Corp.	\$80,000	4.00%	21/12/2025	78,323	0.01%
Schlumberger Holdings Corp.	\$100,000	5.00%	29/5/2027	99,694	0.01%
Schlumberger Holdings Corp. ¹	\$330,000	3.90%	17/5/2028	314,990	0.03%
Schlumberger Investment SA	\$175,000	4.50%	15/5/2028	172,231	0.02%
Schneider Electric SE	€300,000	3.25%	12/6/2028	322,270	0.03%
Sealed Air Corp.	\$150,000	1.57%	15/10/2026	136,479	0.01%
Sempra	\$90,000	5.40%	1/8/2026	89,939	0.01%
Sempra	\$135,000	3.25%	15/6/2027	127,436	0.01%
Sempra	\$250,000	3.40%	1/2/2028	235,172	0.02%
Sempra [^]	\$155,000	4.13%	1/4/2052	142,931	0.01%
Sempra [^]	\$75,000	6.88%	1/10/2054	74,602	0.01%
Sherwin-Williams Co.	\$257,000	3.95%	15/1/2026	251,585	0.03%
Sherwin-Williams Co.	\$200,000	3.45%	1/6/2027	190,589	0.02%
Shire Acquisitions Investments Ireland DAC	\$575,000	3.20%	23/9/2026	551,359	0.06%
Sierra Pacific Power Co.	\$135,000	2.60%	1/5/2026	128,752	0.01%
Silgan Holdings, Inc.	\$125,000	1.40%	1/4/2026	115,823	0.01%
Simon Property Group LP	\$100,000	3.30%	15/1/2026	96,906	0.01%
Simon Property Group LP	\$200,000	3.25%	30/11/2026	191,110	0.02%
Simon Property Group LP	\$275,000	1.38%	15/1/2027	250,594	0.03%
Simon Property Group LP	\$150,000	3.38%	15/6/2027	143,126	0.01%
Simon Property Group LP	\$100,000	1.75%	1/2/2028	89,093	0.01%
SITE Centers Corp.	\$357,000	3.63%	1/2/2025	352,588	0.04%
Sixth Street Lending Partners	\$150,000	6.50%	11/3/2029	148,462	0.02%
Sixth Street Specialty Lending, Inc.	\$100,000	6.95%	14/8/2028	102,127	0.01%
Sixth Street Specialty Lending, Inc.	\$50,000	6.13%	1/3/2029	49,383	0.01%
Skyworks Solutions, Inc.	\$225,000	1.80%	1/6/2026	209,192	0.02%
Smithfield Foods, Inc.	\$175,000	4.25%	1/2/2027	168,462	0.02%
Snap-on, Inc.	\$100,000	3.25%	1/3/2027	95,986	0.01%
Solvay Finance America LLC	\$200,000	5.65%	4/6/2029	201,258	0.02%
Solventum Corp.	\$175,000	5.45%	25/2/2027	174,870	0.02%
Solventum Corp.	\$200,000	5.40%	1/3/2029	199,382	0.02%
Southern California Edison Co.	\$50,000	3.70%	1/8/2025	48,983	0.01%
Southern California Edison Co.	\$150,000	5.35%	1/3/2026	149,759	0.02%
Southern California Edison Co.	\$75,000	4.90%	1/6/2026	74,370	0.01%
Southern California Edison Co.	\$100,000	4.88%	1/2/2027	99,232	0.01%
Southern California Edison Co.	\$110,000	4.70%	1/6/2027	108,491	0.01%
Southern California Edison Co.	\$100,000	5.85%	1/11/2027	101,943	0.01%
Southern California Edison Co.	\$160,000	5.30%	1/3/2028	160,318	0.02%
Southern California Edison Co.	\$85,000	3.65%	1/3/2028	80,495	0.01%
Southern California Edison Co.	\$100,000	5.65%	1/10/2028	101,721	0.01%
Southern California Edison Co.	\$50,000	4.20%	1/3/2029	47,797	0.00%
Southern California Edison Co.	\$150,000	5.15%	1/6/2029	149,932	0.02%
Southern California Gas Co.	\$75,000	2.60%	15/6/2026	71,228	0.01%
Southern California Gas Co.	\$100,000	2.95%	15/4/2027	94,141	0.01%
Southern Co.	\$75,000	5.15%	6/10/2025	74,672	0.01%
Southern Co.	\$180,000	3.25%	1/7/2026	173,073	0.02%
Southern Co.	\$180,000	5.11%	1/8/2027	179,493	0.02%
Southern Co.	\$10,000	1.75%	15/3/2028	8,856	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southern Co.	\$100,000	4.85%	15/6/2028	98,965	0.01%
Southern Co.	\$200,000	5.50%	15/3/2029	202,658	0.02%
Southern Co. ^	\$180,000	4.00%	15/1/2051	174,423	0.02%
Southern Co. ^	\$209,000	3.75%	15/9/2051	196,276	0.02%
Southern Co. ^	€400,000	1.88%	15/9/2081	381,310	0.04%
Southern Co. Gas Capital Corp.	\$45,000	3.25%	15/6/2026	43,212	0.00%
Southern Power Co.	\$35,000	4.15%	1/12/2025	34,409	0.00%
Southern Power Co.	\$95,000	0.90%	15/1/2026	88,563	0.01%
Southwest Airlines Co.	\$450,000	5.13%	15/6/2027	447,835	0.05%
Southwest Airlines Co.	\$45,000	3.45%	16/11/2027	42,295	0.00%
Southwest Gas Corp.	\$45,000	5.80%	1/12/2027	45,608	0.00%
Southwest Gas Corp.	\$100,000	5.45%	23/3/2028	100,709	0.01%
Southwest Gas Corp.	\$40,000	3.70%	1/4/2028	37,986	0.00%
Southwestern Electric Power Co.	\$80,000	1.65%	15/3/2026	75,263	0.01%
Southwestern Electric Power Co.	\$50,000	2.75%	1/10/2026	47,166	0.00%
Southwestern Electric Power Co.	\$100,000	4.10%	15/9/2028	95,355	0.01%
Spectra Energy Partners LP	\$80,000	3.38%	15/10/2026	76,559	0.01%
Sprint Capital Corp.	\$380,000	6.88%	15/11/2028	402,825	0.04%
Sprint LLC	\$775,000	7.63%	1/3/2026	796,305	0.08%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	\$337,500	5.15%	20/3/2028	335,902	0.03%
SSM Health Care Corp.	\$125,000	4.89%	1/6/2028	124,320	0.01%
Stanley Black & Decker, Inc.	\$80,000	3.40%	1/3/2026	77,507	0.01%
Stanley Black & Decker, Inc.	\$50,000	6.00%	6/3/2028	51,555	0.01%
Starbucks Corp.	\$208,000	3.80%	15/8/2025	204,494	0.02%
Starbucks Corp.	\$200,000	4.75%	15/2/2026	198,609	0.02%
Starbucks Corp.	\$125,000	2.45%	15/6/2026	118,757	0.01%
Starbucks Corp.	\$200,000	4.85%	8/2/2027	198,967	0.02%
Starbucks Corp.	\$150,000	3.50%	1/3/2028	142,270	0.01%
Starbucks Corp.	\$50,000	4.00%	15/11/2028	48,169	0.00%
State Street Corp.	\$310,000	3.55%	18/8/2025	304,105	0.03%
State Street Corp.	\$400,000	5.27%	3/8/2026	400,778	0.04%
State Street Corp. ^	\$100,000	5.75%	4/11/2026	100,342	0.01%
State Street Corp.	\$150,000	4.99%	18/3/2027	149,850	0.02%
State Street Corp. ^	\$300,000	1.68%	18/11/2027	276,033	0.03%
State Street Corp. ^	\$100,000	2.20%	7/2/2028	93,001	0.01%
Steel Dynamics, Inc.	\$65,000	1.65%	15/10/2027	57,976	0.01%
Stellantis Finance US, Inc.	\$175,000	1.71%	29/1/2027	159,436	0.02%
Stellantis NV	€300,000	2.75%	15/5/2026	316,564	0.03%
Stellantis NV	€500,000	0.63%	30/3/2027	495,856	0.05%
Stellantis NV	€200,000	0.75%	18/1/2029	188,600	0.02%
Store Capital LLC	\$100,000	4.50%	15/3/2028	95,174	0.01%
Stryker Corp.	\$300,000	3.50%	15/3/2026	291,269	0.03%
Stryker Corp.	\$100,000	3.65%	7/3/2028	95,238	0.01%
Stryker Corp.	\$100,000	4.85%	8/12/2028	99,225	0.01%
Stryker Corp.	€100,000	3.38%	11/12/2028	106,517	0.01%
Stryker Corp.	€500,000	0.75%	1/3/2029	473,026	0.05%
Sun Communities Operating LP	\$100,000	2.30%	1/11/2028	87,838	0.01%
Sun Communities Operating LP	\$100,000	5.50%	15/1/2029	100,011	0.01%
Sutter Health	\$100,000	1.32%	15/8/2025	95,481	0.01%
Synchrony Bank	\$100,000	5.63%	23/8/2027	98,978	0.01%
Synchrony Financial	\$500,000	4.50%	23/7/2025	491,597	0.05%
Synchrony Financial	\$150,000	3.95%	1/12/2027	140,275	0.01%
Synchrony Financial	\$200,000	5.15%	19/3/2029	192,010	0.02%
Synovus Bank	\$75,000	5.63%	15/2/2028	72,687	0.01%
Synovus Financial Corp.	\$50,000	5.20%	11/8/2025	49,297	0.01%
Sysco Corp.	\$80,000	3.75%	1/10/2025	78,309	0.01%
Sysco Corp.	\$434,000	3.30%	15/7/2026	417,274	0.04%
Sysco Corp.	\$50,000	3.25%	15/7/2027	47,355	0.00%
Sysco Corp.	\$150,000	5.75%	17/1/2029	153,606	0.02%
System Energy Resources, Inc.	\$45,000	6.00%	15/4/2028	45,775	0.00%
Take-Two Interactive Software, Inc.	\$125,000	3.70%	14/4/2027	120,197	0.01%
Take-Two Interactive Software, Inc.	\$100,000	4.95%	28/3/2028	99,063	0.01%
Take-Two Interactive Software, Inc.	\$200,000	5.40%	12/6/2029	201,168	0.02%
Tampa Electric Co.	\$100,000	4.90%	1/3/2029	99,324	0.01%
Tanger Properties LP	\$150,000	3.13%	1/9/2026	141,530	0.01%
Tapestry, Inc.	\$100,000	7.05%	27/11/2025	101,685	0.01%
Tapestry, Inc.	\$100,000	7.00%	27/11/2026	102,776	0.01%
Tapestry, Inc.	€100,000	5.38%	27/11/2027	110,219	0.01%
Tapestry, Inc.	\$125,000	7.35%	27/11/2028	129,693	0.01%
Targa Resources Corp.	\$245,000	5.20%	1/7/2027	244,521	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Targa Resources Corp.	\$350,000	6.15%	1/3/2029	361,280	0.04%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$275,000	6.50%	15/7/2027	277,123	0.03%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$135,000	5.00%	15/1/2028	132,139	0.01%
Target Corp.	\$200,000	2.50%	15/4/2026	191,578	0.02%
Target Corp.	\$200,000	3.38%	15/4/2029	188,074	0.02%
TC PipeLines LP	\$85,000	3.90%	25/5/2027	81,357	0.01%
TD SYNEX Corp.	\$125,000	1.75%	9/8/2026	115,365	0.01%
TD SYNEX Corp.	\$100,000	2.38%	9/8/2028	88,989	0.01%
Teachers Insurance & Annuity Association of America [^]	\$50,000	4.38%	15/9/2054	49,740	0.01%
Teledyne Technologies, Inc.	\$100,000	1.60%	1/4/2026	93,518	0.01%
Teledyne Technologies, Inc.	\$100,000	2.25%	1/4/2028	89,901	0.01%
Texas Eastern Transmission LP	\$60,000	3.50%	15/1/2028	56,621	0.01%
Texas Instruments, Inc.	\$150,000	1.13%	15/9/2026	137,974	0.01%
Texas Instruments, Inc.	\$200,000	4.60%	15/2/2028	198,360	0.02%
Texas Instruments, Inc.	\$200,000	4.60%	8/2/2029	198,749	0.02%
Textron, Inc.	\$75,000	4.00%	15/3/2026	73,270	0.01%
Textron, Inc.	\$100,000	3.38%	1/3/2028	93,864	0.01%
Thermo Fisher Scientific, Inc.	€100,000	3.20%	21/1/2026	106,490	0.01%
Thermo Fisher Scientific, Inc.	€200,000	1.40%	23/1/2026	207,152	0.02%
Thermo Fisher Scientific, Inc.	\$50,000	4.95%	10/8/2026	49,884	0.01%
Thermo Fisher Scientific, Inc.	\$155,000	5.00%	5/12/2026	154,823	0.02%
Thermo Fisher Scientific, Inc.	€300,000	0.50%	1/3/2028	290,333	0.03%
Thermo Fisher Scientific, Inc.	CHF600,000	1.65%	7/3/2028	674,821	0.07%
Thermo Fisher Scientific, Inc.	€200,000	1.38%	12/9/2028	198,083	0.02%
Thermo Fisher Scientific, Inc.	\$100,000	1.75%	15/10/2028	88,218	0.01%
Thermo Fisher Scientific, Inc.	\$225,000	5.00%	31/1/2029	225,438	0.02%
Timken Co.	\$50,000	4.50%	15/12/2028	48,495	0.00%
TJX Cos, Inc.	\$175,000	2.25%	15/9/2026	164,854	0.02%
T-Mobile USA, Inc.	\$295,000	2.25%	15/2/2026	280,391	0.03%
T-Mobile USA, Inc.	\$250,000	1.50%	15/2/2026	234,718	0.02%
T-Mobile USA, Inc.	\$250,000	2.63%	15/4/2026	237,931	0.02%
T-Mobile USA, Inc.	\$800,000	3.75%	15/4/2027	769,015	0.08%
T-Mobile USA, Inc.	\$175,000	5.38%	15/4/2027	174,507	0.02%
T-Mobile USA, Inc.	\$400,000	2.05%	15/2/2028	359,079	0.04%
T-Mobile USA, Inc.	\$250,000	4.80%	15/7/2028	246,670	0.02%
T-Mobile USA, Inc.	\$375,000	4.85%	15/1/2029	370,356	0.04%
T-Mobile USA, Inc.	\$280,000	2.63%	15/2/2029	251,051	0.03%
T-Mobile USA, Inc.	\$150,000	3.38%	15/4/2029	138,529	0.01%
T-Mobile USA, Inc.	€300,000	3.55%	8/5/2029	322,192	0.03%
Toll Brothers Finance Corp.	\$200,000	4.35%	15/2/2028	193,061	0.02%
Toyota Motor Credit Corp.	\$200,000	5.60%	11/9/2025	200,746	0.02%
Toyota Motor Credit Corp.	\$300,000	0.80%	16/10/2025	283,574	0.03%
Toyota Motor Credit Corp.	\$125,000	4.80%	5/1/2026	124,360	0.01%
Toyota Motor Credit Corp.	\$250,000	0.80%	9/1/2026	234,252	0.02%
Toyota Motor Credit Corp.	\$125,000	5.20%	15/5/2026	125,180	0.01%
Toyota Motor Credit Corp.	\$350,000	4.45%	18/5/2026	345,646	0.03%
Toyota Motor Credit Corp.	\$200,000	1.13%	18/6/2026	185,220	0.02%
Toyota Motor Credit Corp.	\$200,000	5.40%	20/11/2026	201,383	0.02%
Toyota Motor Credit Corp.	\$250,000	1.90%	13/1/2027	231,264	0.02%
Toyota Motor Credit Corp.	\$150,000	5.00%	19/3/2027	149,953	0.02%
Toyota Motor Credit Corp.	\$200,000	4.55%	20/9/2027	197,494	0.02%
Toyota Motor Credit Corp.	\$175,000	5.45%	10/11/2027	177,512	0.02%
Toyota Motor Credit Corp.	\$450,000	4.63%	12/1/2028	445,797	0.04%
Toyota Motor Credit Corp.	\$300,000	1.90%	6/4/2028	269,235	0.03%
Toyota Motor Credit Corp.	\$125,000	5.25%	11/9/2028	126,441	0.01%
Toyota Motor Credit Corp.	£100,000	5.63%	23/10/2028	129,882	0.01%
Toyota Motor Credit Corp.	\$125,000	4.65%	5/1/2029	123,470	0.01%
Toyota Motor Credit Corp.	\$50,000	3.65%	8/1/2029	47,473	0.00%
Toyota Motor Credit Corp.	\$150,000	5.05%	16/5/2029	150,503	0.02%
Trane Technologies Financing Ltd.	\$105,000	3.50%	21/3/2026	101,704	0.01%
Transcontinental Gas Pipe Line Co. LLC	\$145,000	7.85%	1/2/2026	149,216	0.02%
Transcontinental Gas Pipe Line Co. LLC	\$60,000	4.00%	15/3/2028	57,525	0.01%
Trimble, Inc.	\$86,000	4.75%	1/12/2024	85,569	0.01%
Trimble, Inc.	\$85,000	4.90%	15/6/2028	83,882	0.01%
Trinity Acquisition plc	\$150,000	4.40%	15/3/2026	147,170	0.01%
Truist Bank	\$325,000	3.63%	16/9/2025	316,527	0.03%
Truist Bank	\$52,000	4.05%	3/11/2025	51,106	0.01%
Truist Bank	\$200,000	3.30%	15/5/2026	191,622	0.02%
Truist Bank	\$250,000	3.80%	30/10/2026	240,375	0.02%
Truist Financial Corp.	\$302,000	1.20%	5/8/2025	287,763	0.03%
Truist Financial Corp. [^]	\$150,000	4.26%	28/7/2026	147,546	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Truist Financial Corp.^	\$100,000	5.90%	28/10/2026	100,234	0.01%
Truist Financial Corp.^	\$350,000	1.27%	2/3/2027	325,296	0.03%
Truist Financial Corp.^	\$400,000	6.05%	8/6/2027	402,809	0.04%
Truist Financial Corp.	\$300,000	1.13%	3/8/2027	264,656	0.03%
Truist Financial Corp.^	\$150,000	4.12%	6/6/2028	144,643	0.01%
Truist Financial Corp.^	\$200,000	4.87%	26/1/2029	196,175	0.02%
Truist Financial Corp.^	\$175,000	1.89%	7/6/2029	153,275	0.02%
Truist Financial Corp.^	\$225,000	7.16%	30/10/2029	238,903	0.02%
Truist Financial Corp.^	\$225,000	5.44%	24/1/2030	224,295	0.02%
TWDC Enterprises 18 Corp.	\$150,000	3.00%	13/2/2026	144,710	0.01%
TWDC Enterprises 18 Corp.	\$300,000	1.85%	30/7/2026	280,500	0.03%
TWDC Enterprises 18 Corp.	\$275,000	2.95%	15/6/2027	259,898	0.03%
Tyco Electronics Group SA	\$100,000	4.50%	13/2/2026	99,082	0.01%
Tyson Foods, Inc.	\$185,000	4.00%	1/3/2026	180,657	0.02%
Tyson Foods, Inc.	\$150,000	3.55%	2/6/2027	143,412	0.01%
Tyson Foods, Inc.	\$100,000	4.35%	1/3/2029	96,049	0.01%
Tyson Foods, Inc.	\$150,000	5.40%	15/3/2029	150,299	0.02%
UDR, Inc.	\$100,000	2.95%	1/9/2026	94,719	0.01%
Union Electric Co.	\$55,000	2.95%	15/6/2027	51,879	0.01%
Union Pacific Corp.	\$100,000	3.00%	15/4/2027	94,996	0.01%
Union Pacific Corp.	\$125,000	3.95%	10/9/2028	121,069	0.01%
United Airlines 2014-2 Class A Pass Through Trust	\$65,772	3.75%	3/9/2026	63,114	0.01%
United Airlines 2016-1 Class AA Pass Through Trust	\$131,404	3.10%	7/7/2028	121,240	0.01%
United Airlines 2016-2 Class AA Pass Through Trust	\$83,305	2.88%	7/10/2028	75,155	0.01%
United Airlines 2020-1 Class A Pass Through Trust	\$220,383	5.88%	15/10/2027	220,975	0.02%
United Airlines 2020-1 Class B Pass Through Trust	\$126,000	4.88%	15/1/2026	124,260	0.01%
United Parcel Service, Inc.	\$175,000	2.40%	15/11/2026	164,883	0.02%
United Parcel Service, Inc.	\$200,000	3.05%	15/11/2027	188,555	0.02%
United Parcel Service, Inc.	\$50,000	3.40%	15/3/2029	46,997	0.00%
UnitedHealth Group, Inc.	\$200,000	3.75%	15/7/2025	197,027	0.02%
UnitedHealth Group, Inc.	\$100,000	5.15%	15/10/2025	99,890	0.01%
UnitedHealth Group, Inc.	\$100,000	3.10%	15/3/2026	96,765	0.01%
UnitedHealth Group, Inc.	\$385,000	1.15%	15/5/2026	358,037	0.04%
UnitedHealth Group, Inc.	\$206,000	3.45%	15/1/2027	198,695	0.02%
UnitedHealth Group, Inc.	\$100,000	3.70%	15/5/2027	96,758	0.01%
UnitedHealth Group, Inc.	\$250,000	2.95%	15/10/2027	235,014	0.02%
UnitedHealth Group, Inc.	\$100,000	5.25%	15/2/2028	101,306	0.01%
UnitedHealth Group, Inc.	\$200,000	3.85%	15/6/2028	192,251	0.02%
UnitedHealth Group, Inc.	\$300,000	3.88%	15/12/2028	287,490	0.03%
UnitedHealth Group, Inc.	\$150,000	4.25%	15/1/2029	146,121	0.01%
UnitedHealth Group, Inc.	\$250,000	4.70%	15/4/2029	248,068	0.03%
UnitedHealth Group, Inc.	\$200,000	4.00%	15/5/2029	192,313	0.02%
Universal Health Services, Inc.	\$150,000	1.65%	1/9/2026	137,974	0.01%
Upjohn Finance BV	€250,000	1.36%	23/6/2027	249,730	0.03%
US Bancorp	\$300,000	3.95%	17/11/2025	294,336	0.03%
US Bancorp	\$143,000	3.10%	27/4/2026	137,111	0.01%
US Bancorp	\$306,000	2.38%	22/7/2026	288,831	0.03%
US Bancorp^	\$215,000	5.73%	21/10/2026	215,434	0.02%
US Bancorp	\$175,000	3.15%	27/4/2027	166,524	0.02%
US Bancorp^	\$150,000	6.79%	26/10/2027	154,406	0.02%
US Bancorp^	\$185,000	2.22%	27/1/2028	171,040	0.02%
US Bancorp	\$375,000	3.90%	26/4/2028	359,380	0.04%
US Bancorp^	\$250,000	4.55%	22/7/2028	244,443	0.02%
US Bancorp^	\$345,000	4.65%	1/2/2029	337,763	0.03%
US Bancorp^	\$400,000	5.78%	12/6/2029	406,108	0.04%
US Bancorp^	\$225,000	5.38%	23/1/2030	225,507	0.02%
US Treasury Note	\$960,000	4.88%	31/5/2026	961,950	0.10%
US Treasury Note	\$118,000	4.50%	15/5/2027	117,853	0.01%
US Treasury Note	\$2,243,000	4.63%	15/6/2027	2,249,659	0.23%
US Treasury Note	\$229,000	4.50%	31/5/2029	230,574	0.02%
US Treasury Note	\$2,500,000	4.25%	30/6/2029	2,489,551	0.25%
USAA Capital Corp.	\$125,000	3.38%	1/5/2025	122,874	0.01%
USAA Capital Corp.	\$250,000	5.25%	1/6/2027	251,453	0.03%
Utah Acquisition Sub, Inc.	\$100,000	3.95%	15/6/2026	97,002	0.01%
Valero Energy Corp.	\$60,000	3.40%	15/9/2026	57,509	0.01%
Valero Energy Corp.	\$80,000	2.15%	15/9/2027	72,871	0.01%
Valero Energy Corp.	\$90,000	4.35%	1/6/2028	87,113	0.01%
Valero Energy Corp.	\$100,000	4.00%	1/4/2029	95,112	0.01%
Valero Energy Partners LP	\$70,000	4.50%	15/3/2028	68,185	0.01%
Ventas Canada Finance Ltd.	CAD65,000	2.45%	4/1/2027	44,781	0.00%
Ventas Canada Finance Ltd.	CAD130,000	5.40%	21/4/2028	96,665	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ventas Realty LP	\$100,000	4.13%	15/1/2026	97,757	0.01%
Ventas Realty LP	\$200,000	3.25%	15/10/2026	190,106	0.02%
Ventas Realty LP	\$100,000	4.00%	1/3/2028	95,411	0.01%
Ventas Realty LP	\$175,000	4.40%	15/1/2029	168,240	0.02%
Veralto Corp.	\$100,000	5.50%	18/9/2026	99,968	0.01%
Veralto Corp.	\$100,000	5.35%	18/9/2028	100,398	0.01%
VeriSign, Inc.	\$150,000	4.75%	15/7/2027	147,299	0.01%
Verisk Analytics, Inc.	\$18,000	4.00%	15/6/2025	17,701	0.00%
Verisk Analytics, Inc.	\$200,000	4.13%	15/3/2029	192,328	0.02%
Verizon Communications, Inc.	\$150,000	0.85%	20/11/2025	141,040	0.01%
Verizon Communications, Inc.	\$375,000	1.45%	20/3/2026	351,258	0.04%
Verizon Communications, Inc.	\$425,000	2.63%	15/8/2026	402,946	0.04%
Verizon Communications, Inc.	\$700,000	4.13%	16/3/2027	682,348	0.07%
Verizon Communications, Inc.	\$100,000	3.00%	22/3/2027	94,637	0.01%
Verizon Communications, Inc.	\$550,000	2.10%	22/3/2028	494,713	0.05%
Verizon Communications, Inc.	CAD175,000	2.38%	22/3/2028	118,487	0.01%
Verizon Communications, Inc.	\$610,000	4.33%	21/9/2028	593,073	0.06%
Verizon Communications, Inc.	£400,000	1.13%	3/11/2028	433,622	0.04%
Verizon Communications, Inc.	\$200,000	3.88%	8/2/2029	190,058	0.02%
Verizon Communications, Inc.	€500,000	0.38%	22/3/2029	464,974	0.05%
Verizon Communications, Inc.	€300,000	1.88%	26/10/2029	296,397	0.03%
VF Corp.	€250,000	4.13%	7/3/2026	264,752	0.03%
VF Corp.	\$175,000	2.80%	23/4/2027	159,797	0.02%
Viatrix, Inc.	\$50,000	2.30%	22/6/2027	45,664	0.00%
VICI Properties LP	\$250,000	4.75%	15/2/2028	243,923	0.02%
VICI Properties LP/VICI Note Co., Inc.	\$50,000	4.50%	1/9/2026	48,649	0.00%
VICI Properties LP/VICI Note Co., Inc.	\$150,000	5.75%	1/2/2027	150,099	0.02%
VICI Properties LP/VICI Note Co., Inc.	\$475,000	3.75%	15/2/2027	451,460	0.05%
VICI Properties LP/VICI Note Co., Inc.	\$50,000	3.88%	15/2/2029	46,165	0.00%
Virginia Electric & Power Co.	\$100,000	3.15%	15/1/2026	96,814	0.01%
Virginia Electric & Power Co.	\$60,000	2.95%	15/11/2026	57,055	0.01%
Virginia Electric & Power Co.	\$95,000	3.50%	15/3/2027	91,205	0.01%
Virginia Electric & Power Co.	\$315,000	3.75%	15/5/2027	303,465	0.03%
Virginia Electric & Power Co.	\$135,000	3.80%	1/4/2028	129,164	0.01%
Visa, Inc.	\$544,000	3.15%	14/12/2025	529,202	0.05%
Visa, Inc.	€650,000	1.50%	15/6/2026	672,980	0.07%
Visa, Inc.	\$320,000	1.90%	15/4/2027	295,301	0.03%
Visa, Inc.	\$100,000	0.75%	15/8/2027	88,543	0.01%
Visa, Inc.	\$100,000	2.75%	15/9/2027	93,956	0.01%
Visa, Inc.	€300,000	2.00%	15/6/2029	303,969	0.03%
Vistra Operations Co. LLC	\$265,000	3.70%	30/1/2027	253,257	0.03%
VMware LLC	\$350,000	1.40%	15/8/2026	322,240	0.03%
VMware LLC	\$125,000	4.65%	15/5/2027	122,924	0.01%
VMware LLC	\$230,000	3.90%	21/8/2027	220,605	0.02%
VMware LLC	\$100,000	1.80%	15/8/2028	87,559	0.01%
Volkswagen Group of America Finance LLC	\$200,000	6.00%	16/11/2026	202,309	0.02%
Volkswagen Group of America Finance LLC	\$200,000	4.35%	8/6/2027	195,034	0.02%
Volkswagen Group of America Finance LLC	\$200,000	5.65%	12/9/2028	202,245	0.02%
Vontier Corp.	\$200,000	1.80%	1/4/2026	187,057	0.02%
Vontier Corp.	\$100,000	2.40%	1/4/2028	88,648	0.01%
Voya Financial, Inc.^	\$100,000	4.70%	23/1/2048	86,725	0.01%
Vulcan Materials Co.	\$150,000	3.90%	1/4/2027	145,174	0.01%
Wabtec Transportation Netherlands BV	€100,000	1.25%	3/12/2027	99,284	0.01%
Walmart, Inc. ¹	\$400,000	3.90%	9/9/2025	394,491	0.04%
Walmart, Inc.	\$76,500	1.05%	17/9/2026	70,495	0.01%
Walmart, Inc.	\$175,000	5.88%	5/4/2027	180,882	0.02%
Walmart, Inc. ¹	\$200,000	3.95%	9/9/2027	195,358	0.02%
Walmart, Inc. ¹	\$175,000	3.90%	15/4/2028	170,541	0.02%
Walmart, Inc.	\$350,000	3.70%	26/6/2028	339,528	0.03%
Walmart, Inc. ¹	\$300,000	1.50%	22/9/2028	265,001	0.03%
Walt Disney Co.	\$400,000	1.75%	13/1/2026	379,469	0.04%
Walt Disney Co.	\$195,000	3.38%	15/11/2026	187,529	0.02%
Walt Disney Co.	CAD255,000	3.06%	30/3/2027	179,957	0.02%
Warnermedia Holdings, Inc.	\$870,000	3.76%	15/3/2027	825,228	0.08%
Warnermedia Holdings, Inc.	\$200,000	4.05%	15/3/2029	184,707	0.02%
Waste Connections, Inc.	\$80,000	4.25%	1/12/2028	77,260	0.01%
Waste Connections, Inc.	\$95,000	3.50%	1/5/2029	88,776	0.01%
Waste Connections, Inc.	CAD60,000	4.50%	14/6/2029	43,778	0.00%
Waste Management of Canada Corp.	CAD70,000	2.60%	23/9/2026	49,063	0.01%
Waste Management, Inc.	\$200,000	0.75%	15/11/2025	187,948	0.02%
Waste Management, Inc.	\$100,000	4.95%	3/7/2027	99,863	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Waste Management, Inc.	\$130,000	3.15%	15/11/2027	122,699	0.01%
Waste Management, Inc.	\$220,000	4.88%	15/2/2029	219,361	0.02%
WEC Energy Group, Inc.	\$65,000	5.00%	27/9/2025	64,555	0.01%
WEC Energy Group, Inc.	\$240,000	4.75%	9/1/2026	237,490	0.02%
WEC Energy Group, Inc.	\$100,000	5.60%	12/9/2026	100,400	0.01%
WEC Energy Group, Inc.	\$60,000	5.15%	1/10/2027	59,837	0.01%
WEC Energy Group, Inc.	\$65,000	1.38%	15/10/2027	57,533	0.01%
WEC Energy Group, Inc.	\$80,000	4.75%	15/1/2028	79,179	0.01%
WEC Energy Group, Inc.	\$85,000	2.20%	15/12/2028	74,888	0.01%
Wells Fargo & Co.	\$300,000	3.55%	29/9/2025	292,887	0.03%
Wells Fargo & Co.	\$750,000	3.00%	22/4/2026	719,227	0.07%
Wells Fargo & Co.	CAD205,000	2.98%	19/5/2026	145,206	0.01%
Wells Fargo & Co.	\$400,000	4.10%	3/6/2026	389,816	0.04%
Wells Fargo & Co.^	\$300,000	4.54%	15/8/2026	296,249	0.03%
Wells Fargo & Co.	\$500,000	3.00%	23/10/2026	475,027	0.05%
Wells Fargo & Co.	€100,000	1.38%	26/10/2026	101,715	0.01%
Wells Fargo & Co.	€700,000	1.00%	2/2/2027	701,664	0.07%
Wells Fargo & Co.	CAD125,000	2.49%	18/2/2027	86,597	0.01%
Wells Fargo & Co.^	\$556,000	3.20%	17/6/2027	532,468	0.05%
Wells Fargo & Co.	\$375,000	4.30%	22/7/2027	365,159	0.04%
Wells Fargo & Co.^	\$590,000	3.53%	24/3/2028	562,653	0.06%
Wells Fargo & Co.^	\$675,000	5.71%	22/4/2028	681,076	0.07%
Wells Fargo & Co.^	CAD180,000	5.08%	26/4/2028	132,970	0.01%
Wells Fargo & Co.^	\$445,000	3.58%	22/5/2028	423,787	0.04%
Wells Fargo & Co.^	\$480,000	2.39%	2/6/2028	442,256	0.04%
Wells Fargo & Co.^	\$525,000	4.81%	25/7/2028	517,383	0.05%
Wells Fargo & Co.	\$475,000	4.15%	24/1/2029	456,563	0.05%
Wells Fargo & Co.	£200,000	2.50%	2/5/2029	224,203	0.02%
Wells Fargo & Co.^	\$875,000	5.57%	25/7/2029	883,144	0.09%
Wells Fargo & Co.^	\$350,000	6.30%	23/10/2029	363,043	0.04%
Wells Fargo & Co.^	\$550,000	5.20%	23/1/2030	547,637	0.06%
Wells Fargo & Co.^	€400,000	1.74%	4/5/2030	391,202	0.04%
Wells Fargo Bank NA	\$500,000	5.55%	1/8/2025	500,750	0.05%
Wells Fargo Bank NA	\$300,000	4.81%	15/1/2026	298,013	0.03%
Wells Fargo Bank NA	\$250,000	5.45%	7/8/2026	250,770	0.03%
Wells Fargo Bank NA	\$375,000	5.25%	11/12/2026	375,244	0.04%
Welltower OP LLC	\$255,000	2.70%	15/2/2027	240,255	0.02%
Welltower OP LLC	£200,000	4.80%	20/11/2028	246,074	0.02%
Welltower OP LLC	\$100,000	4.13%	15/3/2029	95,553	0.01%
Western Midstream Operating LP	\$195,000	4.65%	1/7/2026	191,217	0.02%
Western Midstream Operating LP	\$95,000	4.50%	1/3/2028	91,528	0.01%
Western Midstream Operating LP	\$45,000	4.75%	15/8/2028	43,887	0.00%
Western Midstream Operating LP	\$100,000	6.35%	15/1/2029	103,150	0.01%
Western Union Co.	\$100,000	1.35%	15/3/2026	93,235	0.01%
Westinghouse Air Brake Technologies Corp.	\$100,000	3.45%	15/11/2026	95,619	0.01%
Westinghouse Air Brake Technologies Corp.	\$235,000	4.70%	15/9/2028	230,418	0.02%
Westlake Corp.	\$250,000	3.60%	15/8/2026	240,525	0.02%
Williams Cos, Inc.	\$130,000	4.00%	15/9/2025	127,549	0.01%
Williams Cos, Inc.	\$165,000	5.40%	2/3/2026	164,852	0.02%
Williams Cos, Inc.	\$215,000	3.75%	15/6/2027	206,423	0.02%
Williams Cos, Inc.	\$150,000	5.30%	15/8/2028	150,447	0.02%
Williams Cos, Inc.	\$200,000	4.90%	15/3/2029	197,213	0.02%
Willis North America, Inc.	\$150,000	4.65%	15/6/2027	147,447	0.01%
Willis North America, Inc.	\$100,000	4.50%	15/9/2028	97,132	0.01%
Wisconsin Electric Power Co.	\$40,000	1.70%	15/6/2028	35,401	0.00%
Wisconsin Electric Power Co.	\$50,000	5.00%	15/5/2029	50,046	0.01%
Wisconsin Power & Light Co.	\$45,000	3.05%	15/10/2027	42,208	0.00%
Wisconsin Public Service Corp.	\$40,000	5.35%	10/11/2025	39,960	0.00%
Workday, Inc.	\$135,000	3.50%	1/4/2027	129,126	0.01%
Workday, Inc.	\$150,000	3.70%	1/4/2029	140,800	0.01%
WPC Eurobond BV	€100,000	2.25%	9/4/2026	104,144	0.01%
WPC Eurobond BV	€200,000	1.35%	15/4/2028	194,294	0.02%
WRKCo, Inc.	\$175,000	4.65%	15/3/2026	172,502	0.02%
WRKCo, Inc.	\$150,000	3.90%	1/6/2028	142,714	0.01%
WRKCo, Inc.	\$150,000	4.90%	15/3/2029	149,070	0.02%
Xcel Energy, Inc.	\$30,000	3.35%	1/12/2026	28,624	0.00%
Xcel Energy, Inc.	\$130,000	1.75%	15/3/2027	118,353	0.01%
Xcel Energy, Inc.	\$85,000	4.00%	15/6/2028	81,008	0.01%
XPO, Inc.	\$100,000	6.25%	1/6/2028	100,483	0.01%
Xylem, Inc.	\$150,000	1.95%	30/1/2028	134,724	0.01%
Zimmer Biomet Holdings, Inc.	\$221,000	3.05%	15/1/2026	213,262	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Zoetis, Inc.	\$175,000	5.40%	14/11/2025	174,970	0.02%
Zoetis, Inc.	\$175,000	3.00%	12/9/2027	164,179	0.02%
				469,581,828	47.30%
Zambia 0.02% (31 December 2023: 0.03%)					
Anglo American Capital plc	€200,000	4.50%	15/9/2028	219,120	0.02%
				219,120	0.02%
Total Fixed Income				977,426,273	98.45%
Total Transferable Securities				977,426,273	98.45%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: 0.00%)				
Futures 0.00% (31 December 2023: 0.00%)				
US Treasury Note 5 Year September 2024	(25)	\$(2,671,766)	7,313	0.00%
Euro-Schatz September 2024	19	€2,002,370	6,355	0.00%
10-Year Mini JGB September 2024	5	¥71,355,000	62	0.00%
Euro-Bobl September 2024	6	€700,014	(1,473)	(0.00%)
US Treasury Note 2 Year September 2024	11	\$2,248,219	(1,812)	(0.00%)
			10,445	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market			10,445	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.34%) (31 December 2023: 0.19%)							
Forward Currency Exchange Contracts 0.47% (31 December 2023: 0.52%)							
USD	92,299,497	EUR	(84,917,219)	Bank of America	2/7/2024	1,289,427	0.13%
USD	89,584,808	EUR	(82,419,655)	HSBC Bank	2/7/2024	1,251,503	0.13%
USD	89,584,808	EUR	(82,419,655)	BNP Paribas	2/7/2024	1,251,503	0.13%
USD	35,473,903	GBP	(27,858,098)	HSBC Bank	2/7/2024	258,497	0.02%
USD	9,088,260	JPY	(1,422,108,130)	JPMorgan Chase Bank	2/7/2024	247,602	0.02%
USD	36,624,188	CAD	(49,895,805)	Toronto-Dominion Bank	2/7/2024	159,976	0.02%
USD	8,151,945	EUR	(7,500,000)	Toronto-Dominion Bank	2/7/2024	113,816	0.01%
USD	4,357,189	EUR	(4,000,000)	Bank of America	2/7/2024	70,187	0.01%
USD	1,022,576	GBP	(800,000)	State Street Bank & Trust Co.	2/7/2024	11,296	0.00%
USD	8,049,368	EUR	(7,500,000)	UBS AG	2/7/2024	11,239	0.00%
USD	1,144,160	GBP	(900,000)	UBS AG	2/7/2024	6,471	0.00%
USD	326,487	EUR	(300,000)	BNP Paribas	2/7/2024	4,962	0.00%
USD	486,603	NZD	(792,000)	JPMorgan Chase Bank	2/7/2024	3,998	0.00%
USD	382,016	GBP	(300,000)	State Street Bank & Trust Co.	2/7/2024	2,786	0.00%
USD	513,809	CAD	(700,000)	Toronto-Dominion Bank	2/7/2024	2,244	0.00%
USD	406,030	SGD	(548,097)	State Street Bank & Trust Co.	2/7/2024	1,605	0.00%
USD	214,450	EUR	(200,000)	UBS AG	2/7/2024	99	0.00%
USD	482,613	NZD	(792,000)	JPMorgan Chase Bank	2/8/2024	9	0.00%
USD	405,017	SGD	(548,097)	State Street Bank & Trust Co.	2/8/2024	(27)	(0.00%)
USD	365,332	CAD	(500,000)	HSBC Bank	2/7/2024	(71)	(0.00%)
USD	19,796	AUD	(30,000)	Toronto-Dominion Bank	2/7/2024	(240)	(0.00%)
USD	4,615,186	EUR	(4,300,000)	State Street Bank & Trust Co.	2/8/2024	(291)	(0.00%)
USD	19,487,859	CAD	(26,647,903)	Toronto-Dominion Bank	1/8/2024	(435)	(0.00%)
USD	19,487,858	CAD	(26,647,902)	Royal Bank of Canada	1/8/2024	(435)	(0.00%)
USD	3,044,800	CHF	(2,724,904)	HSBC Bank	5/8/2024	(459)	(0.00%)
USD	37,750,370	GBP	(29,858,098)	State Street Bank & Trust Co.	2/8/2024	(489)	(0.00%)
USD	510,951	CAD	(700,000)	Toronto-Dominion Bank	2/7/2024	(614)	(0.00%)
USD	8,654,314	AUD	(12,948,280)	JPMorgan Chase Bank	2/8/2024	(641)	(0.00%)
USD	999,929	CHF	(899,218)	BNP Paribas	2/7/2024	(759)	(0.00%)
USD	999,929	CHF	(899,218)	Toronto-Dominion Bank	2/7/2024	(759)	(0.00%)
USD	1,030,231	CHF	(926,468)	UBS AG	2/7/2024	(782)	(0.00%)
USD	199,554	AUD	(300,000)	UBS AG	2/7/2024	(801)	(0.00%)
USD	8,882,396	JPY	(1,422,108,130)	JPMorgan Chase Bank	2/8/2024	(1,475)	(0.00%)
USD	96,431,346	EUR	(89,844,655)	UBS AG	2/8/2024	(4,920)	(0.00%)
USD	97,892,427	EUR	(91,205,937)	HSBC Bank	2/8/2024	(4,995)	(0.00%)
USD	97,892,244	EUR	(91,205,937)	State Street Bank & Trust Co.	2/8/2024	(5,177)	(0.00%)
USD	1,089,525	CAD	(1,500,000)	UBS AG	2/7/2024	(6,686)	(0.00%)
USD	3,205,077	EUR	(3,000,000)	UBS AG	2/7/2024	(10,174)	(0.00%)
USD	8,398,572	AUD	(12,618,280)	JPMorgan Chase Bank	2/7/2024	(28,548)	(0.00%)
						4,618,442	0.47%
Hedge Share Class Level Forward Currency Exchange Contracts (0.81%) (31 December 2023: 0.71%)							
USD	5,646,647	GBP	(4,451,246)	BNP Paribas	2/7/2024	19,830	0.00%
GBP	624,578,552	USD	(789,674,025)	Toronto-Dominion Bank	2/8/2024	7,110	0.00%
EUR	2,824,603	USD	(3,020,876)	State Street Bank & Trust Co.	2/7/2024	6,393	0.00%
GBP	2,311,048	USD	(2,917,446)	UBS AG	2/7/2024	3,948	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	51,244,222	USD	(55,000,936)	State Street Bank & Trust Co.	2/8/2024	2,909	0.00%
EUR	52,020,649	USD	(55,834,387)	Bank of America	2/8/2024	2,849	0.00%
EUR	52,020,649	USD	(55,834,387)	HSBC Bank	2/8/2024	2,849	0.00%
USD	259,211	GBP	(202,903)	Toronto-Dominion Bank	2/7/2024	2,721	0.00%
GBP	1,815,237	USD	(2,292,251)	BNP Paribas	2/7/2024	2,389	0.00%
USD	570,700	GBP	(450,520)	State Street Bank & Trust Co.	2/7/2024	1,198	0.00%
USD	73,945	EUR	(67,972)	State Street Bank & Trust Co.	2/7/2024	1,096	0.00%
USD	1,633,465	GBP	(1,291,334)	UBS AG	2/7/2024	1,091	0.00%
USD	789,529,748	GBP	(624,578,552)	Toronto-Dominion Bank	2/7/2024	344	0.00%
USD	13,756	EUR	(12,671)	State Street Bank & Trust Co.	2/7/2024	176	0.00%
EUR	40,123	USD	(42,866)	JPMorgan Chase Bank	2/7/2024	136	0.00%
EUR	155,680	USD	(166,770)	UBS AG	2/7/2024	80	0.00%
EUR	811,156	USD	(870,613)	Toronto-Dominion Bank	2/8/2024	55	0.00%
USD	61,296	EUR	(57,110)	UBS AG	2/8/2024	(4)	(0.00%)
GBP	3,874,678	USD	(4,898,941)	Toronto-Dominion Bank	2/8/2024	(22)	(0.00%)
USD	55,753,131	EUR	(52,020,649)	Bank of America	2/7/2024	(25)	(0.00%)
USD	55,753,131	EUR	(52,020,649)	HSBC Bank	2/7/2024	(25)	(0.00%)
USD	54,920,995	EUR	(51,244,222)	State Street Bank & Trust Co.	2/7/2024	(25)	(0.00%)
EUR	30,776	USD	(33,011)	BNP Paribas	2/7/2024	(26)	(0.00%)
GBP	5,203,323	USD	(6,578,811)	Toronto-Dominion Bank	2/8/2024	(29)	(0.00%)
EUR	76,032	USD	(81,525)	UBS AG	2/7/2024	(38)	(0.00%)
USD	15,971	EUR	(14,946)	BNP Paribas	2/7/2024	(48)	(0.00%)
EUR	3,495	USD	(3,807)	State Street Bank & Trust Co.	2/7/2024	(61)	(0.00%)
EUR	3,838	USD	(4,177)	BNP Paribas	2/7/2024	(63)	(0.00%)
EUR	9,600	USD	(10,390)	State Street Bank & Trust Co.	2/7/2024	(101)	(0.00%)
EUR	68,562	USD	(73,584)	UBS AG	2/7/2024	(103)	(0.00%)
EUR	22,961	USD	(24,750)	Toronto-Dominion Bank	2/7/2024	(142)	(0.00%)
EUR	115,009	USD	(123,443)	Toronto-Dominion Bank	2/7/2024	(182)	(0.00%)
USD	223,850	EUR	(209,134)	State Street Bank & Trust Co.	2/7/2024	(290)	(0.00%)
EUR	130,351	USD	(140,065)	BNP Paribas	2/7/2024	(362)	(0.00%)
GBP	101,294	USD	(128,554)	BNP Paribas	2/7/2024	(508)	(0.00%)
EUR	203,894	USD	(219,077)	Toronto-Dominion Bank	2/7/2024	(553)	(0.00%)
EUR	39,614	USD	(43,058)	State Street Bank & Trust Co.	2/7/2024	(602)	(0.00%)
EUR	64,996	USD	(70,542)	State Street Bank & Trust Co.	2/7/2024	(883)	(0.00%)
EUR	106,443	USD	(115,945)	State Street Bank & Trust Co.	2/7/2024	(1,865)	(0.00%)
GBP	513,412	USD	(651,079)	Toronto-Dominion Bank	2/7/2024	(2,076)	(0.00%)
GBP	367,872	USD	(468,291)	State Street Bank & Trust Co.	2/7/2024	(3,265)	(0.00%)
EUR	199,705	USD	(217,470)	Toronto-Dominion Bank	2/7/2024	(3,436)	(0.00%)
GBP	585,958	USD	(745,509)	State Street Bank & Trust Co.	2/7/2024	(4,799)	(0.00%)
GBP	446,070	USD	(569,523)	Toronto-Dominion Bank	2/7/2024	(5,646)	(0.00%)
GBP	421,015	USD	(538,150)	State Street Bank & Trust Co.	2/7/2024	(5,945)	(0.00%)
GBP	1,980,213	USD	(2,509,319)	JPMorgan Chase Bank	2/7/2024	(6,133)	(0.00%)
GBP	496,697	USD	(634,474)	Toronto-Dominion Bank	2/7/2024	(6,600)	(0.00%)
GBP	907,552	USD	(1,155,664)	State Street Bank & Trust Co.	2/7/2024	(8,428)	(0.00%)
GBP	518,062	USD	(665,287)	State Street Bank & Trust Co.	2/7/2024	(10,406)	(0.00%)
EUR	792,817	USD	(861,749)	State Street Bank & Trust Co.	2/7/2024	(12,047)	(0.00%)
GBP	1,682,293	USD	(2,139,668)	Toronto-Dominion Bank	2/7/2024	(13,082)	(0.00%)
GBP	1,129,834	USD	(1,441,666)	State Street Bank & Trust Co.	2/7/2024	(13,443)	(0.00%)
GBP	4,206,535	USD	(5,337,155)	Toronto-Dominion Bank	2/7/2024	(19,676)	(0.00%)
GBP	3,911,847	USD	(4,981,291)	State Street Bank & Trust Co.	2/7/2024	(36,328)	(0.00%)
GBP	15,241,132	USD	(19,375,883)	UBS AG	2/7/2024	(109,577)	(0.01%)
GBP	13,494,116	USD	(17,248,449)	State Street Bank & Trust Co.	2/7/2024	(190,544)	(0.02%)
EUR	49,731,576	USD	(54,054,991)	HSBC Bank	2/7/2024	(755,150)	(0.08%)
EUR	49,731,576	USD	(54,054,991)	Toronto-Dominion Bank	2/7/2024	(755,150)	(0.08%)
EUR	51,238,592	USD	(55,693,019)	Bank of America	2/7/2024	(778,033)	(0.08%)
GBP	580,844,368	USD	(739,634,730)	Toronto-Dominion Bank	2/7/2024	(5,389,684)	(0.54%)
Total OTC Financial Derivative Instruments						(8,080,231)	(0.81%)
Total Investments						973,974,929	98.11%
Other Assets and Liabilities						18,808,276	1.89%
Net Assets						992,783,205	100.00%

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	612,780,670	59.16%
(b) Transferable securities dealt in on another regulated market	316,469,422	30.55%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	48,176,181	4.65%
(d) Total Financial Derivative Instruments dealt in on a regulated market	13,730	0.00%
(e) Total OTC Financial Derivative Instruments	4,742,394	0.46%
(f) Other assets	53,592,306	5.18%
Total Assets	1,035,774,703	100.00%

[^] Floating Rate Note (FRN). The effective interest rate is at 30 June 2024.

¹ Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	977,426,273	887,234,772
Financial Derivative Instruments	17	4,756,124	6,518,668
Cash		23,472,430	16,793,232
Unrealised Appreciation on Spot Currency Contracts		—	137
Receivables:			
Interest and Dividends		10,290,095	9,422,407
Capital Shares Issued		11,011,183	1,901,283
Investments Sold		8,818,598	1,243,619
Total Current Assets		1,035,774,703	923,114,118
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	8,207,468	4,767,157
Bank Overdraft		—	43
Unrealised Depreciation on Spot Currency Contracts		1,080	—
Payables and Other Liabilities:			
Investments Purchased		28,750,450	11,207,875
Capital Shares Redeemed		5,920,090	3,108,386
Margin Cash Due to Broker		6,264	18,831
Management Fees Payable	12	106,146	107,500
Total Current Liabilities		42,991,498	19,209,792
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		992,783,205	903,904,326

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Hedged Acc			
US (\$) Equivalent	\$108,875,190	\$94,816,170	\$78,853,186
Net Assets	€101,591,440	€85,833,678	€73,884,458
Number of Shares Outstanding	1,024,061	873,872	788,678
Net Asset Value Per Share¹	€99.20	€98.22	€93.68
Institutional Plus EUR Hedged Acc			
US (\$) Equivalent	\$57,983,957	\$83,738,473	\$64,365,391
Net Assets	€54,104,830	€75,805,436	€60,309,573
Number of Shares Outstanding	531,574	753,063	628,475
Net Asset Value Per Share¹	€101.78	€100.66	€95.96
GBP Hedged Acc			
US (\$) Equivalent	\$225,635,092	\$252,703,971	\$198,866,013
Net Assets	£178,499,921	£198,230,292	£165,322,153
Number of Shares Outstanding	1,661,297	1,875,454	1,662,811
Net Asset Value Per Share¹	£107.45	£105.70	£99.42
Institutional Plus GBP Hedged Acc			
US (\$) Equivalent	\$571,984,327	\$447,036,432	\$325,311,523
Net Assets	£452,496,801	£350,671,824	£270,439,381
Number of Shares Outstanding	4,194,574	3,302,133	2,709,576
Net Asset Value Per Share¹	£107.88	£106.20	£99.81
USD Hedged Acc			
Net Assets	\$28,304,639	\$25,609,280	\$9,892,493
Number of Shares Outstanding	246,801	227,267	93,981
Net Asset Value Per Share¹	\$114.69	\$112.68	\$105.26

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		18,152,577	11,242,775
Other Income		104,167	44,716
Net (Loss)/Gain on Financial Instruments		(14,943,824)	32,840,228
Total Investment Income		3,312,920	44,127,719
Expenses			
Management Fees	12	648,377	542,161
Transaction Fees and Commissions		2,118	1,917
Total Expenses		650,495	544,078
Finance Costs			
Interest Expense		4,072	407
Total Finance Costs		4,072	407
Net Investment Income		2,658,353	43,583,234
Taxation	5	(14,470)	(33,071)
Net Increase in Net Assets		2,643,883	43,550,163

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	2,643,883	43,550,163
Capital Transactions		
Subscriptions	325,809,704	275,704,380
Redemptions	(239,574,708)	(264,239,481)
Total Capital Transactions	86,234,996	11,464,899
Total Increase for the Period	88,878,879	55,015,062
Net Assets		
Beginning of Period	903,904,326	677,288,606
End of Period	992,783,205	732,303,668

Vanguard Japan Government Bond Index Fund

Sub-managed by Vanguard Investments Australia Ltd.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg Japan Government Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of Japanese yen-denominated treasury and Japan government-related securities with maturities greater than 1 year.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Most other central banks, including the US Federal Reserve and the Bank of England, decided to wait.
- The Bank of Japan, on the other hand, went in a different direction, raising interest rates in March for the first time in 17 years, ending eight years of negative rates. It later announced intentions to scale back its bond-buying program, causing the yen to fall in value relative to other major currencies.
- Global bonds finished the period in negative territory. In this environment, the fund's benchmark index returned -4.22% for the six months. The steepest declines were among the longest-duration bonds.

Benchmark returns in the commentary above are in Japanese yen.

Benchmark: Bloomberg Japan Government Float Adjusted Bond Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Hedged Acc	-2.21%	—	-1.75%
Benchmark	-2.15	—	-1.61
Tracking Difference*	-0.06		
Institutional Plus EUR Hedged Acc	-2.17%	—	-1.54%
Benchmark	-2.15	—	-1.46
Tracking Difference*	-0.02		
GBP Hedged Acc	-1.56%	-0.59%	1.15%
Benchmark	-1.50	-0.42	1.39
Tracking Difference*	-0.06		
Institutional Plus GBP Hedged Dist	-1.52%	—	-0.48%
Benchmark	-1.50	—	-0.40
Tracking Difference*	-0.02		
JPY Acc	-4.30%	-2.69%	-0.32%
Benchmark	-4.22	-2.55	-0.16
Tracking Difference*	-0.08		
Institutional Plus JPY Acc	-4.27%	-2.63%	-0.29%
Benchmark	-4.22	-2.55	-0.20
Tracking Difference*	-0.05		
USD Acc	-16.13%	-10.18%	-3.47%
Benchmark	-16.06	-10.06	-3.31
Tracking Difference*	-0.07		

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
Institutional Plus USD Hedged Acc	-1.49%	—	-0.06%
Benchmark	-1.42	—	0.03
Tracking Difference*	-0.07		

Each benchmark is in its respective currency.
 Sources: Vanguard Global Advisers, LLC, and Bloomberg.
 Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: EUR Hedged Acc, 21 January 2021; Institutional Plus EUR Hedged Acc and Institutional Plus GBP Hedged Dist, 11 December 2019; Institutional Plus JPY Acc, 2 September 2014; USD Acc, 10 March 2015; Institutional Plus USD Hedged Acc, 15 January 2020.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal Japanese Yen (¥)	Cost Japanese Yen (¥)		Principal Japanese Yen (¥)	Proceeds Japanese Yen (¥)
Purchases			Sales		
Japan Government Bond 0.60% 20/12/2033	3,605,000,000	3,565,769,900	Japan Government Bond 0.10% 1/2/2026	1,869,600,000	1,864,944,696
Japan Government Bond 0.10% 1/2/2026	3,250,000,000	3,246,310,500	Japan Government Bond 0.10% 20/6/2025	1,477,250,000	1,476,017,982
Japan Government Bond 0.80% 20/3/2034	3,053,450,000	3,005,907,291	Japan Government Bond 0.01% 20/6/2026	1,475,750,000	1,467,771,527
Japan Government Bond 0.01% 20/6/2026	2,240,000,000	2,232,630,400	Japan Government Bond 0.60% 20/12/2033	927,300,000	908,283,723
Japan Government Bond 0.20% 1/3/2026	1,533,000,000	1,531,558,980	Japan Government Bond 0.10% 20/3/2028	835,750,000	827,145,562
Japan Government Bond 0.20% 1/4/2026	1,533,000,000	1,531,022,430	Japan Government Bond 0.01% 20/6/2027	778,300,000	771,223,173
Japan Government Bond 0.40% 1/6/2026	1,500,000,000	1,501,654,000	Japan Government Bond 0.30% 20/6/2028	668,250,000	665,964,585
Japan Government Bond 0.30% 1/5/2026	1,500,000,000	1,500,292,000	Japan Government Bond 0.05% 1/6/2025	650,100,000	649,475,904
Japan Government Bond 1.60% 20/3/2044	1,460,000,000	1,421,714,000	Japan Government Bond 0.30% 20/9/2028	619,400,000	616,544,054
Japan Government Bond 1.30% 20/12/2043	1,450,000,000	1,410,719,200	Japan Government Bond 0.40% 20/9/2028	525,000,000	523,640,051
Japan Government Bond 0.01% 20/6/2027	1,410,000,000	1,401,498,200	Japan Government Bond 0.40% 20/6/2033	515,000,000	502,244,800
Japan Government Bond 0.40% 20/6/2033	1,357,850,000	1,325,769,398	Japan Government Bond 0.01% 1/8/2025	500,000,000	499,305,000
Japan Government Bond 0.10% 1/11/2025	1,300,000,000	1,299,121,000	Japan Government Bond 0.01% 1/9/2025	500,000,000	499,065,000
Japan Government Bond 1.60% 20/12/2053	1,317,700,000	1,269,708,172	Japan Government Bond 0.05% 1/5/2025	483,700,000	483,279,181
Japan Government Bond 0.10% 20/3/2028	1,250,000,000	1,241,587,500	Japan Government Bond 0.01% 20/3/2027	450,000,000	445,127,000
Japan Government Bond 0.40% 20/12/2028	1,230,000,000	1,231,954,800	Japan Government Bond 0.10% 20/12/2029	444,200,000	435,792,570
Japan Government Bond 1.80% 20/3/2054	1,274,800,000	1,202,403,008	Japan Government Bond 0.05% 1/1/2025	423,550,000	423,804,130
Japan Government Bond 0.80% 20/9/2033	1,188,250,000	1,200,727,142	Japan Government Bond 0.10% 20/3/2025	350,250,000	350,649,112
Japan Government Bond 0.20% 20/12/2028	1,183,650,000	1,176,112,197	Japan Government Bond 0.20% 20/12/2028	350,000,000	346,630,000
Japan Government Bond 0.30% 20/6/2028	1,150,000,000	1,150,195,500	Japan Government Bond 0.10% 20/6/2030	350,000,000	341,304,000
			Japan Government Bond 0.05% 1/7/2025	329,000,000	328,315,680
			Japan Government Bond 0.40% 20/6/2025	308,650,000	309,662,372
			Japan Government Bond 0.01% 20/3/2026	300,000,000	298,914,000
			Japan Government Bond 0.05% 1/4/2025	292,750,000	292,631,162
			Japan Government Bond 0.40% 20/3/2025	286,000,000	287,387,100
			Japan Government Bond 0.80% 20/3/2034	270,200,000	267,227,828

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

Financial Statements

Statement of Investments

30 June 2024

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Transferable Securities 98.65% (31 December 2023: 99.51%)					
Fixed Income 98.65% (31 December 2023: 99.51%)					
Government Agency Bonds 2.60% (31 December 2023: 2.55%)					
Central Nippon Expressway Co., Ltd.	100,000,000	0.05%	27/7/2026	99,081,000	0.05%
Central Nippon Expressway Co., Ltd.	100,000,000	0.51%	21/2/2028	99,624,000	0.05%
Central Nippon Expressway Co., Ltd.	20,000,000	0.44%	17/8/2028	19,808,200	0.01%
Development Bank of Japan, Inc.	8,900,000	0.02%	16/3/2026	8,849,999	0.00%
Development Bank of Japan, Inc.	100,000,000	0.32%	12/4/2027	99,435,688	0.05%
Development Bank of Japan, Inc.	100,000,000	0.14%	11/4/2029	97,176,824	0.05%
Development Bank of Japan, Inc.	100,000,000	0.49%	12/4/2029	98,850,731	0.05%
Development Bank of Japan, Inc.	100,000,000	0.45%	7/2/2031	97,901,451	0.05%
East Nippon Expressway Co., Ltd.	300,000,000	0.61%	25/4/2029	297,783,000	0.14%
East Nippon Expressway Co., Ltd.	100,000,000	0.22%	31/1/2030	96,779,000	0.05%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.43%	30/9/2025	100,024,819	0.05%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	2.28%	20/4/2027	104,860,329	0.05%
Japan Expressway Holding & Debt Repayment Agency	20,000,000	2.34%	20/10/2027	21,155,600	0.01%
Japan Expressway Holding & Debt Repayment Agency	300,000,000	0.16%	31/5/2028	295,547,574	0.13%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	2.42%	20/6/2028	106,966,348	0.05%
Japan Expressway Holding & Debt Repayment Agency	30,000,000	2.37%	20/9/2028	32,120,125	0.02%
Japan Expressway Holding & Debt Repayment Agency	300,000,000	0.25%	28/2/2029	294,797,793	0.13%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.83%	28/4/2034	97,169,358	0.05%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	1.12%	31/10/2035	98,105,261	0.05%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.15%	31/7/2036	86,452,997	0.04%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.63%	31/8/2038	88,275,497	0.04%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.50%	18/3/2039	84,337,512	0.04%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	3.04%	20/6/2046	116,606,775	0.06%
Japan Expressway Holding & Debt Repayment Agency	110,000,000	2.75%	20/3/2047	121,813,593	0.06%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	2.79%	20/3/2047	111,853,773	0.05%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	2.70%	20/3/2048	109,758,747	0.05%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.69%	31/7/2048	73,489,634	0.04%
Japan Expressway Holding & Debt Repayment Agency	100,000,000	0.42%	28/12/2049	66,407,374	0.03%
Japan Expressway Holding & Debt Repayment Agency	70,000,000	0.70%	19/3/2055	44,813,061	0.02%
Japan Finance Organization for Municipalities	100,000,000	0.44%	15/8/2025	100,053,260	0.05%
Japan Finance Organization for Municipalities	100,000,000	0.43%	12/9/2025	100,029,897	0.05%
Japan Finance Organization for Municipalities	100,000,000	0.15%	16/2/2026	99,465,005	0.05%
Japan Finance Organization for Municipalities	250,000,000	0.14%	16/4/2027	247,935,953	0.11%
Japan Finance Organization for Municipalities	60,000,000	0.16%	16/7/2027	59,462,177	0.03%
Japan Finance Organization for Municipalities	100,000,000	0.20%	15/2/2028	98,867,560	0.05%
Japan Finance Organization for Municipalities	122,000,000	0.15%	14/3/2028	120,331,462	0.06%
Japan Finance Organization for Municipalities	100,000,000	2.29%	27/4/2029	107,190,948	0.05%
Japan Finance Organization for Municipalities	60,000,000	2.22%	28/1/2030	64,688,954	0.03%
Japan Highway Public Corp.	40,000,000	2.66%	20/12/2034	45,235,577	0.02%
Japan Housing Finance Agency	30,000,000	0.04%	19/9/2025	29,889,237	0.01%
Japan Housing Finance Agency	100,000,000	0.02%	19/6/2026	99,133,700	0.05%
Japan Housing Finance Agency	170,000,000	0.08%	20/10/2026	168,345,608	0.08%
Metropolitan Expressway Co., Ltd.	110,000,000	0.52%	20/12/2028	109,029,800	0.05%
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	100,000,000	0.23%	30/11/2026	99,548,122	0.05%
West Nippon Expressway Co., Ltd.	100,000,000	0.05%	19/3/2026	99,328,000	0.05%
West Nippon Expressway Co., Ltd.	130,000,000	0.17%	22/5/2026	129,246,000	0.06%
West Nippon Expressway Co., Ltd.	100,000,000	0.48%	31/8/2028	99,202,000	0.05%
West Nippon Expressway Co., Ltd.	500,000,000	0.72%	23/5/2029	498,845,000	0.23%
				5,445,674,323	2.60%
Government Bonds 93.39% (31 December 2023: 93.39%)					
Japan Government Bond	1,105,350,000	0.01%	1/8/2025	1,103,263,199	0.53%
Japan Government Bond	1,110,000,000	0.01%	1/9/2025	1,107,547,333	0.53%
Japan Government Bond	309,150,000	0.10%	20/9/2025	308,762,669	0.15%
Japan Government Bond	272,350,000	0.40%	20/9/2025	273,016,634	0.13%
Japan Government Bond	47,000,000	2.00%	20/9/2025	48,028,204	0.02%
Japan Government Bond	42,000,000	2.10%	20/9/2025	42,974,087	0.02%
Japan Government Bond	950,000,000	0.01%	1/10/2025	947,620,706	0.45%
Japan Government Bond	1,850,000,000	0.10%	1/11/2025	1,846,856,721	0.89%
Japan Government Bond	1,700,000,000	0.01%	1/12/2025	1,694,143,432	0.81%
Japan Government Bond	1,016,050,000	0.10%	20/12/2025	1,013,958,776	0.49%
Japan Government Bond	230,000,000	2.00%	20/12/2025	235,942,287	0.11%
Japan Government Bond	194,250,000	0.30%	20/12/2025	194,408,242	0.09%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	46,000,000	2.10%	20/12/2025	47,256,613	0.02%
Japan Government Bond	1,047,200,000	0.10%	1/1/2026	1,044,607,426	0.50%
Japan Government Bond	1,380,400,000	0.10%	1/2/2026	1,376,441,068	0.66%
Japan Government Bond	1,533,000,000	0.20%	1/3/2026	1,530,654,587	0.73%
Japan Government Bond	666,600,000	0.01%	20/3/2026	663,325,987	0.32%
Japan Government Bond	155,800,000	0.10%	20/3/2026	155,291,737	0.07%
Japan Government Bond	128,650,000	2.10%	20/3/2026	132,655,765	0.06%
Japan Government Bond	54,000,000	2.30%	20/3/2026	55,859,003	0.03%
Japan Government Bond	27,000,000	2.20%	20/3/2026	27,886,173	0.01%
Japan Government Bond	1,533,000,000	0.20%	1/4/2026	1,530,130,040	0.73%
Japan Government Bond	1,500,000,000	0.30%	1/5/2026	1,499,346,135	0.72%
Japan Government Bond	1,500,000,000	0.40%	1/6/2026	1,501,803,960	0.72%
Japan Government Bond	1,084,550,000	0.01%	20/6/2026	1,077,675,059	0.52%
Japan Government Bond	205,750,000	0.10%	20/6/2026	204,801,910	0.10%
Japan Government Bond	96,100,000	2.30%	20/6/2026	99,810,237	0.05%
Japan Government Bond	1,235,500,000	0.01%	20/9/2026	1,226,399,505	0.59%
Japan Government Bond	917,600,000	0.10%	20/9/2026	912,788,986	0.44%
Japan Government Bond	332,500,000	2.20%	20/9/2026	346,186,860	0.17%
Japan Government Bond	26,000,000	2.30%	20/9/2026	27,126,691	0.01%
Japan Government Bond	1,499,700,000	0.01%	20/12/2026	1,486,890,597	0.71%
Japan Government Bond	891,000,000	0.10%	20/12/2026	885,431,188	0.42%
Japan Government Bond	120,100,000	2.10%	20/12/2026	125,258,422	0.06%
Japan Government Bond	1,064,150,000	0.10%	20/3/2027	1,056,570,410	0.51%
Japan Government Bond	805,100,000	0.01%	20/3/2027	797,308,798	0.38%
Japan Government Bond	69,000,000	2.00%	20/3/2027	72,054,142	0.03%
Japan Government Bond	47,500,000	2.10%	20/3/2027	49,730,374	0.02%
Japan Government Bond	1,416,900,000	0.01%	20/6/2027	1,401,084,959	0.67%
Japan Government Bond	512,350,000	0.10%	20/6/2027	508,041,628	0.24%
Japan Government Bond	180,000,000	2.30%	20/6/2027	190,160,899	0.09%
Japan Government Bond	34,000,000	2.10%	20/6/2027	35,722,139	0.02%
Japan Government Bond	2,291,900,000	0.10%	20/9/2027	2,269,652,876	1.09%
Japan Government Bond	106,150,000	2.20%	20/9/2027	112,234,269	0.05%
Japan Government Bond	90,000,000	2.10%	20/9/2027	94,868,713	0.05%
Japan Government Bond	854,200,000	0.20%	20/12/2027	847,437,393	0.41%
Japan Government Bond	818,000,000	0.10%	20/12/2027	808,767,291	0.39%
Japan Government Bond	748,350,000	0.30%	20/12/2027	744,983,907	0.36%
Japan Government Bond	223,050,000	2.10%	20/12/2027	235,832,119	0.11%
Japan Government Bond	2,242,550,000	0.10%	20/3/2028	2,213,273,740	1.05%
Japan Government Bond	497,250,000	0.20%	20/3/2028	492,515,772	0.24%
Japan Government Bond	183,150,000	2.20%	20/3/2028	194,925,946	0.09%
Japan Government Bond	159,300,000	2.40%	20/3/2028	170,699,092	0.08%
Japan Government Bond	1,689,100,000	0.10%	20/6/2028	1,663,885,311	0.80%
Japan Government Bond	801,750,000	0.30%	20/6/2028	795,924,909	0.38%
Japan Government Bond	760,000,000	0.20%	20/6/2028	751,561,910	0.36%
Japan Government Bond	135,900,000	2.40%	20/6/2028	146,124,400	0.07%
Japan Government Bond	117,000,000	2.10%	20/6/2028	124,439,884	0.06%
Japan Government Bond	59,250,000	2.30%	20/6/2028	63,479,125	0.03%
Japan Government Bond	1,015,850,000	0.40%	20/9/2028	1,011,083,276	0.48%
Japan Government Bond	765,250,000	0.30%	20/9/2028	758,479,129	0.36%
Japan Government Bond	653,650,000	0.10%	20/9/2028	642,562,030	0.31%
Japan Government Bond	259,350,000	2.10%	20/9/2028	276,508,713	0.13%
Japan Government Bond	197,100,000	2.20%	20/9/2028	210,970,380	0.10%
Japan Government Bond	1,370,000,000	0.30%	20/12/2028	1,355,024,022	0.65%
Japan Government Bond	1,230,000,000	0.40%	20/12/2028	1,222,047,693	0.58%
Japan Government Bond	833,650,000	0.20%	20/12/2028	821,042,219	0.39%
Japan Government Bond	416,850,000	0.10%	20/12/2028	408,713,371	0.20%
Japan Government Bond	225,350,000	1.90%	20/12/2028	238,780,139	0.11%
Japan Government Bond	190,000,000	2.10%	20/12/2028	202,988,474	0.10%
Japan Government Bond	988,600,000	0.40%	20/3/2029	980,526,420	0.47%
Japan Government Bond	723,050,000	0.60%	20/3/2029	723,816,621	0.35%
Japan Government Bond	545,000,000	2.10%	20/3/2029	583,539,817	0.28%
Japan Government Bond	343,900,000	0.10%	20/3/2029	336,410,535	0.16%
Japan Government Bond	220,000,000	0.50%	20/3/2029	219,164,000	0.10%
Japan Government Bond	200,000,000	1.90%	20/3/2029	212,301,516	0.10%
Japan Government Bond	329,450,000	0.10%	20/6/2029	321,662,507	0.15%
Japan Government Bond	285,000,000	2.10%	20/6/2029	305,962,713	0.15%
Japan Government Bond	87,000,000	2.20%	20/6/2029	93,825,475	0.04%
Japan Government Bond	390,000,000	0.10%	20/9/2029	380,133,819	0.18%
Japan Government Bond	290,000,000	2.10%	20/9/2029	312,255,305	0.15%
Japan Government Bond	630,300,000	0.10%	20/12/2029	613,250,152	0.29%
Japan Government Bond	265,150,000	2.10%	20/12/2029	286,599,344	0.14%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	114,350,000	2.20%	20/12/2029	124,135,186	0.06%
Japan Government Bond	20,000,000	2.40%	20/2/2030	21,973,852	0.01%
Japan Government Bond	795,000,000	2.10%	20/3/2030	860,640,224	0.41%
Japan Government Bond	395,900,000	2.20%	20/3/2030	430,764,838	0.21%
Japan Government Bond	410,000,000	0.10%	20/3/2030	397,928,415	0.19%
Japan Government Bond	12,000,000	2.30%	20/5/2030	13,150,777	0.01%
Japan Government Bond	447,550,000	0.10%	20/6/2030	433,324,784	0.21%
Japan Government Bond	389,800,000	1.60%	20/6/2030	411,581,135	0.20%
Japan Government Bond	374,000,000	2.00%	20/6/2030	403,616,323	0.19%
Japan Government Bond	345,000,000	1.80%	20/6/2030	368,346,447	0.18%
Japan Government Bond	650,000,000	1.90%	20/9/2030	698,529,280	0.33%
Japan Government Bond	647,950,000	0.10%	20/9/2030	625,420,124	0.30%
Japan Government Bond	256,000,000	1.80%	20/9/2030	273,570,260	0.13%
Japan Government Bond	41,350,000	2.90%	20/11/2030	47,056,122	0.02%
Japan Government Bond	857,400,000	2.10%	20/12/2030	933,615,478	0.45%
Japan Government Bond	400,000,000	2.00%	20/12/2030	433,041,104	0.21%
Japan Government Bond	385,050,000	0.10%	20/12/2030	370,590,860	0.18%
Japan Government Bond	500,000,000	2.20%	20/3/2031	548,379,910	0.26%
Japan Government Bond	549,950,000	0.10%	20/3/2031	527,590,705	0.25%
Japan Government Bond	338,000,000	2.00%	20/3/2031	366,280,991	0.18%
Japan Government Bond	271,900,000	1.90%	20/3/2031	292,903,073	0.14%
Japan Government Bond	88,350,000	2.20%	20/5/2031	97,004,815	0.05%
Japan Government Bond	620,700,000	1.90%	20/6/2031	669,265,312	0.32%
Japan Government Bond	645,300,000	0.10%	20/6/2031	617,147,284	0.30%
Japan Government Bond	257,000,000	1.80%	20/6/2031	275,387,620	0.13%
Japan Government Bond	812,350,000	1.80%	20/9/2031	870,860,703	0.42%
Japan Government Bond	745,700,000	0.10%	20/9/2031	710,585,308	0.34%
Japan Government Bond	366,000,000	1.70%	20/9/2031	389,812,019	0.19%
Japan Government Bond	70,000,000	2.40%	20/11/2031	78,060,443	0.04%
Japan Government Bond	794,000,000	1.80%	20/12/2031	851,545,221	0.41%
Japan Government Bond	639,400,000	1.70%	20/12/2031	681,252,829	0.33%
Japan Government Bond	708,100,000	0.10%	20/12/2031	672,285,980	0.32%
Japan Government Bond	804,000,000	1.80%	20/3/2032	862,548,004	0.41%
Japan Government Bond	417,500,000	1.60%	20/3/2032	441,671,914	0.21%
Japan Government Bond	353,000,000	1.70%	20/3/2032	376,128,924	0.18%
Japan Government Bond	170,000,000	0.20%	20/3/2032	162,137,777	0.08%
Japan Government Bond	47,000,000	2.30%	20/5/2032	52,202,646	0.02%
Japan Government Bond	425,000,000	1.50%	20/6/2032	446,339,276	0.21%
Japan Government Bond	368,100,000	1.60%	20/6/2032	389,371,998	0.19%
Japan Government Bond	355,000,000	1.70%	20/6/2032	378,288,635	0.18%
Japan Government Bond	381,150,000	0.20%	20/6/2032	362,171,825	0.17%
Japan Government Bond	1,009,600,000	1.70%	20/9/2032	1,075,924,652	0.51%
Japan Government Bond	347,800,000	0.20%	20/9/2032	329,238,161	0.16%
Japan Government Bond	94,500,000	1.80%	22/11/2032	101,440,777	0.05%
Japan Government Bond	815,350,000	1.70%	20/12/2032	868,688,721	0.42%
Japan Government Bond	486,350,000	0.50%	20/12/2032	470,689,068	0.23%
Japan Government Bond	350,150,000	1.80%	20/12/2032	375,823,079	0.18%
Japan Government Bond	125,000,000	1.40%	20/12/2032	130,124,589	0.06%
Japan Government Bond	762,000,000	0.50%	20/3/2033	735,023,958	0.35%
Japan Government Bond	605,550,000	1.60%	20/3/2033	640,001,701	0.31%
Japan Government Bond	368,250,000	1.50%	20/3/2033	386,043,081	0.18%
Japan Government Bond	106,650,000	1.10%	20/3/2033	108,207,141	0.05%
Japan Government Bond	1,672,850,000	0.40%	20/6/2033	1,594,544,042	0.76%
Japan Government Bond	811,050,000	1.70%	20/6/2033	863,152,071	0.41%
Japan Government Bond	1,690,250,000	0.80%	20/9/2033	1,663,954,848	0.80%
Japan Government Bond	790,000,000	1.70%	20/9/2033	839,982,960	0.40%
Japan Government Bond	135,000,000	2.10%	20/9/2033	148,307,410	0.07%
Japan Government Bond	2,677,700,000	0.60%	20/12/2033	2,579,474,145	1.24%
Japan Government Bond	705,650,000	1.60%	20/12/2033	742,950,687	0.36%
Japan Government Bond	321,000,000	2.00%	20/12/2033	349,657,750	0.17%
Japan Government Bond	320,000,000	0.70%	20/12/2033	310,979,347	0.15%
Japan Government Bond	2,783,250,000	0.80%	20/3/2034	2,721,966,537	1.31%
Japan Government Bond	831,850,000	1.50%	20/3/2034	867,268,218	0.42%
Japan Government Bond	352,000,000	2.40%	20/3/2034	396,152,835	0.19%
Japan Government Bond	150,000,000	1.00%	20/3/2034	149,360,474	0.07%
Japan Government Bond	804,750,000	1.50%	20/6/2034	837,265,562	0.40%
Japan Government Bond	475,850,000	2.50%	20/6/2034	540,041,603	0.26%
Japan Government Bond	955,750,000	1.40%	20/9/2034	983,407,522	0.47%
Japan Government Bond	308,000,000	2.50%	20/9/2034	349,540,299	0.17%
Japan Government Bond	859,850,000	1.20%	20/12/2034	866,088,031	0.41%
Japan Government Bond	251,000,000	2.40%	20/12/2034	282,393,592	0.14%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	955,350,000	1.20%	20/3/2035	959,953,727	0.46%
Japan Government Bond	410,350,000	2.30%	20/3/2035	457,515,124	0.22%
Japan Government Bond	799,750,000	1.30%	20/6/2035	809,670,163	0.39%
Japan Government Bond	197,000,000	2.30%	20/6/2035	219,703,235	0.11%
Japan Government Bond	917,000,000	1.20%	20/9/2035	916,119,588	0.44%
Japan Government Bond	277,050,000	2.50%	20/9/2035	314,672,041	0.15%
Japan Government Bond	1,029,450,000	1.00%	20/12/2035	1,004,400,136	0.48%
Japan Government Bond	289,000,000	2.30%	20/12/2035	322,080,558	0.15%
Japan Government Bond	705,400,000	0.40%	20/3/2036	639,499,331	0.31%
Japan Government Bond	464,200,000	2.50%	20/3/2036	526,983,194	0.25%
Japan Government Bond	774,150,000	0.20%	20/6/2036	682,313,933	0.33%
Japan Government Bond ¹	409,800,000	2.50%	20/6/2036	465,376,166	0.22%
Japan Government Bond	1,093,850,000	0.50%	20/9/2036	995,629,839	0.48%
Japan Government Bond	328,000,000	2.50%	20/9/2036	372,461,184	0.18%
Japan Government Bond	943,000,000	0.60%	20/12/2036	865,353,663	0.41%
Japan Government Bond	376,350,000	2.30%	20/12/2036	418,860,302	0.20%
Japan Government Bond	792,000,000	2.40%	20/3/2037	889,880,342	0.43%
Japan Government Bond	930,950,000	0.70%	20/3/2037	861,653,852	0.41%
Japan Government Bond	833,500,000	0.60%	20/6/2037	758,392,098	0.36%
Japan Government Bond	1,053,100,000	0.60%	20/9/2037	954,057,683	0.46%
Japan Government Bond	657,450,000	2.50%	20/9/2037	746,080,940	0.36%
Japan Government Bond	970,650,000	0.60%	20/12/2037	875,399,533	0.42%
Japan Government Bond	971,000,000	2.50%	20/3/2038	1,100,585,378	0.53%
Japan Government Bond	1,108,350,000	0.50%	20/3/2038	981,079,743	0.47%
Japan Government Bond	1,277,750,000	0.50%	20/6/2038	1,125,133,368	0.54%
Japan Government Bond	921,350,000	2.40%	20/9/2038	1,030,819,684	0.49%
Japan Government Bond	1,067,000,000	0.70%	20/9/2038	962,038,175	0.46%
Japan Government Bond	1,134,300,000	0.50%	20/12/2038	988,165,602	0.47%
Japan Government Bond	1,103,000,000	2.30%	20/3/2039	1,217,090,151	0.58%
Japan Government Bond	1,137,100,000	0.40%	20/3/2039	971,181,634	0.46%
Japan Government Bond	1,256,250,000	0.30%	20/6/2039	1,049,588,936	0.50%
Japan Government Bond	1,040,600,000	2.20%	20/9/2039	1,131,901,266	0.54%
Japan Government Bond	1,075,900,000	0.30%	20/9/2039	893,910,364	0.43%
Japan Government Bond	1,396,200,000	0.30%	20/12/2039	1,153,344,106	0.55%
Japan Government Bond	1,240,750,000	2.30%	20/3/2040	1,362,589,528	0.65%
Japan Government Bond	1,174,450,000	0.40%	20/3/2040	980,685,399	0.47%
Japan Government Bond	1,529,700,000	0.40%	20/6/2040	1,269,850,366	0.61%
Japan Government Bond	1,385,550,000	2.00%	20/9/2040	1,459,408,724	0.70%
Japan Government Bond	1,564,300,000	0.40%	20/9/2040	1,291,566,344	0.62%
Japan Government Bond	1,572,750,000	0.50%	20/12/2040	1,314,746,386	0.63%
Japan Government Bond	1,297,350,000	2.20%	20/3/2041	1,400,601,416	0.67%
Japan Government Bond	1,325,900,000	0.50%	20/3/2041	1,102,578,796	0.53%
Japan Government Bond	1,642,700,000	0.40%	20/6/2041	1,335,417,031	0.64%
Japan Government Bond	1,458,500,000	2.00%	20/9/2041	1,526,563,280	0.73%
Japan Government Bond	1,611,450,000	0.50%	20/9/2041	1,326,313,527	0.63%
Japan Government Bond	1,779,750,000	0.50%	20/12/2041	1,456,587,978	0.70%
Japan Government Bond ¹	1,635,950,000	0.80%	20/3/2042	1,407,036,212	0.67%
Japan Government Bond	1,327,800,000	2.00%	20/3/2042	1,384,290,375	0.66%
Japan Government Bond	1,612,700,000	0.90%	20/6/2042	1,405,316,827	0.67%
Japan Government Bond	1,683,850,000	1.90%	20/9/2042	1,723,316,127	0.83%
Japan Government Bond	1,413,250,000	1.10%	20/9/2042	1,270,782,175	0.61%
Japan Government Bond	1,313,850,000	1.40%	20/12/2042	1,238,534,915	0.59%
Japan Government Bond	1,259,050,000	1.10%	20/3/2043	1,122,671,769	0.54%
Japan Government Bond	965,400,000	1.80%	20/3/2043	968,328,879	0.46%
Japan Government Bond	1,461,350,000	1.10%	20/6/2043	1,298,549,312	0.62%
Japan Government Bond	840,300,000	1.90%	20/6/2043	853,895,920	0.41%
Japan Government Bond	1,533,700,000	1.50%	20/9/2043	1,456,436,948	0.70%
Japan Government Bond	637,950,000	1.80%	20/9/2043	636,617,042	0.30%
Japan Government Bond	1,300,000,000	1.30%	20/12/2043	1,189,277,609	0.57%
Japan Government Bond	650,000,000	1.70%	20/12/2043	637,044,577	0.30%
Japan Government Bond	1,420,000,000	1.60%	20/3/2044	1,364,044,048	0.65%
Japan Government Bond	762,600,000	1.70%	20/3/2044	745,209,166	0.36%
Japan Government Bond	520,000,000	1.70%	20/6/2044	506,867,535	0.24%
Japan Government Bond	627,050,000	1.70%	20/9/2044	609,664,305	0.29%
Japan Government Bond	410,550,000	1.50%	20/12/2044	384,600,108	0.18%
Japan Government Bond	667,750,000	1.50%	20/3/2045	623,796,925	0.30%
Japan Government Bond	329,200,000	1.60%	20/6/2045	312,413,552	0.15%
Japan Government Bond	335,400,000	1.40%	20/9/2045	305,914,812	0.15%
Japan Government Bond	408,900,000	1.40%	20/12/2045	372,174,201	0.18%
Japan Government Bond	686,650,000	0.80%	20/3/2046	550,645,447	0.26%
Japan Government Bond	612,100,000	0.30%	20/6/2046	434,325,416	0.21%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Japan Government Bond	740,800,000	0.50%	20/9/2046	548,921,369	0.26%
Japan Government Bond	654,150,000	0.60%	20/12/2046	493,756,122	0.24%
Japan Government Bond	612,250,000	0.80%	20/3/2047	482,463,586	0.23%
Japan Government Bond	629,100,000	0.80%	20/6/2047	493,484,957	0.24%
Japan Government Bond	679,900,000	0.80%	20/9/2047	530,901,703	0.25%
Japan Government Bond	731,450,000	0.80%	20/12/2047	569,136,337	0.27%
Japan Government Bond	704,800,000	0.80%	20/3/2048	545,643,622	0.26%
Japan Government Bond	269,700,000	2.40%	20/3/2048	290,176,546	0.14%
Japan Government Bond	990,800,000	0.70%	20/6/2048	745,464,643	0.36%
Japan Government Bond	518,850,000	0.90%	20/9/2048	408,111,009	0.20%
Japan Government Bond	734,850,000	0.70%	20/12/2048	547,358,005	0.26%
Japan Government Bond	573,350,000	2.20%	20/3/2049	592,539,422	0.28%
Japan Government Bond	696,750,000	0.50%	20/3/2049	489,773,299	0.23%
Japan Government Bond	793,900,000	0.40%	20/6/2049	540,028,135	0.26%
Japan Government Bond	769,000,000	0.40%	20/9/2049	520,102,538	0.25%
Japan Government Bond	1,056,700,000	0.40%	20/12/2049	710,723,539	0.34%
Japan Government Bond	954,100,000	0.40%	20/3/2050	638,069,784	0.31%
Japan Government Bond	545,550,000	2.20%	20/3/2050	560,493,700	0.27%
Japan Government Bond	1,115,650,000	0.60%	20/6/2050	786,174,278	0.38%
Japan Government Bond	1,173,050,000	0.60%	20/9/2050	822,737,316	0.39%
Japan Government Bond	1,280,250,000	0.70%	20/12/2050	919,220,422	0.44%
Japan Government Bond	1,183,700,000	0.70%	20/3/2051	846,684,097	0.41%
Japan Government Bond	800,200,000	2.20%	20/3/2051	817,864,711	0.39%
Japan Government Bond	1,167,550,000	0.70%	20/6/2051	831,373,674	0.40%
Japan Government Bond	1,209,000,000	0.70%	20/9/2051	857,844,076	0.41%
Japan Government Bond	1,280,250,000	0.70%	20/12/2051	904,025,160	0.43%
Japan Government Bond	1,212,200,000	1.00%	20/3/2052	927,225,429	0.44%
Japan Government Bond	792,950,000	2.00%	20/3/2052	773,064,463	0.37%
Japan Government Bond	1,212,450,000	1.30%	20/6/2052	1,001,467,926	0.48%
Japan Government Bond	1,131,300,000	1.40%	20/9/2052	956,283,365	0.46%
Japan Government Bond	1,028,900,000	1.60%	20/12/2052	911,144,597	0.44%
Japan Government Bond	1,199,750,000	1.40%	20/3/2053	1,009,117,367	0.48%
Japan Government Bond	593,550,000	1.90%	20/3/2053	562,391,522	0.27%
Japan Government Bond	1,334,250,000	1.20%	20/6/2053	1,065,418,946	0.51%
Japan Government Bond	1,107,150,000	1.80%	20/9/2053	1,022,571,346	0.49%
Japan Government Bond	1,227,300,000	1.60%	20/12/2053	1,080,068,625	0.52%
Japan Government Bond	1,274,800,000	1.80%	20/3/2054	1,174,890,533	0.56%
Japan Government Bond	518,650,000	1.70%	20/3/2054	466,490,822	0.22%
Japan Government Bond	488,800,000	1.40%	20/3/2055	404,850,687	0.19%
Japan Government Bond	1,126,500,000	0.40%	20/3/2056	668,526,010	0.32%
Japan Government Bond	1,060,000,000	0.90%	20/3/2057	741,308,827	0.35%
Japan Government Bond	983,650,000	0.80%	20/3/2058	655,643,084	0.31%
Japan Government Bond	1,189,500,000	0.50%	20/3/2059	696,096,482	0.33%
Japan Government Bond	1,800,000,000	0.50%	20/3/2060	1,034,130,906	0.49%
Japan Government Bond	1,754,600,000	0.70%	20/3/2061	1,073,614,579	0.51%
Japan Government Bond	1,655,650,000	1.00%	20/3/2062	1,117,549,578	0.53%
Japan Government Bond	1,756,250,000	1.30%	20/3/2063	1,301,869,119	0.62%
Japan Government Bond	335,950,000	2.20%	20/3/2064	323,192,783	0.15%
				195,156,826,259	93.39%
Local Government 2.66% (31 December 2023: 3.57%)					
Aichi Prefecture	200,000,000	0.00%	15/10/2026	198,073,212	0.08%
Aichi Prefecture	20,000,000	0.48%	11/6/2041	16,226,482	0.01%
Fukuoka Prefecture	20,000,000	0.43%	18/6/2049	13,397,401	0.01%
Hyogo Prefecture	150,000,000	1.40%	8/9/2034	153,172,359	0.06%
Japan Finance Organization for Municipalities	50,000,000	2.32%	18/6/2027	52,388,565	0.03%
Japan Finance Organization for Municipalities	10,000,000	2.29%	25/4/2028	10,616,096	0.01%
Japan Finance Organization for Municipalities	30,000,000	0.22%	28/3/2031	28,692,712	0.01%
Japan Finance Organization for Municipalities	50,000,000	2.95%	24/3/2034	57,773,606	0.02%
Major Joint Local Government Bond	32,900,000	0.51%	25/9/2025	32,937,277	0.02%
Major Joint Local Government Bond	100,000,000	0.47%	24/10/2025	100,047,843	0.05%
Major Joint Local Government Bond	100,000,000	0.50%	25/11/2025	100,075,968	0.05%
Major Joint Local Government Bond	130,000,000	0.47%	25/12/2025	130,031,949	0.06%
Major Joint Local Government Bond	100,000,000	0.10%	25/3/2026	99,324,111	0.05%
Major Joint Local Government Bond	100,000,000	0.18%	25/1/2027	99,354,915	0.05%
Major Joint Local Government Bond	100,000,000	0.21%	25/3/2027	99,374,811	0.05%
Major Joint Local Government Bond	100,000,000	0.21%	23/4/2027	99,329,876	0.05%
Major Joint Local Government Bond	100,000,000	0.19%	25/6/2027	99,200,295	0.05%
Major Joint Local Government Bond	100,000,000	0.23%	23/7/2027	99,214,331	0.05%
Major Joint Local Government Bond	47,000,000	0.15%	24/9/2027	46,473,837	0.02%
Major Joint Local Government Bond	77,600,000	0.22%	25/10/2027	76,870,828	0.04%
Major Joint Local Government Bond	120,000,000	0.19%	25/11/2027	118,697,590	0.06%

	Principal Japanese Yen (¥)	Coupon	Maturity Date	Fair Value Japanese Yen (¥)	% of Total Net Assets
Major Joint Local Government Bond	100,000,000	0.23%	25/1/2028	98,977,493	0.05%
Major Joint Local Government Bond	80,000,000	0.18%	25/4/2028	78,919,660	0.04%
Major Joint Local Government Bond	20,000,000	0.21%	23/6/2028	19,729,041	0.01%
Major Joint Local Government Bond	122,000,000	0.25%	25/8/2028	120,247,687	0.06%
Major Joint Local Government Bond	80,000,000	0.27%	25/10/2028	78,831,314	0.04%
Major Joint Local Government Bond	100,000,000	0.10%	25/4/2029	97,368,767	0.05%
Major Joint Local Government Bond	100,000,000	0.11%	25/5/2029	97,354,732	0.05%
Major Joint Local Government Bond	50,000,000	0.03%	25/6/2029	48,448,054	0.02%
Major Joint Local Government Bond	250,000,000	0.06%	24/8/2029	242,141,380	0.11%
Major Joint Local Government Bond	50,000,000	0.05%	25/9/2029	48,370,042	0.02%
Major Joint Local Government Bond	70,000,000	0.12%	25/12/2029	67,809,837	0.03%
Major Joint Local Government Bond	70,000,000	0.10%	25/2/2030	67,608,131	0.03%
Major Joint Local Government Bond	250,000,000	0.13%	24/5/2030	241,358,788	0.11%
Major Joint Local Government Bond	150,000,000	0.17%	25/7/2030	144,836,205	0.07%
Major Joint Local Government Bond	100,000,000	0.13%	23/8/2030	96,239,738	0.05%
Major Joint Local Government Bond	50,000,000	0.13%	25/12/2030	47,927,297	0.02%
Major Joint Local Government Bond	100,000,000	0.13%	24/1/2031	95,761,966	0.05%
Major Joint Local Government Bond	40,000,000	0.20%	25/3/2031	38,421,084	0.02%
Major Joint Local Government Bond	190,000,000	0.20%	25/4/2031	182,212,310	0.08%
Major Joint Local Government Bond	40,000,000	0.15%	25/6/2031	38,144,388	0.02%
Major Joint Local Government Bond	200,000,000	0.31%	25/6/2032	190,454,340	0.08%
Major Joint Local Government Bond	100,000,000	0.55%	24/12/2032	96,536,140	0.05%
Major Joint Local Government Bond	100,000,000	0.77%	25/4/2033	97,854,867	0.05%
Major Joint Local Government Bond	100,000,000	0.70%	25/5/2033	97,233,364	0.05%
Major Joint Local Government Bond	100,000,000	0.68%	24/6/2033	96,976,605	0.05%
Major Joint Local Government Bond	100,000,000	0.78%	25/8/2033	97,524,000	0.05%
Major Joint Local Government Bond	100,000,000	0.76%	22/9/2033	97,372,111	0.05%
Major Joint Local Government Bond	470,000,000	0.89%	24/3/2034	460,205,816	0.23%
Osaka Prefecture	10,000,000	1.45%	26/9/2034	10,259,076	0.00%
Osaka Prefecture	100,000,000	1.20%	28/9/2035	98,943,418	0.05%
Osaka Prefecture	30,000,000	0.37%	28/9/2035	27,070,204	0.01%
Tokyo Metropolitan Government	33,600,000	0.44%	19/12/2025	33,596,746	0.02%
Tokyo Metropolitan Government	3,100,000	0.08%	18/9/2026	3,076,613	0.00%
Tokyo Metropolitan Government	100,000,000	2.13%	20/6/2029	107,196,557	0.05%
Tokyo Metropolitan Government	40,000,000	0.10%	20/9/2030	38,399,104	0.02%
Tokyo Metropolitan Government	50,000,000	0.15%	20/12/2030	48,024,617	0.02%
Tokyo Metropolitan Government	40,000,000	0.08%	20/3/2031	38,112,000	0.02%
Tokyo Metropolitan Government	140,000,000	1.98%	20/6/2031	150,953,509	0.07%
Tokyo Metropolitan Government	70,000,000	1.29%	20/6/2035	70,253,698	0.03%
				5,542,024,763	2.66%
Total Fixed Income				206,144,525,345	98.65%
Total Transferable Securities				206,144,525,345	98.65%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) Japanese Yen (¥)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: 0.00%)				
Futures 0.00% (31 December 2023: 0.00%)				
JPY 10-Year Bond September 2024	18	¥2,566,890,000	4,590,000	0.00%
			4,590,000	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market			4,590,000	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) Japanese Yen (¥)	% of Total Net Assets
OTC Financial Derivative Instruments 1.67% (31 December 2023: (1.36%))							
Hedge Share Class Level Forward Currency Exchange Contracts 1.67% (31 December 2023: (1.36%))							
USD	395,510,798	JPY	(61,767,910,100)	State Street Bank & Trust Co.	2/7/2024	1,849,718,660	0.90%
GBP	191,885,445	JPY	(38,183,092,815)	BNP Paribas	2/7/2024	833,874,449	0.41%
EUR	276,735,462	JPY	(46,974,101,241)	BNP Paribas	2/7/2024	738,909,449	0.36%
EUR	272,954,780	JPY	(46,724,453,831)	HSBC Bank	2/8/2024	174,992,904	0.08%
USD	29,906,861	JPY	(4,679,750,842)	JPMorgan Chase Bank	2/7/2024	130,746,344	0.06%
USD	388,462,054	JPY	(62,053,386,891)	JPMorgan Chase Bank	2/8/2024	130,389,962	0.06%
GBP	92,511,357	JPY	(18,672,159,255)	Morgan Stanley	2/8/2024	51,045,967	0.02%
GBP	92,511,357	JPY	(18,690,272,979)	Bank of New York Mellon	2/8/2024	32,932,243	0.02%
USD	1,419,860	JPY	(222,100,818)	Toronto-Dominion Bank	2/7/2024	6,282,647	0.00%
EUR	1,942,584	JPY	(329,076,837)	State Street Bank & Trust Co.	2/7/2024	5,851,439	0.00%
USD	1,032,684	JPY	(161,432,841)	Toronto-Dominion Bank	2/7/2024	4,673,641	0.00%
USD	649,114	JPY	(100,846,935)	State Street Bank & Trust Co.	2/7/2024	3,562,587	0.00%
USD	592,422	JPY	(92,116,680)	Toronto-Dominion Bank	2/7/2024	3,173,975	0.00%
USD	468,632	JPY	(73,328,114)	UBS AG	2/7/2024	2,051,007	0.00%
USD	364,683	JPY	(57,209,062)	UBS AG	2/7/2024	1,449,938	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) Japanese Yen (¥)	% of Total Net Assets
USD	231,153	JPY	(36,421,414)	UBS AG	2/7/2024	759,381	0.00%
EUR	167,997	JPY	(28,227,998)	HSBC Bank	2/7/2024	737,002	0.00%
GBP	184,984	JPY	(36,906,657)	State Street Bank & Trust Co.	2/7/2024	707,007	0.00%
USD	112,296	JPY	(17,468,243)	BNP Paribas	2/7/2024	594,488	0.00%
EUR	179,319	JPY	(30,337,887)	HSBC Bank	2/7/2024	579,182	0.00%
USD	57,217	JPY	(8,826,194)	Toronto-Dominion Bank	2/7/2024	377,119	0.00%
JPY	5,522,448,949	USD	(34,330,778)	JPMorgan Chase Bank	2/7/2024	367,881	0.00%
GBP	71,370	JPY	(14,233,511)	UBS AG	2/7/2024	278,486	0.00%
USD	109,630	JPY	(17,380,281)	BNP Paribas	2/7/2024	253,627	0.00%
EUR	54,832	JPY	(9,215,556)	Toronto-Dominion Bank	2/7/2024	238,237	0.00%
EUR	100,565	JPY	(17,104,340)	Toronto-Dominion Bank	2/7/2024	234,453	0.00%
EUR	75,047	JPY	(12,707,080)	Toronto-Dominion Bank	2/7/2024	232,058	0.00%
GBP	71,246	JPY	(14,256,634)	BNP Paribas	2/7/2024	230,149	0.00%
USD	151,255	JPY	(24,110,794)	BNP Paribas	2/7/2024	218,464	0.00%
GBP	91,716	JPY	(18,445,081)	BNP Paribas	2/7/2024	203,963	0.00%
GBP	71,078	JPY	(14,266,825)	State Street Bank & Trust Co.	2/7/2024	185,798	0.00%
GBP	35,719	JPY	(7,094,540)	Toronto-Dominion Bank	2/7/2024	168,371	0.00%
EUR	36,719	JPY	(6,182,245)	UBS AG	2/7/2024	148,617	0.00%
GBP	106,140	JPY	(21,462,571)	JPMorgan Chase Bank	2/7/2024	119,373	0.00%
USD	30,746	JPY	(4,828,222)	State Street Bank & Trust Co.	2/7/2024	117,250	0.00%
GBP	24,148	JPY	(4,798,765)	BNP Paribas	2/7/2024	111,361	0.00%
GBP	24,935	JPY	(4,960,931)	Toronto-Dominion Bank	2/7/2024	109,219	0.00%
EUR	58,524	JPY	(9,996,103)	JPMorgan Chase Bank	2/7/2024	94,242	0.00%
USD	71,910	JPY	(11,474,498)	Toronto-Dominion Bank	2/7/2024	92,174	0.00%
USD	26,393	JPY	(4,161,315)	BNP Paribas	2/7/2024	83,980	0.00%
GBP	18,015	JPY	(3,579,555)	State Street Bank & Trust Co.	2/7/2024	83,520	0.00%
USD	57,523	JPY	(9,179,124)	JPMorgan Chase Bank	2/7/2024	73,409	0.00%
GBP	15,567	JPY	(3,096,709)	State Street Bank & Trust Co.	2/7/2024	68,602	0.00%
EUR	14,954	JPY	(2,526,501)	Toronto-Dominion Bank	2/7/2024	51,775	0.00%
EUR	24,216	JPY	(4,124,927)	BNP Paribas	2/7/2024	50,245	0.00%
GBP	14,140	JPY	(2,826,457)	Toronto-Dominion Bank	2/7/2024	48,696	0.00%
EUR	10,361	JPY	(1,756,511)	State Street Bank & Trust Co.	2/7/2024	29,868	0.00%
GBP	21,772	JPY	(4,407,864)	Toronto-Dominion Bank	2/7/2024	19,139	0.00%
GBP	24,588	JPY	(4,982,185)	JPMorgan Chase Bank	2/7/2024	17,408	0.00%
GBP	4,633	JPY	(925,734)	Toronto-Dominion Bank	2/7/2024	16,316	0.00%
USD	35,196	JPY	(5,649,418)	JPMorgan Chase Bank	2/7/2024	11,833	0.00%
JPY	138,675	EUR	(807)	HSBC Bank	2/8/2024	15	0.00%
USD	20,455	JPY	(3,274,938)	Toronto-Dominion Bank	2/8/2024	(566)	(0.00%)
GBP	35,032	JPY	(7,091,168)	HSBC Bank	2/8/2024	(1,105)	(0.00%)
JPY	6,858,223	USD	(42,712)	UBS AG	2/7/2024	(11,972)	(0.00%)
EUR	652,445	JPY	(112,118,040)	State Street Bank & Trust Co.	2/8/2024	(14,088)	(0.00%)
JPY	6,388,669	EUR	(37,141)	UBS AG	2/7/2024	(14,951)	(0.00%)
GBP	650,907	JPY	(131,759,393)	State Street Bank & Trust Co.	2/8/2024	(23,510)	(0.00%)
JPY	1,727,853	EUR	(10,161)	BNP Paribas	2/7/2024	(24,044)	(0.00%)
USD	1,490,328	JPY	(238,605,983)	State Street Bank & Trust Co.	2/8/2024	(38,991)	(0.00%)
JPY	1,864,496	USD	(11,909)	BNP Paribas	2/7/2024	(51,058)	(0.00%)
JPY	12,518,660	EUR	(73,095)	Toronto-Dominion Bank	2/7/2024	(83,926)	(0.00%)
JPY	5,723,700	GBP	(28,726)	Toronto-Dominion Bank	2/7/2024	(117,292)	(0.00%)
JPY	10,833,275	EUR	(63,993)	BNP Paribas	2/7/2024	(200,001)	(0.00%)
JPY	48,497,535	EUR	(282,812)	UBS AG	2/7/2024	(263,155)	(0.00%)
JPY	349,662,995	GBP	(1,721,503)	UBS AG	2/7/2024	(378,282)	(0.00%)
JPY	19,635,074	EUR	(116,914)	State Street Bank & Trust Co.	2/7/2024	(522,512)	(0.00%)
JPY	27,183,347	EUR	(161,163)	State Street Bank & Trust Co.	2/7/2024	(603,377)	(0.00%)
JPY	35,100,652	USD	(222,670)	State Street Bank & Trust Co.	2/7/2024	(715,658)	(0.00%)
JPY	78,049,037	GBP	(387,727)	BNP Paribas	2/7/2024	(789,312)	(0.00%)
JPY	46,552,534	EUR	(274,778)	BNP Paribas	2/7/2024	(822,983)	(0.00%)
USD	34,330,778	JPY	(5,496,499,000)	JPMorgan Chase Bank	2/8/2024	(936,650)	(0.00%)
JPY	49,382,517	EUR	(292,619)	Toronto-Dominion Bank	2/7/2024	(1,069,035)	(0.00%)
JPY	34,225,053	USD	(219,786)	State Street Bank & Trust Co.	2/7/2024	(1,127,368)	(0.00%)
JPY	69,954,972	EUR	(413,002)	JPMorgan Chase Bank	2/7/2024	(1,252,269)	(0.00%)
JPY	57,064,243	GBP	(287,385)	State Street Bank & Trust Co.	2/7/2024	(1,371,097)	(0.00%)
JPY	98,482,618	USD	(630,985)	JPMorgan Chase Bank	2/7/2024	(3,010,867)	(0.00%)
JPY	207,289,283	GBP	(1,042,215)	Toronto-Dominion Bank	2/7/2024	(4,629,180)	(0.00%)
JPY	226,905,226	GBP	(1,150,785)	HSBC Bank	2/7/2024	(7,089,284)	(0.00%)
JPY	802,786,691	EUR	(4,720,122)	BNP Paribas	2/7/2024	(11,027,447)	(0.01%)
JPY	602,624,656	GBP	(3,024,441)	Toronto-Dominion Bank	2/7/2024	(12,349,114)	(0.01%)
JPY	1,080,831,889	USD	(6,907,479)	UBS AG	2/7/2024	(30,231,164)	(0.01%)
JPY	18,775,364,925	GBP	(92,511,357)	Bank of New York Mellon	2/7/2024	(35,403,070)	(0.02%)
JPY	18,757,140,188	GBP	(92,511,357)	Morgan Stanley	2/7/2024	(53,627,807)	(0.03%)
JPY	62,346,994,280	USD	(388,462,054)	JPMorgan Chase Bank	2/7/2024	(136,849,053)	(0.07%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) Japanese Yen (¥)	% of Total Net Assets
JPY	46,879,983,465	EUR	(272,954,780)	HSBC Bank	2/7/2024	(181,185,501)	(0.09%)
						3,491,532,231	1.67%
Total OTC Financial Derivative Instruments						3,491,532,231	1.67%
Total Investments						209,640,647,576	100.32%
						Fair Value Japanese Yen (¥)	% of Total Net Assets
Other Assets and Liabilities						(685,393,220)	(0.32%)
Net Assets						208,955,254,356	100.00%
Analysis of Total Assets						Japanese Yen (¥)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					195,156,826,259	91.04%
(b)	Transferable securities dealt in on another regulated market					—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					10,987,699,086	5.13%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					4,590,000	0.00%
(e)	Total OTC Financial Derivative Instruments					3,977,367,920	1.86%
(f)	Other assets					4,247,330,657	1.97%
Total Assets						214,373,813,922	100.00%

1 Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	Japanese Yen (¥) As at 30 June 2024	Japanese Yen (¥) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	206,144,525,345	90,400,717,555
Financial Derivative Instruments	17	3,981,957,920	146,044,708
Cash		3,404,704,230	1,384,624,406
Unrealised Appreciation on Spot Currency Contracts		367,118	—
Receivables:			
Interest and Dividends		391,512,189	177,498,464
Capital Shares Issued		43,194,937	604,539,363
Investments Sold		407,551,695	442,432,829
Margin Cash Due from Broker		488	4
Total Current Assets		214,373,813,922	93,155,857,329
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	485,835,689	1,379,224,310
Bank Overdraft		255,818	284,367
Payables and Other Liabilities:			
Investments Purchased		4,509,981,720	919,377,974
Income Distribution Payable		8,377,728	12,712
Capital Shares Redeemed		402,162,719	3,702,101
Management Fees Payable	12	11,945,892	7,006,556
Total Current Liabilities		5,418,559,566	2,309,608,020
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		208,955,254,356	90,846,249,309

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Hedged Acc			
JPY (¥) Equivalent	¥4,714,482,848	¥3,567,328,294	¥2,455,200,416
Net Assets	€27,344,001	€22,906,600	€17,435,237
Number of Shares Outstanding	290,648	238,022	188,417
Net Asset Value Per Share¹	€94.08	€96.24	€92.54
Institutional Plus EUR Hedged Acc			
JPY (¥) Equivalent	¥42,364,057,378	¥7,415,531	¥6,443,705
Net Assets	€245,711,533	€47,617	€45,759
Number of Shares Outstanding	2,638,151	500	500
Net Asset Value Per Share¹	€93.14	€95.23	€91.52
GBP Hedged Acc			
JPY (¥) Equivalent	¥33,138,608,577	¥31,751,077,517	¥35,978,286,596
Net Assets	£162,379,182	£176,668,393	£226,682,634
Number of Shares Outstanding	1,441,771	1,538,464	2,081,237
Net Asset Value Per Share¹	£112.62	£114.83	£108.92
Institutional Plus GBP Hedged Dist			
JPY (¥) Equivalent	¥4,490,183,066	¥10,326,518	¥8,798,958
Net Assets	£22,001,897	£57,459	£55,438
Number of Shares Outstanding	228,918	585	593
Net Asset Value Per Share¹	£96.11	£98.22	£93.49
JPY Acc			
Net Assets	¥16,015,795,922	¥12,225,432,598	¥10,654,782,578
Number of Shares Outstanding	1,088,510	795,148	695,868
Net Asset Value Per Share¹	¥14,713.50	¥15,375.04	¥15,311.50
Institutional Plus JPY Acc			
Net Assets	¥39,857,779,885	¥42,946,733,087	¥27,389,573,083
Number of Shares Outstanding	4,102,274	4,231,259	2,711,338
Net Asset Value Per Share¹	¥9,716.02	¥10,149.87	¥10,101.87
USD Acc			
JPY (¥) Equivalent	¥353,625,258	¥330,801,000	¥8,222,353,868
Net Assets	\$2,192,477	\$2,346,438	\$62,316,562
Number of Shares Outstanding	30,527	27,328	682,094
Net Asset Value Per Share¹	\$71.82	\$85.86	\$91.36
Institutional Plus USD Hedged Acc			
JPY (¥) Equivalent	¥68,020,721,422	¥7,134,764	¥6,287,227
Net Assets	\$421,728,473	\$50,608	\$47,650
Number of Shares Outstanding	4,240,587	500	500
Net Asset Value Per Share¹	\$99.45	\$101.22	\$95.30

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

Statement of Operations

	Notes	Japanese Yen (¥) Six Months Ended 30 June 2024	Japanese Yen (¥) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		618,090,172	187,046,043
Net Gain on Financial Instruments		5,398,132,312	9,721,633,140
Total Investment Income		6,016,222,484	9,908,679,183
Expenses			
Management Fees	12	65,109,148	42,263,398
Transaction Fees and Commissions		72,044	177,185
Total Expenses		65,181,192	42,440,583
Finance Costs			
Interest Expense		1,406,380	2,190,142
Distribution	6	13,758,060	17,735
Total Finance Costs		15,164,440	2,207,877
Net Investment Income		5,935,876,852	9,864,030,723
Net Increase in Net Assets		5,935,876,852	9,864,030,723

Statement of Changes in Net Assets

	Japanese Yen (¥) Six Months Ended 30 June 2024	Japanese Yen (¥) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	5,935,876,852	9,864,030,723
Capital Transactions		
Subscriptions	137,235,502,891	16,750,386,260
Redemptions	(25,062,374,696)	(18,677,652,929)
Total Capital Transactions	112,173,128,195	(1,927,266,669)
Total Increase for the Period	118,109,005,047	7,936,764,054
Net Assets		
Beginning of Period	90,846,249,309	84,721,726,431
End of Period	208,955,254,356	92,658,490,485

Vanguard SRI Euro Investment Grade Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg EUR Non-Government Float Adjusted Bond Index, a market-weighted index of euro-denominated investment-grade fixed income securities excluding euro zone treasury and euro zone government-related securities, with maturities greater than 1 year.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds finished the period in negative territory.
- In this environment, the fund's benchmark index returned -0.03% for the six months.
- Corporate bonds, which accounted for more than half of the index, outperformed the index as a whole. Within corporates, financial institutions led, while industrials and utilities lagged. Both securitised and non-corporate debt did worse than the overall index.
- Among the larger constituents, supranationals, France and the United States underperformed the benchmark. Spain, the United Kingdom and Germany outperformed.
- By credit quality and maturity, bonds with the lowest rating and shortest duration performed best.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg EUR Non-Government Float Adjusted Bond Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Acc	-0.08%	-1.69%	-0.48%
Benchmark	-0.03	-1.57	-0.37
Tracking Difference*	-0.05		
Institutional Plus EUR Acc	-0.06%	-1.65%	-0.75%
Benchmark	-0.03	-1.57	-0.65
Tracking Difference*	-0.03		

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

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: EUR Acc, 18 July 2017; Institutional Plus Eur Acc, 14 December 2017.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
Purchases			Sales		
European Union 2.75% 5/10/2026	1,691,871	1,684,492	European Union 0.80% 4/7/2025	1,746,134	1,695,112
European Union 3.00% 4/12/2034	1,490,000	1,484,009	Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	1,222,000	1,239,105
European Investment Bank 2.75% 16/1/2034	1,009,000	1,002,289	Bundesobligation 0.00% 9/10/2026	1,000,000	939,651
Bundesobligation 0.00% 9/10/2026	900,000	847,968	European Union 3.00% 4/3/2053	820,916	764,655
Export Development Canada 2.63% 18/1/2029	827,000	824,139	European Financial Stability Facility 3.50% 11/4/2029	574,000	595,984
European Investment Bank 0.38% 15/9/2027	870,000	803,428	Scania CV AB 2.25% 3/6/2025	600,000	591,426
Cie de Financement Foncier SA 3.13% 24/4/2027	700,000	698,894	European Investment Bank 3.00% 15/7/2033	546,000	556,511
European Union 4.00% 4/4/2044	625,000	680,970	European Union 2.50% 4/10/2052	635,000	538,577
European Union 3.38% 5/10/2054	666,000	664,835	Export Development Canada 2.63% 18/1/2029	527,000	524,722
European Union 3.00% 4/3/2053	706,000	653,913	Landesbank Hessen-Thueringen Girozentrale 3.38% 20/1/2028	500,000	506,650
Landesbank Hessen-Thueringen Girozentrale 0.01% 19/7/2027	700,000	636,993	Landesbank Hessen-Thueringen Girozentrale 2.88% 6/2/2034	500,000	494,280
European Union 3.25% 4/2/2050	604,000	600,270	European Union 3.38% 4/10/2038	434,504	444,958
European Financial Stability Facility 2.63% 16/7/2029	565,000	562,226	Volkswagen International Finance NV 0.00% 17/6/2137	400,000	394,400
European Union 3.38% 4/10/2038	540,000	555,914	European Financial Stability Facility 0.40% 17/2/2025	400,000	388,440
Toronto-Dominion Bank 3.19% 16/2/2029	533,000	532,989	SP-Kiinnitysluottopankki OYJ 1.00% 28/4/2025	400,000	387,804
Landesbank Hessen-Thueringen Girozentrale 2.88% 6/2/2034	500,000	495,900	Republic of Poland Government International Bond 0.00% 10/2/2025	400,000	387,408
European Union 2.50% 4/10/2052	560,000	479,256	Credit Mutuel Home Loan SFH SA 0.13% 9/4/2025	400,000	386,852
Unilever Finance Netherlands BV 1.13% 12/2/2027	500,000	472,040	Swedbank Hypotek AB 0.05% 28/5/2025	400,000	386,080
European Financial Stability Facility 3.38% 30/8/2038	438,000	448,118	Bank of Nova Scotia 0.01% 18/3/2025	400,000	385,704
European Union 3.13% 4/12/2030	433,000	438,608	UBS Group AG 0.00% 29/1/2026	400,000	384,040

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

Financial Statements

Statement of Investments

30 June 2024

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.59% (31 December 2023: 98.96%)					
Fixed Income 98.59% (31 December 2023: 98.96%)					
Australia 1.51% (31 December 2023: 1.38%)					
Ancor UK Finance plc	100,000	1.13%	23/6/2027	92,951	0.03%
APA Infrastructure Ltd.	100,000	1.25%	15/3/2033	79,455	0.02%
Ausgrid Finance Pty Ltd.	105,000	0.88%	7/10/2031	85,143	0.02%
Australia & New Zealand Banking Group Ltd.	100,000	3.65%	20/1/2026	99,968	0.03%
Australia & New Zealand Banking Group Ltd. ^	100,000	5.10%	3/2/2033	102,698	0.03%
Australia Pacific Airports Melbourne Pty Ltd.	100,000	4.00%	7/6/2034	99,985	0.03%
Bank of Queensland Ltd.	120,000	1.84%	9/6/2027	114,723	0.03%
Bank of Queensland Ltd.	167,000	3.30%	30/7/2029	167,246	0.05%
CIMIC Finance Ltd.	100,000	1.50%	28/5/2029	87,130	0.03%
Commonwealth Bank of Australia	200,000	0.75%	28/2/2028	182,817	0.05%
Commonwealth Bank of Australia	200,000	0.13%	15/10/2029	170,419	0.05%
Computershare US, Inc.	100,000	1.13%	7/10/2031	80,518	0.02%
Glencore Capital Finance DAC	100,000	0.75%	1/3/2029	87,093	0.03%
Glencore Capital Finance DAC	100,000	4.15%	29/4/2031	100,169	0.03%
Macquarie Group Ltd.	100,000	0.94%	19/1/2029	88,612	0.03%
Macquarie Group Ltd.	100,000	4.75%	23/1/2030	104,250	0.03%
National Australia Bank Ltd.	400,000	0.75%	30/1/2026	383,868	0.12%
National Australia Bank Ltd.	100,000	1.25%	18/5/2026	96,392	0.03%
National Australia Bank Ltd.	100,000	2.13%	24/5/2028	95,628	0.03%
National Australia Bank Ltd.	100,000	1.38%	30/8/2028	92,212	0.03%
National Australia Bank Ltd.	154,000	3.15%	5/2/2031	153,519	0.05%
NBN Co., Ltd.	150,000	4.13%	15/3/2029	154,412	0.05%
NBN Co., Ltd.	100,000	3.75%	22/3/2034	100,183	0.03%
Scentre Group Trust 1/Scentre Group Trust 2	100,000	1.45%	28/3/2029	90,295	0.03%
Sydney Airport Finance Co. Pty Ltd.	200,000	4.38%	3/5/2033	206,645	0.06%
Telstra Corp., Ltd.	100,000	1.00%	23/4/2030	87,392	0.03%
Telstra Group Ltd.	100,000	3.75%	4/5/2031	101,522	0.03%
Transurban Finance Co. Pty Ltd.	100,000	2.00%	28/8/2025	98,081	0.03%
Transurban Finance Co. Pty Ltd.	100,000	1.75%	29/3/2028	93,551	0.03%
Transurban Finance Co. Pty Ltd.	150,000	4.23%	26/4/2033	153,453	0.05%
Wesfarmers Ltd.	104,000	0.95%	21/10/2033	82,524	0.02%
Westpac Banking Corp.	200,000	1.08%	5/4/2027	188,172	0.06%
Westpac Banking Corp.	200,000	0.88%	17/4/2027	187,069	0.06%
Westpac Banking Corp.	200,000	3.11%	23/11/2027	198,781	0.06%
Westpac Banking Corp.	100,000	1.45%	17/7/2028	93,045	0.03%
Westpac Banking Corp.	191,000	0.01%	22/9/2028	166,573	0.05%
Westpac Banking Corp.	177,000	3.13%	15/4/2031	175,923	0.05%
Westpac Banking Corp.	100,000	0.38%	22/9/2036	69,622	0.02%
Woolworths Group Ltd.	200,000	0.38%	15/11/2028	172,779	0.05%
				4,984,818	1.51%
Austria 1.70% (31 December 2023: 1.79%)					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	4.13%	18/1/2027	101,443	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	0.01%	21/1/2028	89,084	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	1.13%	31/7/2028	91,806	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	0.01%	3/9/2029	84,751	0.02%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	200,000	0.01%	23/9/2030	163,927	0.05%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	100,000	0.38%	25/3/2041	61,461	0.02%
CA Immobilien Anlagen AG	100,000	1.00%	27/10/2025	93,967	0.03%
Erste Group Bank AG	100,000	0.05%	16/9/2025	95,727	0.03%
Erste Group Bank AG	100,000	1.50%	7/4/2026	96,692	0.03%
Erste Group Bank AG	100,000	0.63%	17/4/2026	95,123	0.03%
Erste Group Bank AG	100,000	0.63%	18/1/2027	93,418	0.03%
Erste Group Bank AG	100,000	0.88%	13/5/2027	93,330	0.03%
Erste Group Bank AG	100,000	0.13%	17/5/2028	88,662	0.03%
Erste Group Bank AG	100,000	0.01%	11/9/2029	84,744	0.02%
Erste Group Bank AG	100,000	0.25%	14/9/2029	85,118	0.03%
Erste Group Bank AG	100,000	2.50%	19/9/2030	95,896	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Erste Group Bank AG	100,000	2.88%	9/1/2031	97,885	0.03%
Erste Group Bank AG [^]	100,000	0.88%	15/11/2032	89,423	0.03%
Erste Group Bank AG	100,000	3.13%	12/12/2033	99,232	0.03%
Erste Group Bank AG	100,000	0.88%	15/5/2034	79,714	0.02%
Erste Group Bank AG	100,000	0.50%	12/1/2037	70,802	0.02%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	200,000	2.50%	28/6/2030	191,724	0.06%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	100,000	3.00%	16/4/2032	98,593	0.03%
Hypo Vorarlberg Bank AG	100,000	0.25%	21/5/2027	91,432	0.03%
JAB Holdings BV	200,000	1.75%	25/6/2026	192,637	0.06%
JAB Holdings BV	100,000	3.38%	17/4/2035	92,796	0.03%
JAB Holdings BV	100,000	2.25%	19/12/2039	74,948	0.02%
Mondi Finance Europe GmbH	100,000	2.38%	1/4/2028	95,735	0.03%
OMV AG [^]	100,000	6.25%	Perpetual	102,409	0.03%
OMV AG [^]	100,000	2.50%	Perpetual	95,551	0.03%
OMV AG	150,000	0.00%	3/7/2025	144,787	0.04%
OMV AG	150,000	1.00%	3/7/2034	117,496	0.03%
Raiffeisen Bank International AG [^]	100,000	4.75%	26/1/2027	100,841	0.03%
Raiffeisen Bank International AG	100,000	5.75%	27/1/2028	105,547	0.03%
Raiffeisen Bank International AG [^]	100,000	6.00%	15/9/2028	103,882	0.03%
Raiffeisen Bank International AG [^]	100,000	4.63%	21/8/2029	99,598	0.03%
Raiffeisen Bank International AG	100,000	0.13%	3/12/2029	84,181	0.02%
Raiffeisen Bank International AG [^]	100,000	7.38%	20/12/2032	104,253	0.03%
Raiffeisen Landesbank Vorarlberg mit Revisionsverband eGen	100,000	1.63%	11/5/2029	92,536	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	200,000	2.00%	5/1/2026	195,391	0.06%
Raiffeisenlandesbank Niederoesterreich-Wien AG	100,000	0.88%	24/1/2028	91,686	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	100,000	3.25%	11/1/2030	99,692	0.03%
Raiffeisenlandesbank Niederoesterreich-Wien AG	100,000	0.38%	15/1/2035	73,438	0.02%
Raiffeisenlandesbank Oberoesterreich AG	200,000	2.50%	28/6/2029	192,090	0.06%
Raiffeisen-Landesbank Steiermark AG	100,000	1.38%	11/5/2033	85,091	0.03%
UniCredit Bank Austria AG	100,000	0.63%	16/1/2026	95,672	0.03%
UniCredit Bank Austria AG	100,000	2.88%	10/11/2028	98,322	0.03%
UniCredit Bank Austria AG	100,000	0.63%	20/3/2029	88,619	0.03%
UniCredit Bank Austria AG	200,000	3.13%	21/9/2029	198,803	0.06%
UniCredit Bank Austria AG	200,000	0.25%	21/6/2030	167,949	0.05%
UNIQA Insurance Group AG	100,000	1.38%	9/7/2030	88,468	0.03%
UNIQA Insurance Group AG [^]	100,000	6.00%	27/7/2046	102,500	0.03%
Volksbank Wien AG	100,000	0.13%	19/11/2029	84,557	0.02%
				5,603,429	1.70%
Belgium 1.61% (31 December 2023: 1.56%)					
Ageas SA [^]	100,000	3.25%	2/7/2049	93,942	0.03%
Anheuser-Busch InBev SA	100,000	1.15%	22/1/2027	94,817	0.03%
Anheuser-Busch InBev SA	100,000	1.13%	1/7/2027	94,076	0.03%
Anheuser-Busch InBev SA	100,000	2.13%	2/12/2027	96,679	0.03%
Anheuser-Busch InBev SA	300,000	1.50%	18/4/2030	272,552	0.08%
Anheuser-Busch InBev SA	100,000	3.45%	22/9/2031	99,760	0.03%
Anheuser-Busch InBev SA	350,000	2.88%	2/4/2032	335,855	0.10%
Anheuser-Busch InBev SA	100,000	2.00%	23/1/2035	86,434	0.03%
Anheuser-Busch InBev SA	150,000	2.75%	17/3/2036	137,192	0.04%
Anheuser-Busch InBev SA	100,000	3.75%	22/3/2037	99,520	0.03%
Anheuser-Busch InBev SA	100,000	3.95%	22/3/2044	98,246	0.03%
Argenta Spaarbank NV	100,000	1.00%	29/1/2027	92,452	0.03%
Argenta Spaarbank NV [^]	100,000	1.38%	8/2/2029	90,675	0.03%
Belfius Bank SA	300,000	3.25%	18/10/2027	299,592	0.09%
Belfius Bank SA	200,000	2.88%	12/2/2031	196,407	0.06%
BNP Paribas Fortis SA	100,000	0.63%	4/10/2025	96,452	0.03%
BNP Paribas Fortis SA	100,000	3.75%	30/10/2028	102,062	0.03%
Cofinimmo SA	100,000	1.00%	24/1/2028	90,039	0.03%
Crelan SA [^]	100,000	6.00%	28/2/2030	106,302	0.03%
Crelan SA [^]	100,000	5.25%	23/1/2032	104,455	0.03%
Elia Group SA	100,000	1.50%	5/9/2028	92,062	0.03%
Elia Group SA	100,000	3.88%	11/6/2031	99,683	0.03%
Elia Transmission Belgium SA	100,000	1.38%	14/1/2026	96,713	0.03%
Elia Transmission Belgium SA	100,000	3.00%	7/4/2029	97,115	0.03%
Elia Transmission Belgium SA	100,000	0.88%	28/4/2030	85,741	0.02%
Elia Transmission Belgium SA	100,000	3.75%	16/1/2036	98,519	0.03%
Euroclear Bank SA	130,000	3.63%	13/10/2027	130,882	0.04%
Euroclear Investments SA [^]	100,000	2.63%	11/4/2048	93,659	0.03%
Groupe Bruxelles Lambert NV	100,000	4.00%	15/5/2033	101,998	0.03%
ING Belgium SA	200,000	1.50%	19/5/2029	185,177	0.06%
ING Belgium SA	200,000	0.01%	20/2/2030	167,903	0.05%
KBC Bank NV	100,000	0.00%	3/12/2025	95,433	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
KBC Bank NV	400,000	3.75%	28/9/2026	403,632	0.12%
KBC Group NV^	200,000	0.13%	14/1/2029	176,287	0.05%
KBC Group NV^	100,000	4.38%	19/4/2030	102,485	0.03%
KBC Group NV	100,000	3.00%	25/8/2030	95,792	0.03%
KBC Group NV	100,000	4.38%	6/12/2031	103,972	0.03%
KBC Group NV^	200,000	4.88%	25/4/2033	202,996	0.06%
Solvay SA	100,000	4.25%	3/10/2031	100,077	0.03%
VGP NV	100,000	2.25%	17/1/2030	85,871	0.03%
				5,303,506	1.61%
Bermuda 0.03% (31 December 2023: 0.00%)					
Athora Holding Ltd.	100,000	5.88%	10/9/2034	98,343	0.03%
				98,343	0.03%
Bulgaria 0.32% (31 December 2023: 0.30%)					
Bulgaria Government International Bond	200,000	2.63%	26/3/2027	195,745	0.06%
Bulgaria Government International Bond	100,000	3.00%	21/3/2028	98,858	0.03%
Bulgaria Government International Bond	250,000	4.13%	23/9/2029	255,895	0.08%
Bulgaria Government International Bond	35,000	4.38%	13/5/2031	36,326	0.01%
Bulgaria Government International Bond	130,000	4.50%	27/1/2033	135,072	0.04%
Bulgaria Government International Bond	30,000	4.63%	23/9/2034	31,480	0.01%
Bulgaria Government International Bond	304,000	4.88%	13/5/2036	321,173	0.09%
				1,074,549	0.32%
Canada 2.78% (31 December 2023: 2.71%)					
Bank of Montreal	400,000	1.00%	5/4/2026	384,314	0.12%
Bank of Montreal	400,000	3.38%	4/7/2026	400,028	0.12%
Bank of Nova Scotia	120,000	3.25%	18/1/2028	119,884	0.04%
Bank of Nova Scotia	100,000	0.25%	1/11/2028	86,690	0.03%
Bank of Nova Scotia	300,000	0.01%	14/9/2029	254,125	0.08%
Canadian Imperial Bank of Commerce	100,000	0.01%	7/10/2026	92,800	0.03%
Canadian Imperial Bank of Commerce	350,000	0.04%	9/7/2027	316,899	0.10%
CDP Financial, Inc. ¹	100,000	1.13%	6/4/2027	94,540	0.03%
CDP Financial, Inc.	274,000	3.00%	11/4/2029	272,585	0.08%
CPPIB Capital, Inc.	250,000	0.25%	6/4/2027	230,953	0.07%
CPPIB Capital, Inc.	250,000	3.13%	11/6/2029	250,319	0.07%
CPPIB Capital, Inc.	250,000	1.50%	4/3/2033	217,729	0.07%
Equitable Bank	116,000	3.50%	28/5/2027	116,110	0.03%
Export Development Canada	300,000	2.63%	18/1/2029	295,096	0.09%
Federation des Caisses Desjardins du Quebec	300,000	0.05%	26/11/2027	269,121	0.08%
Magna International, Inc.	100,000	1.50%	25/9/2027	93,982	0.03%
National Bank of Canada	200,000	0.13%	27/1/2027	184,357	0.06%
OMERS Finance Trust	250,000	3.13%	25/1/2029	248,193	0.07%
Ontario Teachers' Finance Trust	100,000	1.85%	3/5/2032	89,474	0.03%
Ontario Teachers' Finance Trust	100,000	0.90%	20/5/2041	66,533	0.02%
Ontario Teachers' Finance Trust	100,000	0.95%	24/11/2051	53,963	0.02%
Province of Alberta Canada	100,000	0.63%	16/1/2026	96,043	0.03%
Province of Alberta Canada	174,000	3.13%	16/10/2034	171,459	0.05%
Province of British Columbia Canada	100,000	3.00%	24/7/2034	97,810	0.03%
Province of British Columbia Canada	100,000	3.40%	24/5/2039	99,756	0.03%
Province of Ontario Canada	100,000	0.38%	8/4/2027	92,627	0.03%
Province of Ontario Canada	200,000	0.01%	25/11/2030	163,778	0.05%
Province of Quebec Canada	200,000	0.88%	4/5/2027	187,562	0.06%
Province of Quebec Canada	100,000	0.00%	15/10/2029	84,984	0.02%
Province of Quebec Canada	250,000	0.25%	5/5/2031	205,727	0.06%
Province of Quebec Canada	250,000	0.50%	25/1/2032	205,272	0.06%
Province of Quebec Canada	150,000	3.00%	24/1/2033	147,544	0.04%
Province of Quebec Canada	233,000	3.13%	27/3/2034	230,503	0.07%
Province of Saskatchewan Canada	100,000	3.30%	8/5/2034	100,051	0.03%
Royal Bank of Canada	600,000	0.05%	19/6/2026	563,065	0.17%
Royal Bank of Canada	200,000	0.01%	21/1/2027	184,046	0.05%
Royal Bank of Canada	300,000	1.50%	15/9/2027	284,118	0.09%
Royal Bank of Canada	103,000	3.50%	25/7/2028	104,135	0.03%
Royal Bank of Canada	100,000	2.13%	26/4/2029	93,804	0.03%
Royal Bank of Canada	210,000	1.75%	8/6/2029	196,254	0.06%
Royal Bank of Canada	100,000	4.38%	2/10/2030	103,883	0.03%
Toronto-Dominion Bank	100,000	0.50%	18/1/2027	92,482	0.03%
Toronto-Dominion Bank	200,000	0.86%	24/3/2027	187,366	0.06%
Toronto-Dominion Bank	200,000	0.10%	19/7/2027	181,710	0.05%
Toronto-Dominion Bank	533,000	3.19%	16/2/2029	532,182	0.16%
Toronto-Dominion Bank	250,000	3.63%	13/12/2029	248,903	0.07%
Toronto-Dominion Bank	200,000	3.72%	13/3/2030	204,885	0.06%
Toronto-Dominion Bank	100,000	1.95%	8/4/2030	90,685	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Toronto-Dominion Bank	100,000	3.56%	16/4/2031	98,675	0.03%
				9,187,004	2.78%
Chile 0.19% (31 December 2023: 0.25%)					
Chile Government International Bond	250,000	1.75%	20/1/2026	241,875	0.07%
Chile Government International Bond	170,000	0.56%	21/1/2029	148,809	0.05%
Chile Government International Bond	102,365	4.13%	5/7/2034	103,699	0.03%
Chile Government International Bond	100,000	1.25%	29/1/2040	68,750	0.02%
Chile Government International Bond	100,000	1.25%	22/1/2051	55,695	0.02%
				618,828	0.19%
China 0.28% (31 December 2023: 0.36%)					
China Government International Bond	150,000	0.00%	25/11/2025	142,242	0.04%
China Government International Bond	200,000	0.13%	12/11/2026	185,441	0.06%
China Government International Bond	100,000	0.63%	25/11/2035	74,529	0.02%
China Government International Bond	100,000	1.00%	12/11/2039	69,637	0.02%
Prosus NV	100,000	1.54%	3/8/2028	89,685	0.03%
Prosus NV	100,000	1.99%	13/7/2033	78,738	0.02%
State Grid Overseas Investment BVI Ltd.	100,000	0.80%	5/8/2026	94,277	0.03%
State Grid Overseas Investment BVI Ltd.	100,000	0.42%	8/9/2028	88,041	0.03%
State Grid Overseas Investment BVI Ltd.	100,000	2.13%	2/5/2030	93,303	0.03%
				915,893	0.28%
Czech Republic 0.28% (31 December 2023: 0.27%)					
Ceska sporitelna A.S.^	100,000	5.94%	29/6/2027	102,944	0.03%
Ceska sporitelna A.S.^	100,000	4.57%	3/7/2031	99,664	0.03%
CEZ A.S.	200,000	0.88%	2/12/2026	186,645	0.06%
CEZ A.S.	100,000	3.00%	5/6/2028	97,260	0.03%
CEZ A.S.	100,000	4.25%	11/6/2032	99,639	0.03%
EP Infrastructure A.S.	150,000	2.05%	9/10/2028	130,747	0.04%
EPH Financing International A.S.	100,000	5.88%	30/11/2029	100,439	0.03%
UniCredit Bank Czech Republic & Slovakia A.S.	100,000	3.75%	20/6/2028	100,475	0.03%
				917,813	0.28%
Denmark 1.56% (31 December 2023: 1.40%)					
AP Moller-Maersk A/S	100,000	1.75%	16/3/2026	96,899	0.03%
AP Moller-Maersk A/S	100,000	4.13%	5/3/2036	100,770	0.03%
Carlsberg Breweries A/S	100,000	4.00%	5/10/2028	101,566	0.03%
Carlsberg Breweries A/S	100,000	0.63%	9/3/2030	84,973	0.03%
Danfoss Finance I BV	100,000	0.38%	28/10/2028	87,058	0.03%
Danfoss Finance II BV	100,000	4.13%	2/12/2029	101,888	0.03%
Danske Bank A/S^	100,000	1.38%	17/2/2027	96,067	0.03%
Danske Bank A/S^	200,000	4.75%	21/6/2030	208,038	0.06%
Danske Bank A/S^	100,000	4.13%	10/1/2031	102,221	0.03%
Danske Bank A/S^	300,000	1.00%	15/5/2031	283,966	0.09%
Danske Bank A/S^	100,000	3.88%	9/1/2032	99,382	0.03%
Danske Mortgage Bank plc	100,000	0.01%	24/11/2026	92,648	0.03%
Danske Mortgage Bank plc	100,000	0.01%	14/1/2028	89,259	0.03%
DSV A/S	100,000	0.38%	26/2/2027	92,283	0.03%
DSV Finance BV	100,000	3.50%	26/6/2029	99,617	0.03%
Heidelberg Materials Finance Luxembourg SA	200,000	4.88%	21/11/2033	211,883	0.06%
ISS Global A/S	100,000	0.88%	18/6/2026	94,574	0.03%
ISS Global A/S	100,000	3.88%	5/6/2029	100,357	0.03%
Jyske Bank A/S^	200,000	5.00%	26/10/2028	206,085	0.06%
Jyske Realkredit A/S	100,000	3.25%	1/7/2030	100,641	0.03%
Jyske Realkredit A/S	100,000	3.00%	1/4/2031	99,255	0.03%
Kommunekredit	100,000	0.63%	11/5/2026	95,466	0.03%
Kommunekredit	100,000	0.75%	18/5/2027	93,803	0.03%
Kommunekredit	100,000	0.00%	27/8/2030	83,571	0.02%
Kommunekredit	100,000	0.00%	3/3/2031	82,217	0.02%
Kommunekredit	100,000	2.38%	15/9/2032	95,508	0.03%
Kommunekredit	100,000	0.01%	4/5/2034	74,179	0.02%
Kommunekredit	100,000	0.88%	3/11/2036	76,859	0.02%
Kommunekredit	100,000	3.38%	26/4/2043	100,255	0.03%
Novo Nordisk Finance Netherlands BV	100,000	3.38%	21/5/2026	100,023	0.03%
Novo Nordisk Finance Netherlands BV	200,000	1.13%	30/9/2027	187,434	0.06%
Novo Nordisk Finance Netherlands BV	100,000	3.13%	21/1/2029	99,720	0.03%
Novo Nordisk Finance Netherlands BV	100,000	3.25%	21/1/2031	99,831	0.03%
Novo Nordisk Finance Netherlands BV	100,000	3.38%	21/5/2034	99,692	0.03%
Nykredit Realkredit A/S	100,000	0.25%	13/1/2026	94,880	0.03%
Nykredit Realkredit A/S	100,000	3.88%	5/7/2027	100,357	0.03%
Nykredit Realkredit A/S	100,000	1.38%	12/7/2027	93,824	0.03%
Nykredit Realkredit A/S	100,000	4.00%	17/7/2028	100,490	0.03%
Nykredit Realkredit A/S^	100,000	0.88%	28/7/2031	93,618	0.03%
Orsted A/S	100,000	2.25%	14/6/2028	95,349	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Orsted A/S	220,000	1.50%	26/11/2029	197,533	0.06%
Orsted A/S	125,000	3.25%	13/9/2031	121,598	0.04%
Orsted A/S^	100,000	1.75%	9/12/3019	89,511	0.03%
TDC Net A/S	110,000	5.06%	31/5/2028	112,030	0.03%
TDC Net A/S	100,000	6.50%	1/6/2031	106,202	0.03%
Vestas Wind Systems A/S	100,000	4.13%	15/6/2026	100,583	0.03%
				5,143,963	1.56%
Finland 1.69% (31 December 2023: 1.55%)					
Aktia Bank OYJ	200,000	3.00%	22/10/2029	199,042	0.06%
Balder Finland OYJ	100,000	1.00%	18/1/2027	90,766	0.03%
Balder Finland OYJ	100,000	2.00%	18/1/2031	80,523	0.02%
Castellum Helsinki Finance Holding Abp	100,000	0.88%	17/9/2029	82,440	0.02%
Danske Mortgage Bank plc	200,000	3.50%	29/1/2029	202,551	0.06%
Kojamo OYJ	100,000	1.88%	27/5/2027	93,698	0.03%
Metso OYJ	100,000	0.88%	26/5/2028	89,995	0.03%
Neste OYJ	100,000	3.88%	16/3/2029	100,776	0.03%
Neste OYJ	100,000	3.88%	21/5/2031	100,420	0.03%
Nokia OYJ	100,000	2.00%	11/3/2026	97,186	0.03%
Nordea Bank Abp	100,000	0.38%	28/5/2026	94,580	0.03%
Nordea Bank Abp	100,000	1.13%	16/2/2027	94,048	0.03%
Nordea Bank Abp	200,000	0.50%	14/5/2027	185,381	0.05%
Nordea Bank Abp	100,000	4.13%	5/5/2028	101,880	0.03%
Nordea Bank Abp	100,000	0.50%	2/11/2028	88,003	0.03%
Nordea Bank Abp^	100,000	0.63%	18/8/2031	93,494	0.03%
Nordea Bank Abp	200,000	2.88%	24/8/2032	189,889	0.06%
Nordea Bank Abp	100,000	3.63%	15/3/2034	98,903	0.03%
Nordea Bank Abp^	100,000	4.13%	29/5/2035	100,069	0.03%
Nordea Kiinnitysluottopankki OYJ	300,000	0.25%	18/3/2026	284,859	0.08%
Nordea Kiinnitysluottopankki OYJ	300,000	3.50%	31/8/2026	301,444	0.09%
Nordea Kiinnitysluottopankki OYJ	100,000	0.13%	18/6/2027	91,361	0.03%
Nordea Kiinnitysluottopankki OYJ	200,000	2.50%	14/9/2032	190,924	0.06%
Nordea Kiinnitysluottopankki OYJ	100,000	3.00%	12/4/2034	98,506	0.03%
Oma Saastopankki OYJ	100,000	3.13%	15/6/2028	99,198	0.03%
OP Corporate Bank plc	200,000	2.88%	15/12/2025	197,948	0.06%
OP Corporate Bank plc	100,000	0.25%	24/3/2026	94,323	0.03%
OP Corporate Bank plc	100,000	0.10%	16/11/2027	89,865	0.03%
OP Corporate Bank plc	200,000	0.38%	8/12/2028	173,418	0.05%
OP Mortgage Bank	600,000	2.75%	22/6/2026	593,679	0.18%
OP Mortgage Bank	100,000	0.63%	15/2/2029	89,168	0.03%
OP Mortgage Bank	100,000	2.75%	25/1/2030	98,015	0.03%
OP Mortgage Bank	250,000	0.01%	19/11/2030	205,443	0.06%
Sampo OYJ^	100,000	3.38%	23/5/2049	94,839	0.03%
Sampo OYJ^	100,000	2.50%	3/9/2052	86,056	0.02%
S-Pankki OYJ	100,000	3.00%	16/4/2030	98,894	0.03%
Stora Enso OYJ	100,000	2.50%	21/3/2028	95,514	0.03%
Stora Enso OYJ	100,000	4.25%	1/9/2029	101,634	0.03%
Suomen Hypoteekkiyhdistys	100,000	3.63%	15/9/2028	101,127	0.03%
Teollisuuden Voima OYJ	125,000	2.63%	31/3/2027	121,144	0.04%
Transmission Finance DAC	100,000	0.38%	18/6/2028	87,914	0.03%
				5,578,917	1.69%
France 15.12% (31 December 2023: 16.07%)					
Accor SA	100,000	3.88%	11/3/2031	99,325	0.03%
Air Liquide Finance SA	100,000	2.88%	16/9/2032	96,158	0.03%
Alstom SA	100,000	0.25%	14/10/2026	92,550	0.03%
Alstom SA	100,000	0.00%	11/1/2029	84,969	0.03%
Altarea SCA	100,000	1.88%	17/1/2028	90,312	0.03%
APRR SA	100,000	1.25%	14/1/2027	94,689	0.03%
APRR SA	100,000	1.25%	18/1/2028	92,832	0.03%
APRR SA	100,000	0.00%	19/6/2028	87,418	0.03%
APRR SA	100,000	1.50%	25/1/2030	89,976	0.03%
APRR SA	100,000	1.63%	13/1/2032	87,524	0.03%
Arkea Home Loans SFH SA	100,000	0.13%	12/7/2029	86,007	0.03%
Arkea Home Loans SFH SA	100,000	1.75%	16/5/2032	89,827	0.03%
Arkea Home Loans SFH SA	200,000	1.50%	1/6/2033	173,327	0.05%
Arkea Home Loans SFH SA	100,000	3.07%	7/2/2034	98,562	0.03%
Arkema SA	100,000	1.50%	20/4/2027	94,788	0.03%
Arkema SA	100,000	3.50%	23/1/2031	98,473	0.03%
Arval Service Lease SA	200,000	3.38%	4/1/2026	198,177	0.06%
Arval Service Lease SA	100,000	4.00%	22/9/2026	100,250	0.03%
Autoroutes du Sud de la France SA	200,000	1.00%	13/5/2026	191,215	0.06%
Autoroutes du Sud de la France SA	100,000	1.38%	27/6/2028	92,677	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Autoroutes du Sud de la France SA	100,000	1.38%	21/2/2031	87,426	0.03%
Autoroutes du Sud de la France SA	100,000	2.75%	2/9/2032	93,973	0.03%
Autoroutes du Sud de la France SA	100,000	3.25%	19/1/2033	96,983	0.03%
AXA Bank Europe SCF	100,000	0.25%	9/6/2040	62,056	0.02%
AXA Home Loan SFH SA	200,000	0.05%	5/7/2027	181,598	0.05%
AXA SA	100,000	3.75%	12/10/2030	101,871	0.03%
AXA SA	130,000	3.38%	31/5/2034	127,830	0.04%
AXA SA^	100,000	1.88%	10/7/2042	82,702	0.02%
AXA SA^	100,000	4.25%	10/3/2043	97,214	0.03%
AXA SA^	100,000	5.50%	11/7/2043	105,437	0.03%
AXA SA^	200,000	3.25%	28/5/2049	190,367	0.06%
Ayvens SA	100,000	1.25%	2/3/2026	96,055	0.03%
Ayvens SA	100,000	4.88%	6/10/2028	103,993	0.03%
Ayvens SA	100,000	4.00%	24/1/2031	99,722	0.03%
Banque Federative du Credit Mutuel SA	200,000	1.63%	19/1/2026	194,117	0.06%
Banque Federative du Credit Mutuel SA	100,000	2.38%	24/3/2026	97,483	0.03%
Banque Federative du Credit Mutuel SA	100,000	0.01%	11/5/2026	93,592	0.03%
Banque Federative du Credit Mutuel SA	200,000	0.75%	8/6/2026	189,368	0.06%
Banque Federative du Credit Mutuel SA	100,000	1.88%	4/11/2026	95,517	0.03%
Banque Federative du Credit Mutuel SA	200,000	3.13%	14/9/2027	196,920	0.06%
Banque Federative du Credit Mutuel SA	200,000	1.63%	15/11/2027	185,579	0.06%
Banque Federative du Credit Mutuel SA	100,000	3.88%	26/1/2028	100,337	0.03%
Banque Federative du Credit Mutuel SA	100,000	3.88%	14/2/2028	100,953	0.03%
Banque Federative du Credit Mutuel SA	100,000	2.50%	25/5/2028	95,026	0.03%
Banque Federative du Credit Mutuel SA	100,000	2.63%	6/11/2029	93,958	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.00%	21/11/2029	101,501	0.03%
Banque Federative du Credit Mutuel SA	100,000	0.75%	17/1/2030	84,649	0.02%
Banque Federative du Credit Mutuel SA	300,000	4.38%	2/5/2030	306,453	0.09%
Banque Federative du Credit Mutuel SA	100,000	4.13%	18/9/2030	102,630	0.03%
Banque Federative du Credit Mutuel SA	200,000	4.75%	10/11/2031	208,809	0.06%
Banque Federative du Credit Mutuel SA^	100,000	3.88%	16/6/2032	98,610	0.03%
Banque Federative du Credit Mutuel SA	100,000	3.63%	14/9/2032	99,559	0.03%
Banque Federative du Credit Mutuel SA	100,000	5.13%	13/1/2033	104,123	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.00%	26/1/2033	100,160	0.03%
Banque Federative du Credit Mutuel SA	200,000	3.75%	1/2/2033	199,594	0.06%
Banque Federative du Credit Mutuel SA	100,000	4.13%	14/6/2033	102,567	0.03%
Banque Federative du Credit Mutuel SA	100,000	4.38%	11/1/2034	97,763	0.03%
BNP Paribas Cardif SA^	100,000	4.03%	Perpetual	98,709	0.03%
BNP Paribas Home Loan SFH SA	100,000	3.00%	25/5/2028	99,456	0.03%
BNP Paribas Home Loan SFH SA	300,000	3.00%	31/1/2030	297,279	0.09%
BNP Paribas SA	100,000	2.25%	11/1/2027	96,395	0.03%
BNP Paribas SA^	300,000	2.13%	23/1/2027	291,913	0.09%
BNP Paribas SA^	300,000	0.25%	13/4/2027	281,671	0.08%
BNP Paribas SA^	200,000	0.50%	19/2/2028	183,393	0.05%
BNP Paribas SA^	100,000	2.75%	25/7/2028	96,884	0.03%
BNP Paribas SA^	100,000	3.88%	23/2/2029	100,629	0.03%
BNP Paribas SA	100,000	3.63%	1/9/2029	99,110	0.03%
BNP Paribas SA^	200,000	0.50%	19/1/2030	171,517	0.05%
BNP Paribas SA^	100,000	0.88%	11/7/2030	85,949	0.03%
BNP Paribas SA^	100,000	2.38%	20/11/2030	97,299	0.03%
BNP Paribas SA^	200,000	4.25%	13/4/2031	203,763	0.06%
BNP Paribas SA^	100,000	4.04%	10/1/2032	99,898	0.03%
BNP Paribas SA^	300,000	1.13%	15/1/2032	275,944	0.08%
BNP Paribas SA^	100,000	2.50%	31/3/2032	95,013	0.03%
BNP Paribas SA	200,000	2.10%	7/4/2032	176,003	0.05%
BNP Paribas SA^	200,000	4.13%	26/9/2032	204,518	0.06%
BNP Paribas SA	100,000	0.63%	3/12/2032	76,710	0.02%
BNP Paribas SA	100,000	4.13%	24/5/2033	103,438	0.03%
BNP Paribas SA	100,000	4.10%	13/2/2034	100,640	0.03%
Bouygues SA	100,000	1.38%	7/6/2027	94,723	0.03%
Bouygues SA	100,000	2.25%	29/6/2029	94,431	0.03%
Bouygues SA	100,000	0.50%	11/2/2030	84,967	0.02%
Bouygues SA	200,000	3.88%	17/7/2031	203,176	0.06%
Bouygues SA	100,000	5.38%	30/6/2042	112,691	0.03%
BPCE SA	100,000	0.01%	14/1/2027	91,441	0.03%
BPCE SA	100,000	0.50%	24/2/2027	91,951	0.03%
BPCE SA	100,000	1.75%	26/4/2027	95,258	0.03%
BPCE SA^	100,000	0.50%	15/9/2027	92,817	0.03%
BPCE SA^	100,000	0.50%	14/1/2028	91,817	0.03%
BPCE SA	100,000	1.63%	31/1/2028	92,881	0.03%
BPCE SA	200,000	4.13%	10/7/2028	203,874	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BPCE SA	100,000	0.63%	15/1/2030	85,485	0.03%
BPCE SA^	200,000	4.63%	2/3/2030	205,339	0.06%
BPCE SA	200,000	0.25%	14/1/2031	160,667	0.05%
BPCE SA	100,000	4.00%	29/11/2032	101,513	0.03%
BPCE SA	100,000	4.50%	13/1/2033	103,389	0.03%
BPCE SA^	100,000	4.75%	14/6/2034	105,060	0.03%
BPCE SA^	100,000	4.25%	11/1/2035	101,080	0.03%
BPCE SA^	200,000	5.13%	25/1/2035	204,047	0.06%
BPCE SA^	100,000	4.88%	26/2/2036	100,935	0.03%
BPCE SFH SA	100,000	3.13%	20/7/2027	99,756	0.03%
BPCE SFH SA	400,000	0.01%	23/3/2028	355,836	0.11%
BPCE SFH SA	300,000	3.25%	12/4/2028	300,280	0.09%
BPCE SFH SA	200,000	0.88%	13/4/2028	183,469	0.05%
BPCE SFH SA	200,000	3.00%	20/2/2029	198,364	0.06%
BPCE SFH SA	500,000	0.75%	23/2/2029	447,624	0.13%
BPCE SFH SA	300,000	1.00%	8/6/2029	270,025	0.08%
BPCE SFH SA	400,000	3.00%	15/1/2031	394,566	0.12%
BPCE SFH SA	200,000	0.01%	18/3/2031	161,667	0.05%
BPCE SFH SA	100,000	3.13%	20/1/2033	99,080	0.03%
BPCE SFH SA	200,000	3.13%	22/5/2034	198,150	0.06%
Caisse de Refinancement de l'Habitat SA	300,000	0.13%	30/4/2027	274,945	0.08%
Caisse de Refinancement de l'Habitat SA	300,000	0.01%	7/2/2028	267,730	0.08%
Caisse de Refinancement de l'Habitat SA	200,000	2.75%	12/4/2028	196,684	0.06%
Caisse de Refinancement de l'Habitat SA	200,000	3.00%	11/1/2030	197,894	0.06%
Caisse de Refinancement de l'Habitat SA	200,000	2.88%	25/3/2031	196,232	0.06%
Caisse de Refinancement de l'Habitat SA	200,000	3.13%	3/6/2036	196,396	0.06%
Caisse Francaise de Financement Local	200,000	0.50%	19/1/2026	191,490	0.06%
Caisse Francaise de Financement Local	400,000	0.75%	11/1/2027	375,562	0.11%
Caisse Francaise de Financement Local	200,000	0.50%	19/2/2027	186,133	0.06%
Caisse Francaise de Financement Local	100,000	3.63%	17/1/2029	101,823	0.03%
Caisse Francaise de Financement Local	200,000	2.88%	30/1/2030	196,597	0.06%
Caisse Francaise de Financement Local	200,000	0.01%	24/6/2030	165,625	0.05%
Caisse Francaise de Financement Local	300,000	0.01%	18/3/2031	242,389	0.07%
Caisse Francaise de Financement Local	100,000	1.25%	11/5/2032	86,196	0.03%
Caisse Francaise de Financement Local	100,000	1.88%	25/5/2034	88,184	0.03%
Caisse Francaise de Financement Local	400,000	0.01%	19/10/2035	277,079	0.08%
Caisse Francaise de Financement Local	100,000	3.00%	19/3/2036	97,352	0.03%
Caisse Francaise de Financement Local	100,000	3.13%	17/5/2039	97,883	0.03%
Caisse Francaise de Financement Local	100,000	0.63%	20/1/2042	63,965	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	100,000	0.75%	7/7/2028	87,970	0.03%
Capgemini SE	100,000	2.00%	15/4/2029	94,264	0.03%
Capgemini SE	200,000	1.13%	23/6/2030	175,527	0.05%
Carmila SA	100,000	2.13%	7/3/2028	93,672	0.03%
Carrefour SA	100,000	1.88%	30/10/2026	96,175	0.03%
Carrefour SA	100,000	2.63%	15/12/2027	96,980	0.03%
Carrefour SA	100,000	4.13%	12/10/2028	101,831	0.03%
Carrefour SA	100,000	4.38%	14/11/2031	102,777	0.03%
CCF SFH SACA	100,000	2.50%	28/6/2028	96,996	0.03%
Cie de Financement Foncier SA	100,000	0.01%	15/7/2026	93,623	0.03%
Cie de Financement Foncier SA	200,000	0.23%	14/9/2026	187,119	0.06%
Cie de Financement Foncier SA	300,000	0.38%	9/4/2027	277,612	0.08%
Cie de Financement Foncier SA	400,000	3.13%	24/4/2027	399,244	0.12%
Cie de Financement Foncier SA	300,000	3.13%	18/5/2027	298,980	0.09%
Cie de Financement Foncier SA	100,000	0.88%	11/9/2028	91,041	0.03%
Cie de Financement Foncier SA	300,000	0.01%	16/4/2029	258,247	0.08%
Cie de Financement Foncier SA	300,000	2.38%	15/3/2030	287,440	0.09%
Cie de Financement Foncier SA	200,000	3.38%	16/9/2031	201,952	0.06%
Cie de Financement Foncier SA	100,000	3.88%	25/4/2055	108,909	0.03%
Cie de Saint-Gobain SA	100,000	3.75%	29/11/2026	100,447	0.03%
Cie de Saint-Gobain SA	200,000	2.38%	4/10/2027	194,396	0.06%
Cie de Saint-Gobain SA	100,000	1.88%	21/9/2028	93,738	0.03%
Cie de Saint-Gobain SA	100,000	3.50%	18/1/2029	99,635	0.03%
Cie de Saint-Gobain SA	100,000	3.88%	29/11/2030	100,900	0.03%
Cie de Saint-Gobain SA	100,000	1.88%	15/3/2031	89,417	0.03%
Cie de Saint-Gobain SA	100,000	3.63%	8/4/2034	98,294	0.03%
Cie Generale des Etablissements Michelin SCA	100,000	1.75%	3/9/2030	91,166	0.03%
Cie Generale des Etablissements Michelin SCA	100,000	0.25%	2/11/2032	77,634	0.02%
Cie Generale des Etablissements Michelin SCA	100,000	2.50%	3/9/2038	88,206	0.03%
Covivio Hotels SACA	100,000	1.00%	27/7/2029	86,125	0.03%
Covivio SA	100,000	1.13%	17/9/2031	82,161	0.02%
Credit Agricole Assurances SA^	100,000	4.50%	Perpetual	99,115	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Credit Agricole Assurances SA	100,000	2.00%	17/7/2030	86,706	0.03%
Credit Agricole Assurances SA^	100,000	2.63%	29/1/2048	93,104	0.03%
Credit Agricole Assurances SA^	100,000	4.75%	27/9/2048	100,297	0.03%
Credit Agricole Home Loan SFH SA	200,000	0.50%	19/2/2026	191,151	0.06%
Credit Agricole Home Loan SFH SA	500,000	3.25%	28/9/2026	500,026	0.15%
Credit Agricole Home Loan SFH SA	300,000	2.75%	12/1/2028	295,297	0.09%
Credit Agricole Home Loan SFH SA	100,000	0.88%	11/8/2028	91,158	0.03%
Credit Agricole Home Loan SFH SA	100,000	3.38%	4/9/2028	100,645	0.03%
Credit Agricole Home Loan SFH SA	100,000	1.00%	16/1/2029	90,836	0.03%
Credit Agricole Home Loan SFH SA	100,000	1.25%	24/3/2031	88,367	0.03%
Credit Agricole Home Loan SFH SA	100,000	0.01%	3/11/2031	79,359	0.02%
Credit Agricole Home Loan SFH SA	200,000	3.25%	28/9/2032	200,563	0.06%
Credit Agricole Home Loan SFH SA	200,000	0.38%	1/2/2033	157,650	0.05%
Credit Agricole Home Loan SFH SA	200,000	1.50%	3/2/2037	161,708	0.05%
Credit Agricole Public Sector SCF SA	200,000	3.75%	13/7/2026	201,731	0.06%
Credit Agricole Public Sector SCF SA	100,000	0.01%	13/9/2028	87,561	0.03%
Credit Agricole Public Sector SCF SA	100,000	0.63%	29/3/2029	88,859	0.03%
Credit Agricole SA	100,000	0.38%	21/10/2025	95,819	0.03%
Credit Agricole SA	300,000	1.25%	14/4/2026	288,286	0.09%
Credit Agricole SA^	100,000	4.00%	12/10/2026	100,160	0.03%
Credit Agricole SA	200,000	1.88%	20/12/2026	191,890	0.06%
Credit Agricole SA	100,000	2.63%	17/3/2027	96,830	0.03%
Credit Agricole SA	100,000	0.38%	20/4/2028	88,425	0.03%
Credit Agricole SA	100,000	1.13%	24/2/2029	89,816	0.03%
Credit Agricole SA^	100,000	4.25%	11/7/2029	101,338	0.03%
Credit Agricole SA	100,000	2.50%	29/8/2029	94,760	0.03%
Credit Agricole SA^	100,000	0.50%	21/9/2029	87,009	0.03%
Credit Agricole SA	300,000	3.88%	20/4/2031	303,170	0.09%
Credit Agricole SA	100,000	1.13%	12/7/2032	82,068	0.02%
Credit Agricole SA	100,000	4.00%	18/1/2033	102,163	0.03%
Credit Agricole SA^	100,000	5.50%	28/8/2033	104,147	0.03%
Credit Agricole SA	100,000	4.38%	27/11/2033	103,307	0.03%
Credit Agricole SA	100,000	3.75%	22/1/2034	99,870	0.03%
Credit Agricole SA	100,000	2.50%	22/4/2034	89,502	0.03%
Credit Agricole SA	100,000	4.13%	26/2/2036	100,444	0.03%
Credit Agricole SA^	100,000	4.38%	15/4/2036	98,702	0.03%
Credit Mutuel Arkea SA	100,000	0.01%	28/1/2026	94,486	0.03%
Credit Mutuel Arkea SA	100,000	1.63%	15/4/2026	96,542	0.03%
Credit Mutuel Arkea SA	100,000	3.38%	19/9/2027	99,264	0.03%
Credit Mutuel Arkea SA	100,000	0.38%	3/10/2028	87,418	0.03%
Credit Mutuel Arkea SA^	100,000	1.25%	11/6/2029	90,261	0.03%
Credit Mutuel Arkea SA	100,000	0.75%	18/1/2030	85,242	0.03%
Credit Mutuel Arkea SA	100,000	3.38%	11/3/2031	93,700	0.03%
Credit Mutuel Arkea SA	100,000	0.88%	25/10/2031	81,058	0.02%
Credit Mutuel Arkea SA	100,000	3.63%	3/10/2033	98,499	0.03%
Credit Mutuel Home Loan SFH SA	200,000	0.63%	2/2/2026	191,671	0.06%
Credit Mutuel Home Loan SFH SA	400,000	0.63%	4/3/2027	373,360	0.11%
Credit Mutuel Home Loan SFH SA	200,000	2.38%	8/2/2028	194,246	0.06%
Credit Mutuel Home Loan SFH SA	100,000	3.25%	20/4/2029	100,208	0.03%
Credit Mutuel Home Loan SFH SA	100,000	0.13%	28/1/2030	84,503	0.02%
Credit Mutuel Home Loan SFH SA	200,000	3.13%	22/2/2033	198,262	0.06%
Danone SA	100,000	0.40%	10/6/2029	86,914	0.03%
Danone SA	200,000	3.48%	3/5/2030	200,074	0.06%
Danone SA	100,000	0.52%	9/11/2030	83,582	0.02%
Danone SA	100,000	3.47%	22/5/2031	99,914	0.03%
Dassault Systemes SE	100,000	0.13%	16/9/2026	92,660	0.03%
Edenred SE	100,000	1.88%	6/3/2026	97,073	0.03%
Edenred SE	100,000	3.63%	13/6/2031	98,760	0.03%
Engie SA^	100,000	4.75%	Perpetual	99,322	0.03%
Engie SA^	100,000	5.13%	Perpetual	99,255	0.03%
Engie SA^	100,000	1.50%	Perpetual	88,426	0.03%
Engie SA	100,000	0.00%	4/3/2027	91,213	0.03%
Engie SA	200,000	0.38%	21/6/2027	182,519	0.05%
Engie SA	100,000	3.75%	6/9/2027	100,495	0.03%
Engie SA	100,000	0.50%	24/10/2030	82,671	0.02%
Engie SA	100,000	3.63%	6/3/2031	99,106	0.03%
Engie SA	100,000	1.88%	19/9/2033	85,223	0.03%
Engie SA	100,000	3.88%	6/12/2033	99,968	0.03%
Engie SA	100,000	4.25%	6/9/2034	102,064	0.03%
Engie SA	100,000	4.00%	11/1/2035	100,098	0.03%
Engie SA	100,000	3.88%	6/3/2036	98,876	0.03%

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Engie SA	100,000	2.00%	28/9/2037	79,088	0.02%
Engie SA	100,000	4.50%	6/9/2042	101,069	0.03%
Engie SA	100,000	4.25%	11/1/2043	97,903	0.03%
Engie SA	20,000	5.95%	16/3/2111	23,338	0.01%
EssilorLuxottica SA	100,000	0.38%	5/1/2026	95,492	0.03%
EssilorLuxottica SA	100,000	0.38%	27/11/2027	90,868	0.03%
EssilorLuxottica SA	100,000	0.75%	27/11/2031	83,848	0.02%
Gecina SA	100,000	1.63%	14/3/2030	88,968	0.03%
Gecina SA	100,000	0.88%	25/1/2033	78,409	0.02%
Gecina SA	100,000	1.63%	29/5/2034	82,088	0.02%
Groupe des Assurances du Credit Mutuel SADIR	100,000	3.75%	30/4/2029	100,114	0.03%
Groupe des Assurances du Credit Mutuel SADIR [^]	100,000	1.85%	21/4/2042	80,733	0.02%
Holding d'Infrastructures de Transport SASU	100,000	2.50%	4/5/2027	96,655	0.03%
Holding d'Infrastructures de Transport SASU	100,000	1.63%	18/9/2029	88,916	0.03%
Holding d'Infrastructures de Transport SASU	100,000	1.48%	18/1/2031	85,434	0.03%
HSBC Continental Europe SA	100,000	0.10%	3/9/2027	90,360	0.03%
ICADE	100,000	0.63%	18/1/2031	79,072	0.02%
Imerys SA	100,000	1.50%	15/1/2027	94,536	0.03%
Indigo Group SAS	100,000	4.50%	18/4/2030	102,165	0.03%
JCDecaux SE	100,000	2.63%	24/4/2028	96,277	0.03%
JCDecaux SE	100,000	1.63%	7/2/2030	88,051	0.03%
Kering SA	200,000	1.50%	5/4/2027	189,900	0.06%
Kering SA	100,000	3.25%	27/2/2029	99,087	0.03%
Kering SA	100,000	3.63%	5/9/2031	99,931	0.03%
Kering SA	100,000	3.88%	5/9/2035	100,148	0.03%
Kering SA	100,000	3.63%	11/3/2036	97,586	0.03%
Klepierre SA	100,000	1.38%	16/2/2027	94,636	0.03%
Klepierre SA	100,000	2.00%	12/5/2029	92,435	0.03%
Klepierre SA	100,000	0.88%	17/2/2031	82,825	0.02%
Klepierre SA	100,000	3.88%	23/9/2033	97,812	0.03%
La Banque Postale Home Loan SFH SA	100,000	0.88%	7/2/2028	92,173	0.03%
La Banque Postale Home Loan SFH SA	200,000	3.13%	19/2/2029	199,180	0.06%
La Banque Postale Home Loan SFH SA	100,000	0.01%	22/10/2029	84,681	0.02%
La Banque Postale Home Loan SFH SA	100,000	1.63%	12/5/2030	91,767	0.03%
La Banque Postale Home Loan SFH SA	100,000	0.25%	12/2/2035	73,102	0.02%
La Mondiale SAM [^]	100,000	5.05%	Perpetual	99,817	0.03%
La Mondiale SAM	100,000	0.75%	20/4/2026	94,241	0.03%
Legrand SA	200,000	3.50%	29/5/2029	201,306	0.06%
Legrand SA	100,000	0.75%	20/5/2030	85,809	0.03%
L'Oreal SA	300,000	2.88%	19/5/2028	296,023	0.09%
LVMH Moet Hennessy Louis Vuitton SE	100,000	0.00%	11/2/2026	94,651	0.03%
LVMH Moet Hennessy Louis Vuitton SE	200,000	0.13%	11/2/2028	179,431	0.05%
LVMH Moet Hennessy Louis Vuitton SE	100,000	3.25%	7/9/2029	100,005	0.03%
LVMH Moet Hennessy Louis Vuitton SE	100,000	0.38%	11/2/2031	83,306	0.02%
LVMH Moet Hennessy Louis Vuitton SE	100,000	3.50%	7/9/2033	100,480	0.03%
Mercialys SA	100,000	1.80%	27/2/2026	96,004	0.03%
MMS USA Holdings, Inc.	200,000	1.25%	13/6/2028	183,249	0.05%
MMS USA Holdings, Inc.	100,000	1.75%	13/6/2031	88,968	0.03%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal [^]	100,000	2.13%	21/6/2052	79,081	0.02%
Nerval SAS	100,000	3.63%	20/7/2028	98,014	0.03%
Orange SA [^]	100,000	5.38%	Perpetual	103,505	0.03%
Orange SA [^]	100,000	1.75%	Perpetual	89,014	0.03%
Orange SA [^]	100,000	1.38%	Perpetual	86,103	0.03%
Orange SA	100,000	1.00%	12/9/2025	96,851	0.03%
Orange SA	300,000	0.00%	29/6/2026	280,069	0.08%
Orange SA	100,000	1.38%	20/3/2028	93,077	0.03%
Orange SA	100,000	2.00%	15/1/2029	94,316	0.03%
Orange SA	100,000	1.88%	12/9/2030	91,207	0.03%
Orange SA	100,000	1.63%	7/4/2032	87,585	0.03%
Orange SA	60,000	8.13%	28/1/2033	79,880	0.02%
Orange SA	200,000	0.63%	16/12/2033	153,427	0.05%
Orange SA	100,000	0.75%	29/6/2034	76,524	0.02%
Orange SA	100,000	1.20%	11/7/2034	79,776	0.02%
Pernod Ricard SA	100,000	3.75%	15/9/2027	100,907	0.03%
Pernod Ricard SA	100,000	3.25%	2/11/2028	99,020	0.03%
Pernod Ricard SA	100,000	1.38%	7/4/2029	90,732	0.03%
Pernod Ricard SA	100,000	3.38%	7/11/2030	98,648	0.03%
Pernod Ricard SA	100,000	3.75%	15/9/2033	100,193	0.03%
Pernod Ricard SA	100,000	3.63%	7/5/2034	98,485	0.03%
Praemia Healthcare SACA	100,000	0.88%	4/11/2029	83,468	0.02%

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PSA Tresorerie GIE	50,000	6.00%	19/9/2033	57,172	0.02%
RCI Banque SA	200,000	4.63%	13/7/2026	202,555	0.06%
RCI Banque SA	70,000	4.63%	2/10/2026	71,062	0.02%
RCI Banque SA	45,000	4.50%	6/4/2027	45,742	0.01%
RCI Banque SA	80,000	4.88%	14/6/2028	82,522	0.02%
RCI Banque SA	200,000	4.88%	21/9/2028	206,734	0.06%
RCI Banque SA	100,000	4.88%	2/10/2029	103,606	0.03%
Sanofi SA	100,000	1.50%	22/9/2025	97,509	0.03%
Sanofi SA	300,000	1.00%	21/3/2026	288,203	0.09%
Sanofi SA	100,000	1.75%	10/9/2026	96,622	0.03%
Sanofi SA	100,000	1.25%	6/4/2029	91,212	0.03%
Sanofi SA	100,000	1.38%	21/3/2030	90,209	0.03%
Sanofi SA	200,000	1.50%	1/4/2030	181,401	0.05%
Sanofi SA	100,000	1.88%	21/3/2038	82,279	0.02%
Schneider Electric SE	100,000	0.88%	13/12/2026	94,596	0.03%
Schneider Electric SE	200,000	1.38%	21/6/2027	190,058	0.06%
Schneider Electric SE	100,000	1.50%	15/1/2028	94,402	0.03%
Schneider Electric SE	100,000	3.13%	13/10/2029	99,367	0.03%
Schneider Electric SE	100,000	3.50%	9/11/2032	100,379	0.03%
Schneider Electric SE	100,000	3.25%	10/10/2035	96,616	0.03%
SCOR SE^	100,000	1.38%	17/9/2051	79,303	0.02%
Societe Fonciere Lyonnaise SA	100,000	1.50%	5/6/2027	93,762	0.03%
Societe Generale SA	100,000	0.13%	24/2/2026	94,606	0.03%
Societe Generale SA^	200,000	0.13%	17/11/2026	190,222	0.06%
Societe Generale SA	100,000	0.75%	25/1/2027	92,450	0.03%
Societe Generale SA	100,000	4.13%	2/6/2027	101,185	0.03%
Societe Generale SA^	200,000	0.63%	2/12/2027	184,510	0.06%
Societe Generale SA	100,000	0.13%	18/2/2028	87,992	0.03%
Societe Generale SA	100,000	4.13%	21/11/2028	101,767	0.03%
Societe Generale SA^	100,000	0.50%	12/6/2029	87,211	0.03%
Societe Generale SA^	200,000	4.75%	28/9/2029	205,225	0.06%
Societe Generale SA	100,000	1.25%	12/6/2030	85,403	0.03%
Societe Generale SA^	100,000	4.25%	6/12/2030	99,921	0.03%
Societe Generale SA^	100,000	1.13%	30/6/2031	93,398	0.03%
Societe Generale SA^	100,000	4.88%	21/11/2031	103,253	0.03%
Societe Generale SA	100,000	4.25%	16/11/2032	103,265	0.03%
Societe Generale SA	100,000	5.63%	2/6/2033	104,121	0.03%
Societe Generale SFH SA	500,000	3.00%	28/10/2025	497,766	0.15%
Societe Generale SFH SA	300,000	0.75%	19/1/2028	275,577	0.08%
Societe Generale SFH SA	300,000	0.13%	2/2/2029	261,650	0.08%
Societe Generale SFH SA	200,000	3.38%	31/7/2030	201,960	0.06%
Societe Generale SFH SA	100,000	3.13%	24/2/2032	99,465	0.03%
Societe Generale SFH SA	150,000	3.13%	1/2/2036	147,776	0.04%
Sodexo SA	100,000	1.00%	27/4/2029	90,039	0.03%
Sogetcap SA^	100,000	6.50%	16/5/2044	106,682	0.03%
Suez SACA	100,000	4.63%	3/11/2028	102,933	0.03%
Suez SACA	100,000	2.38%	24/5/2030	92,061	0.03%
Suez SACA	100,000	5.00%	3/11/2032	106,035	0.03%
TDF Infrastructure SASU	100,000	5.63%	21/7/2028	104,452	0.03%
TDF Infrastructure SASU	100,000	1.75%	1/12/2029	87,732	0.03%
Teleperformance SE	100,000	0.25%	26/11/2027	88,201	0.03%
Teleperformance SE	100,000	5.25%	22/11/2028	102,290	0.03%
Tikehau Capital SCA	100,000	2.25%	14/10/2026	95,917	0.03%
TotalEnergies Capital International SA	200,000	2.88%	19/11/2025	198,504	0.06%
TotalEnergies Capital International SA	100,000	1.49%	8/4/2027	95,071	0.03%
TotalEnergies Capital International SA	100,000	0.70%	31/5/2028	90,288	0.03%
TotalEnergies Capital International SA	100,000	1.38%	4/10/2029	90,480	0.03%
TotalEnergies Capital International SA	100,000	1.99%	8/4/2032	90,536	0.03%
TotalEnergies Capital International SA	100,000	1.54%	31/5/2039	75,738	0.02%
TotalEnergies Capital International SA	100,000	1.62%	18/5/2040	74,335	0.02%
TotalEnergies SE^	200,000	2.00%	Perpetual	179,592	0.05%
TotalEnergies SE^	100,000	2.63%	Perpetual	98,519	0.03%
TotalEnergies SE^	100,000	1.63%	Perpetual	90,635	0.03%
TotalEnergies SE^	100,000	2.13%	Perpetual	82,500	0.02%
Unibail-Rodamco-Westfield SE^	100,000	2.88%	Perpetual	94,780	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.13%	15/9/2025	96,778	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.38%	9/3/2026	96,384	0.03%
Unibail-Rodamco-Westfield SE	200,000	0.63%	4/5/2027	183,481	0.05%
Unibail-Rodamco-Westfield SE	200,000	0.75%	25/10/2028	176,057	0.05%
Unibail-Rodamco-Westfield SE	100,000	4.13%	11/12/2030	100,189	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.88%	15/1/2031	88,023	0.03%

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Unibail-Rodamco-Westfield SE	100,000	1.38%	4/12/2031	83,200	0.02%
Unibail-Rodamco-Westfield SE	100,000	2.00%	29/6/2032	86,066	0.03%
Unibail-Rodamco-Westfield SE	100,000	1.75%	27/2/2034	82,267	0.02%
Unibail-Rodamco-Westfield SE	100,000	2.25%	14/5/2038	79,709	0.02%
Veolia Environnement SA	100,000	0.00%	14/1/2027	91,693	0.03%
Veolia Environnement SA	100,000	1.25%	2/4/2027	94,131	0.03%
Veolia Environnement SA	100,000	1.94%	7/1/2030	91,786	0.03%
Veolia Environnement SA	100,000	1.63%	17/9/2030	88,927	0.03%
Veolia Environnement SA	100,000	0.66%	15/1/2031	82,808	0.02%
Veolia Environnement SA	100,000	0.50%	14/10/2031	80,388	0.02%
Veolia Environnement SA	100,000	0.80%	15/1/2032	81,220	0.02%
Veolia Environnement SA	100,000	1.63%	21/9/2032	85,734	0.03%
Verallia SA	200,000	1.63%	14/5/2028	183,049	0.05%
Vinci SA	100,000	0.00%	27/11/2028	87,002	0.03%
Vinci SA	100,000	1.75%	26/9/2030	90,733	0.03%
Vinci SA	100,000	3.38%	17/10/2032	98,254	0.03%
Vivendi SE	100,000	1.13%	11/12/2028	93,010	0.03%
Wendel SE	100,000	2.50%	9/2/2027	96,907	0.03%
				49,920,419	15.12%
Germany 10.74% (31 December 2023: 11.32%)					
Aareal Bank AG	100,000	4.50%	25/7/2025	100,472	0.03%
Aareal Bank AG	100,000	5.88%	29/5/2026	101,121	0.03%
Aareal Bank AG	100,000	0.05%	2/9/2026	91,037	0.03%
Aareal Bank AG	300,000	0.01%	1/2/2028	265,956	0.08%
Aareal Bank AG	100,000	2.38%	14/9/2029	95,401	0.03%
Adidas AG	100,000	3.13%	21/11/2029	99,448	0.03%
Allianz Finance II BV	100,000	0.00%	22/11/2026	92,691	0.03%
Allianz Finance II BV	100,000	3.25%	4/12/2029	99,882	0.03%
Allianz Finance II BV	100,000	1.50%	15/1/2030	90,814	0.03%
Allianz Finance II BV	200,000	0.50%	14/1/2031	167,390	0.05%
Allianz Finance II BV	100,000	0.50%	22/11/2033	77,612	0.02%
Allianz SE [^]	100,000	4.60%	7/9/2038	101,193	0.03%
Allianz SE [^]	100,000	2.12%	8/7/2050	88,813	0.03%
Allianz SE [^]	100,000	4.25%	5/7/2052	98,728	0.03%
Allianz SE [^]	100,000	5.82%	25/7/2053	109,585	0.03%
Allianz SE [^]	100,000	4.85%	26/7/2054	102,696	0.03%
Amprion GmbH	100,000	3.45%	22/9/2027	99,331	0.03%
Amprion GmbH	100,000	3.88%	7/9/2028	100,977	0.03%
Amprion GmbH	100,000	3.63%	21/5/2031	99,776	0.03%
Amprion GmbH	100,000	4.13%	7/9/2034	102,003	0.03%
Aroundtown SA	100,000	1.50%	28/5/2026	93,429	0.03%
Aroundtown SA	200,000	0.00%	16/7/2026	180,035	0.05%
Aroundtown SA	100,000	0.38%	15/4/2027	86,717	0.03%
BASF SE	300,000	0.75%	17/3/2026	286,965	0.09%
BASF SE	200,000	0.88%	6/10/2031	168,844	0.05%
BASF SE	100,000	4.25%	8/3/2032	103,728	0.03%
BASF SE	100,000	4.50%	8/3/2035	105,450	0.03%
Bausparkasse Schwabisch Hall AG	100,000	2.88%	16/1/2029	99,065	0.03%
Bausparkasse Schwabisch Hall AG	100,000	2.38%	13/9/2029	96,582	0.03%
Bausparkasse Schwabisch Hall AG	100,000	3.00%	16/11/2033	98,965	0.03%
Bausparkasse Schwabisch Hall AG	100,000	2.00%	17/5/2034	89,763	0.03%
Bayer AG	50,000	4.00%	26/8/2026	50,404	0.01%
Bayer AG	300,000	0.38%	12/1/2029	257,355	0.08%
Bayer AG	50,000	4.25%	26/8/2029	51,184	0.01%
Bayer AG	200,000	1.13%	6/1/2030	172,269	0.05%
Bayer AG	200,000	1.38%	6/7/2032	161,703	0.05%
Bayer AG	115,000	4.63%	26/5/2033	117,831	0.04%
Bayerische Landesbank	100,000	0.63%	19/7/2027	92,777	0.03%
Bayerische Landesbank	100,000	0.75%	5/2/2029	89,985	0.03%
Bayerische Landesbank	100,000	0.13%	2/11/2029	85,552	0.03%
Bayerische Landesbank	200,000	0.20%	20/5/2030	169,438	0.05%
Bayerische Landesbank	100,000	0.05%	30/4/2031	81,513	0.02%
Berlin Hyp AG	100,000	1.00%	5/2/2026	95,251	0.03%
Berlin Hyp AG	100,000	3.00%	11/5/2026	99,541	0.03%
Berlin Hyp AG	100,000	0.38%	25/1/2027	91,744	0.03%
Berlin Hyp AG	100,000	3.00%	25/10/2027	99,532	0.03%
Berlin Hyp AG	100,000	1.13%	25/10/2027	90,689	0.03%
Berlin Hyp AG	100,000	3.38%	7/3/2028	100,707	0.03%
Berlin Hyp AG	200,000	3.38%	23/8/2028	201,956	0.06%
Berlin Hyp AG	300,000	0.63%	23/2/2029	267,965	0.08%
Berlin Hyp AG	100,000	0.01%	27/1/2031	81,821	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Bertelsmann SE & Co. KGaA	100,000	3.50%	29/5/2029	99,544	0.03%
BMW Finance NV	100,000	0.00%	11/1/2026	95,167	0.03%
BMW Finance NV	180,000	0.75%	13/7/2026	170,988	0.05%
BMW Finance NV	50,000	3.25%	22/11/2026	49,958	0.01%
BMW Finance NV	100,000	1.50%	6/2/2029	92,592	0.03%
BMW US Capital LLC	80,000	3.00%	2/11/2027	79,126	0.02%
BMW US Capital LLC	235,000	3.38%	2/2/2034	229,583	0.07%
Brenntag Finance BV	100,000	1.13%	27/9/2025	96,779	0.03%
Brenntag Finance BV	100,000	3.88%	24/4/2032	98,284	0.03%
Commerzbank AG	200,000	0.10%	11/9/2025	191,875	0.06%
Commerzbank AG	100,000	2.75%	8/12/2025	99,217	0.03%
Commerzbank AG	200,000	3.38%	12/12/2025	200,291	0.06%
Commerzbank AG	200,000	2.88%	28/4/2026	198,721	0.06%
Commerzbank AG	100,000	0.50%	4/12/2026	93,361	0.03%
Commerzbank AG	100,000	0.88%	22/1/2027	92,988	0.03%
Commerzbank AG^	200,000	3.00%	14/9/2027	196,101	0.06%
Commerzbank AG	340,000	3.38%	28/8/2028	343,488	0.10%
Commerzbank AG	100,000	1.50%	28/8/2028	92,631	0.03%
Commerzbank AG^	100,000	5.13%	18/1/2030	103,988	0.03%
Commerzbank AG	500,000	0.01%	11/3/2030	420,223	0.13%
Commerzbank AG	150,000	1.25%	9/1/2034	126,604	0.04%
Commerzbank AG	300,000	3.00%	13/3/2034	296,407	0.09%
Continental AG	200,000	4.00%	1/3/2027	202,701	0.06%
Continental AG	25,000	3.63%	30/11/2027	25,097	0.01%
Covestro AG	100,000	0.88%	3/2/2026	95,975	0.03%
Covestro AG	100,000	1.38%	12/6/2030	89,109	0.03%
Daimler Truck International Finance BV	100,000	3.88%	19/6/2026	100,604	0.03%
Daimler Truck International Finance BV	100,000	3.88%	19/6/2029	101,535	0.03%
Deutsche Apotheker-und Aertztebank eG	100,000	0.75%	5/7/2028	91,018	0.03%
Deutsche Bank AG	50,000	0.50%	22/1/2026	47,820	0.01%
Deutsche Bank AG^	100,000	0.75%	17/2/2027	95,134	0.03%
Deutsche Bank AG	200,000	2.25%	20/9/2027	194,136	0.06%
Deutsche Bank AG^	100,000	1.88%	23/2/2028	94,731	0.03%
Deutsche Bank AG^	100,000	3.25%	24/5/2028	98,095	0.03%
Deutsche Bank AG	200,000	3.38%	13/3/2029	201,661	0.06%
Deutsche Bank AG^	100,000	3.75%	15/1/2030	99,892	0.03%
Deutsche Bank AG^	100,000	4.13%	4/4/2030	99,475	0.03%
Deutsche Bank AG	300,000	3.00%	18/7/2030	297,910	0.09%
Deutsche Bank AG^	200,000	5.00%	5/9/2030	206,060	0.06%
Deutsche Bank AG^	200,000	1.75%	19/11/2030	175,739	0.05%
Deutsche Bank AG^	100,000	5.63%	19/5/2031	101,288	0.03%
Deutsche Bank AG^	100,000	1.38%	17/2/2032	83,307	0.02%
Deutsche Bank AG^	100,000	4.00%	24/6/2032	97,524	0.03%
Deutsche Boerse AG	300,000	3.75%	28/9/2029	305,375	0.09%
Deutsche Boerse AG	100,000	3.88%	28/9/2033	102,753	0.03%
Deutsche Boerse AG^	100,000	1.25%	16/6/2047	92,050	0.03%
Deutsche Kreditbank AG	181,000	3.00%	2/7/2030	180,044	0.05%
Deutsche Kreditbank AG	100,000	1.63%	5/5/2032	89,892	0.03%
Deutsche Kreditbank AG	120,000	3.00%	31/1/2035	118,203	0.04%
Deutsche Lufthansa AG	100,000	3.00%	29/5/2026	98,285	0.03%
Deutsche Lufthansa AG	200,000	2.88%	16/5/2027	194,425	0.06%
Deutsche Lufthansa AG	100,000	4.00%	21/5/2030	99,844	0.03%
Deutsche Pfandbriefbank AG	100,000	1.00%	13/4/2026	95,340	0.03%
Deutsche Pfandbriefbank AG	100,000	5.00%	5/2/2027	101,186	0.03%
Deutsche Pfandbriefbank AG	200,000	1.75%	1/3/2027	190,809	0.06%
Deutsche Pfandbriefbank AG	175,000	2.88%	19/1/2029	170,320	0.05%
Deutsche Post AG	100,000	0.38%	20/5/2026	94,830	0.03%
Deutsche Post AG	200,000	1.63%	5/12/2028	188,586	0.06%
Deutsche Post AG	100,000	3.50%	25/3/2036	97,845	0.03%
Deutsche Telekom AG	100,000	1.75%	25/3/2031	91,398	0.03%
Deutsche Telekom AG	80,000	2.25%	29/3/2039	68,267	0.02%
Deutsche Telekom AG	30,000	1.75%	9/12/2049	20,496	0.01%
Deutsche Telekom International Finance BV	90,000	1.50%	3/4/2028	84,626	0.03%
Deutsche Telekom International Finance BV	100,000	2.00%	1/12/2029	94,139	0.03%
Deutsche Telekom International Finance BV	50,000	7.50%	24/1/2033	64,259	0.02%
Deutsche Wohnen SE	100,000	0.50%	7/4/2031	78,684	0.02%
DZ HYP AG	430,000	0.50%	30/9/2026	404,505	0.12%
DZ HYP AG	100,000	0.01%	26/10/2026	92,779	0.03%
DZ HYP AG	200,000	3.25%	30/7/2027	200,328	0.06%
DZ HYP AG	100,000	0.63%	30/8/2027	92,381	0.03%
DZ HYP AG	100,000	0.88%	22/3/2028	92,077	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
DZ HYP AG	350,000	0.01%	20/4/2029	301,978	0.09%
DZ HYP AG	100,000	1.63%	30/5/2031	90,850	0.03%
DZ HYP AG	200,000	3.25%	31/5/2033	202,008	0.06%
DZ HYP AG	100,000	0.88%	17/4/2034	80,921	0.02%
E.ON International Finance BV	90,000	1.50%	31/7/2029	82,043	0.02%
E.ON International Finance BV	100,000	5.75%	14/2/2033	114,416	0.03%
E.ON SE	100,000	0.25%	24/10/2026	93,178	0.03%
E.ON SE	100,000	0.38%	29/9/2027	91,109	0.03%
E.ON SE	100,000	3.50%	12/1/2028	100,558	0.03%
E.ON SE	140,000	0.10%	19/12/2028	123,638	0.04%
E.ON SE	100,000	3.75%	1/3/2029	101,569	0.03%
E.ON SE	100,000	1.63%	22/5/2029	92,440	0.03%
E.ON SE	100,000	3.38%	15/1/2031	98,925	0.03%
E.ON SE	125,000	0.60%	1/10/2032	99,768	0.03%
E.ON SE	130,000	3.75%	15/1/2036	128,336	0.04%
E.ON SE	120,000	4.13%	25/3/2044	118,318	0.04%
Eurogrid GmbH	100,000	3.60%	1/2/2029	99,550	0.03%
Eurogrid GmbH	100,000	3.72%	27/4/2030	99,773	0.03%
Eurogrid GmbH	100,000	1.11%	15/5/2032	82,198	0.02%
Eurogrid GmbH	100,000	3.92%	1/2/2034	99,620	0.03%
Evonik Industries AG	100,000	0.75%	7/9/2028	91,215	0.03%
Fresenius Finance Ireland plc	200,000	0.00%	1/10/2025	191,165	0.06%
Fresenius Finance Ireland plc	150,000	3.00%	30/1/2032	142,363	0.04%
Fresenius Medical Care AG	100,000	1.50%	29/5/2030	87,812	0.03%
Fresenius SE & Co. KGaA	200,000	4.25%	28/5/2026	201,936	0.06%
Fresenius SE & Co. KGaA	100,000	2.88%	15/2/2029	98,197	0.03%
Fresenius SE & Co. KGaA	50,000	5.13%	5/10/2030	53,329	0.02%
Grand City Properties SA^	100,000	1.50%	Perpetual	63,942	0.02%
Grand City Properties SA	100,000	1.50%	22/2/2027	92,263	0.03%
Grand City Properties SA	100,000	0.13%	11/1/2028	85,526	0.03%
Hamburg Commercial Bank AG^	100,000	0.50%	22/9/2026	94,128	0.03%
Hamburg Commercial Bank AG	100,000	2.00%	20/7/2027	95,613	0.03%
Hamburg Commercial Bank AG	82,000	3.38%	1/2/2028	81,824	0.02%
Hannover Rueck SE^	100,000	1.75%	8/10/2040	86,795	0.03%
Hannover Rueck SE^	100,000	5.88%	26/8/2043	110,916	0.03%
Heidelberg Materials Finance Luxembourg SA	100,000	1.63%	7/4/2026	96,835	0.03%
Heidelberg Materials Finance Luxembourg SA	100,000	1.75%	24/4/2028	93,858	0.03%
HOCHTIEF AG	100,000	0.50%	3/9/2027	90,734	0.03%
HOCHTIEF AG	100,000	4.25%	31/5/2030	100,658	0.03%
Infineon Technologies AG^	100,000	3.63%	Perpetual	96,708	0.03%
Infineon Technologies AG	100,000	2.00%	24/6/2032	89,352	0.03%
ING-DiBa AG	100,000	0.13%	23/5/2027	91,612	0.03%
ING-DiBa AG	200,000	3.25%	15/2/2028	200,603	0.06%
ING-DiBa AG	100,000	1.00%	23/5/2039	73,287	0.02%
Landesbank Baden-Wuerttemberg	100,000	0.38%	14/1/2026	95,578	0.03%
Landesbank Baden-Wuerttemberg	100,000	0.01%	17/6/2026	93,933	0.03%
Landesbank Baden-Wuerttemberg	50,000	3.25%	4/11/2026	50,070	0.01%
Landesbank Baden-Wuerttemberg	400,000	1.75%	28/2/2028	381,370	0.12%
Landesbank Baden-Wuerttemberg	100,000	0.01%	18/9/2028	87,930	0.03%
Landesbank Hessen-Thueringen Girozentrale	400,000	0.63%	12/1/2027	374,933	0.11%
Landesbank Hessen-Thueringen Girozentrale	700,000	0.01%	19/7/2027	636,709	0.19%
Landesbank Hessen-Thueringen Girozentrale	100,000	0.88%	20/3/2028	92,065	0.03%
LANXESS AG	147,000	0.00%	8/9/2027	130,433	0.04%
LEG Immobilien SE	100,000	0.75%	30/6/2031	79,576	0.02%
LEG Immobilien SE	100,000	1.00%	19/11/2032	77,827	0.02%
LEG Immobilien SE	100,000	1.50%	17/1/2034	78,183	0.02%
Mercedes-Benz Finance Canada, Inc.	400,000	3.00%	23/2/2027	396,337	0.12%
Mercedes-Benz Group AG	100,000	1.50%	3/7/2029	91,746	0.03%
Mercedes-Benz Group AG	100,000	2.38%	22/5/2030	94,622	0.03%
Mercedes-Benz Group AG	175,000	1.13%	6/11/2031	148,871	0.04%
Mercedes-Benz Group AG	200,000	0.75%	11/3/2033	159,521	0.05%
Mercedes-Benz International Finance BV	246,000	1.38%	26/6/2026	236,742	0.07%
Mercedes-Benz International Finance BV	300,000	2.00%	22/8/2026	291,170	0.09%
Mercedes-Benz International Finance BV	50,000	3.25%	15/9/2027	49,833	0.01%
Merck Financial Services GmbH	100,000	0.13%	16/7/2025	96,474	0.03%
Merck Financial Services GmbH	100,000	0.50%	16/7/2028	89,500	0.03%
Merck KGaA^	200,000	1.63%	9/9/2080	188,722	0.06%
Muenchener Hypothekenbank eG	400,000	0.50%	22/4/2026	380,501	0.11%
Muenchener Hypothekenbank eG	100,000	0.50%	8/6/2026	93,048	0.03%
Muenchener Hypothekenbank eG	200,000	3.00%	4/8/2027	199,221	0.06%
Muenchener Hypothekenbank eG	130,000	3.25%	23/11/2028	130,940	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Muenchener Hypothekenbank eG	100,000	3.13%	14/8/2029	100,217	0.03%
Muenchener Hypothekenbank eG	100,000	1.88%	25/8/2032	91,326	0.03%
Muenchener Hypothekenbank eG	200,000	0.25%	2/5/2036	142,256	0.04%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	100,000	1.00%	26/5/2042	79,302	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	100,000	4.25%	26/5/2044	98,447	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	200,000	3.25%	26/5/2049	192,546	0.06%
Norddeutsche Landesbank-Girozentrale	300,000	3.13%	20/2/2026	298,961	0.09%
Norddeutsche Landesbank-Girozentrale	200,000	0.01%	23/9/2026	186,133	0.06%
Norddeutsche Landesbank-Girozentrale	100,000	0.75%	18/1/2028	91,916	0.03%
Robert Bosch GmbH	200,000	3.63%	2/6/2027	200,984	0.06%
Robert Bosch GmbH	100,000	3.63%	2/6/2030	100,254	0.03%
Robert Bosch GmbH	100,000	4.38%	2/6/2043	101,687	0.03%
RWE AG	100,000	2.13%	24/5/2026	97,599	0.03%
RWE AG	90,000	3.63%	13/2/2029	91,133	0.03%
RWE AG	250,000	2.75%	24/5/2030	238,352	0.07%
RWE AG	50,000	3.63%	10/1/2032	49,567	0.01%
Santander Consumer Bank AG	100,000	4.38%	13/9/2027	102,188	0.03%
SAP SE	200,000	1.75%	22/2/2027	194,852	0.06%
SAP SE	100,000	1.25%	10/3/2028	93,517	0.03%
SAP SE	100,000	0.38%	18/5/2029	87,596	0.03%
SAP SE	100,000	1.63%	10/3/2031	90,841	0.03%
Siemens Financieringsmaatschappij NV	100,000	0.00%	20/2/2026	94,887	0.03%
Siemens Financieringsmaatschappij NV	100,000	0.38%	5/6/2026	94,678	0.03%
Siemens Financieringsmaatschappij NV	100,000	0.25%	20/2/2029	87,951	0.03%
Siemens Financieringsmaatschappij NV	150,000	0.13%	5/9/2029	130,612	0.04%
Siemens Financieringsmaatschappij NV	100,000	2.75%	9/9/2030	97,470	0.03%
Siemens Financieringsmaatschappij NV	100,000	0.50%	20/2/2032	81,913	0.02%
Siemens Financieringsmaatschappij NV	100,000	1.25%	25/2/2035	80,804	0.02%
Siemens Financieringsmaatschappij NV	100,000	3.50%	24/2/2036	99,682	0.03%
Siemens Financieringsmaatschappij NV	100,000	3.38%	22/2/2037	97,518	0.03%
Siemens Financieringsmaatschappij NV	150,000	1.75%	28/2/2039	117,423	0.04%
Siemens Financieringsmaatschappij NV	100,000	3.63%	22/2/2044	96,752	0.03%
Sirius Real Estate Ltd.	100,000	1.13%	22/6/2026	93,650	0.03%
Talanx AG	100,000	4.00%	25/10/2029	101,996	0.03%
Talanx AG^	100,000	2.25%	5/12/2047	93,203	0.03%
Traton Finance Luxembourg SA	100,000	4.50%	23/11/2026	101,323	0.03%
Traton Finance Luxembourg SA	100,000	1.25%	24/3/2033	80,604	0.02%
UniCredit Bank GmbH	200,000	0.63%	20/11/2025	192,506	0.06%
UniCredit Bank GmbH	250,000	0.50%	4/5/2026	237,290	0.07%
UniCredit Bank GmbH	200,000	0.01%	28/9/2026	185,950	0.06%
UniCredit Bank GmbH	240,000	3.00%	17/5/2027	238,325	0.07%
UniCredit Bank GmbH	100,000	0.01%	24/6/2030	83,288	0.02%
UniCredit Bank GmbH	200,000	0.01%	10/3/2031	162,893	0.05%
UniCredit Bank GmbH	200,000	0.38%	17/1/2033	159,216	0.05%
Vier Gas Transport GmbH	100,000	4.00%	26/9/2027	100,839	0.03%
Vier Gas Transport GmbH	100,000	1.50%	25/9/2028	92,079	0.03%
Vier Gas Transport GmbH	100,000	0.13%	10/9/2029	84,205	0.03%
Volkswagen Bank GmbH	200,000	4.38%	3/5/2028	203,888	0.06%
Volkswagen Financial Services AG	200,000	3.75%	10/9/2026	200,304	0.06%
Volkswagen Financial Services AG	100,000	0.88%	31/1/2028	90,944	0.03%
Volkswagen Financial Services AG	100,000	3.88%	10/9/2030	99,902	0.03%
Volkswagen International Finance NV^	400,000	3.88%	Perpetual	378,400	0.11%
Volkswagen International Finance NV^	100,000	4.63%	Perpetual	97,995	0.03%
Volkswagen International Finance NV^	100,000	3.50%	Perpetual	89,447	0.03%
Volkswagen International Finance NV	500,000	1.88%	30/3/2027	477,194	0.14%
Volkswagen International Finance NV	250,000	1.63%	16/1/2030	223,497	0.07%
Volkswagen International Finance NV	200,000	1.25%	23/9/2032	163,640	0.05%
Volkswagen International Finance NV	100,000	1.50%	21/1/2041	68,482	0.02%
Volkswagen Leasing GmbH	500,000	0.25%	12/1/2026	474,277	0.14%
Volkswagen Leasing GmbH	50,000	3.63%	11/10/2026	49,948	0.01%
Volkswagen Leasing GmbH	60,000	3.88%	11/10/2028	60,177	0.02%
Volkswagen Leasing GmbH	67,000	4.00%	11/4/2031	67,309	0.02%
Volkswagen Leasing GmbH	100,000	4.75%	25/9/2031	104,848	0.03%
Vonovia SE	100,000	1.13%	8/9/2025	96,565	0.03%
Vonovia SE	100,000	0.63%	9/7/2026	93,758	0.03%
Vonovia SE	200,000	0.38%	16/6/2027	181,457	0.05%
Vonovia SE	100,000	1.50%	14/1/2028	92,380	0.03%
Vonovia SE	200,000	1.88%	28/6/2028	185,443	0.06%
Vonovia SE	100,000	5.00%	23/11/2030	104,380	0.03%
Vonovia SE	100,000	2.38%	25/3/2032	88,645	0.03%
Vonovia SE	100,000	0.75%	1/9/2032	76,946	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Vonovia SE	100,000	4.25%	10/4/2034	98,346	0.03%
Vonovia SE	100,000	1.63%	7/10/2039	67,161	0.02%
Vonovia SE	100,000	1.00%	28/1/2041	59,213	0.02%
Wintershall Dea Finance BV	100,000	0.84%	25/9/2025	96,128	0.03%
Wintershall Dea Finance BV	100,000	1.82%	25/9/2031	84,063	0.02%
Wurth Finance International BV	100,000	2.13%	23/8/2030	93,169	0.03%
				35,446,498	10.74%
Hong Kong 0.10% (31 December 2023: 0.11%)					
CK Hutchison Group Telecom Finance SA	200,000	1.13%	17/10/2028	179,711	0.05%
Hong Kong Government International Bond	100,000	3.38%	7/6/2027	99,938	0.03%
Hong Kong Government International Bond	100,000	1.00%	24/11/2041	65,681	0.02%
				345,330	0.10%
Hungary 0.38% (31 December 2023: 0.32%)					
Hungary Government International Bond	250,000	1.13%	28/4/2026	237,918	0.07%
Hungary Government International Bond	83,000	5.00%	22/2/2027	85,447	0.03%
Hungary Government International Bond	200,000	0.13%	21/9/2028	170,093	0.05%
Hungary Government International Bond	288,000	4.00%	25/7/2029	285,154	0.09%
Hungary Government International Bond	100,000	4.25%	16/6/2031	99,638	0.03%
Hungary Government International Bond	175,000	5.38%	12/9/2033	181,650	0.05%
Hungary Government International Bond	60,000	1.75%	5/6/2035	45,301	0.01%
Hungary Government International Bond	100,000	1.50%	17/11/2050	55,596	0.02%
OTP Bank Nyrt^	100,000	4.75%	12/6/2028	99,776	0.03%
				1,260,573	0.38%
Iceland 0.07% (31 December 2023: 0.07%)					
Arion Banki HF	100,000	0.38%	14/7/2025	96,306	0.03%
Iceland Government International Bond	160,000	0.00%	15/4/2028	141,260	0.04%
				237,566	0.07%
Indonesia 0.13% (31 December 2023: 0.20%)					
Indonesia Government International Bond	200,000	3.75%	14/6/2028	199,414	0.06%
Indonesia Government International Bond	100,000	1.00%	28/7/2029	86,946	0.03%
Indonesia Government International Bond	100,000	1.10%	12/3/2033	79,188	0.02%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	100,000	1.88%	5/11/2031	82,941	0.02%
				448,489	0.13%
Ireland 0.75% (31 December 2023: 0.75%)					
AIB Group plc^	100,000	3.63%	4/7/2026	99,743	0.03%
AIB Group plc^	300,000	2.25%	4/4/2028	287,581	0.09%
AIB Group plc^	200,000	4.63%	23/7/2029	205,915	0.06%
Atlas Copco Finance DAC	100,000	0.75%	8/2/2032	82,894	0.03%
Bank of Ireland Group plc^	100,000	4.88%	16/7/2028	103,209	0.03%
Bank of Ireland Group plc^	100,000	5.00%	4/7/2031	105,825	0.03%
Bank of Ireland Group plc^	100,000	4.75%	10/8/2034	99,866	0.03%
CRH Funding BV	100,000	1.63%	5/5/2030	89,667	0.03%
CRH SMW Finance DAC	100,000	4.00%	11/7/2027	101,234	0.03%
CRH SMW Finance DAC	200,000	4.00%	11/7/2031	202,845	0.06%
Dell Bank International DAC	200,000	0.50%	27/10/2026	186,368	0.06%
DXC Capital Funding DAC	100,000	0.95%	15/9/2031	80,480	0.02%
Kerry Group Financial Services Unlimited Co.	113,000	0.88%	1/12/2031	94,292	0.03%
Linde plc	100,000	0.00%	30/9/2026	92,625	0.03%
Linde plc	100,000	1.00%	31/3/2027	93,841	0.03%
Linde plc	100,000	0.38%	30/9/2033	76,642	0.02%
Linde plc	200,000	3.50%	4/6/2034	198,845	0.06%
Ryanair DAC	100,000	0.88%	25/5/2026	94,850	0.03%
Smurfit Kappa Treasury ULC	100,000	1.00%	22/9/2033	79,434	0.02%
Vodafone International Financing DAC	100,000	4.00%	10/2/2043	97,750	0.03%
				2,473,906	0.75%
Israel 0.18% (31 December 2023: 0.15%)					
Israel Government International Bond	200,000	1.50%	18/1/2027	184,991	0.06%
Israel Government International Bond	150,000	1.50%	16/1/2029	132,799	0.04%
Israel Government International Bond	250,000	0.63%	18/1/2032	192,979	0.06%
Israel Government International Bond	100,000	2.50%	16/1/2049	77,692	0.02%
				588,461	0.18%
Italy 3.76% (31 December 2023: 3.43%)					
2i Rete Gas SpA	100,000	2.20%	11/9/2025	98,230	0.03%
2i Rete Gas SpA	125,000	4.38%	6/6/2033	126,864	0.04%
Aeroporti di Roma SpA	100,000	1.63%	2/2/2029	91,591	0.03%
Assicurazioni Generali SpA	100,000	4.13%	4/5/2026	100,395	0.03%
Assicurazioni Generali SpA	100,000	3.21%	15/1/2029	98,547	0.03%
Assicurazioni Generali SpA	100,000	2.12%	1/10/2030	88,484	0.03%
Assicurazioni Generali SpA	100,000	2.43%	14/7/2031	87,720	0.03%
Assicurazioni Generali SpA	100,000	3.55%	15/1/2034	96,813	0.03%
Assicurazioni Generali SpA^	200,000	5.50%	27/10/2047	206,179	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
ASTM SpA	100,000	1.50%	25/1/2030	87,677	0.03%
ASTM SpA	100,000	2.38%	25/11/2033	84,538	0.02%
Autostrade per l'Italia SpA	100,000	1.75%	26/6/2026	96,131	0.03%
Autostrade per l'Italia SpA	200,000	1.63%	25/1/2028	184,225	0.06%
Autostrade per l'Italia SpA	150,000	2.00%	15/1/2030	134,297	0.04%
Autostrade per l'Italia SpA	100,000	4.75%	24/1/2031	102,159	0.03%
Autostrade per l'Italia SpA	100,000	4.25%	28/6/2032	98,606	0.03%
Banca Monte dei Paschi di Siena SpA	300,000	0.88%	8/10/2026	281,898	0.08%
Banca Monte dei Paschi di Siena SpA	100,000	3.50%	23/4/2029	100,149	0.03%
Banca Popolare di Sondrio SpA^	100,000	4.13%	4/6/2030	99,498	0.03%
Banco BPM SpA	200,000	3.88%	18/9/2026	201,334	0.06%
Banco BPM SpA	100,000	4.63%	29/11/2027	102,385	0.03%
Banco BPM SpA^	150,000	6.00%	21/1/2028	156,889	0.05%
Banco BPM SpA^	150,000	6.00%	14/6/2028	157,412	0.05%
Banco BPM SpA	100,000	3.75%	27/6/2028	100,845	0.03%
Banco BPM SpA	100,000	3.25%	28/5/2031	99,085	0.03%
BPER Banca SpA	100,000	3.75%	22/10/2028	101,529	0.03%
BPER Banca SpA	100,000	3.25%	22/1/2031	99,376	0.03%
BPER Banca SpA^	100,000	4.00%	22/5/2031	98,791	0.03%
CA Auto Bank SpA	200,000	3.75%	12/4/2027	199,321	0.06%
Credit Agricole Italia SpA	100,000	1.00%	25/3/2027	93,711	0.03%
Credit Agricole Italia SpA	100,000	0.25%	17/1/2028	89,469	0.03%
Credit Agricole Italia SpA	100,000	1.63%	21/3/2029	92,469	0.03%
Credit Agricole Italia SpA	200,000	3.50%	15/1/2030	201,169	0.06%
Credit Agricole Italia SpA	200,000	0.38%	20/1/2032	160,989	0.05%
Credito Emiliano SpA	127,000	3.25%	18/4/2029	126,228	0.04%
Enel Finance International NV	100,000	0.25%	28/5/2026	93,987	0.03%
Enel Finance International NV	100,000	1.13%	16/9/2026	94,993	0.03%
Enel Finance International NV	200,000	0.38%	17/6/2027	182,693	0.05%
Enel Finance International NV	150,000	0.25%	17/6/2027	136,223	0.04%
Enel Finance International NV	100,000	0.75%	17/6/2030	84,674	0.03%
Enel Finance International NV	150,000	0.88%	17/1/2031	126,061	0.04%
Enel Finance International NV	100,000	0.88%	28/9/2034	74,531	0.02%
Enel Finance International NV	100,000	1.13%	17/10/2034	76,558	0.02%
Enel SpA^	100,000	6.63%	Perpetual	107,776	0.03%
Enel SpA^	100,000	4.75%	Perpetual	99,283	0.03%
Enel SpA^	100,000	2.25%	Perpetual	94,135	0.03%
Enel SpA^	100,000	1.88%	Perpetual	82,500	0.02%
Eni SpA^	100,000	2.63%	Perpetual	97,138	0.03%
Eni SpA^	100,000	3.38%	Perpetual	92,537	0.03%
Eni SpA^	100,000	2.75%	Perpetual	88,691	0.03%
Eni SpA	100,000	3.75%	12/9/2025	100,173	0.03%
Eni SpA	100,000	1.25%	18/5/2026	95,902	0.03%
Eni SpA	100,000	1.50%	17/1/2027	95,423	0.03%
Eni SpA	100,000	1.13%	19/9/2028	91,350	0.03%
Eni SpA	100,000	0.63%	23/1/2030	85,430	0.03%
Eni SpA	200,000	4.25%	19/5/2033	204,734	0.06%
Eni SpA	100,000	3.88%	15/1/2034	98,952	0.03%
Iccrea Banca SpA^	100,000	4.25%	5/2/2030	100,241	0.03%
Iccrea Banca SpA	400,000	3.50%	5/6/2034	399,158	0.12%
Intesa Sanpaolo SpA	100,000	1.13%	14/7/2025	97,526	0.03%
Intesa Sanpaolo SpA	250,000	1.00%	25/9/2025	242,270	0.07%
Intesa Sanpaolo SpA	200,000	4.00%	19/5/2026	201,075	0.06%
Intesa Sanpaolo SpA	100,000	1.13%	16/6/2027	93,626	0.03%
Intesa Sanpaolo SpA	200,000	0.75%	16/3/2028	179,880	0.05%
Intesa Sanpaolo SpA	165,000	3.63%	30/6/2028	166,261	0.05%
Intesa Sanpaolo SpA	100,000	4.88%	19/5/2030	105,392	0.03%
Intesa Sanpaolo SpA	124,000	3.63%	16/10/2030	122,430	0.04%
Intesa Sanpaolo SpA	150,000	5.13%	29/8/2031	160,567	0.05%
Intesa Sanpaolo SpA	150,000	5.63%	8/3/2033	163,994	0.05%
Iren SpA	200,000	1.95%	19/9/2025	195,613	0.06%
Iren SpA	100,000	0.88%	14/10/2029	86,348	0.03%
Italgas SpA	100,000	0.00%	16/2/2028	88,478	0.03%
Italgas SpA	100,000	4.13%	8/6/2032	100,393	0.03%
Italgas SpA	100,000	0.50%	16/2/2033	74,596	0.02%
Mediobanca Banca di Credito Finanziario SpA	100,000	0.88%	15/1/2026	95,671	0.03%
Mediobanca Banca di Credito Finanziario SpA	100,000	0.50%	1/10/2026	93,623	0.03%
Mediobanca Banca di Credito Finanziario SpA^	300,000	4.88%	13/9/2027	306,295	0.09%
Mediobanca Banca di Credito Finanziario SpA^	200,000	4.63%	7/2/2029	205,431	0.06%
Mediobanca Banca di Credito Finanziario SpA	100,000	1.25%	24/11/2029	89,251	0.03%
Snam SpA	100,000	3.38%	19/2/2028	99,088	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Snam SpA	100,000	0.75%	20/6/2029	86,972	0.03%
Snam SpA	100,000	0.75%	17/6/2030	84,182	0.02%
Snam SpA	100,000	3.88%	19/2/2034	98,535	0.03%
Snam SpA	100,000	1.00%	12/9/2034	75,266	0.02%
Terna - Rete Elettrica Nazionale	100,000	1.00%	10/4/2026	95,761	0.03%
Terna - Rete Elettrica Nazionale	200,000	3.63%	21/4/2029	199,829	0.06%
Terna - Rete Elettrica Nazionale	100,000	0.75%	24/7/2032	79,885	0.02%
UniCredit SpA	100,000	0.33%	19/1/2026	94,970	0.03%
UniCredit SpA	100,000	2.13%	24/10/2026	96,904	0.03%
UniCredit SpA	302,000	3.38%	31/1/2027	302,391	0.09%
UniCredit SpA^	250,000	2.20%	22/7/2027	241,894	0.07%
UniCredit SpA^	200,000	3.88%	11/6/2028	199,687	0.06%
UniCredit SpA^	300,000	4.80%	17/1/2029	310,007	0.09%
UniCredit SpA^	150,000	4.45%	16/2/2029	152,177	0.05%
UniCredit SpA	200,000	0.85%	19/1/2031	165,354	0.05%
				12,399,768	3.76%
Japan 1.00% (31 December 2023: 1.04%)					
Asahi Group Holdings Ltd.	100,000	0.54%	23/10/2028	88,133	0.03%
Asahi Group Holdings Ltd.	100,000	3.46%	16/4/2032	98,796	0.03%
Development Bank of Japan, Inc.	100,000	0.01%	9/9/2025	95,947	0.03%
Development Bank of Japan, Inc.	250,000	2.13%	1/9/2026	243,581	0.07%
East Japan Railway Co.	100,000	3.98%	5/9/2032	103,204	0.03%
East Japan Railway Co.	100,000	1.10%	15/9/2039	69,868	0.02%
East Japan Railway Co.	100,000	4.39%	5/9/2043	103,458	0.03%
Japan Bank for International Cooperation	100,000	3.13%	15/2/2028	99,675	0.03%
Mitsubishi UFJ Financial Group, Inc.^	200,000	0.34%	8/6/2027	188,065	0.06%
Mizuho Financial Group, Inc.	100,000	0.21%	7/10/2025	95,975	0.03%
Mizuho Financial Group, Inc.^	100,000	0.47%	6/9/2029	87,785	0.03%
Mizuho Financial Group, Inc.	100,000	0.69%	7/10/2030	83,236	0.02%
Mizuho Financial Group, Inc.	100,000	4.03%	5/9/2032	102,260	0.03%
Mizuho Financial Group, Inc.	100,000	4.42%	20/5/2033	103,547	0.03%
Mizuho Financial Group, Inc.	100,000	3.98%	21/5/2034	99,796	0.03%
Nissan Motor Co., Ltd.	100,000	2.65%	17/3/2026	97,831	0.03%
NTT Finance Corp.	100,000	0.08%	13/12/2025	95,134	0.03%
NTT Finance Corp.	100,000	0.40%	13/12/2028	87,847	0.03%
NTT Finance Corp.	100,000	0.34%	3/3/2030	84,075	0.02%
ORIX Corp.	100,000	1.92%	20/4/2026	96,694	0.03%
Sumitomo Mitsui Banking Corp.	200,000	0.01%	10/9/2025	191,715	0.06%
Sumitomo Mitsui Financial Group, Inc.	100,000	1.55%	15/6/2026	96,188	0.03%
Sumitomo Mitsui Financial Group, Inc.	100,000	0.63%	23/10/2029	85,804	0.03%
Sumitomo Mitsui Trust Bank Ltd.	200,000	4.09%	19/4/2028	203,645	0.06%
Takeda Pharmaceutical Co., Ltd.	100,000	1.00%	9/7/2029	88,378	0.03%
Takeda Pharmaceutical Co., Ltd.	150,000	3.00%	21/11/2030	144,393	0.04%
Takeda Pharmaceutical Co., Ltd.	100,000	2.00%	9/7/2040	75,846	0.02%
Toyota Motor Finance Netherlands BV	100,000	4.00%	2/4/2027	101,555	0.03%
Toyota Motor Finance Netherlands BV	100,000	0.00%	25/2/2028	89,035	0.03%
Toyota Motor Finance Netherlands BV	100,000	3.13%	11/7/2029	98,407	0.03%
				3,299,873	1.00%
Jersey 0.03% (31 December 2023: 0.00%)					
Aptiv plc/Aptiv Global Financing Ltd.	100,000	4.25%	11/6/2036	98,937	0.03%
				98,937	0.03%
Kazakhstan 0.04% (31 December 2023: 0.04%)					
Kazakhstan Government International Bond	130,000	0.60%	30/9/2026	121,616	0.04%
				121,616	0.04%
Luxembourg 0.44% (31 December 2023: 0.44%)					
Acef Holding SCA	100,000	0.75%	14/6/2028	87,975	0.03%
Aroundtown Finance Sarl^	100,000	5.00%	Perpetual	57,874	0.02%
AXA Logistics Europe Master SCA	100,000	0.38%	15/11/2026	91,908	0.03%
Bevco Lux Sarl	100,000	1.00%	16/1/2030	85,031	0.03%
Blackstone Property Partners Europe Holdings Sarl	100,000	2.20%	24/7/2025	97,843	0.03%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.25%	26/4/2027	91,711	0.03%
Blackstone Property Partners Europe Holdings Sarl	100,000	3.63%	29/10/2029	95,396	0.03%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	100,000	0.90%	12/10/2029	84,464	0.02%
Czech Gas Networks Investments Sarl	100,000	1.00%	16/7/2027	92,119	0.03%
Eurofins Scientific SE	100,000	0.88%	19/5/2031	77,985	0.02%
JAB Holdings BV	100,000	5.00%	12/6/2033	105,672	0.03%
JAB Holdings BV	100,000	4.38%	25/4/2034	100,448	0.03%
Prologis International Funding II SA	200,000	2.38%	14/11/2030	181,252	0.05%
SES SA	100,000	0.88%	4/11/2027	90,369	0.03%

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Traton Finance Luxembourg SA	100,000	4.25%	16/5/2028	101,355	0.03%
				1,441,402	0.44%
Mexico 0.27% (31 December 2023: 0.26%)					
Mexico Government International Bond	100,000	1.63%	8/4/2026	95,889	0.03%
Mexico Government International Bond	100,000	1.75%	17/4/2028	92,373	0.03%
Mexico Government International Bond	200,000	4.49%	25/5/2032	197,535	0.06%
Mexico Government International Bond	100,000	1.45%	25/10/2033	75,728	0.02%
Mexico Government International Bond	200,000	2.25%	12/8/2036	151,591	0.04%
Mexico Government International Bond	200,000	2.88%	8/4/2039	155,320	0.05%
Mexico Government International Bond	122,000	2.13%	25/10/2051	69,229	0.02%
Mexico Government International Bond	100,000	4.00%	15/3/2115	73,322	0.02%
				910,987	0.27%
Netherlands 5.37% (31 December 2023: 5.21%)					
ABB Finance BV	100,000	3.38%	16/1/2031	100,056	0.03%
ABN AMRO Bank NV	100,000	3.63%	10/1/2026	100,051	0.03%
ABN AMRO Bank NV	300,000	0.88%	14/1/2026	289,037	0.09%
ABN AMRO Bank NV	200,000	3.88%	21/12/2026	202,265	0.06%
ABN AMRO Bank NV	100,000	0.60%	15/1/2027	92,736	0.03%
ABN AMRO Bank NV	100,000	4.00%	16/1/2028	101,147	0.03%
ABN AMRO Bank NV	300,000	4.38%	20/10/2028	307,607	0.09%
ABN AMRO Bank NV	100,000	4.25%	21/2/2030	102,438	0.03%
ABN AMRO Bank NV	200,000	1.00%	13/4/2031	174,802	0.05%
ABN AMRO Bank NV	300,000	1.13%	12/1/2032	260,182	0.08%
ABN AMRO Bank NV	100,000	3.88%	15/1/2032	100,192	0.03%
ABN AMRO Bank NV	200,000	1.25%	10/1/2033	172,056	0.05%
ABN AMRO Bank NV [^]	100,000	5.13%	22/2/2033	102,015	0.03%
ABN AMRO Bank NV	100,000	4.50%	21/11/2034	105,082	0.03%
ABN AMRO Bank NV	100,000	0.38%	14/1/2035	74,844	0.02%
ABN AMRO Bank NV	200,000	0.63%	24/1/2037	145,504	0.04%
ABN AMRO Bank NV	200,000	1.13%	23/4/2039	147,326	0.04%
Achmea Bank NV	200,000	3.00%	31/1/2030	197,881	0.06%
Achmea BV [^]	100,000	5.63%	2/11/2044	100,408	0.03%
Akzo Nobel NV	100,000	1.50%	28/3/2028	92,526	0.03%
Akzo Nobel NV	200,000	1.63%	14/4/2030	179,909	0.05%
American Medical Systems Europe BV	200,000	1.63%	8/3/2031	176,744	0.05%
ASML Holding NV	100,000	3.50%	6/12/2025	99,975	0.03%
ASML Holding NV	100,000	1.38%	7/7/2026	96,333	0.03%
ASML Holding NV	100,000	1.63%	28/5/2027	95,642	0.03%
ASR Nederland NV [^]	100,000	7.00%	7/12/2043	112,825	0.03%
ASR Nederland NV [^]	100,000	5.13%	29/9/2045	100,618	0.03%
BMW Finance NV	100,000	3.88%	4/10/2028	102,019	0.03%
BMW International Investment BV	100,000	3.50%	17/11/2032	99,583	0.03%
Coloplast Finance BV	100,000	2.75%	19/5/2030	95,258	0.03%
Cooperatieve Rabobank UA	200,000	4.13%	14/7/2025	201,127	0.06%
Cooperatieve Rabobank UA	100,000	1.25%	23/3/2026	96,493	0.03%
Cooperatieve Rabobank UA	100,000	0.63%	26/4/2026	95,447	0.03%
Cooperatieve Rabobank UA	100,000	0.25%	30/10/2026	92,829	0.03%
Cooperatieve Rabobank UA	200,000	3.91%	3/11/2026	202,520	0.06%
Cooperatieve Rabobank UA	100,000	1.38%	3/2/2027	95,979	0.03%
Cooperatieve Rabobank UA	100,000	0.00%	21/6/2027	91,382	0.03%
Cooperatieve Rabobank UA [^]	100,000	0.38%	1/12/2027	92,444	0.03%
Cooperatieve Rabobank UA [^]	100,000	4.63%	27/1/2028	102,388	0.03%
Cooperatieve Rabobank UA	200,000	0.88%	1/2/2029	181,831	0.06%
Cooperatieve Rabobank UA [^]	100,000	4.23%	25/4/2029	102,084	0.03%
Cooperatieve Rabobank UA	100,000	4.00%	10/1/2030	102,126	0.03%
Cooperatieve Rabobank UA	100,000	0.13%	1/12/2031	80,808	0.02%
Cooperatieve Rabobank UA	100,000	1.25%	31/5/2032	87,285	0.03%
Cooperatieve Rabobank UA [^]	100,000	3.88%	30/11/2032	99,191	0.03%
Cooperatieve Rabobank UA	100,000	2.88%	19/1/2033	98,129	0.03%
Cooperatieve Rabobank UA	200,000	3.06%	1/2/2034	198,830	0.06%
Cooperatieve Rabobank UA	100,000	3.82%	26/7/2034	100,000	0.03%
Cooperatieve Rabobank UA	200,000	3.20%	6/5/2036	199,513	0.06%
Cooperatieve Rabobank UA	100,000	1.50%	26/4/2038	80,290	0.02%
Cooperatieve Rabobank UA	100,000	0.75%	21/6/2039	70,188	0.02%
Cooperatieve Rabobank UA	300,000	0.01%	27/11/2040	176,086	0.05%
CTP NV	130,000	0.88%	20/1/2026	123,701	0.04%
CTP NV	100,000	1.50%	27/9/2031	81,707	0.02%
de Volksbank NV	100,000	0.50%	30/1/2026	95,618	0.03%
de Volksbank NV	200,000	0.75%	24/10/2031	168,779	0.05%
Digital Intrepid Holding BV	100,000	1.38%	18/7/2032	81,134	0.02%
DSM BV	200,000	0.75%	28/9/2026	188,162	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
DSM BV	100,000	3.63%	2/7/2034	99,083	0.03%
DSV Finance BV	100,000	0.88%	17/9/2036	71,639	0.02%
Enel Finance International NV	100,000	4.00%	20/2/2031	101,418	0.03%
Enel Finance International NV	100,000	3.88%	23/1/2035	97,961	0.03%
Euronext NV	100,000	1.50%	17/5/2041	71,900	0.02%
EXOR NV	100,000	2.25%	29/4/2030	93,455	0.03%
EXOR NV	100,000	0.88%	19/1/2031	83,956	0.03%
GSK Capital BV	150,000	3.13%	28/11/2032	145,199	0.04%
H&M Finance BV	100,000	4.88%	25/10/2031	104,790	0.03%
Heimstaden Bostad Treasury BV	100,000	0.75%	6/9/2029	74,453	0.02%
Heineken NV	100,000	2.25%	30/3/2030	93,620	0.03%
Heineken NV	100,000	1.75%	17/3/2031	89,575	0.03%
Heineken NV	100,000	1.25%	7/5/2033	82,272	0.02%
Heineken NV	100,000	3.81%	4/7/2036	99,660	0.03%
Heineken NV	100,000	1.75%	7/5/2040	75,676	0.02%
IMCD NV	100,000	4.88%	18/9/2028	102,655	0.03%
ING Bank NV	200,000	3.00%	15/2/2026	198,952	0.06%
ING Bank NV	200,000	0.50%	17/2/2027	186,368	0.06%
ING Bank NV	100,000	0.88%	11/4/2028	91,996	0.03%
ING Bank NV	100,000	2.50%	21/2/2030	96,831	0.03%
ING Bank NV	400,000	3.00%	21/5/2034	393,785	0.12%
ING Groep NV^	200,000	1.25%	16/2/2027	192,194	0.06%
ING Groep NV	100,000	2.00%	20/9/2028	93,950	0.03%
ING Groep NV^	300,000	0.25%	18/2/2029	264,008	0.08%
ING Groep NV^	200,000	4.50%	23/5/2029	204,741	0.06%
ING Groep NV^	100,000	1.00%	13/11/2030	95,179	0.03%
ING Groep NV^	100,000	0.88%	29/11/2030	85,629	0.03%
ING Groep NV^	200,000	1.75%	16/2/2031	178,775	0.05%
ING Groep NV^	100,000	0.88%	9/6/2032	90,766	0.03%
ING Groep NV^	100,000	5.25%	14/11/2033	109,114	0.03%
ING Groep NV^	100,000	4.75%	23/5/2034	105,742	0.03%
ING Groep NV^	100,000	4.00%	12/2/2035	100,651	0.03%
ING Groep NV^	100,000	5.00%	20/2/2035	102,268	0.03%
JDE Peet's NV	200,000	0.00%	16/1/2026	188,756	0.06%
JDE Peet's NV	100,000	0.63%	9/2/2028	89,561	0.03%
JDE Peet's NV	100,000	0.50%	16/1/2029	86,625	0.03%
JDE Peet's NV	100,000	4.13%	23/1/2030	100,991	0.03%
Knab NV	100,000	0.38%	9/6/2036	71,573	0.02%
Koninklijke Ahold Delhaize NV	100,000	0.38%	18/3/2030	84,589	0.03%
Koninklijke Ahold Delhaize NV	100,000	3.38%	11/3/2031	99,568	0.03%
Koninklijke KPN NV	100,000	3.88%	3/7/2031	101,196	0.03%
Koninklijke KPN NV	100,000	3.88%	16/2/2036	98,692	0.03%
Koninklijke Philips NV	150,000	2.63%	5/5/2033	136,215	0.04%
LeasePlan Corp. NV	100,000	0.25%	23/2/2026	94,616	0.03%
LeasePlan Corp. NV	200,000	0.25%	7/9/2026	186,138	0.06%
Mercedes-Benz International Finance BV	100,000	3.25%	15/11/2030	98,515	0.03%
Mercedes-Benz International Finance BV	50,000	3.25%	10/1/2032	49,196	0.01%
Mondelez International Holdings Netherlands BV	100,000	0.63%	9/9/2032	79,608	0.02%
MSD Netherlands Capital BV	100,000	3.50%	30/5/2037	98,473	0.03%
Nationale-Nederlanden Bank NV	200,000	3.63%	16/10/2026	201,285	0.06%
Nationale-Nederlanden Bank NV	100,000	0.38%	4/3/2041	62,042	0.02%
NIBC Bank NV	100,000	6.38%	1/12/2025	103,055	0.03%
NIBC Bank NV	100,000	0.25%	9/9/2026	92,473	0.03%
NIBC Bank NV	100,000	0.50%	19/3/2027	92,869	0.03%
NIBC Bank NV	100,000	1.88%	16/6/2027	96,100	0.03%
NIBC Bank NV	100,000	1.00%	11/9/2028	91,267	0.03%
NIBC Bank NV	100,000	0.01%	15/10/2029	84,579	0.03%
NN Group NV	100,000	0.88%	23/11/2031	83,846	0.03%
NN Group NV^	100,000	6.00%	3/11/2043	107,751	0.03%
Prosus NV	100,000	2.78%	19/1/2034	83,026	0.03%
Rentokil Initial Finance BV	200,000	3.88%	27/6/2027	201,141	0.06%
Repsol International Finance BV^	100,000	4.25%	Perpetual	98,247	0.03%
Sandoz Finance BV	100,000	4.50%	17/11/2033	103,818	0.03%
Sartorius Finance BV	100,000	4.25%	14/9/2026	101,170	0.03%
Sartorius Finance BV	100,000	4.38%	14/9/2029	102,401	0.03%
Sartorius Finance BV	100,000	4.88%	14/9/2035	103,933	0.03%
Shell International Finance BV	200,000	1.63%	20/1/2027	192,053	0.06%
Shell International Finance BV	100,000	1.50%	7/4/2028	93,408	0.03%
Shell International Finance BV	200,000	1.25%	12/5/2028	184,623	0.06%
Shell International Finance BV	100,000	0.75%	15/8/2028	90,138	0.03%
Shell International Finance BV	100,000	1.88%	7/4/2032	88,974	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Shell International Finance BV	100,000	1.25%	11/11/2032	83,720	0.03%
Siemens Energy Finance BV	100,000	4.25%	5/4/2029	100,322	0.03%
Siemens Financieringsmaatschappij NV	300,000	3.38%	24/8/2031	302,313	0.09%
Siemens Financieringsmaatschappij NV	100,000	3.00%	8/9/2033	96,716	0.03%
Signify NV	100,000	2.38%	11/5/2027	96,762	0.03%
Sika Capital BV	100,000	3.75%	3/5/2030	100,961	0.03%
Stellantis NV	100,000	4.38%	14/3/2030	102,784	0.03%
Stellantis NV	100,000	3.50%	19/9/2030	97,989	0.03%
Thermo Fisher Scientific Finance I BV	100,000	2.00%	18/10/2051	67,685	0.02%
Toyota Motor Finance Netherlands BV	100,000	0.00%	27/10/2025	95,422	0.03%
Toyota Motor Finance Netherlands BV	100,000	3.50%	13/1/2028	100,227	0.03%
Unilever Finance Netherlands BV	100,000	3.25%	15/2/2032	99,399	0.03%
Unilever Finance Netherlands BV	100,000	2.25%	16/5/2034	90,786	0.03%
Universal Music Group NV	100,000	3.00%	30/6/2027	98,617	0.03%
Vestas Wind Systems Finance BV	100,000	1.50%	15/6/2029	90,580	0.03%
Vesteda Finance BV	100,000	1.50%	24/5/2027	94,067	0.03%
Volkswagen International Finance NV^	100,000	7.88%	Perpetual	112,992	0.03%
Wolters Kluwer NV	100,000	0.25%	30/3/2028	89,219	0.03%
Wolters Kluwer NV	100,000	3.75%	3/4/2031	101,291	0.03%
				17,735,756	5.37%
New Zealand 0.30% (31 December 2023: 0.31%)					
ANZ New Zealand Int'l Ltd.	100,000	3.95%	17/7/2026	101,189	0.03%
ANZ New Zealand Int'l Ltd.	100,000	0.38%	17/9/2029	85,828	0.02%
ASB Bank Ltd.	100,000	0.25%	8/9/2028	87,124	0.03%
ASB Bank Ltd.	200,000	0.25%	21/5/2031	161,939	0.05%
Auckland Council	200,000	0.25%	17/11/2031	161,459	0.05%
BNZ International Funding Ltd.	300,000	0.63%	3/7/2025	291,353	0.09%
Westpac Securities NZ Ltd.	100,000	0.10%	13/7/2027	90,160	0.03%
				979,052	0.30%
Norway 1.75% (31 December 2023: 1.83%)					
Aker BP A.S.A	100,000	1.13%	12/5/2029	88,524	0.03%
Avinor A.S.	100,000	3.50%	29/5/2034	98,393	0.03%
DNB Bank A.S.A^	100,000	3.63%	16/2/2027	99,819	0.03%
DNB Bank A.S.A^	100,000	3.13%	21/9/2027	98,925	0.03%
DNB Bank A.S.A^	200,000	4.50%	19/7/2028	204,769	0.06%
DNB Bank A.S.A^	100,000	0.25%	23/2/2029	88,354	0.03%
DNB Bank A.S.A^	100,000	4.00%	14/3/2029	101,427	0.03%
DNB Bank A.S.A^	100,000	4.63%	1/11/2029	103,639	0.03%
DNB Bank A.S.A^	200,000	4.63%	28/2/2033	202,588	0.06%
DNB Boligkreditt A.S.	300,000	0.63%	14/1/2026	287,843	0.09%
DNB Boligkreditt A.S.	300,000	0.01%	8/10/2027	271,134	0.08%
Eika Boligkreditt A.S.	100,000	0.01%	12/3/2027	91,751	0.03%
Eika Boligkreditt A.S.	104,000	3.25%	14/6/2033	104,223	0.03%
Equinor A.S.A	300,000	1.25%	17/2/2027	284,153	0.09%
Equinor A.S.A	100,000	1.63%	17/2/2035	83,028	0.02%
Kommunalbanken A.S.	100,000	0.63%	20/4/2026	95,437	0.03%
Kommunalbanken A.S.	150,000	2.75%	29/11/2027	148,349	0.04%
Kommunalbanken A.S.	100,000	0.05%	24/10/2029	85,683	0.03%
Norsk Hydro A.S.A	100,000	2.00%	11/4/2029	92,416	0.03%
SpareBank 1 Boligkreditt A.S.	150,000	0.13%	14/5/2026	141,553	0.04%
SpareBank 1 Boligkreditt A.S.	200,000	1.00%	30/1/2029	182,062	0.05%
SpareBank 1 Boligkreditt A.S.	400,000	0.13%	12/5/2031	325,649	0.10%
SpareBank 1 SMN	100,000	0.01%	18/2/2028	88,365	0.03%
SpareBank 1 SR-Bank A.S.A	100,000	0.25%	9/11/2026	92,704	0.03%
SpareBank 1 SR-Bank A.S.A^	100,000	0.38%	15/7/2027	93,270	0.03%
SpareBank 1 SR-Bank A.S.A	100,000	3.75%	23/11/2027	100,640	0.03%
Sparebanken Soer Boligkreditt A.S.	280,000	0.50%	6/2/2026	267,596	0.08%
Sparebanken Vest Boligkreditt A.S.	300,000	0.01%	24/11/2025	286,461	0.09%
Sparebanken Vest Boligkreditt A.S.	350,000	3.00%	31/7/2029	348,598	0.10%
SR-Boligkreditt A.S.	300,000	0.01%	26/6/2027	272,858	0.08%
Statkraft A.S.	100,000	1.50%	26/3/2030	90,036	0.03%
Statkraft A.S.	170,000	3.13%	13/12/2031	166,302	0.05%
Statnett SF	100,000	3.50%	8/6/2033	99,929	0.03%
Telenor A.S.A	100,000	0.75%	31/5/2026	95,046	0.03%
Telenor A.S.A	250,000	0.25%	14/2/2028	223,478	0.07%
Telenor A.S.A	100,000	4.00%	3/10/2030	103,091	0.03%
Telenor A.S.A	100,000	0.88%	14/2/2035	76,861	0.02%
Var Energi A.S.A	100,000	5.50%	4/5/2029	105,769	0.03%
				5,790,723	1.75%
Peru 0.05% (31 December 2023: 0.05%)					
Peruvian Government International Bond	100,000	1.25%	11/3/2033	78,568	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Peruvian Government International Bond	100,000	1.95%	17/11/2036	76,560	0.02%
				155,128	0.05%
Philippines 0.05% (31 December 2023: 0.08%)					
Philippine Government International Bond	100,000	0.70%	3/2/2029	86,966	0.03%
Philippine Government International Bond	100,000	1.20%	28/4/2033	80,595	0.02%
				167,561	0.05%
Poland 0.55% (31 December 2023: 0.60%)					
Bank Gospodarstwa Krajowego	100,000	1.75%	6/5/2026	96,207	0.03%
Bank Gospodarstwa Krajowego	100,000	4.00%	8/9/2027	100,732	0.03%
Bank Gospodarstwa Krajowego	100,000	1.63%	30/4/2028	92,430	0.03%
Bank Gospodarstwa Krajowego	200,000	4.00%	13/3/2032	200,005	0.06%
Bank Gospodarstwa Krajowego	100,000	4.38%	13/3/2039	99,260	0.03%
ORLEN SA	100,000	1.13%	27/5/2028	90,286	0.03%
Republic of Poland Government International Bond	50,000	1.13%	7/8/2026	47,781	0.01%
Republic of Poland Government International Bond	100,000	1.38%	22/10/2027	94,567	0.03%
Republic of Poland Government International Bond	150,000	1.00%	7/3/2029	136,487	0.04%
Republic of Poland Government International Bond	150,000	3.63%	29/11/2030	151,672	0.05%
Republic of Poland Government International Bond	100,000	2.75%	25/5/2032	95,328	0.03%
Republic of Poland Government International Bond	2,000	3.88%	14/2/2033	2,059	0.00%
Republic of Poland Government International Bond	308,000	3.63%	11/1/2034	304,897	0.09%
Republic of Poland Government International Bond	150,000	2.38%	18/1/2036	128,958	0.04%
Republic of Poland Government International Bond	100,000	4.25%	14/2/2043	101,826	0.03%
Republic of Poland Government International Bond	74,000	4.13%	11/1/2044	73,469	0.02%
				1,815,964	0.55%
Portugal 0.34% (31 December 2023: 0.29%)					
Banco Comercial Portugues SA^	100,000	1.13%	12/2/2027	95,416	0.03%
Banco Santander Totta SA	200,000	3.38%	19/4/2028	199,853	0.06%
Banco Santander Totta SA	200,000	3.25%	15/2/2031	199,115	0.06%
EDP - Energias de Portugal SA	100,000	1.63%	15/4/2027	95,189	0.03%
EDP Finance BV	200,000	1.88%	13/10/2025	195,480	0.06%
EDP Finance BV	100,000	3.88%	11/3/2030	101,084	0.03%
EDP Servicios Financieros Espana SA	125,000	4.38%	4/4/2032	129,472	0.04%
Ren Finance BV	100,000	1.75%	18/1/2028	94,065	0.03%
				1,109,674	0.34%
Romania 0.91% (31 December 2023: 0.81%)					
NE Property BV	100,000	3.38%	14/7/2027	96,995	0.03%
Romanian Government International Bond	100,000	2.75%	26/2/2026	97,991	0.03%
Romanian Government International Bond	100,000	2.00%	8/12/2026	95,620	0.03%
Romanian Government International Bond	144,000	2.38%	19/4/2027	138,196	0.04%
Romanian Government International Bond	220,000	2.13%	7/3/2028	202,888	0.06%
Romanian Government International Bond	195,000	2.88%	26/5/2028	183,528	0.06%
Romanian Government International Bond	106,000	5.50%	18/9/2028	108,669	0.03%
Romanian Government International Bond	30,000	2.88%	11/3/2029	27,819	0.01%
Romanian Government International Bond	80,000	6.63%	27/9/2029	85,730	0.03%
Romanian Government International Bond	300,000	3.62%	26/5/2030	275,200	0.08%
Romanian Government International Bond	200,000	1.75%	13/7/2030	163,000	0.05%
Romanian Government International Bond	304,000	5.38%	22/3/2031	301,183	0.09%
Romanian Government International Bond	150,000	5.25%	30/5/2032	145,991	0.04%
Romanian Government International Bond	260,000	6.38%	18/9/2033	270,387	0.08%
Romanian Government International Bond	40,000	3.75%	7/2/2034	34,289	0.01%
Romanian Government International Bond	50,000	3.50%	3/4/2034	41,709	0.01%
Romanian Government International Bond	250,000	3.88%	29/10/2035	210,644	0.06%
Romanian Government International Bond	100,000	5.63%	30/5/2037	96,433	0.03%
Romanian Government International Bond	20,000	4.13%	11/3/2039	16,546	0.01%
Romanian Government International Bond	120,000	2.63%	2/12/2040	78,049	0.02%
Romanian Government International Bond	40,000	2.75%	14/4/2041	25,849	0.01%
Romanian Government International Bond	280,000	2.88%	13/4/2042	181,870	0.06%
Romanian Government International Bond	70,000	4.63%	3/4/2049	57,599	0.02%
Romanian Government International Bond	100,000	3.38%	28/1/2050	66,240	0.02%
				3,002,425	0.91%
Saudi Arabia 0.08% (31 December 2023: 0.08%)					
Saudi Government International Bond	100,000	0.75%	9/7/2027	91,919	0.03%
Saudi Government International Bond	100,000	0.63%	3/3/2030	84,980	0.03%
Saudi Government International Bond	100,000	2.00%	9/7/2039	74,779	0.02%
				251,678	0.08%
Singapore 0.13% (31 December 2023: 0.17%)					
Temasek Financial I Ltd.	150,000	3.25%	15/2/2027	149,698	0.04%
Temasek Financial I Ltd.	150,000	0.50%	20/11/2031	122,257	0.04%
United Overseas Bank Ltd.	200,000	0.10%	25/5/2029	170,678	0.05%
				442,633	0.13%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Slovakia 0.14% (31 December 2023: 0.14%)					
Slovenska Sporitelna A.S.	200,000	3.25%	12/1/2026	198,556	0.06%
Via Pribina A.S.	71,475	4.78%	30/9/2039	70,335	0.02%
Vseobecna Uverova Banka A.S.	200,000	0.88%	22/3/2027	186,026	0.06%
				454,917	0.14%
South Africa 0.06% (31 December 2023: 0.06%)					
Anglo American Capital plc	100,000	1.63%	11/3/2026	96,770	0.03%
Anglo American Capital plc	100,000	5.00%	15/3/2031	105,320	0.03%
				202,090	0.06%
South Korea 0.37% (31 December 2023: 0.41%)					
Export-Import Bank of Korea	100,000	3.50%	7/6/2026	99,792	0.03%
Export-Import Bank of Korea	100,000	3.63%	7/6/2030	101,345	0.03%
KEB Hana Bank	168,000	3.75%	4/5/2026	168,436	0.05%
Kookmin Bank	120,000	4.00%	13/4/2027	121,333	0.04%
Korea Housing Finance Corp.	200,000	0.01%	5/2/2025	195,668	0.06%
Korea Housing Finance Corp.	200,000	0.01%	7/7/2025	193,001	0.06%
Korea Housing Finance Corp.	100,000	1.96%	19/7/2026	97,043	0.03%
Korea Housing Finance Corp.	140,000	4.08%	25/9/2027	143,041	0.04%
Korea International Bond	100,000	0.00%	16/9/2025	95,796	0.03%
				1,215,455	0.37%
Spain 4.58% (31 December 2023: 4.59%)					
Abanca Corp. Bancaria SA^	200,000	0.50%	8/9/2027	186,129	0.06%
Abertis Infraestructuras SA	100,000	0.63%	15/7/2025	96,853	0.03%
Abertis Infraestructuras SA	100,000	1.00%	27/2/2027	93,740	0.03%
Abertis Infraestructuras SA	100,000	2.38%	27/9/2027	95,923	0.03%
Abertis Infraestructuras SA	100,000	4.13%	31/1/2028	100,985	0.03%
Abertis Infraestructuras SA	200,000	1.88%	26/3/2032	173,020	0.05%
Acciona Energia Financiacion Filiales SA	100,000	1.38%	26/1/2032	81,268	0.02%
Amadeus IT Group SA	100,000	1.50%	18/9/2026	96,238	0.03%
AYT Cedula Cajas Global FTA	100,000	4.75%	25/5/2027	103,320	0.03%
AyT Cedula Cajas X Fondo de Titulizacion de Activos	100,000	3.75%	30/6/2025	100,049	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	1.75%	26/11/2025	97,391	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	0.88%	22/11/2026	94,452	0.03%
Banco Bilbao Vizcaya Argentaria SA	200,000	0.50%	14/1/2027	185,054	0.06%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.50%	10/2/2027	99,380	0.03%
Banco Bilbao Vizcaya Argentaria SA^	100,000	0.13%	24/3/2027	94,204	0.03%
Banco Bilbao Vizcaya Argentaria SA	200,000	3.13%	17/7/2027	199,148	0.06%
Banco Bilbao Vizcaya Argentaria SA	200,000	3.38%	20/9/2027	199,769	0.06%
Banco Bilbao Vizcaya Argentaria SA^	100,000	0.88%	14/1/2029	90,674	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	4.38%	14/10/2029	104,055	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.63%	7/6/2030	100,074	0.03%
Banco Bilbao Vizcaya Argentaria SA^	100,000	5.75%	15/9/2033	104,319	0.03%
Banco Bilbao Vizcaya Argentaria SA	100,000	3.88%	15/1/2034	100,504	0.03%
Banco de Sabadell SA	100,000	3.50%	28/8/2026	100,125	0.03%
Banco de Sabadell SA	100,000	0.13%	10/2/2028	89,026	0.03%
Banco de Sabadell SA^	100,000	5.13%	10/11/2028	104,241	0.03%
Banco de Sabadell SA	100,000	1.75%	30/5/2029	92,624	0.03%
Banco de Sabadell SA^	100,000	5.00%	7/6/2029	104,395	0.03%
Banco de Sabadell SA^	100,000	5.50%	8/9/2029	105,347	0.03%
Banco de Sabadell SA^	100,000	4.25%	13/9/2030	100,932	0.03%
Banco de Sabadell SA	200,000	3.25%	5/6/2034	198,881	0.06%
Banco Santander SA	100,000	3.38%	11/1/2026	99,817	0.03%
Banco Santander SA	200,000	3.75%	16/1/2026	200,333	0.06%
Banco Santander SA	300,000	1.50%	25/1/2026	290,980	0.09%
Banco Santander SA	100,000	3.25%	4/4/2026	98,947	0.03%
Banco Santander SA^	100,000	3.63%	27/9/2026	99,840	0.03%
Banco Santander SA	100,000	0.30%	4/10/2026	93,155	0.03%
Banco Santander SA	100,000	0.50%	4/2/2027	92,627	0.03%
Banco Santander SA^	100,000	0.50%	24/3/2027	94,596	0.03%
Banco Santander SA	100,000	2.38%	8/9/2027	97,316	0.03%
Banco Santander SA^	100,000	3.50%	9/1/2028	99,581	0.03%
Banco Santander SA	100,000	0.20%	11/2/2028	88,799	0.03%
Banco Santander SA	100,000	3.88%	22/4/2029	100,076	0.03%
Banco Santander SA	100,000	3.13%	28/5/2029	99,674	0.03%
Banco Santander SA^	200,000	0.63%	24/6/2029	177,254	0.05%
Banco Santander SA	200,000	0.25%	10/7/2029	172,215	0.05%
Banco Santander SA	400,000	0.13%	4/6/2030	332,006	0.10%
Banco Santander SA	100,000	4.25%	12/6/2030	103,696	0.03%
Banco Santander SA	200,000	4.88%	18/10/2031	211,262	0.06%
Banco Santander SA	100,000	1.00%	4/11/2031	83,206	0.02%
Banco Santander SA	200,000	0.10%	27/2/2032	156,856	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Banco Santander SA	100,000	2.75%	8/9/2032	96,038	0.03%
Banco Santander SA^	200,000	5.75%	23/8/2033	208,446	0.06%
Banco Santander SA	100,000	3.75%	9/1/2034	99,889	0.03%
Banco Santander SA^	200,000	5.00%	22/4/2034	203,214	0.06%
Bankinter SA	200,000	0.88%	8/7/2026	189,187	0.06%
Bankinter SA	100,000	0.63%	6/10/2027	90,759	0.03%
Bankinter SA	200,000	3.05%	29/5/2028	197,184	0.06%
CaixaBank SA	200,000	1.00%	25/9/2025	193,744	0.06%
CaixaBank SA	100,000	1.38%	19/6/2026	95,722	0.03%
CaixaBank SA	200,000	0.75%	9/7/2026	188,762	0.06%
CaixaBank SA^	100,000	0.75%	10/7/2026	96,982	0.03%
CaixaBank SA	200,000	1.25%	11/1/2027	189,729	0.06%
CaixaBank SA	200,000	1.00%	17/1/2028	184,652	0.05%
CaixaBank SA^	200,000	0.75%	26/5/2028	184,397	0.05%
CaixaBank SA^	100,000	0.50%	9/2/2029	88,943	0.03%
CaixaBank SA^	100,000	5.00%	19/7/2029	104,092	0.03%
CaixaBank SA	100,000	4.25%	6/9/2030	103,331	0.03%
CaixaBank SA^	100,000	5.38%	14/11/2030	106,905	0.03%
CaixaBank SA^	100,000	1.25%	18/6/2031	94,306	0.03%
CaixaBank SA	100,000	4.38%	29/11/2033	104,145	0.03%
CaixaBank SA^	100,000	6.13%	30/5/2034	105,800	0.03%
CaixaBank SA^	100,000	5.13%	19/7/2034	106,870	0.03%
CaixaBank SA	100,000	4.13%	24/3/2036	106,358	0.03%
Caja Rural de Navarra SCC	100,000	3.00%	26/4/2027	98,801	0.03%
Cellnex Finance Co., SA	200,000	1.00%	15/9/2027	183,675	0.05%
Cellnex Finance Co., SA	100,000	3.63%	24/1/2029	99,255	0.03%
Cellnex Finance Co., SA	200,000	2.00%	15/9/2032	171,553	0.05%
Cellnex Telecom SA	100,000	1.88%	26/6/2029	90,946	0.03%
Deutsche Bank SA Espanola	300,000	3.63%	23/11/2026	301,390	0.09%
Enagas Financiaciones SA	100,000	3.63%	24/1/2034	97,404	0.03%
FCC Servicios Medio Ambiente Holding SAU	100,000	5.25%	30/10/2029	105,707	0.03%
Ferrovial Emisiones SA	100,000	0.54%	12/11/2028	88,209	0.03%
Iberdrola Finanzas SA^	100,000	1.58%	Perpetual	91,241	0.03%
Iberdrola Finanzas SA	200,000	3.13%	22/11/2028	198,602	0.06%
Iberdrola Finanzas SA	100,000	3.63%	13/7/2033	100,233	0.03%
Iberdrola International BV^	200,000	1.87%	Perpetual	191,649	0.06%
Iberdrola International BV^	100,000	2.25%	Perpetual	90,318	0.03%
Iberdrola International BV^	100,000	1.83%	Perpetual	86,750	0.03%
Iberdrola International BV	100,000	1.13%	21/4/2026	96,283	0.03%
Inmobiliaria Colonial Socimi SA	100,000	1.63%	28/11/2025	97,113	0.03%
Inmobiliaria Colonial Socimi SA	100,000	2.50%	28/11/2029	93,341	0.03%
International Consolidated Airlines Group SA	100,000	3.75%	25/3/2029	98,233	0.03%
Mapfre SA^	100,000	4.13%	7/9/2048	98,049	0.03%
Merlin Properties Socimi SA	100,000	2.38%	13/7/2027	95,899	0.03%
Merlin Properties Socimi SA	100,000	1.38%	1/6/2030	85,730	0.02%
Naturgy Finance Iberia SA	100,000	1.25%	15/1/2026	96,362	0.03%
Naturgy Finance Iberia SA	100,000	1.25%	19/4/2026	95,934	0.03%
Naturgy Finance Iberia SA	100,000	1.50%	29/1/2028	93,361	0.03%
Programa Cedulas TDA Fondo de Titulizacion de Activos	100,000	4.25%	28/3/2027	102,258	0.03%
Programa Cedulas TDA Fondo de Titulizacion de Activos	200,000	4.25%	10/4/2031	211,853	0.06%
Prosegur Compania de Seguridad SA	100,000	2.50%	6/4/2029	95,497	0.03%
Red Electrica Financiaciones SAU	200,000	1.25%	13/3/2027	189,757	0.06%
Red Electrica Financiaciones SAU	100,000	0.38%	24/7/2028	89,517	0.03%
Redeia Corp. SA	100,000	3.38%	9/7/2032	99,109	0.03%
Redexis Gas Finance BV	100,000	1.88%	27/4/2027	94,467	0.03%
Repsol International Finance BV	200,000	2.00%	15/12/2025	195,519	0.06%
Repsol International Finance BV	100,000	2.63%	15/4/2030	95,746	0.03%
Santander Consumer Finance SA	100,000	0.00%	23/2/2026	94,344	0.03%
Santander Consumer Finance SA	100,000	0.50%	14/1/2027	92,662	0.03%
Santander Consumer Finance SA	100,000	4.13%	5/5/2028	101,895	0.03%
Telefonica Emisiones SA	100,000	1.46%	13/4/2026	96,469	0.03%
Telefonica Emisiones SA	100,000	1.45%	22/1/2027	95,034	0.03%
Telefonica Emisiones SA	200,000	1.20%	21/8/2027	186,563	0.06%
Telefonica Emisiones SA	100,000	1.72%	12/1/2028	94,373	0.03%
Telefonica Emisiones SA	100,000	2.93%	17/10/2029	97,694	0.03%
Telefonica Emisiones SA	100,000	0.66%	3/2/2030	85,942	0.02%
Telefonica Emisiones SA	100,000	2.59%	25/5/2031	94,049	0.03%
Telefonica Emisiones SA	100,000	4.18%	21/11/2033	101,920	0.03%
Telefonica Emisiones SA	100,000	4.06%	24/1/2036	99,563	0.03%
Telefonica Europe BV	20,000	5.88%	14/2/2033	23,338	0.01%
Unicaja Banco SA^	100,000	1.00%	1/12/2026	95,870	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Werfen SA	100,000	4.63%	6/6/2028	102,079	0.03%
Werfen SA	100,000	4.25%	3/5/2030	100,567	0.03%
				15,105,934	4.58%
Supranational 19.43% (31 December 2023: 18.48%)					
African Development Bank	100,000	0.13%	7/10/2026	93,527	0.03%
African Development Bank	25,000	0.88%	24/5/2028	23,077	0.01%
African Development Bank	125,000	0.50%	21/3/2029	111,489	0.03%
African Development Bank	66,000	2.25%	14/9/2029	63,714	0.02%
Asian Development Bank	100,000	0.35%	16/7/2025	96,903	0.03%
Asian Development Bank	125,000	0.00%	24/10/2029	107,401	0.03%
Asian Development Bank	150,000	0.03%	31/1/2030	127,641	0.04%
Asian Development Bank	270,000	2.55%	10/1/2031	263,425	0.08%
Asian Development Bank	127,000	1.95%	22/7/2032	117,485	0.04%
Asian Infrastructure Investment Bank	100,000	3.00%	14/2/2028	99,875	0.03%
Asian Infrastructure Investment Bank	208,000	2.88%	23/5/2031	206,849	0.06%
Banque Ouest Africaine de Developpement	100,000	2.75%	22/1/2033	79,723	0.02%
Corp. Andina de Fomento	100,000	0.25%	4/2/2026	94,532	0.03%
Corp. Andina de Fomento	108,000	4.50%	7/3/2028	110,728	0.03%
Corp. Andina de Fomento	100,000	3.63%	13/2/2030	99,427	0.03%
Council Of Europe Development Bank	100,000	0.00%	10/4/2026	94,611	0.03%
Council Of Europe Development Bank	150,000	0.38%	8/6/2026	142,333	0.04%
Council Of Europe Development Bank	250,000	0.00%	9/4/2027	230,166	0.07%
Council Of Europe Development Bank	150,000	0.00%	15/4/2028	134,272	0.04%
Council Of Europe Development Bank	100,000	0.63%	30/1/2029	90,372	0.03%
Council Of Europe Development Bank	100,000	0.00%	20/1/2031	82,823	0.03%
Council Of Europe Development Bank	67,000	0.25%	19/1/2032	54,971	0.02%
Council Of Europe Development Bank	100,000	2.88%	17/1/2033	99,168	0.03%
Council Of Europe Development Bank	150,000	2.63%	11/1/2034	145,005	0.04%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	200,000	0.10%	20/5/2030	169,427	0.05%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	100,000	0.15%	10/10/2034	74,564	0.02%
European Financial Stability Facility	620,000	0.50%	11/7/2025	602,713	0.18%
European Financial Stability Facility	350,000	0.00%	15/10/2025	335,993	0.10%
European Financial Stability Facility	350,000	1.50%	15/12/2025	341,683	0.10%
European Financial Stability Facility	200,000	0.40%	31/5/2026	190,218	0.06%
European Financial Stability Facility	1,231,000	2.75%	17/8/2026	1,222,740	0.37%
European Financial Stability Facility	250,000	0.63%	16/10/2026	236,809	0.07%
European Financial Stability Facility	650,000	0.75%	3/5/2027	611,428	0.19%
European Financial Stability Facility	200,000	0.88%	26/7/2027	187,958	0.06%
European Financial Stability Facility	258,000	0.00%	13/10/2027	234,245	0.07%
European Financial Stability Facility	76,000	0.88%	5/9/2028	69,898	0.02%
European Financial Stability Facility	110,000	3.00%	15/12/2028	110,209	0.03%
European Financial Stability Facility	306,000	3.50%	11/4/2029	313,477	0.09%
European Financial Stability Facility	335,000	2.63%	16/7/2029	329,969	0.10%
European Financial Stability Facility	185,000	0.05%	17/10/2029	159,058	0.05%
European Financial Stability Facility	370,000	0.13%	18/3/2030	315,732	0.10%
European Financial Stability Facility	472,000	3.00%	10/7/2030	472,813	0.14%
European Financial Stability Facility	100,000	3.88%	30/3/2032	106,052	0.03%
European Financial Stability Facility	250,000	2.38%	21/6/2032	238,933	0.07%
European Financial Stability Facility	870,000	2.88%	16/2/2033	861,455	0.26%
European Financial Stability Facility	270,000	2.88%	13/2/2034	265,382	0.08%
European Financial Stability Facility	200,000	3.00%	4/9/2034	198,452	0.06%
European Financial Stability Facility	267,000	0.88%	10/4/2035	212,615	0.06%
European Financial Stability Facility	834,000	3.38%	30/8/2038	839,000	0.25%
European Financial Stability Facility	270,000	1.70%	13/2/2043	210,701	0.06%
European Financial Stability Facility	300,000	2.35%	29/7/2044	258,659	0.08%
European Financial Stability Facility	416,000	1.20%	17/2/2045	287,710	0.09%
European Financial Stability Facility	157,000	1.38%	31/5/2047	109,778	0.03%
European Financial Stability Facility	350,000	1.80%	10/7/2048	263,482	0.08%
European Financial Stability Facility	380,000	0.70%	20/1/2050	213,778	0.06%
European Financial Stability Facility	45,000	0.05%	18/1/2052	19,052	0.01%
European Financial Stability Facility	257,000	0.70%	17/1/2053	135,417	0.04%
European Financial Stability Facility	210,000	1.75%	17/7/2053	149,953	0.05%
European Financial Stability Facility	170,000	2.00%	28/2/2056	127,277	0.04%
European Investment Bank	490,000	0.38%	16/7/2025	475,727	0.14%
European Investment Bank	800,000	2.75%	15/9/2025	795,864	0.24%
European Investment Bank	370,000	4.50%	15/10/2025	375,955	0.11%
European Investment Bank	275,000	0.00%	13/3/2026	261,234	0.08%
European Investment Bank	550,000	0.38%	14/4/2026	524,480	0.16%
European Investment Bank	205,000	0.10%	15/10/2026	192,081	0.06%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Investment Bank	60,000	0.00%	22/12/2026	55,809	0.02%
European Investment Bank	450,000	0.50%	15/1/2027	423,258	0.13%
European Investment Bank	200,000	3.50%	15/4/2027	203,011	0.06%
European Investment Bank	200,000	0.00%	17/6/2027	183,500	0.06%
European Investment Bank	870,000	0.38%	15/9/2027	802,627	0.24%
European Investment Bank	230,000	0.00%	15/11/2027	208,838	0.06%
European Investment Bank	450,000	0.88%	14/1/2028	419,129	0.13%
European Investment Bank	350,000	0.00%	28/3/2028	314,257	0.10%
European Investment Bank	900,000	2.75%	28/7/2028	895,291	0.27%
European Investment Bank	100,000	0.00%	28/9/2028	88,585	0.03%
European Investment Bank	300,000	0.63%	22/1/2029	271,145	0.08%
European Investment Bank	400,000	0.13%	20/6/2029	349,180	0.11%
European Investment Bank	263,000	0.05%	16/1/2030	225,110	0.07%
European Investment Bank	970,000	2.75%	30/7/2030	960,462	0.29%
European Investment Bank	380,000	0.00%	9/9/2030	317,921	0.10%
European Investment Bank	340,000	0.00%	14/1/2031	281,793	0.09%
European Investment Bank	375,000	1.00%	14/3/2031	331,513	0.10%
European Investment Bank	225,000	2.88%	15/10/2031	223,908	0.07%
European Investment Bank	170,000	0.25%	20/1/2032	139,415	0.04%
European Investment Bank	200,000	1.00%	14/4/2032	173,418	0.05%
European Investment Bank	270,000	1.50%	15/6/2032	242,585	0.07%
European Investment Bank	200,000	1.13%	15/11/2032	173,269	0.05%
European Investment Bank	319,000	2.88%	12/1/2033	315,734	0.10%
European Investment Bank	254,000	1.13%	13/4/2033	217,492	0.07%
European Investment Bank	144,000	3.00%	15/7/2033	143,602	0.04%
European Investment Bank	1,009,000	2.75%	16/1/2034	983,792	0.30%
European Investment Bank	255,000	0.05%	13/10/2034	188,333	0.06%
European Investment Bank	150,000	2.63%	15/3/2035	143,670	0.04%
European Investment Bank	110,000	0.01%	15/11/2035	77,839	0.02%
European Investment Bank	307,000	0.20%	17/3/2036	220,031	0.07%
European Investment Bank	225,000	1.13%	15/9/2036	179,914	0.05%
European Investment Bank	360,000	4.00%	15/10/2037	392,741	0.12%
European Investment Bank	135,000	0.50%	13/11/2037	96,493	0.03%
European Investment Bank	204,000	3.00%	15/2/2039	197,124	0.06%
European Investment Bank	150,000	2.75%	15/3/2040	141,684	0.04%
European Investment Bank	45,000	0.25%	15/6/2040	28,542	0.01%
European Investment Bank	105,000	0.01%	15/5/2041	61,653	0.02%
European Investment Bank	50,000	3.63%	14/3/2042	52,302	0.02%
European Investment Bank	123,000	1.00%	14/11/2042	85,132	0.03%
European Investment Bank	210,000	1.75%	15/9/2045	162,530	0.05%
European Investment Bank	134,000	0.88%	13/9/2047	83,777	0.03%
European Investment Bank	78,000	1.50%	15/11/2047	55,959	0.02%
European Investment Bank	220,000	1.50%	16/10/2048	155,292	0.05%
European Investment Bank	70,000	0.05%	27/1/2051	30,566	0.01%
European Stability Mechanism	321,000	1.00%	23/9/2025	312,474	0.09%
European Stability Mechanism	120,000	0.50%	2/3/2026	115,012	0.03%
European Stability Mechanism	430,000	0.00%	15/12/2026	399,592	0.12%
European Stability Mechanism	630,000	1.00%	23/6/2027	595,025	0.18%
European Stability Mechanism	314,000	0.75%	5/9/2028	287,528	0.09%
European Stability Mechanism	350,000	0.50%	5/3/2029	313,608	0.09%
European Stability Mechanism	379,000	2.63%	18/9/2029	373,817	0.11%
European Stability Mechanism	150,000	0.01%	4/3/2030	127,553	0.04%
European Stability Mechanism	50,000	0.01%	15/10/2031	40,623	0.01%
European Stability Mechanism	225,000	1.13%	3/5/2032	196,905	0.06%
European Stability Mechanism	200,000	1.20%	23/5/2033	173,100	0.05%
European Stability Mechanism	249,000	3.00%	23/8/2033	249,730	0.08%
European Stability Mechanism	200,000	1.63%	17/11/2036	169,270	0.05%
European Stability Mechanism	110,418	0.88%	18/7/2042	74,145	0.02%
European Stability Mechanism	145,000	1.75%	20/10/2045	112,078	0.03%
European Stability Mechanism	400,000	1.80%	2/11/2046	310,593	0.09%
European Stability Mechanism	200,000	1.85%	1/12/2055	143,519	0.04%
European Union	1,259,242	0.00%	6/7/2026	1,186,460	0.36%
European Union	550,000	3.00%	4/9/2026	549,914	0.17%
European Union	3,792,101	2.75%	5/10/2026	3,765,148	1.14%
European Union	722,737	2.00%	4/10/2027	701,411	0.21%
European Union	170,000	2.88%	6/12/2027	169,257	0.05%
European Union	154,000	2.88%	4/4/2028	153,702	0.05%
European Union	525,000	0.00%	2/6/2028	469,004	0.14%
European Union	1,370,000	0.00%	4/10/2028	1,210,649	0.37%
European Union	701,000	3.13%	5/12/2028	704,945	0.21%
European Union	24,000	0.00%	4/7/2029	20,774	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
European Union	100,000	1.38%	4/10/2029	92,535	0.03%
European Union	2,006,000	1.63%	4/12/2029	1,872,354	0.57%
European Union	209,000	0.00%	4/10/2030	174,422	0.05%
European Union	1,263,000	3.13%	4/12/2030	1,272,034	0.39%
European Union	640,000	0.75%	4/4/2031	554,746	0.17%
European Union	1,100,000	0.00%	22/4/2031	902,126	0.27%
European Union	481,578	0.00%	4/7/2031	392,089	0.12%
European Union	250,000	3.38%	4/4/2032	257,161	0.08%
European Union	1,200,000	1.00%	6/7/2032	1,030,888	0.31%
European Union	106,000	2.75%	4/2/2033	103,612	0.03%
European Union	180,000	1.25%	4/4/2033	155,880	0.05%
European Union	738,562	3.25%	4/7/2034	745,838	0.23%
European Union	1,490,000	3.00%	4/12/2034	1,469,143	0.45%
European Union	665,000	0.00%	4/7/2035	473,886	0.14%
European Union	200,000	1.50%	4/10/2035	169,573	0.05%
European Union	100,000	1.13%	4/4/2036	80,409	0.02%
European Union	420,000	0.25%	22/4/2036	300,832	0.09%
European Union	602,000	0.20%	4/6/2036	426,827	0.13%
European Union	1,315,461	0.40%	4/2/2037	935,063	0.28%
European Union	231,000	1.13%	4/6/2037	179,982	0.05%
European Union	439,000	2.75%	4/12/2037	416,039	0.13%
European Union	17,000	3.38%	4/4/2038	17,223	0.01%
European Union	912,496	3.38%	4/10/2038	912,790	0.28%
European Union	420,000	3.38%	4/10/2039	417,854	0.13%
European Union	513,000	0.10%	4/10/2040	310,056	0.09%
European Union	1,010,019	0.45%	4/7/2041	630,511	0.19%
European Union	153,000	3.75%	4/4/2042	160,646	0.05%
European Union	930,664	3.38%	4/11/2042	920,119	0.28%
European Union	420,000	1.25%	4/2/2043	295,474	0.09%
European Union	816,000	4.00%	4/4/2044	872,383	0.26%
European Union	335,000	0.45%	2/5/2046	187,577	0.06%
European Union	406,000	0.75%	4/1/2047	243,574	0.07%
European Union	848,502	2.63%	4/2/2048	733,295	0.22%
European Union	474,000	3.25%	4/2/2050	454,255	0.14%
European Union	680,000	0.30%	4/11/2050	328,045	0.10%
European Union	1,474,231	0.70%	6/7/2051	786,452	0.24%
European Union	615,348	2.50%	4/10/2052	505,613	0.15%
European Union	745,502	3.00%	4/3/2053	677,637	0.21%
European Union	666,000	3.38%	5/10/2054	643,608	0.19%
International Bank for Reconstruction & Development	100,000	0.00%	15/1/2027	92,754	0.03%
International Bank for Reconstruction & Development	100,000	0.63%	22/11/2027	92,655	0.03%
International Bank for Reconstruction & Development	100,000	0.01%	24/4/2028	89,538	0.03%
International Bank for Reconstruction & Development	150,000	0.25%	21/5/2029	131,943	0.04%
International Bank for Reconstruction & Development	225,000	0.00%	21/2/2030	191,110	0.06%
International Bank for Reconstruction & Development	100,000	0.50%	16/4/2030	87,205	0.03%
International Bank for Reconstruction & Development	150,000	0.63%	12/1/2033	123,872	0.04%
International Bank for Reconstruction & Development	212,000	2.90%	19/1/2033	210,539	0.06%
International Bank for Reconstruction & Development	200,000	2.90%	14/2/2034	197,684	0.06%
International Bank for Reconstruction & Development	40,000	0.50%	21/6/2035	30,371	0.01%
International Bank for Reconstruction & Development	109,000	0.10%	17/9/2035	78,473	0.02%
International Bank for Reconstruction & Development	150,000	3.10%	14/4/2038	147,654	0.04%
International Bank for Reconstruction & Development	225,000	3.45%	13/9/2038	230,320	0.07%
International Bank for Reconstruction & Development	180,000	0.70%	22/10/2046	108,446	0.03%
International Bank for Reconstruction & Development	124,000	0.13%	3/1/2051	56,323	0.02%
International Bank for Reconstruction & Development	140,000	0.20%	21/1/2061	51,122	0.02%
International Development Association	100,000	0.00%	19/10/2026	93,116	0.03%
International Development Association	200,000	0.00%	15/7/2031	162,592	0.05%
International Development Association	140,000	2.50%	15/1/2038	128,206	0.04%
International Development Association	320,000	0.70%	17/1/2042	208,497	0.06%
International Development Association	301,000	3.20%	18/1/2044	292,190	0.09%
Nordic Investment Bank	50,000	0.00%	25/9/2026	46,746	0.01%
Nordic Investment Bank	110,000	0.25%	9/3/2029	97,426	0.03%
				64,146,883	19.43%
Sweden 2.04% (31 December 2023: 2.20%)					
Akelius Residential Property Financing BV	200,000	0.75%	22/2/2030	160,337	0.05%
Assa Abloy AB	200,000	3.88%	13/9/2030	203,882	0.06%
EQT AB	100,000	0.88%	14/5/2031	80,607	0.02%
Essity AB	100,000	0.50%	3/2/2030	87,052	0.03%
Essity AB	100,000	0.25%	8/2/2031	86,125	0.03%
Essity Capital BV	100,000	3.00%	21/9/2026	99,279	0.03%
Heimstaden Bostad AB	100,000	1.13%	21/1/2026	91,256	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Heimstaden Bostad Treasury BV	200,000	1.00%	13/4/2028	163,035	0.05%
Investor AB	100,000	0.38%	29/10/2035	70,877	0.02%
Kommuninvest I Sverige AB	400,000	2.75%	12/2/2027	396,573	0.12%
Molnlycke Holding AB	100,000	0.88%	5/9/2029	86,202	0.03%
Sagax AB	100,000	4.38%	29/5/2030	100,475	0.03%
Sagax Euro Mtn NL BV	100,000	1.00%	17/5/2029	86,404	0.03%
Sandvik AB	100,000	0.38%	25/11/2028	87,749	0.03%
SBAB Bank AB	100,000	1.88%	10/12/2025	97,617	0.03%
Skandinaviska Enskilda Banken AB	300,000	3.25%	4/11/2025	299,576	0.09%
Skandinaviska Enskilda Banken AB	200,000	1.75%	11/11/2026	192,513	0.06%
Skandinaviska Enskilda Banken AB	200,000	0.38%	11/2/2027	184,389	0.06%
Skandinaviska Enskilda Banken AB	300,000	3.25%	4/5/2028	300,423	0.09%
Skandinaviska Enskilda Banken AB	100,000	3.88%	9/5/2028	101,592	0.03%
Skandinaviska Enskilda Banken AB	200,000	0.63%	12/11/2029	172,260	0.05%
Skandinaviska Enskilda Banken AB^	100,000	4.50%	27/11/2034	100,809	0.03%
SKF AB	100,000	3.13%	14/9/2028	98,443	0.03%
Stadshypotek AB	300,000	0.38%	13/3/2026	285,439	0.09%
Stadshypotek AB	100,000	3.13%	4/4/2028	99,878	0.03%
Stadshypotek AB	100,000	0.01%	30/9/2030	82,153	0.02%
Svensk Exportkredit AB	100,000	2.75%	23/2/2028	98,473	0.03%
Svenska Handelsbanken AB	100,000	0.13%	3/11/2026	92,577	0.03%
Svenska Handelsbanken AB	100,000	3.75%	1/11/2027	101,113	0.03%
Svenska Handelsbanken AB	100,000	3.38%	17/2/2028	100,058	0.03%
Svenska Handelsbanken AB	100,000	1.38%	23/2/2029	91,244	0.03%
Svenska Handelsbanken AB	100,000	2.63%	5/9/2029	96,828	0.03%
Svenska Handelsbanken AB	100,000	0.50%	18/2/2030	84,807	0.02%
Svenska Handelsbanken AB^	100,000	5.00%	16/8/2034	102,859	0.03%
Sveriges Sakerstallda Obligationer AB	200,000	1.75%	10/2/2032	180,404	0.05%
Sveriges Sakerstallda Obligationer AB	100,000	1.25%	19/4/2033	84,811	0.02%
Swedbank AB	100,000	0.25%	2/11/2026	93,028	0.03%
Swedbank AB^	120,000	0.30%	20/5/2027	112,867	0.03%
Swedbank AB	200,000	2.10%	25/5/2027	193,000	0.06%
Swedbank AB	100,000	3.38%	29/5/2030	99,609	0.03%
Swedbank AB	100,000	4.38%	5/9/2030	103,184	0.03%
Swedbank AB^	200,000	3.63%	23/8/2032	196,335	0.06%
Swedbank Hypotek AB	100,000	1.38%	31/5/2027	94,876	0.03%
Telefonaktiebolaget LM Ericsson	100,000	1.00%	26/5/2029	86,325	0.03%
Telia Co. AB	100,000	0.13%	27/11/2030	81,439	0.02%
Telia Co. AB	150,000	2.13%	20/2/2034	133,419	0.04%
Telia Co. AB^	100,000	1.38%	11/5/2081	94,486	0.03%
Vattenfall AB	107,000	3.75%	18/10/2026	107,532	0.03%
Vattenfall AB	100,000	0.13%	12/2/2029	85,986	0.03%
Volvo Treasury AB	400,000	3.50%	17/11/2025	398,992	0.12%
				6,729,197	2.04%
Switzerland 1.96% (31 December 2023: 1.98%)					
ABB Finance BV	100,000	0.00%	19/1/2030	83,932	0.03%
ABB Finance BV	100,000	3.38%	15/1/2034	98,813	0.03%
Adecco International Financial Services BV^	100,000	1.00%	21/3/2082	89,688	0.03%
Argentum Netherlands BV for Givaudan SA	100,000	2.00%	17/9/2030	91,754	0.03%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.^	100,000	3.50%	1/10/2046	98,641	0.03%
Coca-Cola HBC Finance BV	100,000	1.63%	14/5/2031	88,029	0.03%
Credit Suisse Schweiz AG	100,000	3.39%	5/12/2025	99,950	0.03%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG^	100,000	3.38%	29/9/2047	96,361	0.03%
ELM BV for Swiss Reinsurance Co., Ltd.^	100,000	2.60%	Perpetual	97,175	0.03%
Firmenich Productions Participations SAS	100,000	1.75%	30/4/2030	90,893	0.03%
Givaudan Finance Europe BV	100,000	1.00%	22/4/2027	94,019	0.03%
Holcim Finance Luxembourg SA	100,000	0.50%	29/11/2026	93,069	0.03%
Holcim Finance Luxembourg SA	200,000	0.50%	3/9/2030	164,206	0.05%
Holcim Finance Luxembourg SA	100,000	0.50%	23/4/2031	80,152	0.02%
Lonza Finance International NV	100,000	3.88%	24/4/2036	98,612	0.03%
Lunar Funding V for Swisscom AG	100,000	1.13%	12/10/2026	95,035	0.03%
Nestle Finance International Ltd.	100,000	0.00%	3/12/2025	95,386	0.03%
Nestle Finance International Ltd.	200,000	1.13%	1/4/2026	192,872	0.06%
Nestle Finance International Ltd.	100,000	0.88%	29/3/2027	94,195	0.03%
Nestle Finance International Ltd.	200,000	1.25%	29/3/2031	177,833	0.05%
Nestle Finance International Ltd.	100,000	0.63%	14/2/2034	79,162	0.02%
Nestle Finance International Ltd.	200,000	1.50%	29/3/2035	166,272	0.05%
Novartis Finance SA	100,000	1.13%	30/9/2027	93,861	0.03%
Novartis Finance SA	250,000	0.00%	23/9/2028	219,041	0.07%
Novartis Finance SA	100,000	1.70%	14/8/2038	82,239	0.02%
Richemont International Holding SA	100,000	1.00%	26/3/2026	95,914	0.03%

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Richemont International Holding SA	100,000	1.50%	26/3/2030	90,898	0.03%
Richemont International Holding SA	100,000	2.00%	26/3/2038	83,087	0.02%
Richemont International Holding SA	100,000	1.63%	26/5/2040	76,569	0.02%
Sika Capital BV	100,000	1.50%	29/4/2031	88,133	0.03%
Swiss Life Finance I AG	100,000	3.25%	31/8/2029	98,578	0.03%
Swisscom Finance BV	100,000	3.50%	29/11/2031	100,207	0.03%
Swisscom Finance BV	100,000	3.88%	29/5/2044	98,939	0.03%
Tyco Electronics Group SA	100,000	0.00%	14/2/2025	97,718	0.03%
UBS AG	300,000	5.50%	20/8/2026	311,442	0.09%
UBS AG	200,000	0.25%	1/9/2028	174,942	0.05%
UBS Group AG^	100,000	2.13%	13/10/2026	97,674	0.03%
UBS Group AG^	200,000	2.75%	15/6/2027	195,787	0.06%
UBS Group AG^	100,000	1.00%	24/6/2027	94,584	0.03%
UBS Group AG^	200,000	4.63%	17/3/2028	204,247	0.06%
UBS Group AG^	400,000	0.25%	5/11/2028	356,925	0.11%
UBS Group AG^	300,000	7.75%	1/3/2029	338,839	0.10%
UBS Group AG^	200,000	4.38%	11/1/2031	204,392	0.06%
UBS Group AG^	200,000	4.75%	17/3/2032	208,914	0.06%
UBS Group AG^	200,000	2.88%	2/4/2032	186,848	0.06%
UBS Group AG	100,000	0.63%	18/1/2033	76,272	0.02%
UBS Switzerland AG	328,000	3.30%	5/3/2029	329,136	0.10%
Zurich Finance Ireland Designated Activity Co.^	100,000	1.88%	17/9/2050	87,489	0.03%
				6,458,724	1.96%
United Arab Emirates 0.14% (31 December 2023: 0.15%)					
DP World Ltd.	100,000	2.38%	25/9/2026	96,170	0.03%
Emirates Telecommunications Group Co. PJSC	100,000	2.75%	18/6/2026	98,049	0.03%
Emirates Telecommunications Group Co. PJSC	100,000	0.38%	17/5/2028	88,390	0.02%
First Abu Dhabi Bank PJSC	100,000	0.13%	16/2/2026	94,080	0.03%
MDGH GMTN RSC Ltd.	100,000	0.38%	10/3/2027	91,447	0.03%
				468,136	0.14%
United Kingdom 5.09% (31 December 2023: 5.19%)					
AstraZeneca plc	100,000	1.25%	12/5/2028	92,741	0.03%
AstraZeneca plc	150,000	0.38%	3/6/2029	130,430	0.04%
Aviva plc^	100,000	3.38%	4/12/2045	98,580	0.03%
Barclays plc^	100,000	2.89%	31/1/2027	98,652	0.03%
Barclays plc^	100,000	0.58%	9/8/2029	87,553	0.03%
Barclays plc^	200,000	4.92%	8/8/2030	208,025	0.06%
Barclays plc^	100,000	1.13%	22/3/2031	94,251	0.03%
Barclays plc^	200,000	5.26%	29/1/2034	213,535	0.06%
Barclays plc^	100,000	4.35%	8/5/2035	100,070	0.03%
Barclays plc^	100,000	4.97%	31/5/2036	100,400	0.03%
BG Energy Capital plc	100,000	2.25%	21/11/2029	93,953	0.03%
BNI Finance BV	300,000	3.88%	1/12/2030	303,520	0.09%
BP Capital Markets BV	100,000	3.77%	12/5/2030	100,750	0.03%
BP Capital Markets BV	100,000	4.32%	12/5/2035	103,340	0.03%
BP Capital Markets BV	100,000	1.47%	21/9/2041	67,979	0.02%
BP Capital Markets plc^	300,000	3.25%	Perpetual	293,145	0.09%
BP Capital Markets plc^	100,000	3.63%	Perpetual	95,762	0.03%
BP Capital Markets plc	100,000	1.57%	16/2/2027	95,629	0.03%
BP Capital Markets plc	300,000	2.52%	7/4/2028	289,990	0.09%
BP Capital Markets plc	100,000	1.23%	8/5/2031	85,411	0.02%
British Telecommunications plc	100,000	1.75%	10/3/2026	97,032	0.03%
British Telecommunications plc	200,000	1.50%	23/6/2027	188,741	0.06%
British Telecommunications plc	100,000	3.75%	13/5/2031	100,201	0.03%
British Telecommunications plc	100,000	3.88%	20/1/2034	99,911	0.03%
Cadent Finance plc	250,000	0.63%	19/3/2030	208,842	0.06%
CCEP Finance Ireland DAC	100,000	0.00%	6/9/2025	95,779	0.03%
CCEP Finance Ireland DAC	100,000	0.88%	6/5/2033	79,305	0.02%
CCEP Finance Ireland DAC	100,000	1.50%	6/5/2041	71,339	0.02%
CK Hutchison Europe Finance 18 Ltd.	100,000	2.00%	13/4/2030	90,515	0.03%
CK Hutchison Finance 16 Ltd.	100,000	2.00%	6/4/2028	94,306	0.03%
CK Hutchison Group Telecom Finance SA	100,000	0.75%	17/4/2026	94,741	0.03%
Clydesdale Bank plc	100,000	2.50%	22/6/2027	97,189	0.03%
Clydesdale Bank plc	104,000	3.75%	22/8/2028	105,458	0.03%
CNH Industrial Finance Europe SA	100,000	1.75%	12/9/2025	97,675	0.03%
CNH Industrial Finance Europe SA	100,000	1.88%	19/1/2026	97,242	0.03%
CNH Industrial Finance Europe SA	100,000	1.75%	25/3/2027	95,229	0.03%
CNH Industrial Finance Europe SA	100,000	1.63%	3/7/2029	90,472	0.03%
Compass Group Finance Netherlands BV	250,000	3.00%	8/3/2030	244,224	0.07%
Coventry Building Society	150,000	2.63%	7/12/2026	147,066	0.04%
Diageo Capital BV	100,000	0.13%	28/9/2028	87,750	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Diageo Capital BV	100,000	1.50%	8/6/2029	91,899	0.03%
Diageo Capital BV	100,000	1.88%	8/6/2034	86,617	0.03%
Diageo Finance plc	200,000	1.88%	27/3/2027	192,315	0.06%
DS Smith plc	100,000	4.50%	27/7/2030	103,328	0.03%
easyJet plc	100,000	3.75%	20/3/2031	98,277	0.03%
Experian Finance plc	100,000	1.38%	25/6/2026	95,814	0.03%
GlaxoSmithKline Capital plc	100,000	1.25%	21/5/2026	95,913	0.03%
GlaxoSmithKline Capital plc	200,000	1.75%	21/5/2030	181,996	0.05%
Global Switch Finance BV	100,000	1.38%	7/10/2030	90,681	0.03%
Haleon Netherlands Capital BV	100,000	1.25%	29/3/2026	95,884	0.03%
Heathrow Funding Ltd.	200,000	1.50%	12/10/2025	194,408	0.06%
Heathrow Funding Ltd.	100,000	1.50%	11/2/2030	88,538	0.03%
Heathrow Funding Ltd.	100,000	1.88%	12/7/2032	85,957	0.03%
Heathrow Funding Ltd.	100,000	4.50%	11/7/2033	102,668	0.03%
HSBC Holdings plc^	100,000	0.31%	13/11/2026	95,377	0.03%
HSBC Holdings plc^	100,000	4.75%	10/3/2028	102,410	0.03%
HSBC Holdings plc	200,000	3.13%	7/6/2028	194,345	0.06%
HSBC Holdings plc^	200,000	0.64%	24/9/2029	175,738	0.05%
HSBC Holdings plc^	300,000	4.79%	10/3/2032	314,079	0.09%
Informa plc	100,000	1.25%	22/4/2028	91,457	0.03%
InterContinental Hotels Group plc	100,000	2.13%	15/5/2027	95,908	0.03%
Intermediate Capital Group plc	100,000	1.63%	17/2/2027	93,260	0.03%
International Distribution Services plc	100,000	1.25%	8/10/2026	94,934	0.03%
ITV plc	100,000	4.25%	19/6/2032	99,635	0.03%
Linde plc	100,000	1.00%	30/9/2051	56,299	0.02%
Lloyds Bank plc	100,000	0.13%	18/6/2026	93,817	0.03%
Lloyds Banking Group plc^	200,000	4.50%	11/1/2029	204,994	0.06%
Lloyds Banking Group plc^	100,000	4.75%	21/9/2031	104,207	0.03%
Lloyds Banking Group plc^	100,000	3.88%	14/5/2032	99,733	0.03%
London Stock Exchange Group plc	100,000	1.75%	6/12/2027	94,649	0.03%
Lseg Netherlands BV	200,000	0.25%	6/4/2028	177,964	0.05%
Motability Operations Group plc	300,000	0.38%	3/1/2026	286,535	0.09%
Motability Operations Group plc	100,000	3.63%	24/7/2029	99,792	0.03%
Motability Operations Group plc	100,000	4.00%	17/1/2030	101,197	0.03%
Motability Operations Group plc	117,000	3.88%	24/1/2034	115,674	0.03%
National Grid Electricity Distribution East Midlands plc	100,000	3.95%	20/9/2032	99,735	0.03%
National Grid plc	200,000	2.18%	30/6/2026	194,399	0.06%
National Grid plc	100,000	0.25%	1/9/2028	87,064	0.03%
National Grid plc	150,000	3.88%	16/1/2029	151,004	0.04%
National Grid plc	200,000	4.28%	16/1/2035	202,811	0.06%
Nationwide Building Society	100,000	0.25%	22/7/2025	96,504	0.03%
Nationwide Building Society	118,000	4.50%	1/11/2026	120,414	0.04%
Nationwide Building Society	200,000	2.25%	25/6/2029	191,052	0.06%
Nationwide Building Society	100,000	3.25%	5/9/2029	98,330	0.03%
Nationwide Building Society	149,000	3.31%	2/5/2034	150,409	0.04%
Nationwide Building Society	100,000	2.25%	16/5/2037	88,796	0.03%
NatWest Group plc^	100,000	4.70%	14/3/2028	102,618	0.03%
NatWest Group plc^	127,000	4.07%	6/9/2028	128,210	0.04%
NatWest Group plc^	100,000	0.67%	14/9/2029	87,809	0.03%
NatWest Group plc^	100,000	5.76%	28/2/2034	104,453	0.03%
NatWest Markets plc	200,000	2.00%	27/8/2025	196,121	0.06%
NatWest Markets plc	100,000	4.25%	13/1/2028	102,093	0.03%
NatWest Markets plc	100,000	3.63%	9/1/2029	99,909	0.03%
Phoenix Group Holdings plc	100,000	4.38%	24/1/2029	97,825	0.03%
Reckitt Benckiser Treasury Services Nederland BV	100,000	0.38%	19/5/2026	94,342	0.03%
Reckitt Benckiser Treasury Services Nederland BV	100,000	0.75%	19/5/2030	85,500	0.02%
Reckitt Benckiser Treasury Services plc	100,000	3.63%	20/6/2029	100,261	0.03%
RELX Finance BV	100,000	1.50%	13/5/2027	95,070	0.03%
RELX Finance BV	100,000	0.50%	10/3/2028	90,112	0.03%
RELX Finance BV	100,000	0.88%	10/3/2032	82,482	0.02%
RELX Finance BV	100,000	3.38%	20/3/2033	98,141	0.03%
Rentokil Initial plc	100,000	0.88%	30/5/2026	95,271	0.03%
Santander UK Group Holdings plc^	100,000	0.60%	13/9/2029	87,220	0.03%
Santander UK plc	200,000	1.13%	12/3/2027	188,760	0.06%
Santander UK plc	136,000	3.00%	12/3/2029	134,826	0.04%
Segro Capital Sarl	100,000	0.50%	22/9/2031	79,605	0.02%
SELP Finance Sarl	200,000	1.50%	20/11/2025	193,355	0.06%
Severn Trent Utilities Finance plc	100,000	4.00%	5/3/2034	97,905	0.03%
Sky Ltd.	100,000	2.25%	17/11/2025	98,272	0.03%
Sky Ltd.	100,000	2.50%	15/9/2026	97,912	0.03%
Smith & Nephew plc	100,000	4.57%	11/10/2029	103,904	0.03%

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SSE plc^	100,000	4.00%	Perpetual	97,635	0.03%
SSE plc	100,000	0.88%	6/9/2025	96,827	0.03%
SSE plc	100,000	1.38%	4/9/2027	93,878	0.03%
SSE plc	100,000	4.00%	5/9/2031	101,873	0.03%
Standard Chartered plc^	200,000	0.90%	2/7/2027	189,024	0.06%
Standard Chartered plc^	100,000	4.87%	10/5/2031	103,860	0.03%
Standard Chartered plc^	100,000	1.20%	23/9/2031	92,375	0.03%
Tesco Corporate Treasury Services plc	200,000	0.88%	29/5/2026	190,068	0.06%
Tesco Corporate Treasury Services plc	100,000	0.38%	27/7/2029	85,345	0.02%
Tesco Corporate Treasury Services plc	100,000	4.25%	27/2/2031	101,871	0.03%
Thames Water Utilities Finance plc	100,000	4.00%	18/4/2027	87,012	0.03%
Thames Water Utilities Finance plc	100,000	1.25%	31/1/2032	71,720	0.02%
Unilever Capital Corp.	100,000	3.40%	6/6/2033	99,836	0.03%
Unilever Finance Netherlands BV	500,000	1.13%	12/2/2027	474,448	0.14%
Unilever plc	100,000	1.50%	11/6/2039	77,875	0.02%
Virgin Money UK plc^	100,000	4.00%	18/3/2028	100,175	0.03%
Vodafone Group plc	100,000	1.13%	20/11/2025	96,845	0.03%
Vodafone Group plc	250,000	2.20%	25/8/2026	244,247	0.07%
Vodafone Group plc	100,000	1.50%	24/7/2027	94,591	0.03%
Vodafone Group plc	100,000	1.88%	20/11/2029	92,547	0.03%
Vodafone Group plc	100,000	1.63%	24/11/2030	89,105	0.03%
Vodafone Group plc	100,000	2.50%	24/5/2039	83,823	0.02%
Wellcome Trust Ltd.	100,000	1.13%	21/1/2027	94,819	0.03%
WPP Finance 2013	100,000	3.63%	12/9/2029	99,173	0.03%
WPP Finance SA	100,000	4.13%	30/5/2028	101,367	0.03%
Yorkshire Building Society	100,000	3.00%	16/4/2031	98,957	0.03%
				16,814,822	5.09%
United States 10.23% (31 December 2023: 10.53%)					
3M Co.	100,000	1.75%	15/5/2030	90,689	0.03%
Abbott Ireland Financing DAC	100,000	1.50%	27/9/2026	96,116	0.03%
Abbott Ireland Financing DAC	100,000	0.38%	19/11/2027	91,209	0.03%
AbbVie, Inc.	400,000	0.75%	18/11/2027	367,916	0.11%
AbbVie, Inc.	100,000	2.63%	15/11/2028	97,169	0.03%
Air Products & Chemicals, Inc.	100,000	4.00%	3/3/2035	101,367	0.03%
American Honda Finance Corp.	100,000	3.50%	24/4/2026	99,968	0.03%
American Honda Finance Corp.	100,000	3.75%	25/10/2027	100,954	0.03%
American Honda Finance Corp.	100,000	0.30%	7/7/2028	88,398	0.03%
American Medical Systems Europe BV	100,000	1.88%	8/3/2034	84,822	0.03%
American Tower Corp.	100,000	1.95%	22/5/2026	97,006	0.03%
American Tower Corp.	130,000	0.40%	15/2/2027	119,367	0.04%
American Tower Corp.	100,000	0.88%	21/5/2029	86,861	0.03%
American Tower Corp.	100,000	0.95%	5/10/2030	83,446	0.02%
American Tower Corp.	100,000	1.00%	15/1/2032	80,495	0.02%
Amphenol Technologies Holding GmbH	100,000	0.75%	4/5/2026	95,055	0.03%
Aon Global Ltd.	100,000	2.88%	14/5/2026	98,330	0.03%
Apple, Inc.	100,000	0.50%	15/11/2031	83,276	0.02%
Archer-Daniels-Midland Co.	100,000	1.00%	12/9/2025	96,770	0.03%
AT&T, Inc.	400,000	3.55%	18/11/2025	399,146	0.12%
AT&T, Inc.	100,000	1.80%	5/9/2026	96,453	0.03%
AT&T, Inc.	100,000	1.60%	19/5/2028	93,177	0.03%
AT&T, Inc.	100,000	2.35%	5/9/2029	94,267	0.03%
AT&T, Inc.	100,000	3.95%	30/4/2031	101,396	0.03%
AT&T, Inc.	100,000	2.05%	19/5/2032	88,778	0.03%
AT&T, Inc.	100,000	4.30%	18/11/2034	103,356	0.03%
AT&T, Inc.	100,000	2.45%	15/3/2035	87,186	0.03%
AT&T, Inc.	200,000	3.15%	4/9/2036	183,174	0.05%
AT&T, Inc.	100,000	2.60%	19/5/2038	84,110	0.02%
Athene Global Funding	100,000	0.63%	12/1/2028	89,330	0.03%
Bank of America Corp.^	200,000	1.95%	27/10/2026	195,233	0.06%
Bank of America Corp.^	100,000	1.66%	25/4/2028	95,011	0.03%
Bank of America Corp.	100,000	4.13%	12/6/2028	102,017	0.03%
Bank of America Corp.^	200,000	0.58%	24/8/2028	181,770	0.05%
Bank of America Corp.^	100,000	0.58%	8/8/2029	88,713	0.03%
Bank of America Corp.^	100,000	1.38%	9/5/2030	89,830	0.03%
Bank of America Corp.^	100,000	0.69%	22/3/2031	84,169	0.02%
Bank of America Corp.^	100,000	0.65%	26/10/2031	82,520	0.02%
Bank of America Corp.^	200,000	2.82%	27/4/2033	186,111	0.06%
Baxter International, Inc.	100,000	1.30%	15/5/2029	89,793	0.03%
Becton Dickinson & Co.	100,000	0.03%	13/8/2025	95,902	0.03%
Becton Dickinson & Co.	100,000	3.52%	8/2/2031	98,994	0.03%
Becton Dickinson & Co.	100,000	3.83%	7/6/2032	100,511	0.03%

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Becton Dickinson Euro Finance Sarl	100,000	1.21%	4/6/2026	95,487	0.03%
Becton Dickinson Euro Finance Sarl	150,000	3.55%	13/9/2029	149,529	0.04%
Becton Dickinson Euro Finance Sarl	100,000	1.34%	13/8/2041	65,839	0.02%
Berkshire Hathaway, Inc.	100,000	1.13%	16/3/2027	94,224	0.03%
Berkshire Hathaway, Inc.	300,000	2.15%	15/3/2028	287,848	0.09%
Berkshire Hathaway, Inc.	100,000	1.63%	16/3/2035	82,042	0.02%
Blackstone Holdings Finance Co. LLC	100,000	1.50%	10/4/2029	91,551	0.03%
Booking Holdings, Inc.	100,000	4.00%	15/11/2026	101,321	0.03%
Booking Holdings, Inc.	100,000	3.50%	1/3/2029	100,121	0.03%
Booking Holdings, Inc.	100,000	4.25%	15/5/2029	103,166	0.03%
Booking Holdings, Inc.	100,000	3.63%	1/3/2032	100,005	0.03%
Booking Holdings, Inc.	100,000	4.13%	12/5/2033	102,781	0.03%
Booking Holdings, Inc.	100,000	4.75%	15/11/2034	107,488	0.03%
Booking Holdings, Inc.	100,000	3.75%	1/3/2036	98,286	0.03%
Booking Holdings, Inc.	100,000	4.00%	1/3/2044	97,511	0.03%
BorgWarner, Inc.	100,000	1.00%	19/5/2031	81,859	0.02%
Boston Scientific Corp.	100,000	0.63%	1/12/2027	90,957	0.03%
Cargill, Inc.	100,000	3.88%	24/4/2030	101,963	0.03%
Carrier Global Corp.	100,000	4.50%	29/11/2032	104,561	0.03%
Celanese US Holdings LLC	100,000	4.78%	19/7/2026	101,339	0.03%
Celanese US Holdings LLC	100,000	2.13%	1/3/2027	95,239	0.03%
Chubb INA Holdings LLC	100,000	0.88%	15/6/2027	92,802	0.03%
Chubb INA Holdings LLC	100,000	0.88%	15/12/2029	87,385	0.03%
Chubb INA Holdings LLC	100,000	2.50%	15/3/2038	87,217	0.03%
Citigroup, Inc.^	200,000	1.25%	6/7/2026	195,001	0.06%
Citigroup, Inc.^	150,000	1.50%	24/7/2026	146,425	0.04%
Citigroup, Inc.^	100,000	0.50%	8/10/2027	93,233	0.03%
Citigroup, Inc.^	100,000	3.71%	22/9/2028	100,284	0.03%
Citigroup, Inc.	200,000	1.25%	10/4/2029	179,859	0.05%
Citigroup, Inc.^	200,000	3.75%	14/5/2032	197,936	0.06%
Coca-Cola Co.	100,000	0.13%	15/3/2029	86,681	0.03%
Coca-Cola Co.	200,000	0.40%	6/5/2030	170,201	0.05%
Coca-Cola Co.	100,000	0.95%	6/5/2036	75,568	0.02%
Coca-Cola Co.	100,000	1.00%	9/3/2041	68,019	0.02%
Coca-Cola Co.	100,000	3.50%	14/5/2044	96,664	0.03%
Colgate-Palmolive Co.	100,000	1.38%	6/3/2034	84,226	0.02%
Comcast Corp.	100,000	0.00%	14/9/2026	92,762	0.03%
Comcast Corp.	100,000	0.25%	20/5/2027	91,521	0.03%
Comcast Corp.	200,000	0.75%	20/2/2032	163,123	0.05%
Danaher Corp.	200,000	2.50%	30/3/2030	190,382	0.06%
DH Europe Finance II Sarl	100,000	0.20%	18/3/2026	94,523	0.03%
DH Europe Finance II Sarl	100,000	0.45%	18/3/2028	89,931	0.03%
DH Europe Finance II Sarl	150,000	1.35%	18/9/2039	108,332	0.03%
Digital Dutch Finco BV	100,000	1.00%	15/1/2032	79,988	0.02%
Digital Euro Finco LLC	150,000	2.50%	16/1/2026	146,510	0.04%
Digital Intrepid Holding BV	100,000	0.63%	15/7/2031	78,648	0.02%
Discovery Communications LLC	100,000	1.90%	19/3/2027	95,016	0.03%
Dover Corp.	100,000	1.25%	9/11/2026	94,897	0.03%
Dover Corp.	100,000	0.75%	4/11/2027	91,333	0.03%
Dow Chemical Co.	100,000	0.50%	15/3/2027	92,086	0.03%
Dow Chemical Co.	100,000	1.13%	15/3/2032	82,601	0.02%
Duke Energy Corp.	150,000	3.10%	15/6/2028	146,356	0.04%
Duke Energy Corp.	100,000	3.75%	1/4/2031	98,628	0.03%
Eaton Capital Unlimited Co.	100,000	0.13%	8/3/2026	94,484	0.03%
Eaton Capital Unlimited Co.	100,000	0.58%	8/3/2030	85,353	0.03%
Eaton Capital Unlimited Co.	100,000	3.60%	21/5/2031	100,173	0.03%
Eli Lilly & Co.	100,000	1.63%	2/6/2026	96,786	0.03%
Eli Lilly & Co.	100,000	0.63%	1/11/2031	83,115	0.02%
Eli Lilly & Co.	100,000	0.50%	14/9/2033	78,894	0.02%
Eli Lilly & Co.	100,000	1.38%	14/9/2061	54,207	0.02%
Emerson Electric Co.	100,000	1.25%	15/10/2025	96,950	0.03%
Equinix, Inc.	100,000	0.25%	15/3/2027	91,435	0.03%
Equitable Financial Life Global Funding	100,000	0.60%	16/6/2028	88,837	0.03%
Exxon Mobil Corp.	100,000	0.52%	26/6/2028	89,985	0.03%
Exxon Mobil Corp.	100,000	1.41%	26/6/2039	71,537	0.02%
FedEx Corp.	200,000	1.63%	11/1/2027	191,043	0.06%
FedEx Corp.	100,000	1.30%	5/8/2031	85,844	0.03%
Fidelity National Information Services, Inc.	100,000	1.50%	21/5/2027	94,338	0.03%
Fidelity National Information Services, Inc.	100,000	2.00%	21/5/2030	90,950	0.03%
Fiserv, Inc.	100,000	1.63%	1/7/2030	88,634	0.03%
Fiserv, Inc.	100,000	4.50%	24/5/2031	103,815	0.03%

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Ford Motor Credit Co. LLC	100,000	2.33%	25/11/2025	97,751	0.03%
Ford Motor Credit Co. LLC	100,000	6.13%	15/5/2028	106,933	0.03%
Ford Motor Credit Co. LLC	100,000	4.17%	21/11/2028	99,910	0.03%
Ford Motor Credit Co. LLC	100,000	4.45%	14/2/2030	100,679	0.03%
General Mills, Inc.	200,000	3.91%	13/4/2029	202,625	0.06%
General Motors Financial Co., Inc.	100,000	0.60%	20/5/2027	91,744	0.03%
General Motors Financial Co., Inc.	100,000	4.50%	22/11/2027	102,400	0.03%
General Motors Financial Co., Inc.	100,000	0.65%	7/9/2028	88,428	0.03%
General Motors Financial Co., Inc.	100,000	4.30%	15/2/2029	101,713	0.03%
General Motors Financial Co., Inc.	100,000	4.00%	10/7/2030	100,349	0.03%
Global Payments, Inc.	100,000	4.88%	17/3/2031	103,215	0.03%
Goldman Sachs Group, Inc.	300,000	1.63%	27/7/2026	288,609	0.09%
Goldman Sachs Group, Inc.	100,000	2.00%	22/3/2028	94,851	0.03%
Goldman Sachs Group, Inc.	150,000	1.25%	7/2/2029	134,983	0.04%
Goldman Sachs Group, Inc.	126,000	4.00%	21/9/2029	128,258	0.04%
Goldman Sachs Group, Inc.	200,000	0.75%	23/3/2032	160,516	0.05%
Goldman Sachs Group, Inc.	100,000	1.00%	18/3/2033	80,274	0.02%
Haleon Netherlands Capital BV	100,000	2.13%	29/3/2034	86,368	0.03%
Harley-Davidson Financial Services, Inc.	100,000	5.13%	5/4/2026	102,001	0.03%
Highland Holdings Sarl	200,000	0.32%	15/12/2026	184,839	0.06%
Illinois Tool Works, Inc.	100,000	0.63%	5/12/2027	91,445	0.03%
Illinois Tool Works, Inc.	100,000	3.25%	17/5/2028	99,818	0.03%
Illinois Tool Works, Inc.	100,000	3.00%	19/5/2034	94,738	0.03%
International Business Machines Corp.	300,000	2.88%	7/11/2025	297,043	0.09%
International Business Machines Corp.	200,000	0.30%	11/2/2028	179,449	0.05%
International Business Machines Corp.	200,000	0.88%	9/2/2030	174,239	0.05%
International Business Machines Corp.	100,000	1.75%	31/1/2031	89,941	0.03%
International Business Machines Corp.	100,000	1.25%	9/2/2034	81,189	0.02%
International Business Machines Corp.	100,000	1.20%	11/2/2040	69,176	0.02%
International Business Machines Corp.	100,000	4.00%	6/2/2043	98,739	0.03%
International Flavors & Fragrances, Inc.	100,000	1.80%	25/9/2026	95,751	0.03%
Jefferies Financial Group, Inc.	100,000	3.88%	16/4/2026	99,990	0.03%
John Deere Bank SA	250,000	3.30%	15/10/2029	249,018	0.07%
John Deere Cash Management Sarl	100,000	1.65%	13/6/2039	79,119	0.02%
Johnson & Johnson	100,000	3.35%	1/6/2036	99,423	0.03%
Johnson & Johnson	100,000	3.55%	1/6/2044	99,116	0.03%
Johnson Controls International plc	100,000	4.25%	23/5/2035	101,817	0.03%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	100,000	0.38%	15/9/2027	90,589	0.03%
JPMorgan Chase & Co.	100,000	1.50%	29/10/2026	95,830	0.03%
JPMorgan Chase & Co.^	200,000	1.09%	11/3/2027	191,520	0.06%
JPMorgan Chase & Co.^	300,000	0.39%	24/2/2028	275,900	0.08%
JPMorgan Chase & Co.^	100,000	1.64%	18/5/2028	94,735	0.03%
JPMorgan Chase & Co.^	300,000	1.96%	23/3/2030	277,644	0.08%
JPMorgan Chase & Co.^	100,000	1.00%	25/7/2031	85,661	0.03%
JPMorgan Chase & Co.^	100,000	4.46%	13/11/2031	103,958	0.03%
JPMorgan Chase & Co.^	300,000	3.76%	21/3/2034	298,075	0.09%
Kellanova	100,000	3.75%	16/5/2034	98,769	0.03%
KKR Group Finance Co. V LLC	100,000	1.63%	22/5/2029	90,131	0.03%
Kraft Heinz Foods Co.	125,000	2.25%	25/5/2028	119,666	0.04%
Kraft Heinz Foods Co.	100,000	3.50%	15/3/2029	99,910	0.03%
Liberty Mutual Group, Inc.	100,000	2.75%	4/5/2026	98,025	0.03%
Linde plc	100,000	3.00%	14/2/2028	98,838	0.03%
Linde plc	200,000	3.20%	14/2/2031	197,699	0.06%
Linde, Inc.	100,000	1.63%	1/12/2025	97,395	0.03%
LYB International Finance II BV	100,000	0.88%	17/9/2026	94,015	0.03%
ManpowerGroup, Inc.	100,000	3.50%	30/6/2027	99,780	0.03%
Marsh & McLennan Cos, Inc.	100,000	1.35%	21/9/2026	95,284	0.03%
Mastercard, Inc.	100,000	2.10%	1/12/2027	96,371	0.03%
Mastercard, Inc.	100,000	1.00%	22/2/2029	90,875	0.03%
McDonald's Corp.	100,000	0.90%	15/6/2026	95,203	0.03%
McDonald's Corp.	100,000	0.25%	4/10/2028	87,706	0.03%
McDonald's Corp.	200,000	2.38%	31/5/2029	190,236	0.06%
McDonald's Corp.	100,000	1.50%	28/11/2029	90,326	0.03%
McDonald's Corp.	100,000	1.60%	15/3/2031	88,448	0.03%
McDonald's Corp.	100,000	4.13%	28/11/2035	101,611	0.03%
McKesson Corp.	100,000	1.63%	30/10/2026	95,683	0.03%
Medtronic Global Holdings SCA	200,000	0.00%	15/10/2025	191,044	0.06%
Medtronic Global Holdings SCA	100,000	1.13%	7/3/2027	94,264	0.03%
Medtronic Global Holdings SCA	200,000	1.00%	2/7/2031	170,146	0.05%
Medtronic Global Holdings SCA	100,000	3.38%	15/10/2034	98,013	0.03%
Medtronic Global Holdings SCA	100,000	2.25%	7/3/2039	82,132	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Medtronic Global Holdings SCA	150,000	1.38%	15/10/2040	104,759	0.03%
Medtronic Global Holdings SCA	100,000	1.75%	2/7/2049	65,437	0.02%
Medtronic, Inc.	100,000	3.88%	15/10/2036	101,296	0.03%
Medtronic, Inc.	100,000	4.15%	15/10/2053	101,230	0.03%
Merck & Co., Inc.	100,000	1.38%	2/11/2036	78,229	0.02%
Metropolitan Life Global Funding I	100,000	4.00%	5/4/2028	101,807	0.03%
Metropolitan Life Global Funding I	100,000	3.75%	5/12/2030	101,633	0.03%
Metropolitan Life Global Funding I	127,000	3.63%	26/3/2034	126,493	0.04%
Microsoft Corp.	100,000	2.63%	2/5/2033	96,925	0.03%
Mondelez International, Inc.	200,000	0.25%	17/3/2028	178,026	0.05%
Mondelez International, Inc.	200,000	0.75%	17/3/2033	157,760	0.05%
Mondelez International, Inc.	100,000	1.38%	17/3/2041	69,434	0.02%
Moody's Corp.	100,000	0.95%	25/2/2030	87,010	0.03%
Morgan Stanley^	100,000	1.34%	23/10/2026	97,022	0.03%
Morgan Stanley^	600,000	0.41%	29/10/2027	557,080	0.17%
Morgan Stanley^	200,000	4.66%	2/3/2029	206,199	0.06%
Morgan Stanley^	350,000	0.50%	7/2/2031	291,639	0.09%
Morgan Stanley^	100,000	1.10%	29/4/2033	81,575	0.02%
Morgan Stanley^	100,000	5.15%	25/1/2034	108,433	0.03%
Morgan Stanley^	200,000	3.96%	21/3/2035	198,787	0.06%
Nasdaq, Inc.	100,000	4.50%	15/2/2032	104,584	0.03%
Nasdaq, Inc.	100,000	0.90%	30/7/2033	78,213	0.02%
Nestle Finance International Ltd.	300,000	3.50%	13/12/2027	303,134	0.09%
Nestle Finance International Ltd.	100,000	3.38%	15/11/2034	100,162	0.03%
Netflix, Inc.	150,000	3.88%	15/11/2029	151,882	0.05%
Netflix, Inc.	200,000	3.63%	15/6/2030	199,495	0.06%
New York Life Global Funding	100,000	0.25%	23/1/2027	92,309	0.03%
New York Life Global Funding	100,000	0.25%	4/10/2028	87,975	0.03%
New York Life Global Funding	100,000	3.45%	30/1/2031	100,023	0.03%
Omnicom Finance Holdings plc	100,000	1.40%	8/7/2031	87,663	0.03%
Omnicom Finance Holdings plc	100,000	3.70%	6/3/2032	98,766	0.03%
Oncor Electric Delivery Co. LLC	100,000	3.50%	15/5/2031	99,376	0.03%
PartnerRe Ireland Finance DAC	100,000	1.25%	15/9/2026	94,774	0.03%
PepsiCo, Inc.	100,000	0.75%	18/3/2027	93,613	0.03%
PepsiCo, Inc.	100,000	0.50%	6/5/2028	90,249	0.03%
PepsiCo, Inc.	100,000	0.88%	18/7/2028	91,263	0.03%
PepsiCo, Inc.	100,000	1.13%	18/3/2031	87,220	0.03%
PepsiCo, Inc.	100,000	0.88%	16/10/2039	69,301	0.02%
PepsiCo, Inc.	100,000	1.05%	9/10/2050	60,144	0.02%
Pfizer, Inc.	300,000	1.00%	6/3/2027	282,858	0.09%
PPG Industries, Inc.	100,000	2.75%	1/6/2029	96,112	0.03%
Procter & Gamble Co.	100,000	4.88%	11/5/2027	104,492	0.03%
Procter & Gamble Co.	100,000	3.25%	2/8/2031	100,199	0.03%
Procter & Gamble Co.	100,000	3.20%	29/4/2034	98,727	0.03%
Procter & Gamble Co.	100,000	1.88%	30/10/2038	83,261	0.02%
Prologis Euro Finance LLC	200,000	0.25%	10/9/2027	179,658	0.05%
Prologis Euro Finance LLC	100,000	1.88%	5/1/2029	92,406	0.03%
Prologis Euro Finance LLC	100,000	0.50%	16/2/2032	77,695	0.02%
Prologis Euro Finance LLC	100,000	4.63%	23/5/2033	103,900	0.03%
Prologis Euro Finance LLC	100,000	1.00%	6/2/2035	74,898	0.02%
Prologis Euro Finance LLC	100,000	4.25%	31/1/2043	97,962	0.03%
Prologis International Funding II SA	125,000	1.75%	15/3/2028	116,409	0.03%
Public Storage Operating Co.	100,000	0.88%	24/1/2032	82,022	0.02%
PVH Corp.	100,000	3.13%	15/12/2027	97,762	0.03%
Realty Income Corp.	100,000	5.13%	6/7/2034	107,779	0.03%
Roche Finance Europe BV	100,000	3.20%	27/8/2029	100,071	0.03%
Roche Finance Europe BV	100,000	3.23%	3/5/2030	99,993	0.03%
Roche Finance Europe BV	100,000	3.56%	3/5/2044	97,604	0.03%
Schlumberger Finance BV	100,000	1.38%	28/10/2026	95,379	0.03%
Schlumberger Finance BV	100,000	2.00%	6/5/2032	89,423	0.03%
Schlumberger Finance France SAS	100,000	1.00%	18/2/2026	95,989	0.03%
Schneider Electric SE	100,000	3.50%	12/6/2033	100,112	0.03%
Southern Co.^	100,000	1.88%	15/9/2081	88,946	0.03%
Stellantis NV	200,000	3.88%	5/1/2026	200,469	0.06%
Stellantis NV	200,000	0.63%	30/3/2027	185,064	0.06%
Stellantis NV	100,000	4.50%	7/7/2028	103,186	0.03%
Stellantis NV	100,000	0.75%	18/1/2029	87,987	0.03%
Stellantis NV	100,000	2.75%	1/4/2032	91,882	0.03%
Stellantis NV	100,000	1.25%	20/6/2033	79,845	0.02%
Stryker Corp.	100,000	3.38%	11/12/2028	99,386	0.03%
Stryker Corp.	100,000	0.75%	1/3/2029	88,272	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Thermo Fisher Scientific Finance I BV	100,000	0.80%	18/10/2030	85,534	0.03%
Thermo Fisher Scientific Finance I BV	100,000	1.13%	18/10/2033	81,242	0.02%
Thermo Fisher Scientific Finance I BV	100,000	1.63%	18/10/2041	71,326	0.02%
Thermo Fisher Scientific, Inc.	100,000	3.20%	21/1/2026	99,361	0.03%
Thermo Fisher Scientific, Inc.	100,000	1.45%	16/3/2027	95,054	0.03%
Thermo Fisher Scientific, Inc.	100,000	2.38%	15/4/2032	92,533	0.03%
Thermo Fisher Scientific, Inc.	100,000	1.50%	1/10/2039	73,219	0.02%
Thermo Fisher Scientific, Inc.	100,000	1.88%	1/10/2049	67,300	0.02%
T-Mobile USA, Inc.	100,000	3.55%	8/5/2029	100,207	0.03%
T-Mobile USA, Inc.	100,000	3.70%	8/5/2032	100,167	0.03%
Toyota Motor Credit Corp.	100,000	0.25%	16/7/2026	93,863	0.03%
Toyota Motor Credit Corp.	200,000	4.05%	13/9/2029	205,120	0.06%
United Parcel Service, Inc.	100,000	1.50%	15/11/2032	85,890	0.03%
Upjohn Finance BV	100,000	1.36%	23/6/2027	93,204	0.03%
Upjohn Finance BV	100,000	1.91%	23/6/2032	83,702	0.02%
Verizon Communications, Inc.	400,000	0.38%	22/3/2029	347,077	0.10%
Verizon Communications, Inc.	190,000	1.25%	8/4/2030	167,566	0.05%
Verizon Communications, Inc.	100,000	0.75%	22/3/2032	81,077	0.02%
Verizon Communications, Inc.	200,000	1.30%	18/5/2033	164,047	0.05%
Verizon Communications, Inc.	100,000	4.75%	31/10/2034	108,045	0.03%
Verizon Communications, Inc.	200,000	1.13%	19/9/2035	151,577	0.05%
Verizon Communications, Inc.	100,000	3.75%	28/2/2036	98,748	0.03%
VF Corp.	100,000	0.63%	25/2/2032	70,919	0.02%
Visa, Inc.	200,000	1.50%	15/6/2026	193,208	0.06%
Visa, Inc.	100,000	2.38%	15/6/2034	92,180	0.03%
Warnermedia Holdings, Inc.	100,000	4.69%	17/5/2033	99,400	0.03%
Wells Fargo & Co.	200,000	1.00%	2/2/2027	187,054	0.06%
Wells Fargo & Co.	100,000	0.63%	25/3/2030	84,222	0.02%
Wells Fargo & Co.^	300,000	1.74%	4/5/2030	273,759	0.08%
Westlake Corp.	100,000	1.63%	17/7/2029	89,911	0.03%
Whirlpool Finance Luxembourg Sarl	100,000	1.25%	2/11/2026	94,945	0.03%
WPC Eurobond BV	100,000	1.35%	15/4/2028	90,643	0.03%
Zimmer Biomet Holdings, Inc.	100,000	2.43%	13/12/2026	97,423	0.03%
				33,759,926	10.23%
Zambia 0.06% (31 December 2023: 0.03%)					
Anglo American Capital plc	200,000	4.50%	15/9/2028	204,451	0.06%
				204,451	0.06%
Total Fixed Income				325,432,017	98.59%
Total Transferable Securities				325,432,017	98.59%
		Number of Contracts	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: 0.00%)					
Futures 0.00% (31 December 2023: 0.00%)					
Euro-Bund September 2024		(5)	€(660,620)	2,520	0.00%
Euro-Bobl September 2024		(2)	€(233,580)	700	0.00%
Euro-Schatz September 2024		15	€1,586,025	(525)	(0.00%)
Euro-Buxl 30 Year Bond September 2024		2	€261,840	(1,360)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market				1,335	0.00%
Total Investments				325,433,352	98.59%
				Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities				4,650,283	1.41%
Net Assets				330,083,635	100.00%
Analysis of Total Assets				EUR (€)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing				304,396,527	90.61%
(b) Transferable securities dealt in on another regulated market				19,766,328	5.88%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market				1,269,162	0.38%
(d) Total Financial Derivative Instruments dealt in on a regulated market				3,220	0.00%
(e) Total OTC Financial Derivative Instruments				—	0.00%
(f) Other assets				10,519,792	3.13%
Total Assets				335,955,029	100.00%

^ Floating Rate Note (FRN). The effective interest rate is at 30 June 2024.

1 Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	Euro (€) As at 30 June 2024	Euro (€) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	325,432,017	314,595,632
Financial Derivative Instruments	17	3,220	2,270
Cash		5,598,665	2,102,797
Receivables:			
Interest and Dividends		3,256,031	3,243,834
Capital Shares Issued		211,669	993,891
Investments Sold		1,453,345	2,332,791
Margin Cash Due from Broker		82	3,396
Total Current Assets		335,955,029	323,274,611
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	1,885	13
Payables and Other Liabilities:			
Investments Purchased		4,797,240	5,302,661
Capital Shares Redeemed		1,032,360	19,148
Management Fees Payable	12	39,909	41,756
Total Current Liabilities		5,871,394	5,363,578
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		330,083,635	317,911,033

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
Net Assets	€306,546,760	€304,995,708	€281,112,041
Number of Shares Outstanding	3,170,641	3,151,645	3,114,283
Net Asset Value Per Share¹	€96.68	€96.77	€90.27
Institutional Plus EUR Acc			
Net Assets	€23,536,875	€12,915,325	€10,161,807
Number of Shares Outstanding	246,603	135,218	114,106
Net Asset Value Per Share¹	€95.44	€95.51	€89.06

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

Statement of Operations

	Notes	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		3,780,669	2,399,238
Other Income		18,500	—
Net (Loss)/Gain on Financial Instruments		(3,833,106)	2,879,029
Total Investment (Loss)/Income		(33,937)	5,278,267
Expenses			
Management Fees	12	250,941	229,485
Transaction Fees and Commissions		270	243
Total Expenses		251,211	229,728
Finance Costs			
Interest Expense		38	32
Total Finance Costs		38	32
Net Investment (Loss)/Income		(285,186)	5,048,507
Taxation	5	(5,092)	(5,708)
Net (Decrease)/Increase in Net Assets		(290,278)	5,042,799

Statement of Changes in Net Assets

	EUR (€) Six Months Ended 30 June 2024	EUR (€) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(290,278)	5,042,799
Capital Transactions		
Subscriptions	43,602,371	29,749,266
Redemptions	(31,139,491)	(30,270,701)
Total Capital Transactions	12,462,880	(521,435)
Total Increase for the Period	12,172,602	4,521,364
Net Assets		
Beginning of Period	317,911,033	291,273,848
End of Period	330,083,635	295,795,212

Vanguard U.K. Government Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg U.K. Government Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of pound sterling-denominated UK treasury and government-related securities with maturities greater than 1 year.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds finished the period in negative territory. In this environment, the fund's benchmark index returned -3.11%.
- Within the benchmark, the longer the duration of the bonds, the steeper the decline during the six months. By credit quality, the lowest-rated bonds just eked out a positive total return. By sector, local government bonds had the lowest returns.

Benchmark returns in the commentary above are in British pounds.

Benchmark: Bloomberg U.K. Government Float Adjusted Bond Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Hedged Acc	-3.80%	—	-10.67%
Benchmark	-3.77	—	-10.58
Tracking Difference*	-0.03		
GBP Acc	-3.15%	-5.08%	0.22%
Benchmark	-3.11	-4.97	0.34
Tracking Difference*	-0.04		
GBP Dist	-3.15%	-5.08%	0.22%
Benchmark	-3.11	-4.97	0.34
Tracking Difference*	-0.04		
Institutional Plus GBP Acc	-3.12%	-5.02%	-0.10%
Benchmark	-3.11	-4.97	-0.05
Tracking Difference*	-0.01		
Institutional Plus GBP Dist	-3.12%	-5.02%	-0.10%
Benchmark	-3.11	-4.97	-0.05
Tracking Difference*	-0.01		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: EUR Hedged Acc, 21 January 2021; Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal GBP (£)	Cost GBP (£)		Principal GBP (£)	Proceeds GBP (£)
Purchases			Sales		
United Kingdom Gilt 4.63% 31/1/2034	148,320,000	155,067,219	United Kingdom Gilt 0.25% 31/1/2025	123,859,696	118,580,572
United Kingdom Gilt 3.75% 7/3/2027	123,458,000	121,856,546	United Kingdom Gilt 5.00% 7/3/2025	79,397,946	79,626,692
United Kingdom Gilt 4.50% 7/6/2028	94,730,000	96,624,590	United Kingdom Gilt 2.00% 7/9/2025	76,130,000	73,789,071
United Kingdom Gilt 4.38% 31/7/2054	91,542,000	86,975,147	United Kingdom Gilt 3.75% 22/10/2053	54,672,949	46,586,377
United Kingdom Gilt 4.13% 22/7/2029	70,240,000	70,071,745	United Kingdom Gilt 4.63% 31/1/2034	40,940,000	42,139,690
United Kingdom Gilt 3.75% 22/10/2053	73,631,000	63,501,693	United Kingdom Gilt 0.63% 7/6/2025	35,596,333	34,096,796
United Kingdom Gilt 4.75% 22/10/2043	50,562,000	51,766,581	United Kingdom Gilt 4.38% 31/7/2054	32,069,000	30,473,463
United Kingdom Gilt 4.25% 31/7/2034	48,740,000	48,575,646	United Kingdom Gilt 3.25% 31/1/2033	20,640,000	19,296,253
United Kingdom Gilt 3.50% 22/10/2025	49,147,000	48,342,112	United Kingdom Gilt 4.25% 7/3/2036	17,151,234	17,421,116
United Kingdom Gilt 4.00% 22/10/2031	43,590,000	43,297,245	United Kingdom Gilt 0.25% 31/7/2031	22,100,000	16,834,566
United Kingdom Gilt 3.25% 31/1/2033	34,300,000	32,311,074	United Kingdom Gilt 6.00% 7/12/2028	12,000,000	13,128,756
United Kingdom Gilt 3.75% 29/1/2038	32,170,000	30,398,017	United Kingdom Gilt 3.25% 22/1/2044	14,890,000	12,156,638
United Kingdom Gilt 4.25% 7/3/2036	24,380,000	24,412,176	United Kingdom Gilt 1.50% 22/7/2026	12,500,000	11,772,250
United Kingdom Gilt 0.88% 31/7/2033	31,730,000	23,964,869	United Kingdom Gilt 1.00% 31/1/2032	13,340,000	10,739,281
United Kingdom Gilt 0.25% 31/7/2031	30,623,349	23,307,526	United Kingdom Gilt 3.50% 22/10/2025	10,400,000	10,201,776
United Kingdom Gilt 4.00% 22/10/2063	24,980,000	22,690,373	United Kingdom Gilt 4.25% 7/12/2046	10,500,000	10,061,415
United Kingdom Gilt 4.13% 29/1/2027	21,190,000	21,012,948	United Kingdom Gilt 0.50% 31/1/2029	11,900,000	10,013,969
United Kingdom Gilt 2.00% 7/9/2025	19,100,000	18,430,927	United Kingdom Gilt 0.38% 22/10/2026	10,650,000	9,659,550
United Kingdom Gilt 4.75% 7/12/2038	15,225,000	15,824,510	United Kingdom Gilt 4.25% 7/9/2039	9,590,000	9,433,587
United Kingdom Gilt 4.50% 7/12/2042	15,770,000	15,738,148	United Kingdom Gilt 3.75% 29/1/2038	9,350,000	8,617,583
United Kingdom Gilt 4.25% 7/9/2039	14,740,000	14,603,255	United Kingdom Gilt 4.25% 7/12/2055	7,830,000	7,380,538
United Kingdom Gilt 4.25% 7/12/2046	15,230,000	14,497,663			
United Kingdom Gilt 4.25% 7/12/2027	14,200,000	14,321,088			
United Kingdom Gilt 3.25% 22/1/2044	15,695,000	13,011,330			

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

Financial Statements

Statement of Investments

30 June 2024

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Transferable Securities 99.00% (31 December 2023: 99.11%)					
Fixed Income 99.00% (31 December 2023: 99.11%)					
Government Agency Bonds 1.05% (31 December 2023: 1.23%)					
Affordable Housing Finance plc	1,820,000	3.80%	20/5/2042	1,574,014	0.03%
Affordable Housing Finance plc	6,675,000	2.89%	11/8/2043	4,981,584	0.11%
LCR Finance plc	5,815,000	4.50%	7/12/2028	5,833,472	0.12%
LCR Finance plc	2,160,000	4.50%	7/12/2038	2,121,888	0.05%
LCR Finance plc	3,870,000	5.10%	7/3/2051	4,018,500	0.09%
Logicor 2019-1 UK plc	3,700,000	1.88%	17/11/2026	3,410,282	0.07%
Merseylink Issuer plc	1,528,000	3.84%	31/3/2043	1,356,034	0.03%
Network Rail Infrastructure Finance plc	3,820,000	4.38%	9/12/2030	3,822,680	0.08%
Network Rail Infrastructure Finance plc	5,670,000	4.75%	29/11/2035	5,760,510	0.13%
NIE Finance plc	2,400,000	5.88%	1/12/2032	2,504,409	0.05%
Prs Finance plc	2,671,483	1.75%	24/11/2026	2,491,030	0.06%
Prs Finance plc	2,714,000	2.00%	23/1/2029	2,431,379	0.05%
Prs Finance plc	1,700,000	1.50%	24/8/2034	1,266,536	0.03%
Saltaire Finance plc	2,000,000	4.81%	14/3/2053	1,947,627	0.04%
Transport for London	1,300,000	5.00%	31/3/2035	1,286,765	0.03%
Transport for London	1,850,000	3.88%	23/7/2042	1,547,298	0.03%
Transport for London	2,620,000	4.00%	7/4/2064	2,144,502	0.05%
				48,498,510	1.05%
Government Bonds 97.90% (31 December 2023: 97.82%)					
United Kingdom Gilt	8,045,000	2.00%	7/9/2025	7,798,038	0.17%
United Kingdom Gilt	228,813,578	3.50%	22/10/2025	225,201,635	4.92%
United Kingdom Gilt	47,073,667	0.13%	30/1/2026	44,157,506	0.97%
United Kingdom Gilt	47,550,000	1.50%	22/7/2026	44,975,745	0.98%
United Kingdom Gilt	109,880,000	0.38%	22/10/2026	100,562,639	2.20%
United Kingdom Gilt	181,477,000	4.13%	29/1/2027	180,333,787	3.94%
United Kingdom Gilt	123,458,000	3.75%	7/3/2027	121,388,835	2.66%
United Kingdom Gilt	47,560,000	1.25%	22/7/2027	43,676,385	0.96%
United Kingdom Gilt	78,211,000	4.25%	7/12/2027	78,524,524	1.72%
United Kingdom Gilt	55,976,000	0.13%	31/1/2028	48,679,101	1.07%
United Kingdom Gilt	176,171,000	4.50%	7/6/2028	178,197,188	3.89%
United Kingdom Gilt	56,860,000	1.63%	22/10/2028	51,572,955	1.13%
United Kingdom Gilt	43,125,250	6.00%	7/12/2028	46,521,407	1.02%
United Kingdom Gilt	127,839,000	0.50%	31/1/2029	109,128,653	2.39%
United Kingdom Gilt	70,240,000	4.13%	22/7/2029	70,221,541	1.54%
United Kingdom Gilt	67,265,000	0.88%	22/10/2029	57,435,856	1.26%
United Kingdom Gilt	81,045,000	0.38%	22/10/2030	64,889,930	1.42%
United Kingdom Gilt	86,621,594	4.75%	7/12/2030	90,199,862	1.98%
United Kingdom Gilt ¹	126,176,349	0.25%	31/7/2031	97,105,945	2.12%
United Kingdom Gilt	43,590,000	4.00%	22/10/2031	43,306,299	0.95%
United Kingdom Gilt	155,420,000	1.00%	31/1/2032	124,601,415	2.73%
United Kingdom Gilt	90,914,134	4.25%	7/6/2032	92,157,125	2.03%
United Kingdom Gilt	157,907,000	3.25%	31/1/2033	148,029,794	3.24%
United Kingdom Gilt	132,371,000	0.88%	31/7/2033	99,908,268	2.19%
United Kingdom Gilt	140,831,000	4.63%	31/1/2034	145,751,241	3.19%
United Kingdom Gilt	48,740,000	4.25%	31/7/2034	48,894,652	1.07%
United Kingdom Gilt	67,536,916	4.50%	7/9/2034	69,155,325	1.51%
United Kingdom Gilt	97,159,679	0.63%	31/7/2035	66,361,878	1.45%
United Kingdom Gilt	79,023,781	4.25%	7/3/2036	78,821,288	1.72%
United Kingdom Gilt	92,506,983	1.75%	7/9/2037	68,584,692	1.50%
United Kingdom Gilt	102,366,000	3.75%	29/1/2038	95,676,955	2.09%
United Kingdom Gilt	75,725,229	4.75%	7/12/2038	78,368,020	1.71%
United Kingdom Gilt	103,970,000	1.13%	31/1/2039	67,270,219	1.47%
United Kingdom Gilt	64,283,358	4.25%	7/9/2039	62,747,344	1.37%
United Kingdom Gilt	70,324,561	4.25%	7/12/2040	68,162,012	1.49%
United Kingdom Gilt	109,778,860	1.25%	22/10/2041	67,020,276	1.47%
United Kingdom Gilt	91,838,147	4.50%	7/12/2042	91,009,400	2.00%
United Kingdom Gilt	80,171,000	4.75%	22/10/2043	81,605,288	1.79%
United Kingdom Gilt	94,686,921	3.25%	22/1/2044	78,177,252	1.71%
United Kingdom Gilt	92,020,000	3.50%	22/1/2045	78,299,074	1.71%
United Kingdom Gilt	72,531,000	0.88%	31/1/2046	35,785,926	0.78%
United Kingdom Gilt	79,907,712	4.25%	7/12/2046	75,520,326	1.65%
United Kingdom Gilt	83,613,371	1.50%	22/7/2047	46,735,590	1.02%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets		
United Kingdom Gilt	54,342,000	1.75%	22/1/2049	31,533,095	0.69%		
United Kingdom Gilt	64,815,357	4.25%	7/12/2049	60,971,194	1.33%		
United Kingdom Gilt	79,164,693	0.63%	22/10/2050	31,635,523	0.69%		
United Kingdom Gilt	116,860,000	1.25%	31/7/2051	56,512,462	1.24%		
United Kingdom Gilt	58,342,810	3.75%	22/7/2052	50,266,813	1.10%		
United Kingdom Gilt	95,232,389	1.50%	31/7/2053	48,020,427	1.05%		
United Kingdom Gilt	126,776,313	3.75%	22/10/2053	108,495,936	2.37%		
United Kingdom Gilt	59,473,000	4.38%	31/7/2054	56,725,246	1.24%		
United Kingdom Gilt	61,502,330	1.63%	22/10/2054	31,774,016	0.70%		
United Kingdom Gilt	78,822,465	4.25%	7/12/2055	73,823,218	1.62%		
United Kingdom Gilt	93,845,318	1.75%	22/7/2057	49,232,932	1.08%		
United Kingdom Gilt	60,270,767	4.00%	22/1/2060	54,110,153	1.18%		
United Kingdom Gilt	103,598,170	0.50%	22/10/2061	30,755,863	0.67%		
United Kingdom Gilt	66,252,000	4.00%	22/10/2063	59,224,789	1.30%		
United Kingdom Gilt	71,934,875	2.50%	22/7/2065	45,053,852	0.99%		
United Kingdom Gilt	71,903,000	3.50%	22/7/2068	58,156,438	1.27%		
United Kingdom Gilt	82,177,190	1.63%	22/10/2071	37,298,294	0.82%		
United Kingdom Gilt	48,014,000	1.13%	22/10/2073	17,320,969	0.38%		
				4,473,432,411	97.90%		
Local Government 0.05% (31 December 2023: 0.06%)							
Saltire Finance plc	2,000,000	4.82%	1/12/2033	2,024,662	0.04%		
UK Municipal Bonds Agency Finance Co. Designated Activity Co.	1,150,000	1.63%	26/8/2060	451,567	0.01%		
				2,476,229	0.05%		
Total Fixed Income				4,524,407,150	99.00%		
Total Transferable Securities				4,524,407,150	99.00%		
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
OTC Financial Derivative Instruments (0.00%) (31 December 2023: 0.00%)							
Hedge Share Class Level Forward Currency Exchange Contracts (0.00%) (31 December 2023: 0.00%)							
EUR	1,016,085	GBP	(859,898)	JPMorgan Chase Bank	2/7/2024	1,575	0.00%
EUR	16,263,634	GBP	(13,806,638)	State Street Bank & Trust Co.	2/8/2024	405	0.00%
EUR	159,817	GBP	(135,238)	BNP Paribas	2/7/2024	260	0.00%
GBP	13,789,122	EUR	(16,263,634)	State Street Bank & Trust Co.	2/7/2024	223	0.00%
EUR	45,365	GBP	(38,297)	JPMorgan Chase Bank	2/7/2024	165	0.00%
EUR	88,870	GBP	(75,182)	Toronto-Dominion Bank	2/7/2024	165	0.00%
EUR	68,317	GBP	(57,758)	State Street Bank & Trust Co.	2/7/2024	164	0.00%
GBP	12,255	EUR	(14,357)	Toronto-Dominion Bank	2/7/2024	83	0.00%
EUR	29,857	GBP	(25,245)	BNP Paribas	2/7/2024	69	0.00%
EUR	19,063	GBP	(16,102)	JPMorgan Chase Bank	2/7/2024	61	0.00%
EUR	11,589	GBP	(9,784)	State Street Bank & Trust Co.	2/7/2024	41	0.00%
EUR	23,096	GBP	(19,560)	UBS AG	2/7/2024	22	0.00%
EUR	6,770	GBP	(5,719)	Toronto-Dominion Bank	2/7/2024	21	0.00%
EUR	15,761	GBP	(13,345)	BNP Paribas	2/7/2024	18	0.00%
GBP	2,873	EUR	(3,371)	Toronto-Dominion Bank	2/7/2024	15	0.00%
EUR	243,350	GBP	(206,586)	State Street Bank & Trust Co.	2/8/2024	7	0.00%
EUR	872	GBP	(737)	State Street Bank & Trust Co.	2/7/2024	3	0.00%
GBP	27,835	EUR	(32,788)	HSBC Bank	2/8/2024	(1)	(0.00%)
EUR	1,085	GBP	(924)	Toronto-Dominion Bank	2/7/2024	(4)	(0.00%)
GBP	24,939	EUR	(29,495)	UBS AG	2/7/2024	(68)	(0.00%)
EUR	16,939	GBP	(14,441)	State Street Bank & Trust Co.	2/7/2024	(80)	(0.00%)
EUR	26,013	GBP	(22,175)	Toronto-Dominion Bank	2/7/2024	(120)	(0.00%)
GBP	42,234	EUR	(50,026)	Toronto-Dominion Bank	2/7/2024	(180)	(0.00%)
EUR	99,579	GBP	(84,705)	State Street Bank & Trust Co.	2/7/2024	(278)	(0.00%)
EUR	107,168	GBP	(91,416)	HSBC Bank	2/7/2024	(555)	(0.00%)
EUR	14,624,637	GBP	(12,483,312)	Toronto-Dominion Bank	2/7/2024	(84,015)	(0.00%)
						(82,004)	(0.00%)
Total OTC Financial Derivative Instruments						(82,004)	(0.00%)
Total Investments						4,524,325,146	99.00%
				Fair Value GBP (£)	% of Total Net Assets		
Other Assets and Liabilities				45,679,275	1.00%		
Net Assets				4,570,004,421	100.00%		

Analysis of Total Assets		GBP (£)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	4,521,916,120	96.99%
(b)	Transferable securities dealt in on another regulated market	2,491,030	0.05%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	3,297	0.00%
(f)	Other assets	137,732,331	2.96%
Total Assets		4,662,142,778	100.00%

1 Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	GBP (£) As at 30 June 2024	GBP (£) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	4,524,407,150	4,075,625,888
Financial Derivative Instruments	17	3,297	45,044
Cash		7,886,869	10,310,006
Unrealised Appreciation on Spot Currency Contracts		—	17
Receivables:			
Interest and Dividends		38,166,414	30,153,496
Capital Shares Issued		8,531,055	41,528,660
Investments Sold		83,147,993	4,809,903
Total Current Assets		4,662,142,778	4,162,473,014
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	85,301	1,083
Unrealised Depreciation on Spot Currency Contracts		23	—
Payables and Other Liabilities:			
Investments Purchased		81,590,992	25,275,054
Income Distribution Payable		6,306,120	5,042,149
Capital Shares Redeemed		3,799,832	19,453,362
Management Fees Payable	12	356,089	357,325
Total Current Liabilities		92,138,357	50,128,973
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		4,570,004,421	4,112,344,041

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Hedged Acc			
GBP (£) Equivalent	£13,890,006	£10,069,282	£3,954,074
Net Assets	€16,383,262	€11,620,261	€4,456,646
Number of Shares Outstanding	241,579	164,790	64,386
Net Asset Value Per Share¹	€67.82	€70.52	€69.22
GBP Acc			
Net Assets	£2,936,454,856	£2,864,081,302	£2,568,383,784
Number of Shares Outstanding	22,154,114	20,922,813	19,391,969
Net Asset Value Per Share¹	£132.55	£136.89	£132.45
GBP Dist			
Net Assets	£242,676,602	£163,245,307	£157,110,181
Number of Shares Outstanding	2,479,325	1,588,900	1,540,343
Net Asset Value Per Share¹	£97.88	£102.74	£102.00
Institutional Plus GBP Acc			
Net Assets	£886,497,683	£554,505,093	£161,148,263
Number of Shares Outstanding	8,955,432	5,425,583	1,630,626
Net Asset Value Per Share¹	£98.99	£102.20	£98.83
Institutional Plus GBP Dist			
Net Assets	£490,485,274	£520,443,057	£349,680,118
Number of Shares Outstanding	5,823,441	5,887,053	3,984,038
Net Asset Value Per Share¹	£84.23	£88.40	£87.77

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

Statement of Operations

	Notes	GBP (£) Six Months Ended 30 June 2024	GBP (£) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		72,708,680	39,727,734
Net Loss on Financial Instruments		(196,091,439)	(184,254,769)
Total Investment Loss		(123,382,759)	(144,527,035)
Expenses			
Management Fees	12	2,191,680	1,822,692
Transaction Fees and Commissions		103	111
Other Expenses		66	—
Total Expenses		2,191,849	1,822,803
Finance Costs			
Interest Expense		217	—
Distribution	6	12,082,481	7,029,815
Total Finance Costs		12,082,698	7,029,815
Net Investment Loss		(137,657,306)	(153,379,653)
Net Decrease in Net Assets		(137,657,306)	(153,379,653)

Statement of Changes in Net Assets

	GBP (£) Six Months Ended 30 June 2024	GBP (£) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(137,657,306)	(153,379,653)
Capital Transactions		
Subscriptions	1,098,806,364	893,892,036
Redemptions	(503,488,678)	(531,796,641)
Total Capital Transactions	595,317,686	362,095,395
Total Increase for the Period	457,660,380	208,715,742
Net Assets		
Beginning of Period	4,112,344,041	3,240,276,420
End of Period	4,570,004,421	3,448,992,162

Vanguard U.K. Investment Grade Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg GBP Non-Government Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of pound sterling-denominated, investment-grade fixed income securities, excluding government and government-related securities, with maturities greater than 1 year.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds finished the period in negative territory.
- In this environment, the fund's benchmark index returned -0.18% for the six months ended 30 June 2024.
- Within the benchmark index, short-term bonds had positive total returns, while bonds with the longest duration had the steepest declines. By credit quality, the record was mixed, with bonds in the mid-tier doing worse than those with higher or lower credit ratings. The story was also mixed when viewed by sectors. Corporate bonds had considerable variability, but they generally fared worse than non-corporate bonds (which barely eked out a positive return collectively) and securitised issues (which on average posted a 1% return).

Benchmark returns in the commentary above are in British pounds.

Benchmark: Bloomberg GBP Non-Government Float Adjusted Bond Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
GBP Acc	-0.19%	-0.94%	2.21%
Benchmark	-0.18	-0.73	2.30
Tracking Difference*	-0.01		
GBP Dist	-0.19%	-0.94%	2.21%
Benchmark	-0.18	-0.73	2.30
Tracking Difference*	-0.01		
Institutional Plus GBP Acc	-0.16%	-0.88%	2.02%
Benchmark	-0.18	-0.73	2.04
Tracking Difference*	0.02		
Institutional Plus GBP Dist	-0.16%	-0.88%	2.02%
Benchmark	-0.18	-0.73	2.04
Tracking Difference*	0.02		

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

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal GBP (£)	Cost GBP (£)		Principal GBP (£)	Proceeds GBP (£)
Purchases			Sales		
Kreditanstalt fuer Wiederaufbau 3.75% 9/1/2029	33,921,000	33,331,645	United Kingdom Gilt 3.50% 22/10/2025	25,000,000	24,750,975
European Investment Bank 4.00% 15/2/2029	15,451,000	15,299,101	European Investment Bank 1.38% 7/3/2025	21,000,000	20,274,870
International Bank for Reconstruction & Development 3.88% 2/10/2028	12,476,000	12,480,536	Kreditanstalt fuer Wiederaufbau 6.00% 7/12/2028	16,712,000	17,942,672
Kreditanstalt fuer Wiederaufbau 3.75% 30/7/2027	11,800,000	11,571,394	European Investment Bank 5.50% 15/4/2025	12,765,000	12,829,591
Barclays plc 5.85% 21/3/2035	10,412,000	10,499,808	Kuntarahoitus OYJ 1.13% 19/6/2025	12,478,000	11,978,167
Dexia SA 4.13% 22/7/2027	10,200,000	10,154,272	Asian Development Bank 1.13% 10/6/2025	10,083,000	9,730,861
Asian Development Bank 3.88% 22/7/2027	10,000,000	9,943,780	JPMorgan Chase & Co. 0.00% 28/4/2026	9,600,000	9,199,488
European Bank for Reconstruction & Development 3.88% 7/2/2029	10,000,000	9,842,020	CPPIB Capital, Inc. 6.00% 7/6/2025	8,148,000	8,207,399
European Investment Bank 3.63% 12/1/2032	9,871,000	9,779,597	Lloyds Banking Group plc 5.13% 7/3/2025	8,100,000	8,105,103
Kreditanstalt fuer Wiederaufbau 4.25% 1/10/2030	8,500,000	8,447,215	European Investment Bank 1.13% 19/6/2025	8,300,000	8,004,022
Corp. Andina de Fomento 4.75% 16/4/2029	8,410,000	8,349,448	Kreditanstalt fuer Wiederaufbau 5.50% 18/6/2025	7,896,000	7,930,198
Kreditanstalt fuer Wiederaufbau 4.13% 18/2/2026	7,330,000	7,273,189	Lloyds Banking Group plc 0.00% 15/1/2026	7,400,000	7,131,750
Asian Development Bank 4.13% 14/2/2029	7,154,000	7,139,296	United Kingdom Gilt 3.75% 22/10/2053	8,000,000	6,937,900
Kreditanstalt fuer Wiederaufbau 3.88% 2/9/2025	7,000,000	6,907,600	Kreditanstalt fuer Wiederaufbau 3.75% 30/7/2027	7,000,000	6,895,644
Athene Global Funding 5.15% 28/7/2027	6,900,000	6,895,929	DNB Bank A.S.A 0.00% 10/6/2026	7,000,000	6,814,780
International Development Association 4.13% 10/4/2029	6,000,000	5,905,380	United Kingdom Gilt 3.25% 22/1/2044	7,000,000	5,917,835
United Kingdom Gilt 1.13% 31/1/2039	9,000,000	5,879,770	Nordic Investment Bank 1.13% 18/6/2025	6,000,000	5,785,848
Export Development Canada 3.88% 3/10/2028	5,840,000	5,828,846	United Kingdom Gilt 1.13% 31/1/2039	9,000,000	5,751,540
Rolls-Royce plc 3.38% 18/6/2026	6,000,000	5,745,180	United Kingdom Gilt 4.75% 22/10/2043	5,500,000	5,548,198
Oesterreichische Kontrollbank AG 4.13% 22/7/2027	5,640,000	5,637,518	International Finance Corp. 1.38% 7/3/2025	5,583,000	5,396,974

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

Financial Statements

Statement of Investments

30 June 2024

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Transferable Securities 97.67% (31 December 2023: 98.32%)					
Fixed Income 97.67% (31 December 2023: 98.32%)					
Australia 1.30% (31 December 2023: 1.35%)					
APA Infrastructure Ltd.	5,000,000	3.50%	22/3/2030	4,497,259	0.10%
APA Infrastructure Ltd.	2,901,000	3.13%	18/7/2031	2,479,631	0.06%
APA Infrastructure Ltd.	1,600,000	2.50%	15/3/2036	1,139,153	0.03%
Australia & New Zealand Banking Group Ltd.^	3,563,000	1.81%	16/9/2031	3,258,993	0.07%
BHP Billiton Finance Ltd.	7,600,000	4.30%	25/9/2042	6,521,153	0.15%
Commonwealth Bank of Australia	6,830,000	3.00%	4/9/2026	6,556,452	0.15%
Glencore Finance Europe Ltd.	3,618,000	3.13%	26/3/2026	3,486,416	0.08%
Macquarie Bank Ltd.	4,800,000	1.13%	15/12/2025	4,519,065	0.10%
Macquarie Group Ltd.	3,400,000	4.08%	31/5/2029	3,249,082	0.07%
Macquarie Group Ltd.	2,000,000	2.13%	1/10/2031	1,647,710	0.04%
National Australia Bank Ltd.	1,600,000	3.00%	4/9/2026	1,535,834	0.04%
National Australia Bank Ltd.^	4,436,000	1.70%	15/9/2031	4,046,555	0.09%
QBE Insurance Group Ltd.^	3,050,000	2.50%	13/9/2038	2,625,225	0.06%
Rio Tinto Finance plc	3,750,000	4.00%	11/12/2029	3,610,458	0.08%
Scentre Group Trust 1	2,800,000	3.88%	16/7/2026	2,702,346	0.06%
Toyota Finance Australia Ltd.	3,000,000	3.92%	28/6/2027	2,913,758	0.07%
Vicinity Centres Trust	2,138,000	3.38%	7/4/2026	2,063,910	0.05%
				56,853,000	1.30%
Austria 0.41% (31 December 2023: 0.24%)					
Oesterreichische Kontrollbank AG	5,900,000	0.50%	15/12/2025	5,533,798	0.13%
Oesterreichische Kontrollbank AG	4,868,000	4.25%	17/3/2026	4,827,751	0.11%
Oesterreichische Kontrollbank AG	5,640,000	4.13%	22/7/2027	5,582,458	0.13%
Oesterreichische Kontrollbank AG	2,000,000	4.13%	16/10/2028	1,982,742	0.04%
				17,926,749	0.41%
Belgium 0.45% (31 December 2023: 0.34%)					
Anheuser-Busch InBev SA	7,102,000	4.00%	24/9/2025	7,003,871	0.16%
Anheuser-Busch InBev SA	1,000,000	2.25%	24/5/2029	904,769	0.02%
Anheuser-Busch InBev SA	2,800,000	2.85%	25/5/2037	2,244,868	0.05%
KBC Group NV^	2,700,000	1.25%	21/9/2027	2,470,341	0.06%
KBC Group NV^	3,400,000	5.50%	20/9/2028	3,416,419	0.08%
KBC Group NV^	3,700,000	6.15%	19/3/2034	3,701,415	0.08%
				19,741,683	0.45%
Canada 2.35% (31 December 2023: 2.26%)					
Bank of Montreal	2,500,000	1.00%	9/9/2026	2,292,034	0.05%
Bank of Montreal	2,500,000	5.13%	10/10/2028	2,504,371	0.06%
Bank of Nova Scotia	3,500,000	1.25%	17/12/2025	3,297,978	0.08%
Bank of Nova Scotia	3,100,000	2.88%	3/5/2027	2,907,369	0.07%
Canadian Imperial Bank of Commerce	2,500,000	1.63%	25/9/2025	2,388,085	0.05%
Canadian Imperial Bank of Commerce	2,300,000	1.88%	27/1/2026	2,183,335	0.05%
CPPIB Capital, Inc.	5,799,000	4.38%	2/3/2026	5,761,748	0.13%
CPPIB Capital, Inc.	4,500,000	4.50%	22/7/2027	4,492,508	0.10%
CPPIB Capital, Inc.	3,500,000	1.25%	7/12/2027	3,138,587	0.07%
CPPIB Capital, Inc. ¹	6,550,000	1.13%	14/12/2029	5,526,766	0.13%
CPPIB Capital, Inc.	7,108,000	1.63%	22/10/2071	2,846,247	0.06%
Export Development Canada	5,300,000	4.00%	19/2/2026	5,241,372	0.12%
Export Development Canada	1,800,000	2.63%	15/7/2027	1,706,000	0.04%
Export Development Canada	3,840,000	3.88%	3/10/2028	3,775,426	0.09%
Ontario Teachers' Finance Trust	5,155,000	1.13%	15/5/2026	4,816,012	0.11%
Province of British Columbia Canada	3,000,000	4.50%	18/6/2029	3,001,140	0.07%
Province of Ontario Canada	7,500,000	2.25%	26/5/2026	7,160,018	0.16%
Province of Ontario Canada	10,460,000	0.25%	15/12/2026	9,374,109	0.21%
Province of Quebec Canada	5,800,000	2.25%	15/9/2026	5,489,804	0.13%
Royal Bank of Canada	3,500,000	1.13%	15/12/2025	3,296,675	0.08%
Royal Bank of Canada	3,000,000	1.00%	9/9/2026	2,749,744	0.06%
Royal Bank of Canada	2,000,000	3.63%	14/6/2027	1,912,726	0.04%
Royal Bank of Canada	6,000,000	5.00%	24/1/2028	5,973,169	0.14%
Toronto-Dominion Bank	8,700,000	2.88%	5/4/2027	8,172,869	0.19%
Toronto-Dominion Bank	2,500,000	5.29%	11/1/2028	2,509,861	0.06%
				102,517,953	2.35%
China 0.04% (31 December 2023: 0.04%)					
Industrial & Commercial Bank of China Ltd.	1,700,000	1.63%	28/12/2025	1,595,412	0.04%
				1,595,412	0.04%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Denmark 1.06% (31 December 2023: 1.03%)					
Danske Bank A/S [^]	6,249,000	4.63%	13/4/2027	6,193,444	0.14%
Danske Bank A/S [^]	5,360,000	2.25%	14/1/2028	4,947,941	0.11%
Danske Bank A/S [^]	3,700,000	6.50%	23/8/2028	3,848,988	0.09%
Kommunekredit	2,450,000	4.25%	17/11/2025	2,423,636	0.06%
Kommunekredit	3,000,000	5.13%	15/5/2026	3,017,894	0.07%
Kommunekredit	2,300,000	4.13%	20/11/2028	2,278,331	0.05%
Orsted A/S	3,347,000	2.13%	17/5/2027	3,066,481	0.07%
Orsted A/S	4,560,000	4.88%	12/1/2032	4,459,103	0.10%
Orsted A/S	4,150,000	2.50%	16/5/2033	3,347,091	0.08%
Orsted A/S	2,450,000	5.13%	13/9/2034	2,395,926	0.06%
Orsted A/S	4,050,000	5.75%	9/4/2040	4,067,016	0.09%
Orsted A/S	4,050,000	5.38%	13/9/2042	3,892,909	0.09%
Orsted A/S [^]	3,000,000	2.50%	18/2/3021	2,152,500	0.05%
				46,091,260	1.06%
Finland 0.66% (31 December 2023: 0.78%)					
Kuntarahoitus OYJ	10,000,000	0.38%	17/12/2025	9,358,388	0.21%
Kuntarahoitus OYJ	3,800,000	5.13%	22/7/2027	3,860,418	0.09%
Kuntarahoitus OYJ	4,000,000	4.38%	2/10/2028	3,995,021	0.09%
Kuntarahoitus OYJ	2,000,000	4.25%	9/1/2029	1,990,400	0.05%
Nordea Bank Abp [^]	4,500,000	1.63%	9/12/2032	3,932,344	0.09%
OP Corporate Bank plc	3,800,000	3.38%	14/1/2026	3,704,823	0.09%
OP Corporate Bank plc	2,000,000	1.38%	4/9/2026	1,838,894	0.04%
				28,680,288	0.66%
France 8.05% (31 December 2023: 8.11%)					
Agence Francaise de Developpement EPIC	4,800,000	4.38%	16/3/2026	4,758,382	0.11%
Agence Francaise de Developpement EPIC	2,000,000	4.13%	22/7/2027	1,969,097	0.05%
Agence France Locale	2,000,000	4.75%	20/7/2027	2,002,980	0.05%
Banque Federative du Credit Mutuel SA	2,800,000	4.88%	25/9/2025	2,776,037	0.06%
Banque Federative du Credit Mutuel SA	4,900,000	1.25%	5/12/2025	4,624,025	0.11%
Banque Federative du Credit Mutuel SA	4,300,000	5.00%	19/1/2026	4,283,991	0.10%
Banque Federative du Credit Mutuel SA	5,600,000	1.00%	16/7/2026	5,157,355	0.12%
Banque Federative du Credit Mutuel SA	1,800,000	1.50%	7/10/2026	1,659,618	0.04%
Banque Federative du Credit Mutuel SA	700,000	0.88%	7/12/2027	611,956	0.01%
Banque Federative du Credit Mutuel SA	5,000,000	5.38%	25/5/2028	5,041,513	0.12%
Banque Federative du Credit Mutuel SA	3,900,000	1.88%	26/10/2028	3,421,200	0.08%
Banque Federative du Credit Mutuel SA	4,500,000	5.00%	22/10/2029	4,484,775	0.10%
BNP Paribas SA	6,100,000	3.38%	23/1/2026	5,917,300	0.14%
BNP Paribas SA	7,500,000	1.88%	14/12/2027	6,725,933	0.15%
BNP Paribas SA	3,300,000	2.88%	24/2/2029	2,967,071	0.07%
BNP Paribas SA [^]	6,300,000	6.00%	18/8/2029	6,496,756	0.15%
BNP Paribas SA [^]	7,500,000	2.00%	24/5/2031	6,963,147	0.16%
BNP Paribas SA	6,500,000	1.25%	13/7/2031	4,982,622	0.11%
BNP Paribas SA	7,800,000	5.75%	13/6/2032	7,936,423	0.18%
BNP Paribas SA	4,200,000	2.00%	13/9/2036	2,977,282	0.07%
Bouygues SA	2,800,000	5.50%	6/10/2026	2,824,595	0.06%
BPCE SA	2,000,000	1.00%	22/12/2025	1,877,878	0.04%
BPCE SA	3,100,000	1.38%	23/12/2026	2,824,053	0.06%
BPCE SA [^]	3,000,000	6.00%	29/9/2028	3,038,083	0.07%
BPCE SA	5,000,000	5.25%	16/4/2029	4,850,627	0.11%
BPCE SA	2,700,000	6.13%	24/5/2029	2,754,811	0.06%
BPCE SA	3,000,000	4.88%	22/10/2030	2,958,258	0.07%
BPCE SA [^]	2,900,000	5.38%	22/10/2031	2,873,687	0.07%
BPCE SA [^]	4,900,000	2.50%	30/11/2032	4,331,431	0.10%
Bpifrance SACA	3,600,000	4.00%	30/1/2026	3,548,659	0.08%
Bpifrance SACA	3,600,000	4.13%	22/7/2027	3,549,388	0.08%
Caisse d'Amortissement de la Dette Sociale	10,000,000	0.13%	15/12/2025	9,322,958	0.21%
Caisse des Depots et Consignations	2,600,000	4.50%	26/8/2025	2,581,357	0.06%
Caisse des Depots et Consignations	1,600,000	0.25%	25/2/2026	1,485,213	0.03%
Caisse des Depots et Consignations	2,300,000	4.00%	17/1/2029	2,262,885	0.05%
Cie de Financement Foncier SA	1,510,000	5.50%	26/1/2027	1,523,256	0.03%
Cie de Saint-Gobain SA	1,850,000	4.63%	9/10/2029	1,825,106	0.04%
Credit Agricole SA [^]	5,600,000	5.75%	29/11/2027	5,620,156	0.13%
Credit Agricole SA [^]	3,500,000	5.38%	15/1/2029	3,485,968	0.08%
Credit Agricole SA	6,200,000	4.88%	23/10/2029	6,165,389	0.14%
Credit Agricole SA [^]	3,500,000	6.38%	14/6/2031	3,662,005	0.08%
Credit Agricole SA [^]	4,200,000	1.87%	9/12/2031	3,805,211	0.09%
Dexia Credit Local SA	5,200,000	1.25%	21/7/2025	4,991,334	0.11%
Dexia SA	3,600,000	4.38%	18/2/2026	3,568,113	0.08%
Dexia SA	6,600,000	0.25%	10/12/2026	5,921,219	0.14%
Dexia SA	7,800,000	4.13%	22/7/2027	7,677,323	0.18%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Electricite de France SA	3,700,000	6.25%	30/5/2028	3,831,533	0.09%
Electricite de France SA	4,820,000	5.88%	18/7/2031	4,912,777	0.11%
Electricite de France SA	11,600,000	6.13%	2/6/2034	11,777,531	0.27%
Electricite de France SA	4,000,000	5.50%	25/1/2035	3,846,776	0.09%
Electricite de France SA	3,800,000	5.50%	27/3/2037	3,595,315	0.08%
Electricite de France SA	11,500,000	5.50%	17/10/2041	10,627,720	0.24%
Electricite de France SA	7,500,000	5.13%	22/9/2050	6,320,641	0.14%
Electricite de France SA	4,600,000	5.63%	25/1/2053	4,130,778	0.09%
Electricite de France SA	10,400,000	6.00%	23/1/2114	9,534,626	0.22%
Engie SA	1,850,000	7.00%	30/10/2028	1,988,443	0.05%
Engie SA	5,700,000	5.63%	3/4/2053	5,475,966	0.13%
Engie SA	8,450,000	5.00%	1/10/2060	7,487,894	0.17%
Kering SA	2,700,000	5.13%	23/11/2026	2,701,938	0.06%
Kering SA	3,400,000	5.00%	23/11/2032	3,373,996	0.08%
La Banque Postale SA^	3,000,000	5.63%	21/9/2028	2,989,988	0.07%
LVMH Moet Hennessy Louis Vuitton SE	5,800,000	1.13%	11/2/2027	5,302,103	0.12%
Orange SA	907,000	5.25%	5/12/2025	906,940	0.02%
Orange SA	3,700,000	8.13%	20/11/2028	4,150,139	0.10%
Orange SA	7,300,000	3.25%	15/1/2032	6,487,213	0.15%
Orange SA	2,549,000	5.63%	23/1/2034	2,632,139	0.06%
Orange SA	4,000,000	5.38%	22/11/2050	3,932,992	0.09%
SNCF Reseau	6,197,000	5.25%	7/12/2028	6,367,619	0.15%
SNCF Reseau	4,625,000	5.25%	31/1/2035	4,798,001	0.11%
SNCF Reseau	4,660,000	5.00%	11/3/2052	4,501,220	0.10%
SNCF Reseau	3,725,000	4.83%	25/3/2060	3,488,801	0.08%
Societe Generale SA	2,800,000	1.25%	7/12/2027	2,452,944	0.06%
Societe Generale SA^	4,800,000	5.75%	22/1/2032	4,763,791	0.11%
Societe Generale SA	4,000,000	6.25%	22/6/2033	4,233,655	0.10%
Societe Nationale SNCF SACA	500,000	0.88%	28/12/2026	453,508	0.01%
Societe Nationale SNCF SACA	6,162,000	5.38%	18/3/2027	6,193,590	0.14%
Sodexo SA	1,800,000	1.75%	26/6/2028	1,594,468	0.04%
Suez SACA	4,600,000	6.63%	5/10/2043	4,935,688	0.11%
TotalEnergies Capital International SA	1,168,000	1.75%	7/7/2025	1,129,890	0.03%
TotalEnergies Capital International SA	3,700,000	1.66%	22/7/2026	3,476,518	0.08%
TotalEnergies Capital International SA	600,000	1.41%	3/9/2031	482,052	0.01%
Veolia Environnement SA	2,100,000	5.38%	2/12/2030	2,122,631	0.05%
Vinci SA	3,600,000	2.25%	15/3/2027	3,353,983	0.08%
Vinci SA	2,700,000	2.75%	15/9/2034	2,234,899	0.05%
Westfield America Management Ltd.	3,855,000	2.63%	30/3/2029	3,345,264	0.08%
				351,022,396	8.05%
Germany 8.36% (31 December 2023: 8.32%)					
Allianz Finance II BV	5,600,000	4.50%	13/3/2043	5,180,770	0.12%
Aroundtown SA	3,646,000	3.00%	16/10/2029	2,898,692	0.07%
Aroundtown SA	2,982,000	3.63%	10/4/2031	2,333,417	0.05%
Bayerische Landesbank	1,800,000	5.13%	1/6/2026	1,800,849	0.04%
Deutsche Bahn Finance GmbH	3,036,000	1.38%	7/7/2025	2,925,768	0.07%
Deutsche Bahn Finance GmbH	4,248,000	1.88%	13/2/2026	4,059,588	0.09%
Deutsche Bahn Finance GmbH	1,700,000	3.13%	24/7/2026	1,646,330	0.04%
Deutsche Bahn Finance GmbH	1,800,000	0.38%	3/12/2026	1,627,348	0.04%
Deutsche Bank AG^	2,200,000	1.88%	22/12/2028	1,940,864	0.04%
Deutsche Bank AG^	6,500,000	6.13%	12/12/2030	6,577,522	0.15%
Deutsche Pfandbriefbank AG	2,200,000	7.63%	8/12/2025	2,145,848	0.05%
Deutsche Telekom AG	2,479,000	3.13%	6/2/2034	2,111,161	0.05%
Deutsche Telekom International Finance BV	1,659,000	8.88%	27/11/2028	1,916,500	0.04%
Deutsche Telekom International Finance BV	1,880,000	2.25%	13/4/2029	1,690,278	0.04%
Deutsche Telekom International Finance BV	2,146,000	7.63%	15/6/2030	2,448,921	0.06%
E.ON International Finance BV	5,610,000	6.25%	3/6/2030	5,913,264	0.14%
E.ON International Finance BV	7,435,000	6.38%	7/6/2032	7,945,815	0.18%
E.ON International Finance BV	5,000,000	4.75%	31/1/2034	4,733,808	0.11%
E.ON International Finance BV	6,600,000	5.88%	30/10/2037	6,749,849	0.15%
E.ON International Finance BV	5,050,000	6.75%	27/1/2039	5,562,777	0.13%
E.ON International Finance BV	7,600,000	6.13%	6/7/2039	7,918,385	0.18%
Henkel AG & Co. KGaA	2,500,000	1.25%	30/9/2026	2,316,983	0.05%
Kreditanstalt fuer Wiederaufbau	24,550,000	1.13%	4/7/2025	23,638,306	0.54%
Kreditanstalt fuer Wiederaufbau	12,100,000	3.88%	2/9/2025	11,946,965	0.27%
Kreditanstalt fuer Wiederaufbau	12,900,000	1.38%	15/12/2025	12,266,960	0.28%
Kreditanstalt fuer Wiederaufbau	25,537,000	4.13%	18/2/2026	25,330,134	0.58%
Kreditanstalt fuer Wiederaufbau	3,000,000	1.25%	31/7/2026	2,801,904	0.06%
Kreditanstalt fuer Wiederaufbau	10,200,000	0.88%	15/9/2026	9,416,152	0.22%
Kreditanstalt fuer Wiederaufbau	7,060,000	0.13%	30/12/2026	6,337,775	0.14%
Kreditanstalt fuer Wiederaufbau	27,000,000	3.75%	30/7/2027	26,468,508	0.61%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Kreditanstalt fuer Wiederaufbau	8,800,000	0.75%	7/12/2027	7,798,519	0.18%
Kreditanstalt fuer Wiederaufbau	12,066,000	4.88%	10/10/2028	12,323,327	0.28%
Kreditanstalt fuer Wiederaufbau	30,621,000	3.75%	9/1/2029	29,918,026	0.69%
Kreditanstalt fuer Wiederaufbau	6,500,000	4.25%	1/10/2030	6,503,001	0.15%
Kreditanstalt fuer Wiederaufbau	7,500,000	4.88%	3/2/2031	7,763,784	0.18%
Kreditanstalt fuer Wiederaufbau	5,934,000	5.75%	7/6/2032	6,519,924	0.15%
Kreditanstalt fuer Wiederaufbau	6,274,000	5.00%	9/6/2036	6,607,673	0.15%
Kreditanstalt fuer Wiederaufbau	2,665,000	4.88%	15/3/2037	2,762,235	0.06%
Landesbank Baden-Wuerttemberg	1,600,000	1.13%	8/12/2025	1,497,331	0.03%
Landeskreditbank Baden-Wuerttemberg Foerderbank	1,900,000	0.63%	15/12/2025	1,783,504	0.04%
Landeskreditbank Baden-Wuerttemberg Foerderbank	4,100,000	1.00%	15/12/2026	3,751,774	0.09%
Landwirtschaftliche Rentenbank	3,460,000	1.38%	8/9/2025	3,315,083	0.08%
Landwirtschaftliche Rentenbank	6,500,000	0.88%	15/12/2026	5,947,707	0.14%
Landwirtschaftliche Rentenbank	2,684,000	1.25%	22/7/2027	2,440,700	0.06%
Landwirtschaftliche Rentenbank	4,700,000	2.13%	15/12/2028	4,285,877	0.10%
Landwirtschaftliche Rentenbank	3,000,000	3.88%	9/2/2029	2,945,354	0.07%
Mercedes-Benz International Finance BV	2,000,000	5.63%	17/8/2026	2,021,041	0.05%
Mercedes-Benz International Finance BV	1,000,000	5.00%	12/7/2027	1,000,673	0.02%
NRW Bank	3,800,000	0.50%	15/12/2025	3,561,985	0.08%
NRW Bank	4,000,000	5.38%	22/7/2026	4,044,814	0.09%
NRW Bank	4,400,000	0.50%	18/12/2026	3,978,038	0.09%
NRW Bank	2,200,000	4.13%	20/10/2028	2,178,106	0.05%
Siemens Financieringsmaatschappij NV	2,700,000	2.75%	10/9/2025	2,628,723	0.06%
Siemens Financieringsmaatschappij NV	5,500,000	3.75%	10/9/2042	4,614,492	0.11%
Traton Finance Luxembourg SA	2,500,000	5.63%	16/1/2029	2,489,428	0.06%
Volkswagen Financial Services NV	3,500,000	4.25%	9/10/2025	3,439,134	0.08%
Volkswagen Financial Services NV	1,600,000	1.13%	5/7/2026	1,471,232	0.03%
Volkswagen Financial Services NV	3,500,000	5.50%	7/12/2026	3,498,895	0.08%
Volkswagen Financial Services NV	1,000,000	3.25%	13/4/2027	942,149	0.02%
Volkswagen Financial Services NV	3,100,000	6.50%	18/9/2027	3,198,645	0.07%
Volkswagen Financial Services NV	4,200,000	2.13%	18/1/2028	3,758,065	0.09%
Volkswagen Financial Services NV	2,200,000	1.38%	14/9/2028	1,865,426	0.04%
Volkswagen Financial Services NV	3,100,000	5.88%	23/5/2029	3,164,586	0.07%
Volkswagen International Finance NV	3,900,000	3.38%	16/11/2026	3,725,093	0.08%
Volkswagen International Finance NV	3,200,000	4.13%	17/11/2031	2,948,332	0.07%
Vonovia SE	3,500,000	5.50%	18/1/2036	3,345,330	0.08%
				364,689,447	8.36%
Guernsey 0.04% (31 December 2023: 0.04%)					
States of Guernsey Bond	2,400,000	3.38%	12/12/2046	1,848,266	0.04%
				1,848,266	0.04%
Hong Kong 0.08% (31 December 2023: 0.08%)					
CK Hutchison Group Telecom Finance SA	2,000,000	2.63%	17/10/2034	1,456,946	0.03%
Hutchison Whampoa Finance UK plc	1,900,000	5.63%	24/11/2026	1,921,953	0.05%
				3,378,899	0.08%
Ireland 0.31% (31 December 2023: 0.30%)					
Bank of Ireland Group plc [^]	3,907,000	7.59%	6/12/2032	4,033,461	0.09%
Dali Capital plc	1,700,000	4.80%	21/12/2037	1,548,565	0.04%
ESB Finance DAC	2,700,000	1.88%	21/7/2035	1,959,099	0.04%
Freshwater Finance plc	2,515,000	5.18%	20/4/2035	2,372,455	0.05%
Freshwater Finance plc	1,250,000	4.56%	3/4/2036	1,096,456	0.03%
Freshwater Finance plc	3,020,000	4.61%	17/10/2036	2,590,908	0.06%
				13,600,944	0.31%
Isle of Man 0.04% (31 December 2023: 0.04%)					
Isle of Man Government International Bond	3,600,000	1.63%	14/9/2051	1,752,453	0.04%
				1,752,453	0.04%
Italy 1.28% (31 December 2023: 1.28%)					
Assicurazioni Generali SpA [^]	2,300,000	6.27%	Perpetual	2,304,226	0.05%
CA Auto Bank SPA/Ireland	1,500,000	6.00%	6/12/2026	1,509,037	0.03%
Enel Finance International NV	3,790,000	1.00%	20/10/2027	3,343,142	0.08%
Enel Finance International NV	8,500,000	2.88%	11/4/2029	7,712,839	0.18%
Enel Finance International NV	10,078,000	5.75%	14/9/2040	9,982,277	0.23%
Enel SpA	3,950,000	5.75%	22/6/2037	3,977,978	0.09%
Intesa Sanpaolo SpA [^]	4,750,000	6.50%	14/3/2029	4,827,194	0.11%
Intesa Sanpaolo SpA	2,150,000	2.50%	15/1/2030	1,830,926	0.04%
Intesa Sanpaolo SpA	6,077,000	6.63%	31/5/2033	6,335,768	0.15%
Intesa Sanpaolo SpA	1,900,000	2.63%	11/3/2036	1,365,454	0.03%
Republic of Italy Government International Bond	9,400,000	6.00%	4/8/2028	9,620,950	0.22%
Republic of Italy Government International Bond	3,000,000	5.25%	7/12/2034	2,843,196	0.07%
				55,652,987	1.28%
Japan 0.62% (31 December 2023: 0.76%)					
East Japan Railway Co.	2,683,000	1.16%	15/9/2028	2,308,713	0.05%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
East Japan Railway Co.	2,100,000	4.75%	8/12/2031	2,077,665	0.05%
East Japan Railway Co.	1,900,000	5.25%	22/4/2033	1,928,886	0.04%
East Japan Railway Co.	2,950,000	4.88%	14/6/2034	2,885,528	0.07%
East Japan Railway Co.	1,550,000	4.50%	25/1/2036	1,452,315	0.03%
Japan Bank for International Cooperation	3,000,000	0.38%	22/7/2026	2,735,775	0.06%
JT International Financial Services BV	3,200,000	2.75%	28/9/2033	2,643,299	0.06%
Mizuho Financial Group, Inc.	1,700,000	5.63%	13/6/2028	1,727,758	0.04%
Toyota Motor Finance Netherlands BV	5,350,000	0.75%	19/12/2025	5,024,789	0.12%
Toyota Motor Finance Netherlands BV	1,180,000	4.63%	8/6/2026	1,173,164	0.03%
Toyota Motor Finance Netherlands BV	3,000,000	4.75%	22/10/2029	2,985,868	0.07%
				26,943,760	0.62%
Jersey 0.09% (31 December 2023: 0.11%)					
Jersey International Bond	4,200,000	2.88%	6/5/2052	2,809,763	0.06%
Jersey International Bond	1,440,000	3.75%	9/6/2054	1,141,967	0.03%
				3,951,730	0.09%
Luxembourg 0.34% (31 December 2023: 0.33%)					
Aroundtown Finance Sarl^	2,500,000	8.63%	Perpetual	1,853,593	0.04%
Blackstone Property Partners Europe Holdings Sarl	3,358,000	2.63%	20/10/2028	2,924,669	0.07%
Blackstone Property Partners Europe Holdings Sarl	2,530,000	4.88%	29/4/2032	2,278,137	0.05%
John Deere Bank SA	2,000,000	5.13%	18/10/2028	2,025,932	0.05%
Logicor Financing Sarl	2,405,000	2.75%	15/1/2030	2,011,525	0.05%
Prologis International Funding II SA	2,630,000	2.75%	22/2/2032	2,207,688	0.05%
Prologis International Funding II SA	2,000,000	3.00%	22/2/2042	1,399,290	0.03%
				14,700,834	0.34%
Mexico 0.54% (31 December 2023: 0.56%)					
America Movil SAB de CV	5,280,000	5.00%	27/10/2026	5,256,278	0.12%
America Movil SAB de CV	5,575,000	5.75%	28/6/2030	5,768,676	0.13%
America Movil SAB de CV	1,350,000	4.95%	22/7/2033	1,317,748	0.03%
America Movil SAB de CV	5,950,000	4.38%	7/8/2041	5,157,548	0.12%
Mexico Government International Bond	8,078,000	5.63%	19/3/2114	5,989,590	0.14%
				23,489,840	0.54%
Netherlands 2.56% (31 December 2023: 2.79%)					
ABN AMRO Bank NV	6,000,000	5.25%	26/5/2026	6,012,441	0.14%
ABN AMRO Bank NV	3,500,000	5.13%	22/2/2028	3,487,170	0.08%
Aegon Ltd.	1,780,000	6.13%	15/12/2031	1,873,157	0.04%
Aegon Ltd.	3,090,000	6.63%	16/12/2039	3,465,267	0.08%
BMW International Investment BV	3,200,000	5.50%	6/6/2026	3,234,801	0.07%
BNG Bank NV	9,591,000	1.63%	26/8/2025	9,224,780	0.21%
BNG Bank NV	3,950,000	0.38%	15/12/2025	3,696,711	0.09%
BNG Bank NV	6,000,000	0.50%	21/12/2026	5,426,226	0.12%
BNG Bank NV	4,600,000	4.25%	15/2/2029	4,577,452	0.11%
Cooperatieve Rabobank UA	3,650,000	5.25%	14/9/2027	3,622,534	0.08%
Cooperatieve Rabobank UA^	4,100,000	1.88%	12/7/2028	3,721,506	0.09%
Cooperatieve Rabobank UA	7,813,000	4.63%	23/5/2029	7,466,630	0.17%
Cooperatieve Rabobank UA	1,363,000	4.55%	30/8/2029	1,357,046	0.03%
Cooperatieve Rabobank UA	3,100,000	5.25%	23/5/2041	3,146,603	0.07%
Cooperatieve Rabobank UA	1,800,000	5.38%	3/8/2060	1,882,710	0.04%
ING Groep NV	7,900,000	3.00%	18/2/2026	7,636,992	0.18%
ING Groep NV^	2,300,000	5.00%	30/8/2026	2,285,748	0.05%
ING Groep NV^	4,000,000	1.13%	7/12/2028	3,510,539	0.08%
ING Groep NV^	5,400,000	6.25%	20/5/2033	5,429,083	0.13%
Koninklijke KPN NV	488,000	5.00%	18/11/2026	487,821	0.01%
Koninklijke KPN NV	5,585,000	5.75%	17/9/2029	5,732,024	0.13%
Nederlandse Waterschapsbank NV	9,000,000	0.25%	15/12/2025	8,408,502	0.19%
Nederlandse Waterschapsbank NV	4,000,000	0.88%	30/9/2026	3,675,627	0.08%
Nederlandse Waterschapsbank NV	4,100,000	5.38%	7/6/2032	4,351,644	0.10%
Shell International Finance BV	4,800,000	1.00%	10/12/2030	3,847,533	0.09%
Shell International Finance BV	3,300,000	1.75%	10/9/2052	1,603,163	0.04%
Unilever plc	1,400,000	1.88%	15/9/2029	1,233,388	0.03%
UPP Bond 1 Issuer plc	1,398,536	4.90%	28/2/2040	1,306,222	0.03%
				111,703,320	2.56%
Norway 0.79% (31 December 2023: 0.89%)					
DNB Bank A.S.A^	6,750,000	4.00%	17/8/2027	6,568,590	0.15%
Equinor A.S.A	8,040,000	6.88%	11/3/2031	8,966,606	0.20%
Equinor A.S.A	2,250,000	4.25%	10/4/2041	2,016,021	0.05%
Kommunalbanken A.S.	3,550,000	3.75%	26/9/2025	3,491,087	0.08%
Kommunalbanken A.S.	3,300,000	0.25%	15/12/2025	3,083,750	0.07%
Kommunalbanken A.S.	3,900,000	4.00%	13/2/2026	3,851,169	0.09%
Kommunalbanken A.S.	4,000,000	0.63%	15/12/2026	3,630,651	0.08%
Kommunalbanken A.S.	3,000,000	4.13%	22/7/2027	2,967,476	0.07%
				34,575,350	0.79%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Saudi Arabia 0.11% (31 December 2023: 0.00%)					
Gaci First Investment Co.	2,200,000	5.13%	11/6/2029	2,188,182	0.05%
Gaci First Investment Co.	2,600,000	5.63%	11/6/2039	2,588,402	0.06%
				4,776,584	0.11%
Singapore 0.07% (31 December 2023: 0.07%)					
Temasek Financial I Ltd.	2,900,000	5.13%	26/7/2040	2,953,886	0.07%
				2,953,886	0.07%
South Africa 0.04% (31 December 2023: 0.00%)					
Anglo American Capital plc	1,951,000	3.38%	11/3/2029	1,806,148	0.04%
				1,806,148	0.04%
South Korea 0.05% (31 December 2023: 0.00%)					
Export-Import Bank of Korea	2,000,000	4.63%	22/7/2027	2,001,040	0.05%
				2,001,040	0.05%
Spain 1.40% (31 December 2023: 1.19%)					
Abertis Infraestructuras SA	2,600,000	3.38%	27/11/2026	2,476,435	0.06%
Banco Bilbao Vizcaya Argentaria SA [^]	1,800,000	3.10%	15/7/2031	1,690,324	0.04%
Banco Bilbao Vizcaya Argentaria SA [^]	2,000,000	8.25%	30/11/2033	2,129,809	0.05%
Banco Santander SA	3,600,000	1.50%	14/4/2026	3,372,622	0.08%
Banco Santander SA [^]	3,900,000	3.13%	6/10/2026	3,778,745	0.09%
Banco Santander SA	3,800,000	1.75%	17/2/2027	3,466,981	0.08%
Banco Santander SA [^]	4,900,000	4.75%	30/8/2028	4,827,445	0.11%
Banco Santander SA	4,000,000	5.50%	11/6/2029	4,000,202	0.09%
Banco Santander SA	3,000,000	5.13%	25/1/2030	2,991,830	0.07%
Banco Santander SA	4,600,000	5.38%	17/1/2031	4,615,834	0.10%
Banco Santander SA [^]	6,900,000	2.25%	4/10/2032	6,121,003	0.14%
CaixaBank SA [^]	3,100,000	1.50%	3/12/2026	2,922,579	0.07%
CaixaBank SA [^]	6,500,000	3.50%	6/4/2028	6,148,110	0.14%
CaixaBank SA [^]	3,900,000	6.88%	25/10/2033	3,977,742	0.09%
Spain Government International Bond	1,450,000	5.25%	6/4/2029	1,476,694	0.03%
Telefonica Emisiones SA	4,400,000	5.38%	2/2/2026	4,403,929	0.10%
Telefonica Emisiones SA	2,600,000	5.45%	8/10/2029	2,633,036	0.06%
				61,033,320	1.40%
Supranational 11.44% (31 December 2023: 10.87%)					
African Development Bank	10,600,000	0.50%	22/6/2026	9,790,035	0.23%
Asian Development Bank	7,805,000	6.13%	15/8/2025	7,894,651	0.18%
Asian Development Bank	5,000,000	4.00%	21/11/2025	4,934,253	0.11%
Asian Development Bank	1,380,000	1.13%	15/12/2025	1,307,352	0.03%
Asian Development Bank	6,800,000	3.88%	10/2/2026	6,717,063	0.15%
Asian Development Bank	2,000,000	0.13%	15/12/2026	1,797,592	0.04%
Asian Development Bank	10,000,000	3.88%	22/7/2027	9,842,468	0.23%
Asian Development Bank	5,616,000	0.25%	28/10/2027	4,909,128	0.11%
Asian Development Bank	6,500,000	0.75%	7/12/2027	5,758,256	0.13%
Asian Development Bank	2,300,000	5.13%	24/10/2028	2,370,368	0.05%
Asian Development Bank	7,154,000	4.13%	14/2/2029	7,099,940	0.16%
Asian Infrastructure Investment Bank	6,449,000	0.20%	15/12/2025	6,027,010	0.14%
Asian Infrastructure Investment Bank	9,300,000	4.38%	11/6/2026	9,251,072	0.21%
Asian Infrastructure Investment Bank	4,250,000	1.13%	15/9/2026	3,939,867	0.09%
Asian Infrastructure Investment Bank	5,000,000	4.00%	22/7/2027	4,935,676	0.11%
Corp. Andina de Fomento	8,410,000	4.75%	16/4/2029	8,365,608	0.19%
Council Of Europe Development Bank	3,000,000	0.38%	15/12/2025	2,810,104	0.06%
Council Of Europe Development Bank	5,200,000	4.25%	16/3/2026	5,156,834	0.12%
Council Of Europe Development Bank	3,900,000	1.25%	15/9/2026	3,623,440	0.08%
Council Of Europe Development Bank	7,050,000	0.75%	22/7/2027	6,307,440	0.15%
European Bank for Reconstruction & Development	3,968,000	5.63%	7/12/2028	4,164,020	0.10%
European Bank for Reconstruction & Development	8,500,000	3.88%	7/2/2029	8,347,549	0.19%
European Investment Bank	11,100,000	0.88%	15/5/2026	10,381,853	0.24%
European Investment Bank	11,320,000	1.00%	21/9/2026	10,478,595	0.24%
European Investment Bank	16,000,000	0.13%	14/12/2026	14,398,311	0.33%
European Investment Bank	970,000	0.75%	22/7/2027	870,311	0.02%
European Investment Bank	4,000,000	3.75%	7/12/2027	3,920,373	0.09%
European Investment Bank	11,500,000	3.88%	12/4/2028	11,319,503	0.26%
European Investment Bank	12,956,000	6.00%	7/12/2028	13,828,280	0.32%
European Investment Bank	4,400,000	0.00%	7/12/2028	3,638,063	0.08%
European Investment Bank	15,451,000	4.00%	15/2/2029	15,255,312	0.35%
European Investment Bank	8,200,000	4.50%	7/6/2029	8,277,484	0.19%
European Investment Bank	7,600,000	4.88%	16/12/2030	7,858,581	0.18%
European Investment Bank	9,871,000	3.63%	12/1/2032	9,481,643	0.22%
European Investment Bank	14,593,000	5.63%	7/6/2032	15,946,586	0.37%
European Investment Bank	8,597,000	3.88%	8/6/2037	8,091,528	0.19%
European Investment Bank	11,575,000	5.00%	15/4/2039	12,066,243	0.28%
European Investment Bank	6,161,000	4.50%	7/3/2044	5,967,031	0.14%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
European Investment Bank	4,485,000	4.63%	12/10/2054	4,406,640	0.10%
Inter-American Development Bank	15,900,000	1.25%	15/12/2025	15,082,861	0.35%
Inter-American Development Bank	5,500,000	0.50%	15/9/2026	5,033,024	0.12%
Inter-American Development Bank	6,700,000	2.50%	22/7/2027	6,333,478	0.15%
Inter-American Development Bank	1,000,000	4.13%	28/4/2028	991,226	0.02%
Inter-American Development Bank	3,000,000	2.13%	15/12/2028	2,737,102	0.06%
Inter-American Development Bank	4,500,000	3.88%	15/2/2029	4,416,257	0.10%
Inter-American Development Bank	6,221,000	2.38%	3/8/2029	5,680,686	0.13%
Inter-American Development Bank	1,700,000	4.75%	5/10/2029	1,738,808	0.04%
Inter-American Development Bank	5,000,000	4.00%	17/12/2029	4,933,406	0.11%
Inter-American Development Bank	3,000,000	5.00%	20/7/2030	3,110,125	0.07%
Inter-American Development Bank	5,000,000	4.38%	2/5/2033	5,026,534	0.12%
International Bank for Reconstruction & Development	7,500,000	0.25%	22/7/2026	6,868,354	0.16%
International Bank for Reconstruction & Development	10,910,000	0.75%	15/12/2026	9,961,693	0.23%
International Bank for Reconstruction & Development	8,600,000	0.25%	23/9/2027	7,548,433	0.17%
International Bank for Reconstruction & Development	10,782,000	0.63%	14/7/2028	9,325,460	0.21%
International Bank for Reconstruction & Development	12,476,000	3.88%	2/10/2028	12,282,924	0.28%
International Bank for Reconstruction & Development	1,400,000	4.88%	7/12/2028	1,431,737	0.03%
International Bank for Reconstruction & Development	11,500,000	1.25%	13/12/2028	10,115,820	0.23%
International Bank for Reconstruction & Development	13,400,000	1.00%	21/12/2029	11,327,356	0.26%
International Bank for Reconstruction & Development	6,500,000	4.88%	15/8/2030	6,721,030	0.15%
International Bank for Reconstruction & Development	2,900,000	5.75%	7/6/2032	3,179,736	0.07%
International Development Association	6,300,000	0.38%	22/9/2027	5,544,360	0.13%
International Development Association	12,000,000	0.75%	21/9/2028	10,339,455	0.24%
International Development Association	6,000,000	4.13%	10/4/2029	5,950,979	0.14%
International Development Association	6,000,000	4.75%	14/10/2031	6,157,354	0.14%
International Finance Corp.	8,300,000	4.13%	28/11/2025	8,202,483	0.19%
International Finance Corp.	7,500,000	0.25%	15/12/2025	7,014,540	0.16%
International Finance Corp.	7,936,000	5.50%	22/7/2026	8,058,673	0.19%
International Finance Corp.	3,000,000	0.75%	22/7/2027	2,689,793	0.06%
International Finance Corp.	10,000,000	4.50%	2/10/2028	10,071,385	0.23%
Nordic Investment Bank	5,800,000	3.88%	19/2/2026	5,726,918	0.13%
Nordic Investment Bank	5,100,000	2.38%	22/7/2026	4,872,564	0.11%
Nordic Investment Bank	4,500,000	0.13%	15/12/2026	4,042,738	0.09%
Nordic Investment Bank	5,000,000	4.00%	11/10/2028	4,934,883	0.11%
				498,988,238	11.44%
Sweden 0.89% (31 December 2023: 0.95%)					
Akelius Residential Property AB	2,500,000	2.38%	15/8/2025	2,395,882	0.06%
Investor AB	2,050,000	5.50%	5/5/2037	2,142,580	0.05%
Skandinaviska Enskilda Banken AB	3,000,000	5.50%	1/6/2026	3,028,676	0.07%
Svensk Exportkredit AB	3,000,000	0.13%	15/12/2025	2,796,928	0.06%
Svensk Exportkredit AB	3,500,000	4.50%	11/3/2026	3,478,336	0.08%
Svenska Handelsbanken AB [^]	3,700,000	4.63%	23/8/2032	3,553,942	0.08%
Swedbank AB [^]	1,600,000	1.38%	8/12/2027	1,461,326	0.03%
Swedbank AB [^]	4,000,000	5.88%	24/5/2029	4,062,806	0.09%
Swedbank AB [^]	3,100,000	7.27%	15/11/2032	3,203,885	0.07%
Telia Co. AB	1,400,000	4.38%	5/12/2042	1,198,150	0.03%
Vattenfall AB	5,415,000	6.88%	15/4/2039	6,145,671	0.14%
Volvo Treasury AB	3,000,000	4.75%	15/6/2026	2,978,513	0.07%
Volvo Treasury AB	2,300,000	6.13%	22/6/2028	2,394,299	0.06%
				38,840,994	0.89%
Switzerland 1.10% (31 December 2023: 1.10%)					
Credit Suisse AG	3,300,000	1.13%	15/12/2025	3,107,082	0.07%
Credit Suisse AG	5,500,000	7.75%	10/3/2026	5,719,317	0.13%
Holcim Sterling Finance Netherlands BV	2,150,000	3.00%	12/5/2032	1,820,443	0.04%
Holcim Sterling Finance Netherlands BV	1,850,000	2.25%	4/4/2034	1,405,537	0.03%
UBS Group AG	4,000,000	2.75%	8/8/2025	3,881,282	0.09%
UBS Group AG [^]	6,600,000	7.00%	30/9/2027	6,788,687	0.16%
UBS Group AG [^]	7,110,000	2.25%	9/6/2028	6,479,741	0.15%
UBS Group AG [^]	2,400,000	1.88%	3/11/2029	2,082,069	0.05%
UBS Group AG [^]	3,100,000	2.13%	15/11/2029	2,718,013	0.06%
UBS Group AG [^]	5,900,000	7.38%	7/9/2033	6,583,150	0.15%
Zurich Finance Ireland Designated Activity Co. [^]	7,771,000	5.13%	23/11/2052	7,396,422	0.17%
				47,981,743	1.10%
United Arab Emirates 0.24% (31 December 2023: 0.24%)					
DP World Ltd.	2,300,000	4.25%	25/9/2030	2,149,810	0.05%
First Abu Dhabi Bank PJSC	3,790,000	0.88%	9/12/2025	3,557,834	0.08%
First Abu Dhabi Bank PJSC	1,275,000	1.13%	7/9/2026	1,172,811	0.03%
MDGH GMTN RSC Ltd.	3,628,000	6.88%	14/3/2026	3,716,706	0.08%
				10,597,161	0.24%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
United Kingdom 40.84% (31 December 2023: 41.47%)					
3i Group plc	2,900,000	5.75%	3/12/2032	2,965,355	0.07%
3i Group plc	2,980,000	3.75%	5/6/2040	2,304,288	0.05%
A2Dominion Housing Group Ltd.	1,500,000	3.50%	15/11/2028	1,376,968	0.03%
AA Bond Co., Ltd.	3,077,000	5.50%	31/7/2027	3,003,558	0.07%
AA Bond Co., Ltd.	2,867,000	8.45%	31/1/2028	3,020,319	0.07%
AA Bond Co., Ltd.	1,569,000	3.25%	31/7/2028	1,384,589	0.03%
AA Bond Co., Ltd.	3,500,000	7.38%	31/7/2029	3,625,036	0.08%
AA Bond Co., Ltd.	2,800,000	6.85%	31/7/2031	2,811,778	0.06%
ABP Finance plc	3,700,000	6.25%	14/12/2026	3,784,536	0.09%
Accent Capital plc	2,806,000	2.63%	18/7/2049	1,730,914	0.04%
Admiral Group plc	2,200,000	8.50%	6/1/2034	2,433,550	0.06%
Affinity Sutton Capital Markets plc	1,600,000	5.98%	17/9/2038	1,670,755	0.04%
Affinity Sutton Capital Markets plc	2,190,000	4.25%	8/10/2042	1,842,253	0.04%
Affinity Water Finance 2004 plc	478,000	5.88%	13/7/2026	477,061	0.01%
Affinity Water Finance plc	2,150,000	4.50%	31/3/2036	1,895,175	0.04%
Anchor Hanover Group	4,220,000	2.00%	21/7/2051	2,178,142	0.05%
Anglian Water Osprey Financing plc	1,300,000	4.00%	8/3/2026	1,237,578	0.03%
Anglian Water Osprey Financing plc	2,050,000	2.00%	31/7/2028	1,653,516	0.04%
Anglian Water Services Financing plc	1,300,000	1.63%	10/8/2025	1,242,446	0.03%
Anglian Water Services Financing plc	2,450,000	4.50%	22/2/2026	2,416,754	0.06%
Anglian Water Services Financing plc	4,100,000	2.63%	15/6/2027	3,767,918	0.09%
Anglian Water Services Financing plc	1,200,000	4.50%	5/10/2027	1,164,576	0.03%
Anglian Water Services Financing plc	1,441,000	6.63%	15/1/2029	1,505,949	0.03%
Anglian Water Services Financing plc	2,200,000	2.75%	26/10/2029	1,947,398	0.04%
Anglian Water Services Financing plc	2,012,000	6.29%	30/7/2030	2,085,306	0.05%
Anglian Water Services Financing plc	1,400,000	5.88%	20/6/2031	1,417,715	0.03%
Anglian Water Services Financing plc	3,802,000	6.00%	20/6/2039	3,824,582	0.09%
Anglian Water Services Financing plc	2,800,000	5.75%	7/6/2043	2,694,396	0.06%
Annington Funding plc	5,550,000	3.18%	12/7/2029	4,912,542	0.11%
Annington Funding plc	2,620,000	2.31%	6/10/2032	2,015,550	0.05%
Annington Funding plc	3,550,000	4.75%	9/8/2033	3,254,522	0.07%
Annington Funding plc	4,900,000	3.69%	12/7/2034	4,053,612	0.09%
Annington Funding plc	6,044,000	3.94%	12/7/2047	4,395,402	0.10%
Annington Funding plc	2,930,000	2.92%	6/10/2051	1,683,620	0.04%
Arqiva Financing plc	1,900,000	7.21%	30/6/2028	2,014,558	0.05%
Arqiva Financing plc	1,668,111	4.88%	31/12/2032	1,609,365	0.04%
Artesian Finance II plc	2,550,000	6.00%	30/9/2033	2,585,991	0.06%
Aspire Defence Finance plc	8,935,271	4.67%	31/3/2040	8,529,671	0.20%
Associated British Foods plc	3,000,000	2.50%	16/6/2034	2,424,693	0.06%
Assura Financing plc	2,500,000	3.00%	19/7/2028	2,283,833	0.05%
Assura Financing plc	2,392,000	1.50%	15/9/2030	1,916,348	0.04%
Assura Financing plc	2,000,000	1.63%	30/6/2033	1,458,048	0.03%
Aster Treasury plc	2,300,000	5.41%	20/12/2032	2,362,009	0.05%
Aster Treasury plc	2,000,000	1.41%	27/1/2036	1,364,132	0.03%
Aster Treasury plc	3,954,000	4.50%	18/12/2043	3,516,652	0.08%
AstraZeneca plc	2,023,000	5.75%	13/11/2031	2,176,308	0.05%
Aviva plc^	5,260,000	6.13%	14/11/2036	5,299,051	0.12%
Aviva plc^	3,034,000	4.38%	12/9/2049	2,797,517	0.06%
Aviva plc^	3,980,000	5.13%	4/6/2050	3,767,631	0.09%
Aviva plc^	4,300,000	6.88%	27/11/2053	4,439,203	0.10%
Aviva plc^	3,800,000	4.00%	3/6/2055	3,079,935	0.07%
Aviva plc^	4,660,000	6.88%	20/5/2058	4,713,077	0.11%
Barclays Bank plc	800,000	5.75%	14/9/2026	801,596	0.02%
Barclays plc	3,500,000	3.00%	8/5/2026	3,355,770	0.08%
Barclays plc^	4,800,000	1.70%	3/11/2026	4,549,379	0.10%
Barclays plc	8,364,000	3.25%	12/2/2027	7,908,301	0.18%
Barclays plc^	8,568,000	7.09%	6/11/2029	9,027,430	0.21%
Barclays plc^	4,000,000	3.75%	22/11/2030	3,860,037	0.09%
Barclays plc^	7,600,000	6.37%	31/1/2031	7,829,965	0.18%
Barclays plc^	8,700,000	8.41%	14/11/2032	9,170,526	0.21%
Barclays plc	9,500,000	3.25%	17/1/2033	7,972,620	0.18%
Barclays plc^	7,900,000	5.85%	21/3/2035	7,887,373	0.18%
BAT Capital Corp.	3,595,000	2.13%	15/8/2025	3,463,652	0.08%
BAT International Finance plc	9,366,000	2.25%	26/6/2028	8,329,752	0.19%
BAT International Finance plc	3,000,000	6.00%	24/11/2034	3,042,109	0.07%
BAT International Finance plc	2,862,000	5.75%	5/7/2040	2,681,679	0.06%
Bazalgette Finance plc	1,500,000	2.38%	29/11/2027	1,359,150	0.03%
Bazalgette Finance plc	2,450,000	2.75%	10/3/2034	1,947,220	0.04%
Berkeley Group plc	2,850,000	2.50%	11/8/2031	2,207,081	0.05%
Beyond Housing Ltd.	2,223,000	2.13%	17/5/2051	1,198,221	0.03%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
BG Energy Capital plc	5,400,000	5.13%	1/12/2025	5,381,059	0.12%
BG Energy Capital plc	5,775,000	5.00%	4/11/2036	5,682,989	0.13%
Blend Funding plc	4,836,000	3.46%	21/9/2047	3,530,316	0.08%
Blend Funding plc	4,346,000	2.92%	5/4/2054	2,743,152	0.06%
BP Capital Markets plc^	9,900,000	4.25%	Perpetual	9,407,692	0.22%
BP Capital Markets plc	1,741,000	2.27%	3/7/2026	1,659,376	0.04%
BP Capital Markets plc	3,600,000	5.77%	25/5/2038	3,729,130	0.09%
BPHA Finance plc	2,519,000	4.82%	11/4/2044	2,310,589	0.05%
British Land Co. plc	3,097,000	2.38%	14/9/2029	2,664,462	0.06%
British Telecommunications plc	3,685,000	5.75%	7/12/2028	3,801,391	0.09%
British Telecommunications plc	2,600,000	3.13%	21/11/2031	2,254,044	0.05%
British Telecommunications plc	2,150,000	6.38%	23/6/2037	2,266,797	0.05%
British Telecommunications plc	5,467,000	5.75%	13/2/2041	5,358,147	0.12%
British Telecommunications plc	1,400,000	3.63%	21/11/2047	1,032,290	0.02%
Broadgate Financing plc	4,000,000	5.00%	5/10/2031	3,865,349	0.09%
Broadgate Financing plc	1,650,000	4.82%	5/7/2033	1,613,091	0.04%
Bromford Housing Group Ltd.	2,030,000	3.13%	3/5/2048	1,407,664	0.03%
Bunzl Finance plc	2,400,000	1.50%	30/10/2030	1,947,145	0.04%
BUPA Finance plc	2,929,000	5.00%	8/12/2026	2,875,598	0.07%
BUPA Finance plc	2,900,000	1.75%	14/6/2027	2,621,253	0.06%
BUPA Finance plc	2,900,000	4.13%	14/6/2035	2,363,177	0.05%
Burberry Group plc	2,000,000	1.13%	21/9/2025	1,890,317	0.04%
Burberry Group plc	2,500,000	5.75%	20/6/2030	2,491,378	0.06%
Cadent Finance plc	7,000,000	2.13%	22/9/2028	6,216,219	0.14%
Cadent Finance plc	2,800,000	5.75%	14/3/2034	2,825,474	0.06%
Cadent Finance plc	2,100,000	2.25%	10/10/2035	1,506,049	0.03%
Cadent Finance plc	2,280,000	5.63%	11/1/2036	2,239,926	0.05%
Cadent Finance plc	4,975,000	2.63%	22/9/2038	3,443,893	0.08%
Cadent Finance plc	3,902,000	3.13%	21/3/2040	2,792,975	0.06%
Cadent Finance plc	4,793,000	2.75%	22/9/2046	2,886,772	0.07%
Cambridgeshire Housing Capital plc	1,606,000	4.25%	15/9/2045	1,377,787	0.03%
Canary Wharf Finance II plc	1,492,400	5.95%	22/1/2035	1,516,690	0.03%
Cardiff University	3,410,000	3.00%	7/12/2055	2,309,229	0.05%
Catalyst Housing Ltd.	3,059,000	3.13%	31/10/2047	2,070,701	0.05%
Centrica plc	1,584,000	4.38%	13/3/2029	1,535,900	0.04%
Centrica plc	5,342,000	7.00%	19/9/2033	5,984,890	0.14%
Centrica plc	4,250,000	4.25%	12/9/2044	3,470,426	0.08%
Chancellor Masters & Scholars of The University of Cambridge	2,860,000	3.75%	17/10/2052	2,316,614	0.05%
Chancellor Masters & Scholars of The University of Cambridge	2,026,000	2.35%	27/6/2078	1,088,731	0.03%
Channel Link Enterprises Finance plc^	3,000,000	3.04%	30/6/2050	2,638,527	0.06%
Channel Link Enterprises Finance plc	2,665,000	3.85%	30/6/2050	1,801,980	0.04%
Chesnara plc	1,200,000	4.75%	4/8/2032	976,249	0.02%
Church Commissioners for England	1,050,000	3.25%	14/7/2032	939,490	0.02%
Church Commissioners for England	2,400,000	3.63%	14/7/2052	1,846,435	0.04%
Circle Anglia Social Housing plc	2,332,000	7.25%	12/11/2038	2,724,787	0.06%
Circle Anglia Social Housing plc	2,130,000	5.20%	2/3/2044	1,991,085	0.05%
Citizen Treasury plc	108,000	4.63%	3/12/2042	95,733	0.00%
Citizen Treasury plc	4,614,000	3.25%	20/10/2048	3,172,967	0.07%
CK Hutchison Group Telecom Finance SA	4,600,000	2.00%	17/10/2027	4,129,598	0.09%
Clarion Funding plc	2,292,000	2.63%	18/1/2029	2,059,521	0.05%
Clarion Funding plc	3,547,000	1.25%	13/11/2032	2,607,299	0.06%
Clarion Funding plc	2,000,000	1.88%	22/1/2035	1,441,024	0.03%
Clarion Funding plc	4,521,000	3.13%	19/4/2048	3,071,513	0.07%
Clarion Funding plc	1,560,000	1.88%	7/9/2051	765,762	0.02%
Clarion Funding plc	1,825,000	5.38%	30/5/2057	1,784,848	0.04%
Close Brothers Finance plc	1,500,000	2.75%	19/10/2026	1,393,295	0.03%
Close Brothers Finance plc	3,000,000	1.63%	3/12/2030	2,306,245	0.05%
Close Brothers Group plc	2,000,000	7.75%	14/6/2028	2,051,713	0.05%
Close Brothers Group plc^	1,430,000	2.00%	11/9/2031	1,231,682	0.03%
Clydesdale Bank plc	5,400,000	4.63%	8/6/2026	5,371,363	0.12%
Community Finance Co. 1 plc	4,486,000	5.02%	31/7/2034	4,438,134	0.10%
Compass Group plc	1,800,000	2.00%	5/9/2025	1,735,146	0.04%
Compass Group plc	1,200,000	3.85%	26/6/2026	1,178,562	0.03%
Compass Group plc	2,300,000	2.00%	3/7/2029	2,035,828	0.05%
Compass Group plc	2,000,000	4.38%	8/9/2032	1,945,928	0.04%
Connect Plus M25 Issuer plc	5,520,283	2.61%	31/3/2039	4,559,639	0.10%
Coventry Building Society	2,000,000	1.00%	21/9/2025	1,897,662	0.04%
Coventry Building Society^	3,100,000	7.00%	7/11/2027	3,184,215	0.07%
Coventry Building Society^	3,500,000	5.88%	12/3/2030	3,512,899	0.08%
Coventry Building Society	1,900,000	2.00%	20/12/2030	1,535,889	0.04%
CPUK Finance Ltd.	500,000	3.59%	28/8/2025	487,644	0.01%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
CPUK Finance Ltd.	2,800,000	5.88%	28/8/2027	2,807,345	0.06%
CPUK Finance Ltd.	2,900,000	3.69%	28/8/2028	2,670,288	0.06%
CPUK Finance Ltd.	3,200,000	6.14%	28/8/2031	3,229,819	0.07%
Crh Finance UK plc	3,450,000	4.13%	2/12/2029	3,307,638	0.08%
CTRL Section 1 Finance plc	1,768,121	5.23%	2/5/2035	1,823,908	0.04%
Derby Healthcare plc	3,074,941	5.56%	30/6/2041	3,084,703	0.07%
Derwent London plc	2,550,000	1.88%	17/11/2031	2,005,145	0.05%
Diageo Finance plc	2,300,000	1.75%	12/10/2026	2,152,498	0.05%
Diageo Finance plc	3,200,000	2.38%	8/6/2028	2,936,729	0.07%
Diageo Finance plc	2,700,000	2.88%	27/3/2029	2,506,608	0.06%
Diageo Finance plc	2,900,000	1.25%	28/3/2033	2,186,134	0.05%
Diageo Finance plc	4,500,000	2.75%	8/6/2038	3,433,929	0.08%
Direct Line Insurance Group plc	1,895,000	4.00%	5/6/2032	1,567,834	0.04%
DS Smith plc	1,950,000	2.88%	26/7/2029	1,748,425	0.04%
DWR Cymru Financing UK plc	3,816,000	1.63%	31/3/2026	3,557,137	0.08%
DWR Cymru Financing UK plc	3,695,000	6.02%	31/3/2028	3,781,027	0.09%
DWR Cymru Financing UK plc	1,964,000	1.38%	31/3/2033	1,443,953	0.03%
DWR Cymru Financing UK plc	1,850,000	2.38%	31/3/2034	1,321,514	0.03%
DWR Cymru Financing UK plc	2,100,000	2.50%	31/3/2036	1,578,867	0.04%
Eastern Power Networks plc	3,200,000	2.13%	25/11/2033	2,488,854	0.06%
Eastern Power Networks plc	2,300,000	1.88%	1/6/2035	1,658,555	0.04%
Eastern Power Networks plc	1,850,000	6.25%	12/11/2036	1,996,383	0.05%
Eastern Power Networks plc	2,300,000	5.38%	26/2/2042	2,227,186	0.05%
Electricity North West Ltd.	4,044,000	8.88%	25/3/2026	4,281,108	0.10%
EMH Treasury plc	2,500,000	4.50%	29/1/2044	2,202,042	0.05%
ENW Finance plc	1,200,000	1.42%	30/7/2030	968,385	0.02%
ENW Finance plc	3,900,000	4.89%	24/11/2032	3,821,464	0.09%
Equity Release Funding No 3 plc	1,563,210	5.05%	26/4/2033	1,532,259	0.04%
Eversholt Funding plc	2,500,000	6.36%	2/12/2025	2,527,944	0.06%
Eversholt Funding plc	2,003,571	6.70%	22/2/2035	2,101,928	0.05%
Eversholt Funding plc	4,230,800	2.74%	30/6/2040	3,509,509	0.08%
Eversholt Funding plc	3,050,000	3.53%	7/8/2042	2,397,313	0.06%
Experian Finance plc	3,500,000	0.74%	29/10/2025	3,291,636	0.08%
Experian Finance plc	2,600,000	3.25%	7/4/2032	2,329,834	0.05%
Flagship Finance plc	1,951,000	1.88%	14/7/2061	910,572	0.02%
Folio Residential Finance NO 1 plc	2,456,000	1.25%	31/10/2027	2,149,800	0.05%
Futures Treasury plc	2,027,000	3.38%	8/2/2044	1,522,184	0.03%
Gatwick Funding Ltd.	4,292,000	6.13%	2/3/2026	4,347,960	0.10%
Gatwick Funding Ltd.	2,366,000	2.50%	15/4/2030	2,054,179	0.05%
Gatwick Funding Ltd.	2,150,000	4.63%	27/3/2034	1,994,781	0.05%
Gatwick Funding Ltd.	3,055,000	5.75%	23/1/2037	3,062,045	0.07%
Gatwick Funding Ltd.	2,700,000	3.13%	28/9/2039	1,979,169	0.05%
Gatwick Funding Ltd.	3,600,000	6.50%	2/3/2041	3,858,280	0.09%
Gatwick Funding Ltd.	1,794,000	3.25%	26/2/2048	1,198,397	0.03%
Gatwick Funding Ltd.	1,000,000	2.88%	5/7/2049	611,616	0.01%
GB Social Housing plc	2,450,000	5.19%	12/2/2038	2,340,018	0.05%
Genfinance II plc	1,878,000	6.06%	21/12/2039	1,975,409	0.05%
GlaxoSmithKline Capital plc	3,700,000	3.38%	20/12/2027	3,567,707	0.08%
GlaxoSmithKline Capital plc	5,100,000	1.25%	12/10/2028	4,460,166	0.10%
GlaxoSmithKline Capital plc	4,053,000	5.25%	19/12/2033	4,193,345	0.10%
GlaxoSmithKline Capital plc	7,300,000	1.63%	12/5/2035	5,254,338	0.12%
GlaxoSmithKline Capital plc	5,051,000	6.38%	9/3/2039	5,620,324	0.13%
GlaxoSmithKline Capital plc	3,000,000	5.25%	10/4/2042	2,969,010	0.07%
GlaxoSmithKline Capital plc	2,300,000	4.25%	18/12/2045	1,977,960	0.05%
Grainger plc	2,133,000	3.38%	24/4/2028	1,950,846	0.04%
Grainger plc	3,047,000	3.00%	3/7/2030	2,579,800	0.06%
Great Places Housing Group Ltd.	2,448,000	4.75%	22/10/2042	2,218,931	0.05%
Great Rolling Stock Co. plc	2,733,500	6.50%	5/4/2031	2,826,534	0.06%
Great Rolling Stock Co. plc	1,609,114	6.88%	27/7/2035	1,698,286	0.04%
Greater Gabbard OFTO plc	541,904	4.14%	29/11/2032	516,418	0.01%
Greene King Finance plc	1,482,030	5.11%	15/3/2034	1,423,005	0.03%
Greene King Finance plc	1,364,800	3.59%	15/3/2035	1,222,139	0.03%
Greensquareaccord Ltd.	3,111,000	5.25%	30/11/2047	2,857,243	0.07%
Guinness Partnership Ltd.	2,380,000	4.00%	24/10/2044	1,944,516	0.04%
Guinness Partnership Ltd.	2,419,000	2.00%	22/4/2055	1,182,080	0.03%
Gwynt y Mor OFTO plc	835,311	2.78%	17/2/2034	720,762	0.02%
Haleon UK Capital plc	2,200,000	2.88%	29/10/2028	2,037,930	0.05%
Haleon UK Capital plc	2,900,000	3.38%	29/3/2038	2,373,728	0.05%
Hammerson plc	3,250,000	3.50%	27/10/2025	3,145,242	0.07%
Hammerson plc	3,738,000	6.00%	23/2/2026	3,737,315	0.09%
Hammerson plc	1,300,000	7.25%	21/4/2028	1,343,690	0.03%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Hastoe Capital plc	1,400,000	5.60%	27/3/2042	1,374,903	0.03%
Heathrow Funding Ltd.	4,250,000	6.75%	3/12/2026	4,384,171	0.10%
Heathrow Funding Ltd.	2,970,000	2.63%	16/3/2028	2,663,592	0.06%
Heathrow Funding Ltd.	2,843,000	2.75%	13/10/2029	2,536,939	0.06%
Heathrow Funding Ltd.	8,172,000	6.45%	10/12/2031	8,648,474	0.20%
Heathrow Funding Ltd.	3,100,000	6.00%	5/3/2032	3,071,443	0.07%
Heathrow Funding Ltd.	6,025,000	5.88%	13/5/2041	6,071,528	0.14%
Heathrow Funding Ltd.	6,650,000	4.63%	31/10/2046	5,666,883	0.13%
Heathrow Funding Ltd.	2,000,000	2.75%	9/8/2049	1,208,146	0.03%
Hexagon Housing Association Ltd.	1,756,000	3.63%	22/4/2048	1,233,013	0.03%
High Speed Rail Finance 1 plc	4,750,000	4.38%	1/11/2038	4,380,890	0.10%
Hiscox Ltd.	2,000,000	6.00%	22/9/2027	2,022,793	0.05%
Hiscox Ltd.^	1,700,000	6.13%	24/11/2045	1,686,201	0.04%
Home Group Ltd.	2,950,000	3.13%	27/3/2043	2,076,169	0.05%
Housing & Care 21	2,833,000	3.29%	8/11/2049	1,970,893	0.05%
HSBC Bank Capital Funding Sterling 1 LP^	5,616,000	5.84%	Perpetual	5,795,846	0.13%
HSBC Bank plc	1,300,000	4.75%	24/3/2046	1,114,720	0.03%
HSBC Holdings plc^	10,070,000	2.26%	13/11/2026	9,623,028	0.22%
HSBC Holdings plc^	8,700,000	1.75%	24/7/2027	8,083,070	0.19%
HSBC Holdings plc	5,105,000	5.75%	20/12/2027	5,138,089	0.12%
HSBC Holdings plc^	6,500,000	3.00%	22/7/2028	6,060,574	0.14%
HSBC Holdings plc	5,500,000	2.63%	16/8/2028	4,983,570	0.11%
HSBC Holdings plc	4,000,000	6.75%	11/9/2028	4,139,560	0.10%
HSBC Holdings plc^	5,500,000	3.00%	29/5/2030	4,943,744	0.11%
HSBC Holdings plc^	9,100,000	6.80%	14/9/2031	9,725,526	0.22%
HSBC Holdings plc^	9,000,000	8.20%	16/11/2034	9,761,035	0.22%
HSBC Holdings plc	6,750,000	7.00%	7/4/2038	7,229,849	0.17%
HSBC Holdings plc	6,250,000	6.00%	29/3/2040	6,050,655	0.14%
Hyde Housing Association Ltd.	2,194,000	5.13%	23/7/2040	2,145,167	0.05%
Hyde Housing Association Ltd.	3,008,000	1.75%	18/8/2055	1,367,174	0.03%
IG Group Holdings plc	2,300,000	3.13%	18/11/2028	1,998,575	0.05%
Imperial Brands Finance plc	4,000,000	5.50%	28/9/2026	4,007,067	0.09%
Imperial Brands Finance plc	3,750,000	4.88%	7/6/2032	3,518,500	0.08%
Inchcape plc	2,030,000	6.50%	9/6/2028	2,070,620	0.05%
Incommunities Treasury plc	1,939,000	3.25%	21/3/2049	1,357,559	0.03%
Informa plc	3,450,000	3.13%	5/7/2026	3,295,839	0.08%
InterContinental Hotels Group plc	3,200,000	3.75%	14/8/2025	3,133,313	0.07%
InterContinental Hotels Group plc	2,000,000	2.13%	24/8/2026	1,866,278	0.04%
InterContinental Hotels Group plc	4,700,000	3.38%	8/10/2028	4,375,638	0.10%
International Distributions Services plc	1,800,000	7.38%	14/9/2030	1,851,624	0.04%
Investec plc^	4,700,000	1.88%	16/7/2028	4,160,843	0.10%
Investec plc^	2,600,000	2.63%	4/1/2032	2,318,814	0.05%
Investec plc^	2,400,000	9.13%	6/3/2033	2,543,900	0.06%
Jigsaw Funding plc	2,895,000	3.38%	5/5/2052	2,029,829	0.05%
Just Group plc^	1,500,000	7.00%	15/4/2031	1,517,279	0.03%
Juturna European Loan Conduit No 16 plc	3,326,004	5.06%	10/8/2033	3,313,636	0.08%
Karbon Homes Ltd.	1,540,000	3.38%	15/11/2047	1,123,118	0.03%
Land Securities Capital Markets plc	2,600,000	2.38%	29/3/2027	2,407,948	0.06%
Land Securities Capital Markets plc	1,847,000	2.40%	8/2/2029	1,654,404	0.04%
Land Securities Capital Markets plc	2,900,000	4.75%	18/9/2031	2,860,854	0.07%
Land Securities Capital Markets plc	2,650,000	4.88%	15/9/2032	2,628,999	0.06%
Land Securities Capital Markets plc	3,700,000	2.63%	22/9/2037	2,795,418	0.06%
Land Securities Capital Markets plc	3,308,000	2.75%	22/9/2059	1,957,575	0.04%
Leeds Building Society^	1,400,000	1.50%	16/3/2027	1,311,046	0.03%
Leeds Building Society	3,700,000	1.38%	6/10/2027	3,286,509	0.08%
Legal & General Finance plc	2,723,000	5.88%	11/12/2031	2,881,598	0.07%
Legal & General Finance plc	1,200,000	5.88%	5/4/2033	1,256,999	0.03%
Legal & General Group plc^	4,500,000	5.38%	27/10/2045	4,454,985	0.10%
Legal & General Group plc^	3,395,000	5.13%	14/11/2048	3,299,919	0.08%
Legal & General Group plc^	4,472,000	3.75%	26/11/2049	3,998,083	0.09%
Legal & General Group plc^	3,996,000	4.50%	1/11/2050	3,633,522	0.08%
Legal & General Group plc^	4,150,000	5.50%	27/6/2064	3,881,331	0.09%
Liberty Living Finance plc	2,100,000	3.38%	28/11/2029	1,896,549	0.04%
Libra Longhurst Group Treasury NO 2 plc	3,038,000	3.25%	15/5/2043	2,189,430	0.05%
Libra Longhurst Group Treasury plc	1,617,000	5.13%	2/8/2038	1,553,472	0.04%
LiveWest Treasury plc	2,100,000	2.25%	10/10/2043	1,323,427	0.03%
LiveWest Treasury plc	1,816,000	1.88%	18/2/2056	848,610	0.02%
Lloyds Bank plc	10,600,000	4.88%	30/3/2027	10,603,685	0.24%
Lloyds Bank plc	8,700,000	6.00%	8/2/2029	9,190,881	0.21%
Lloyds Bank plc	6,892,000	6.50%	17/9/2040	7,718,921	0.18%
Lloyds Banking Group plc^	4,200,000	2.00%	12/4/2028	3,827,789	0.09%

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Lloyds Banking Group plc^	3,700,000	5.25%	4/10/2030	3,698,466	0.08%
Lloyds Banking Group plc^	4,688,000	1.99%	15/12/2031	4,287,195	0.10%
Lloyds Banking Group plc^	6,300,000	6.63%	2/6/2033	6,374,244	0.15%
Lloyds Banking Group plc^	9,127,000	2.71%	3/12/2035	7,429,211	0.17%
London & Quadrant Housing Trust	1,600,000	2.63%	5/5/2026	1,523,914	0.04%
London & Quadrant Housing Trust	2,800,000	2.63%	28/2/2028	2,548,420	0.06%
London & Quadrant Housing Trust	1,400,000	2.25%	20/7/2029	1,213,216	0.03%
London & Quadrant Housing Trust	1,700,000	2.00%	31/3/2032	1,345,095	0.03%
London & Quadrant Housing Trust	1,950,000	4.63%	5/12/2033	1,847,918	0.04%
London & Quadrant Housing Trust	2,777,000	2.00%	20/10/2038	1,817,059	0.04%
London & Quadrant Housing Trust	1,693,000	5.50%	27/1/2040	1,683,923	0.04%
London & Quadrant Housing Trust	2,230,000	5.49%	15/6/2042	2,209,893	0.05%
London & Quadrant Housing Trust	1,300,000	3.75%	27/10/2049	972,962	0.02%
London & Quadrant Housing Trust	2,549,000	3.13%	28/2/2053	1,666,335	0.04%
London & Quadrant Housing Trust	2,650,000	2.75%	20/7/2057	1,536,999	0.04%
London Power Networks plc	1,900,000	6.13%	7/6/2027	1,950,779	0.04%
London Power Networks plc	2,963,000	2.63%	1/3/2029	2,686,450	0.06%
London Power Networks plc	2,150,000	5.88%	15/11/2040	2,215,706	0.05%
London Stock Exchange Group plc	4,200,000	1.63%	6/4/2030	3,549,690	0.08%
Longstone Finance plc	579,758	4.79%	19/4/2030	565,416	0.01%
Longstone Finance plc	1,700,000	4.90%	19/4/2031	1,563,907	0.04%
M&G plc^	5,735,000	5.63%	20/10/2051	5,442,620	0.12%
M&G plc^	4,426,000	5.56%	20/7/2055	4,005,523	0.09%
M&G plc^	5,650,000	6.34%	19/12/2063	5,320,373	0.12%
M&G plc^	4,020,000	6.25%	20/10/2068	3,687,689	0.08%
Manchester Airport Group Funding plc	4,500,000	4.75%	31/3/2034	4,324,376	0.10%
Manchester Airport Group Funding plc	2,450,000	2.88%	31/3/2039	1,799,071	0.04%
Manchester Airport Group Funding plc	2,800,000	6.13%	30/9/2041	2,924,445	0.07%
Manchester Airport Group Funding plc	2,000,000	5.75%	30/9/2042	1,989,550	0.05%
Manchester Airport Group Funding plc	2,200,000	2.88%	30/9/2044	1,443,148	0.03%
Martlet Homes Ltd.	4,837,000	3.00%	9/5/2052	3,169,247	0.07%
Meadowhall Finance plc	2,023,711	4.99%	12/1/2032	1,880,886	0.04%
Metropolitan Funding plc	1,798,000	4.13%	5/4/2048	1,411,531	0.03%
Metropolitan Housing Trust Ltd.	1,806,000	1.88%	28/7/2036	1,241,292	0.03%
Moat Homes Finance plc	2,000,000	5.00%	23/9/2041	1,899,470	0.04%
Mobico Group plc	700,000	2.38%	20/11/2028	605,210	0.01%
Morhomes plc	3,528,000	3.40%	19/2/2038	2,787,254	0.06%
Motability Operations Group plc	4,600,000	3.75%	16/7/2026	4,484,658	0.10%
Motability Operations Group plc	1,150,000	4.38%	8/2/2027	1,129,054	0.03%
Motability Operations Group plc	2,700,000	1.75%	3/7/2029	2,328,705	0.05%
Motability Operations Group plc	1,200,000	5.63%	29/11/2030	1,249,282	0.03%
Motability Operations Group plc	2,737,000	2.38%	14/3/2032	2,291,944	0.05%
Motability Operations Group plc	1,400,000	5.63%	11/9/2035	1,453,621	0.03%
Motability Operations Group plc	5,100,000	3.63%	10/3/2036	4,393,435	0.10%
Motability Operations Group plc	4,200,000	2.38%	3/7/2039	2,913,657	0.07%
Motability Operations Group plc	2,500,000	1.50%	20/1/2041	1,453,498	0.03%
Motability Operations Group plc	3,726,000	2.13%	18/1/2042	2,378,999	0.05%
Motability Operations Group plc	2,800,000	4.88%	17/1/2043	2,595,427	0.06%
Motability Operations Group plc	3,000,000	5.75%	11/9/2048	3,077,860	0.07%
Motability Operations Group plc	4,200,000	5.75%	17/6/2051	4,305,226	0.10%
Motability Operations Group plc	3,800,000	5.63%	24/1/2054	3,790,524	0.09%
Myriad Capital plc	1,955,000	4.75%	20/12/2043	1,734,142	0.04%
National Gas Transmission plc	2,300,000	1.38%	7/2/2031	1,783,523	0.04%
National Gas Transmission plc	1,960,000	1.13%	14/1/2033	1,379,886	0.03%
National Gas Transmission plc	1,900,000	5.75%	5/4/2035	1,900,276	0.04%
National Gas Transmission plc	2,530,000	1.63%	14/1/2043	1,320,754	0.03%
National Grid Electricity Distribution East Midlands plc	3,200,000	1.75%	9/9/2031	2,526,494	0.06%
National Grid Electricity Distribution East Midlands plc	1,300,000	6.25%	10/12/2040	1,364,894	0.03%
National Grid Electricity Distribution plc	4,900,000	3.50%	16/10/2026	4,705,077	0.11%
National Grid Electricity Distribution South Wales plc	2,300,000	1.63%	7/10/2035	1,560,345	0.04%
National Grid Electricity Distribution South Wales plc	2,000,000	5.35%	10/7/2039	1,936,382	0.04%
National Grid Electricity Distribution South Wales plc	1,550,000	5.75%	23/3/2040	1,546,944	0.04%
National Grid Electricity Distribution South West plc	1,342,000	5.88%	25/3/2027	1,357,944	0.03%
National Grid Electricity Distribution South West plc	1,900,000	2.38%	16/5/2029	1,681,553	0.04%
National Grid Electricity Distribution South West plc	1,400,000	5.75%	23/3/2040	1,395,075	0.03%
National Grid Electricity Distribution South West plc	3,100,000	5.82%	31/7/2041	3,112,714	0.07%
National Grid Electricity Distribution West Midlands plc	5,940,000	5.75%	16/4/2032	6,056,766	0.14%
National Grid Electricity Transmission plc	2,000,000	1.38%	16/9/2026	1,839,406	0.04%
National Grid Electricity Transmission plc	650,000	4.00%	8/6/2027	626,169	0.01%
National Grid Electricity Transmission plc	2,364,000	1.13%	7/7/2028	2,030,408	0.05%
National Grid Electricity Transmission plc	2,000,000	2.75%	6/2/2035	1,563,450	0.04%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
National Grid Electricity Transmission plc	3,400,000	2.00%	16/9/2038	2,209,708	0.05%
National Grid Electricity Transmission plc	2,900,000	2.00%	17/4/2040	1,785,085	0.04%
National Grid Electricity Transmission plc	3,100,000	5.27%	18/1/2043	2,898,814	0.07%
Nationwide Building Society	4,334,000	5.63%	28/1/2026	4,380,845	0.10%
Nationwide Building Society	2,187,000	3.00%	6/5/2026	2,109,023	0.05%
Nationwide Building Society^	5,600,000	6.18%	7/12/2027	5,682,199	0.13%
Nationwide Building Society	3,240,000	3.25%	20/1/2028	3,061,296	0.07%
Nationwide Building Society	5,700,000	6.13%	21/8/2028	5,896,040	0.14%
Nats En Route plc	4,446,900	1.38%	31/3/2031	3,854,485	0.09%
Nats En Route plc	2,800,000	1.75%	30/9/2033	2,135,545	0.05%
NatWest Group plc^	4,900,000	2.88%	19/9/2026	4,739,794	0.11%
NatWest Group plc^	400,000	3.13%	28/3/2027	384,788	0.01%
NatWest Group plc^	3,500,000	2.06%	9/11/2028	3,150,737	0.07%
NatWest Group plc^	7,700,000	3.62%	29/3/2029	7,221,894	0.17%
NatWest Group plc^	7,000,000	3.62%	14/8/2030	6,847,790	0.16%
NatWest Group plc^	7,900,000	2.11%	28/11/2031	7,246,283	0.17%
NatWest Group plc^	6,060,000	7.42%	6/6/2033	6,281,475	0.14%
NatWest Markets plc	3,400,000	6.63%	22/6/2026	3,487,203	0.08%
NatWest Markets plc	6,000,000	6.38%	8/11/2027	6,217,008	0.14%
NewRiver plc	2,300,000	3.50%	7/3/2028	2,085,357	0.05%
Next Group plc	1,200,000	3.00%	26/8/2025	1,168,119	0.03%
Next Group plc	1,200,000	4.38%	2/10/2026	1,178,022	0.03%
Next Group plc	2,300,000	3.63%	18/5/2028	2,186,183	0.05%
Northern Gas Networks Finance plc	1,371,000	4.88%	30/6/2027	1,352,556	0.03%
Northern Gas Networks Finance plc	3,000,000	6.13%	2/6/2033	3,104,294	0.07%
Northern Gas Networks Finance plc	2,349,000	4.88%	15/11/2035	2,183,291	0.05%
Northern Gas Networks Finance plc	2,300,000	5.63%	23/3/2040	2,253,149	0.05%
Northern Powergrid Northeast plc	4,000,000	3.25%	1/4/2052	2,707,917	0.06%
Northern Powergrid Northeast plc	1,050,000	1.88%	16/6/2062	488,411	0.01%
Northern Powergrid Yorkshire plc	900,000	5.63%	14/11/2033	925,883	0.02%
Northern Powergrid Yorkshire plc	1,496,000	5.13%	4/5/2035	1,469,903	0.03%
Northern Powergrid Yorkshire plc	2,653,000	2.25%	9/10/2059	1,336,523	0.03%
Northumbrian Water Finance plc	1,500,000	1.63%	11/10/2026	1,369,752	0.03%
Northumbrian Water Finance plc	700,000	2.38%	5/10/2027	631,593	0.01%
Northumbrian Water Finance plc	3,700,000	4.50%	14/2/2031	3,448,539	0.08%
Northumbrian Water Finance plc	3,301,000	5.63%	29/4/2033	3,256,896	0.07%
Northumbrian Water Finance plc	3,300,000	6.38%	28/10/2034	3,397,057	0.08%
Northumbrian Water Finance plc	1,700,000	5.50%	2/10/2037	1,622,382	0.04%
Northumbrian Water Finance plc	2,850,000	5.13%	23/1/2042	2,526,035	0.06%
Notting Hill Genesis	2,100,000	2.88%	31/1/2029	1,905,966	0.04%
Notting Hill Genesis	3,785,000	3.75%	20/12/2032	3,412,263	0.08%
Notting Hill Genesis	1,558,000	2.00%	3/6/2036	1,087,857	0.03%
Notting Hill Genesis	2,582,000	5.25%	7/7/2042	2,457,005	0.06%
Notting Hill Genesis	2,329,000	3.25%	12/10/2048	1,622,304	0.04%
Notting Hill Genesis	1,642,000	4.38%	20/2/2054	1,365,167	0.03%
Octagon Healthcare Funding plc	1,380,709	5.33%	31/12/2035	1,385,108	0.03%
Onward Homes Ltd.	2,038,000	2.13%	25/3/2053	1,041,723	0.02%
Optivo Finance plc	3,196,000	2.86%	7/10/2035	2,480,838	0.06%
Optivo Finance plc	2,300,000	5.25%	13/3/2043	2,168,476	0.05%
Optivo Finance plc	2,361,000	3.28%	22/3/2048	1,605,911	0.04%
Orbit Capital plc	2,225,000	2.00%	24/11/2038	1,474,797	0.03%
Orbit Capital plc	2,010,000	3.50%	24/3/2045	1,502,088	0.03%
Orbit Capital plc	3,839,000	3.38%	14/6/2048	2,727,543	0.06%
OSB Group plc^	1,800,000	9.50%	7/9/2028	1,924,079	0.04%
OSB Group plc^	3,276,000	8.88%	16/1/2030	3,489,044	0.08%
OSB Group plc^	1,800,000	9.99%	27/7/2033	1,870,350	0.04%
Paradigm Homes Charitable Housing Association Ltd.	2,370,000	5.25%	4/4/2044	2,296,524	0.05%
Paradigm Homes Charitable Housing Association Ltd.	2,958,000	2.25%	20/5/2051	1,642,225	0.04%
Paragon Treasury plc	2,629,000	2.00%	7/5/2036	1,822,435	0.04%
Paragon Treasury plc	2,347,000	3.63%	21/1/2047	1,724,987	0.04%
Peabody Capital No 2 plc	2,500,000	2.75%	2/3/2034	2,009,542	0.05%
Peabody Capital No 2 plc	3,545,000	3.25%	14/9/2048	2,448,131	0.06%
Peabody Capital No 2 plc	2,458,000	4.63%	12/12/2053	2,138,248	0.05%
Peabody Capital plc	1,603,000	5.25%	17/3/2043	1,551,984	0.04%
Pearson Funding plc	2,479,000	3.75%	4/6/2030	2,269,174	0.05%
Penarian Housing Finance plc	3,092,000	3.21%	7/6/2052	2,160,439	0.05%
Pension Insurance Corp. plc	2,200,000	5.63%	20/9/2030	2,099,909	0.05%
Pension Insurance Corp. plc	2,595,000	4.63%	7/5/2031	2,308,104	0.05%
Pension Insurance Corp. plc	3,000,000	3.63%	21/10/2032	2,416,382	0.06%
Pension Insurance Corp. plc	3,940,000	8.00%	13/11/2033	4,208,599	0.10%
Pension Insurance Corp. plc	3,700,000	6.88%	15/11/2034	3,667,904	0.08%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Phoenix Group Holdings plc	1,250,000	6.63%	18/12/2025	1,255,020	0.03%
Phoenix Group Holdings plc	3,750,000	5.87%	13/6/2029	3,666,989	0.08%
Phoenix Group Holdings plc	3,760,000	5.63%	28/4/2031	3,558,012	0.08%
Phoenix Group Holdings plc [^]	2,625,000	7.75%	6/12/2053	2,728,832	0.06%
Places for People Homes Ltd.	1,856,000	3.63%	22/11/2028	1,734,374	0.04%
Places For People Treasury plc	811,000	2.88%	17/8/2026	769,025	0.02%
Places For People Treasury plc	1,800,000	2.50%	26/1/2036	1,317,303	0.03%
Places For People Treasury plc	4,000,000	6.25%	6/12/2041	4,182,903	0.10%
Platform HG Financing plc	1,959,000	1.93%	15/9/2041	1,227,098	0.03%
Platform HG Financing plc	1,980,000	5.34%	10/4/2050	1,949,425	0.04%
Platform HG Financing plc	3,260,000	1.63%	10/8/2055	1,425,432	0.03%
Porterbrook Rail Finance Ltd.	1,620,000	7.13%	20/10/2026	1,685,354	0.04%
Porterbrook Rail Finance Ltd.	2,101,000	4.63%	4/4/2029	2,036,302	0.05%
Principality Building Society	2,320,000	8.63%	12/7/2028	2,509,625	0.06%
Prudential Funding Asia plc	1,624,000	5.88%	11/5/2029	1,666,266	0.04%
Prudential Funding Asia plc	3,035,000	6.13%	19/12/2031	3,092,649	0.07%
Quadgas Finance plc	2,123,000	3.38%	17/9/2029	1,867,800	0.04%
Quilter plc [^]	1,750,000	8.63%	18/4/2033	1,835,174	0.04%
RAC Bond Co. plc	2,825,000	4.87%	6/5/2026	2,771,884	0.06%
RAC Bond Co. plc	2,380,000	8.25%	6/11/2028	2,570,850	0.06%
Reckitt Benckiser Treasury Services plc	4,454,000	1.75%	19/5/2032	3,520,834	0.08%
Reckitt Benckiser Treasury Services plc	2,000,000	5.00%	20/12/2032	1,991,999	0.05%
Reckitt Benckiser Treasury Services plc	2,100,000	5.63%	14/12/2038	2,134,436	0.05%
Rentokil Initial plc	3,200,000	5.00%	27/6/2032	3,120,811	0.07%
RHP Finance plc	2,138,000	3.25%	5/2/2048	1,563,034	0.04%
Riverside Finance plc	1,850,000	3.88%	5/12/2044	1,409,700	0.03%
RI Finance Bonds No 3 plc	1,489,000	6.13%	13/11/2028	1,502,109	0.03%
RL Finance Bonds No 4 plc [^]	4,575,000	4.88%	7/10/2049	3,673,665	0.08%
RMPA Services plc	2,907,430	5.34%	30/9/2038	2,954,237	0.07%
Rolls-Royce plc	6,000,000	3.38%	18/6/2026	5,749,979	0.13%
Rolls-Royce plc	2,000,000	5.75%	15/10/2027	2,018,144	0.05%
Rothesay Life plc	1,300,000	8.00%	30/10/2025	1,324,157	0.03%
Rothesay Life plc	6,150,000	3.38%	12/7/2026	5,876,858	0.13%
Rothesay Life plc	3,950,000	7.73%	16/5/2033	4,157,310	0.10%
Rothesay Life plc	3,825,000	7.02%	10/12/2034	3,820,234	0.09%
Sage Group plc	2,762,000	1.63%	25/2/2031	2,207,638	0.05%
Sage Group plc	2,680,000	2.88%	8/2/2034	2,178,340	0.05%
Sanctuary Capital plc	4,050,000	6.70%	23/3/2039	4,629,564	0.11%
Sanctuary Capital plc	1,630,000	5.00%	26/4/2047	1,516,619	0.03%
Sanctuary Capital plc	4,592,000	2.38%	14/4/2050	2,675,649	0.06%
Santander UK Group Holdings plc	2,350,000	3.63%	14/1/2026	2,296,484	0.05%
Santander UK Group Holdings plc [^]	7,017,000	7.10%	16/11/2027	7,218,110	0.17%
Santander UK Group Holdings plc [^]	3,500,000	2.42%	17/1/2029	3,150,359	0.07%
Santander UK Group Holdings plc [^]	3,500,000	7.48%	29/8/2029	3,719,415	0.09%
Santander UK plc	9,625,000	5.75%	2/3/2026	9,752,444	0.22%
Santander UK plc	5,730,000	5.25%	16/2/2029	5,874,763	0.13%
Santander UK plc	2,450,000	3.88%	15/10/2029	2,299,664	0.05%
Saxon Weald Capital plc	1,930,000	5.38%	6/6/2042	1,881,766	0.04%
Schroders plc [^]	2,500,000	6.35%	18/7/2034	2,511,486	0.06%
Scotland Gas Networks plc	1,645,000	3.25%	8/3/2027	1,559,529	0.04%
Scotland Gas Networks plc	2,300,000	4.88%	21/12/2034	2,156,350	0.05%
Scottish Hydro Electric Transmission plc	1,700,000	1.50%	24/3/2028	1,502,530	0.03%
Scottish Hydro Electric Transmission plc	2,472,000	2.25%	27/9/2035	1,834,485	0.04%
Scottish Hydro Electric Transmission plc	1,300,000	2.13%	24/3/2036	934,450	0.02%
Scottish Hydro Electric Transmission plc	3,626,000	5.50%	15/1/2044	3,503,757	0.08%
Scottish Widows Ltd.	4,855,000	7.00%	16/6/2043	5,124,461	0.12%
Segro plc	2,760,000	2.38%	11/10/2029	2,419,902	0.06%
Segro plc	1,275,000	5.75%	20/6/2035	1,302,716	0.03%
Segro plc	4,762,000	2.88%	11/10/2037	3,624,502	0.08%
Segro plc	2,000,000	5.13%	6/12/2041	1,881,951	0.04%
Severn Trent Utilities Finance plc	4,078,000	3.63%	16/1/2026	3,977,519	0.09%
Severn Trent Utilities Finance plc	3,750,000	6.25%	7/6/2029	3,894,704	0.09%
Severn Trent Utilities Finance plc	2,500,000	2.75%	5/12/2031	2,102,709	0.05%
Severn Trent Utilities Finance plc	2,920,000	2.63%	22/2/2033	2,353,913	0.05%
Severn Trent Utilities Finance plc	3,689,000	4.63%	30/11/2034	3,419,268	0.08%
Severn Trent Utilities Finance plc	2,900,000	5.25%	4/4/2036	2,826,472	0.06%
Severn Trent Utilities Finance plc	3,500,000	2.00%	2/6/2040	2,153,365	0.05%
Severn Trent Utilities Finance plc	3,250,000	4.88%	24/1/2042	2,891,617	0.07%
Skipton Building Society [^]	2,100,000	2.00%	2/10/2026	2,002,065	0.05%
Skipton Building Society [^]	2,450,000	6.25%	25/4/2029	2,487,997	0.06%
Sky Ltd.	1,450,000	6.00%	21/5/2027	1,486,844	0.03%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Sky Ltd.	2,300,000	4.00%	26/11/2029	2,216,325	0.05%
South Eastern Power Networks plc	3,101,000	5.50%	5/6/2026	3,127,491	0.07%
South Eastern Power Networks plc	3,200,000	5.63%	30/9/2030	3,309,933	0.08%
South Eastern Power Networks plc	1,453,000	6.38%	12/11/2031	1,567,941	0.04%
South Eastern Power Networks plc	3,000,000	1.75%	30/9/2034	2,181,356	0.05%
Southern Electric Power Distribution plc	1,576,000	5.50%	7/6/2032	1,617,139	0.04%
Southern Electric Power Distribution plc	2,800,000	4.63%	20/2/2037	2,588,473	0.06%
Southern Gas Networks plc	1,700,000	4.88%	21/3/2029	1,695,116	0.04%
Southern Gas Networks plc	2,200,000	1.25%	2/12/2031	1,666,692	0.04%
Southern Gas Networks plc	2,100,000	6.63%	14/3/2035	2,244,275	0.05%
Southern Gas Networks plc	3,182,000	3.10%	15/9/2036	2,452,084	0.06%
Southern Gas Networks plc	2,400,000	6.38%	15/5/2040	2,505,612	0.06%
Southern Housing	3,754,000	2.38%	8/10/2036	2,694,088	0.06%
Southern Housing	2,640,000	3.50%	19/10/2047	1,865,590	0.04%
Southern Water Services Finance Ltd.	1,879,000	6.64%	31/3/2026	1,851,421	0.04%
Southern Water Services Finance Ltd.	3,500,000	1.63%	30/3/2027	3,010,588	0.07%
Southern Water Services Finance Ltd.	3,100,000	2.38%	28/5/2028	2,656,283	0.06%
Southern Water Services Finance Ltd.	1,995,000	6.19%	31/3/2029	2,020,711	0.05%
Southern Water Services Finance Ltd.	3,700,000	3.00%	28/5/2037	2,565,520	0.06%
Southern Water Services Finance Ltd.	1,500,000	4.50%	31/3/2052	1,195,310	0.03%
Southern Water Services Finance Ltd.	1,800,000	5.13%	30/9/2056	1,536,002	0.04%
Sovereign Housing Capital plc	2,050,000	4.77%	1/6/2043	1,887,718	0.04%
Sovereign Housing Capital plc	2,922,000	2.38%	4/11/2048	1,710,360	0.04%
Sovereign Housing Capital plc	2,500,000	5.50%	24/1/2057	2,476,320	0.06%
SP Distribution plc	1,850,000	5.88%	17/7/2026	1,872,338	0.04%
SP Manweb plc	2,227,000	4.88%	20/9/2027	2,214,188	0.05%
SP Transmission plc	2,400,000	2.00%	13/11/2031	1,971,440	0.05%
SSE plc^	5,260,000	3.74%	Perpetual	5,059,435	0.12%
SSE plc	5,373,000	8.38%	20/11/2028	6,055,988	0.14%
SSE plc	3,450,000	6.25%	27/8/2038	3,673,379	0.08%
Stagecoach Group Ltd.	3,400,000	4.00%	29/9/2025	3,303,777	0.08%
Standard Chartered plc	3,600,000	5.13%	6/6/2034	3,378,207	0.08%
Standard Chartered plc	3,431,000	4.38%	18/1/2038	3,073,232	0.07%
Stonewater Funding plc	1,979,000	1.63%	10/9/2036	1,339,040	0.03%
Sunderland SHG Finance plc	994,119	6.38%	31/3/2042	1,053,041	0.02%
SW Finance I plc	4,723,000	7.00%	16/4/2040	4,431,838	0.10%
SW Finance I plc	4,533,000	7.38%	12/12/2041	4,407,894	0.10%
Swan Housing Capital plc	1,500,000	3.63%	5/3/2048	1,123,620	0.03%
TC Dudgeon Ofto plc	1,475,182	3.16%	12/11/2038	1,255,522	0.03%
Telereal Secured Finance plc	1,519,500	4.01%	10/12/2031	1,406,971	0.03%
Telereal Securitisation plc	5,221,000	3.56%	10/12/2031	4,693,274	0.11%
Telereal Securitisation plc	1,556,524	6.16%	10/12/2031	1,551,031	0.04%
Telereal Securitisation plc	1,492,536	1.37%	10/12/2031	1,300,944	0.03%
Telereal Securitisation plc^	1,600,000	1.96%	10/12/2033	1,501,348	0.03%
Tesco Corporate Treasury Services plc	3,682,000	1.88%	2/11/2028	3,255,632	0.07%
Tesco Corporate Treasury Services plc	3,800,000	2.75%	27/4/2030	3,372,386	0.08%
Tesco Corporate Treasury Services plc	2,800,000	5.13%	22/5/2034	2,704,540	0.06%
Tesco Corporate Treasury Services plc	2,400,000	5.50%	27/2/2035	2,379,528	0.05%
Tesco Property Finance 1 plc	1,873,602	7.62%	13/7/2039	2,104,936	0.05%
Tesco Property Finance 2 plc	3,929,644	6.05%	13/10/2039	4,027,501	0.09%
Tesco Property Finance 3 plc	7,352,759	5.74%	13/4/2040	7,310,128	0.17%
Tesco Property Finance 4 plc	4,420,733	5.80%	13/10/2040	4,405,675	0.10%
Tesco Property Finance 5 plc	2,883,401	5.66%	13/10/2041	2,844,123	0.07%
Tesco Property Finance 6 plc	4,068,803	5.41%	13/7/2044	3,920,126	0.09%
Thames Water Utilities Finance plc	2,800,000	3.50%	25/2/2028	2,351,399	0.05%
Thames Water Utilities Finance plc	3,000,000	6.75%	16/11/2028	2,626,740	0.06%
Thames Water Utilities Finance plc	1,800,000	7.13%	30/4/2031	1,591,247	0.04%
Thames Water Utilities Finance plc	2,100,000	2.63%	24/1/2032	1,583,089	0.04%
Thames Water Utilities Finance plc	1,500,000	6.50%	9/2/2032	1,318,678	0.03%
Thames Water Utilities Finance plc	2,675,000	4.38%	3/7/2034	2,114,939	0.05%
Thames Water Utilities Finance plc	5,119,000	5.13%	28/9/2037	4,201,017	0.10%
Thames Water Utilities Finance plc	3,115,000	2.38%	22/4/2040	1,939,463	0.04%
Thames Water Utilities Finance plc	1,950,000	8.25%	25/4/2040	1,855,116	0.04%
Thames Water Utilities Finance plc	3,675,000	5.50%	11/2/2041	2,970,423	0.07%
Thames Water Utilities Finance plc	4,300,000	7.75%	30/4/2044	4,018,097	0.09%
Thames Water Utilities Finance plc	2,350,000	4.63%	4/6/2046	1,758,711	0.04%
Thames Water Utilities Finance plc	2,675,000	7.74%	9/4/2058	2,586,464	0.06%
THFC Funding No 1 plc	2,400,000	5.13%	21/12/2035	2,365,325	0.05%
THFC Funding No 2 plc	2,090,000	6.35%	8/7/2039	2,285,597	0.05%
THFC Funding No 3 plc	8,050,000	5.20%	11/10/2043	7,760,323	0.18%
Together Housing Finance plc	2,000,000	4.50%	17/12/2042	1,732,720	0.04%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
TP ICAP Finance plc	1,750,000	5.25%	29/5/2026	1,720,158	0.04%
TP ICAP Finance plc	1,500,000	2.63%	18/11/2028	1,284,564	0.03%
TP ICAP Finance plc	1,900,000	7.88%	17/4/2030	2,035,351	0.05%
Trafford Centre Finance Ltd.	1,209,722	6.50%	28/7/2033	1,221,211	0.03%
Tritax Big Box plc	2,350,000	2.63%	14/12/2026	2,198,778	0.05%
Tritax Big Box plc	1,925,000	3.13%	14/12/2031	1,660,814	0.04%
Tritax Big Box plc	1,591,000	1.50%	27/11/2033	1,126,221	0.03%
Unilever plc	6,134,000	1.50%	22/7/2026	5,749,593	0.13%
Unilever plc	1,000,000	2.13%	28/2/2028	918,631	0.02%
UNITE Group plc	2,000,000	3.50%	15/10/2028	1,861,964	0.04%
UNITE Group plc	3,000,000	5.63%	25/6/2032	3,000,315	0.07%
United Kingdom Gilt	2,000,000	4.25%	7/12/2049	1,881,381	0.04%
United Kingdom Gilt	2,500,000	4.38%	31/7/2054	2,384,496	0.05%
United Kingdom Gilt	300,000	1.13%	22/10/2073	108,225	0.00%
United Utilities Water Finance plc	2,790,000	0.88%	28/10/2029	2,252,171	0.05%
United Utilities Water Finance plc	2,900,000	2.63%	12/2/2031	2,484,182	0.06%
United Utilities Water Finance plc	2,800,000	2.00%	3/7/2033	2,134,403	0.05%
United Utilities Water Finance plc	3,100,000	5.75%	26/6/2036	3,153,420	0.07%
United Utilities Water Finance plc	2,000,000	1.75%	10/2/2038	1,288,526	0.03%
United Utilities Water Finance plc	2,200,000	5.13%	6/10/2038	2,072,092	0.05%
United Utilities Water Finance plc	2,200,000	1.88%	3/6/2042	1,288,430	0.03%
United Utilities Water Finance plc	1,800,000	5.25%	22/1/2046	1,665,304	0.04%
United Utilities Water Finance plc	3,600,000	5.75%	28/5/2051	3,489,839	0.08%
United Utilities Water Ltd.	1,050,000	5.00%	28/2/2035	1,014,314	0.02%
University College London	1,810,000	1.63%	4/6/2061	833,861	0.02%
University of Leeds	1,732,000	3.13%	19/12/2050	1,243,742	0.03%
University of Liverpool	1,600,000	3.38%	25/6/2055	1,168,821	0.03%
University of Manchester	2,882,000	4.25%	4/7/2053	2,537,472	0.06%
University of Oxford	7,769,000	2.54%	8/12/2117	4,039,961	0.09%
University of Southampton	1,900,000	2.25%	11/4/2057	1,051,600	0.02%
Utmost Group plc	3,100,000	4.00%	15/12/2031	2,481,396	0.06%
Virgin Money UK plc^	4,200,000	4.00%	25/9/2026	4,108,938	0.09%
Virgin Money UK plc^	2,147,000	4.00%	3/9/2027	2,078,342	0.05%
Virgin Money UK plc^	2,800,000	7.63%	23/8/2029	3,016,817	0.07%
Virgin Money UK plc^	3,900,000	5.13%	11/12/2030	3,838,887	0.09%
Virgin Money UK plc^	1,990,000	2.63%	19/8/2031	1,854,828	0.04%
Vodafone Group plc	2,375,000	5.63%	4/12/2025	2,382,967	0.05%
Vodafone Group plc	1,494,000	5.90%	26/11/2032	1,573,372	0.04%
Vodafone Group plc	9,420,000	3.38%	8/8/2049	6,340,765	0.15%
Vodafone Group plc	4,300,000	5.13%	2/12/2052	3,836,463	0.09%
Vodafone Group plc	6,420,000	3.00%	12/8/2056	3,786,942	0.09%
Wales & West Utilities Finance plc	2,150,000	5.75%	29/3/2030	2,198,217	0.05%
Wales & West Utilities Finance plc	2,400,000	3.00%	3/8/2038	1,784,342	0.04%
Wales & West Utilities Finance plc	2,500,000	1.88%	28/5/2041	1,478,918	0.03%
Weir Group plc	2,500,000	6.88%	14/6/2028	2,603,593	0.06%
Wellcome Trust Finance plc	4,385,000	4.63%	25/7/2036	4,312,382	0.10%
Wellcome Trust Ltd.	3,030,000	4.00%	9/5/2059	2,556,212	0.06%
Wellcome Trust Ltd.	6,200,000	1.50%	14/7/2071	2,359,992	0.05%
Wellcome Trust Ltd.	5,393,000	2.52%	7/2/2118	2,769,291	0.06%
Wessex Water Services Finance plc	2,792,000	5.38%	10/3/2028	2,759,736	0.06%
Wessex Water Services Finance plc	4,900,000	1.50%	17/9/2029	4,027,659	0.09%
Wessex Water Services Finance plc	300,000	5.13%	31/10/2032	290,783	0.01%
Wessex Water Services Finance plc	700,000	5.75%	14/10/2033	702,099	0.02%
Wessex Water Services Finance plc	3,328,000	1.25%	12/1/2036	2,087,827	0.05%
Westfield Stratford City Finance No 2 plc	5,400,000	1.64%	4/8/2026	4,926,956	0.11%
Wheatley Group Capital plc	2,720,000	4.38%	28/11/2044	2,352,968	0.05%
WHG Treasury plc	2,010,000	4.25%	6/10/2045	1,682,275	0.04%
Whitbread Group plc	3,600,000	3.38%	16/10/2025	3,493,426	0.08%
Whitbread Group plc	2,000,000	2.38%	31/5/2027	1,824,360	0.04%
Whitbread Group plc	2,300,000	3.00%	31/5/2031	1,973,288	0.05%
White City Property Finance plc	1,466,628	5.12%	17/4/2035	1,470,416	0.03%
Workspace Group plc	2,100,000	2.25%	11/3/2028	1,796,449	0.04%
WPP Finance 2013	3,150,000	2.88%	14/9/2046	1,943,678	0.04%
WPP Finance 2017	2,100,000	3.75%	19/5/2032	1,854,872	0.04%
Wrekin Housing Group Ltd.	1,600,000	2.50%	22/10/2048	954,545	0.02%
Yorkshire Building Society	3,073,000	3.50%	21/4/2026	2,980,585	0.07%
Yorkshire Building Society^	900,000	7.38%	12/9/2027	931,524	0.02%
Yorkshire Building Society^	2,153,000	3.38%	13/9/2028	1,970,504	0.05%
Yorkshire Building Society^	3,400,000	6.38%	15/11/2028	3,492,661	0.08%
Yorkshire Building Society^	1,200,000	1.50%	15/9/2029	1,021,528	0.02%
Yorkshire Building Society^	2,700,000	3.51%	11/10/2030	2,452,991	0.06%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Yorkshire Housing Finance plc	3,077,000	4.13%	31/10/2044	2,501,803	0.06%
Yorkshire Power Finance Ltd.	2,600,000	7.25%	4/8/2028	2,754,096	0.06%
Yorkshire Water Finance plc	2,236,000	1.75%	26/11/2026	2,021,206	0.05%
Yorkshire Water Finance plc	1,713,000	3.63%	1/8/2029	1,535,765	0.04%
Yorkshire Water Finance plc	2,200,000	5.25%	28/4/2030	2,096,231	0.05%
Yorkshire Water Finance plc	1,950,000	6.60%	17/4/2031	1,984,854	0.05%
Yorkshire Water Finance plc	2,500,000	1.75%	27/10/2032	1,826,417	0.04%
Yorkshire Water Finance plc	2,300,000	5.50%	28/4/2035	2,144,009	0.05%
Yorkshire Water Finance plc	2,600,000	6.38%	19/8/2039	2,542,151	0.06%
Yorkshire Water Finance plc	5,550,000	2.75%	18/4/2041	3,640,295	0.08%
Yorkshire Water Services Finance Ltd.	1,550,000	5.50%	28/5/2037	1,515,643	0.03%
				1,780,458,211	40.84%
United States 12.12% (31 December 2023: 12.74%)					
American Honda Finance Corp.	6,600,000	0.75%	25/11/2026	6,000,620	0.14%
American Honda Finance Corp.	3,300,000	1.50%	19/10/2027	2,967,153	0.07%
American Honda Finance Corp.	3,200,000	5.60%	6/9/2030	3,311,696	0.08%
Amgen, Inc.	3,200,000	5.50%	7/12/2026	3,227,862	0.07%
Amgen, Inc.	6,550,000	4.00%	13/9/2029	6,258,375	0.14%
Apple, Inc.	5,400,000	3.05%	31/7/2029	5,061,457	0.12%
Apple, Inc.	3,600,000	3.60%	31/7/2042	3,008,262	0.07%
AT&T, Inc.	6,700,000	2.90%	4/12/2026	6,352,220	0.15%
AT&T, Inc.	3,950,000	5.50%	15/3/2027	3,957,712	0.09%
AT&T, Inc.	7,750,000	4.38%	14/9/2029	7,469,318	0.17%
AT&T, Inc.	1,300,000	5.20%	18/11/2033	1,278,769	0.03%
AT&T, Inc.	7,300,000	7.00%	30/4/2040	8,182,242	0.19%
AT&T, Inc.	10,400,000	4.25%	1/6/2043	8,474,160	0.19%
AT&T, Inc.	8,950,000	4.88%	1/6/2044	7,889,970	0.18%
Athene Global Funding	2,300,000	5.15%	28/7/2027	2,285,900	0.05%
Athene Global Funding	3,400,000	1.75%	24/11/2027	3,027,996	0.07%
Athene Global Funding	2,000,000	1.88%	30/11/2028	1,729,867	0.04%
Bank of America Corp.	5,800,000	2.30%	25/7/2025	5,616,682	0.13%
Bank of America Corp.	4,250,000	4.25%	10/12/2026	4,174,424	0.10%
Bank of America Corp.	6,050,000	7.00%	31/7/2028	6,468,565	0.15%
Bank of America Corp.^	9,500,000	1.67%	2/6/2029	8,323,259	0.19%
Bank of America Corp.^	5,900,000	3.58%	27/4/2031	5,446,239	0.13%
Berkshire Hathaway Finance Corp.	7,400,000	2.38%	19/6/2039	5,173,990	0.12%
Berkshire Hathaway Finance Corp.	5,600,000	2.63%	19/6/2059	3,169,059	0.07%
Blackstone Private Credit Fund	2,000,000	4.88%	14/4/2026	1,939,545	0.04%
Brown-Forman Corp.	1,430,000	2.60%	7/7/2028	1,321,554	0.03%
Caterpillar Financial Services Corp.	4,500,000	5.72%	17/8/2026	4,557,764	0.10%
Citigroup, Inc.	3,553,000	5.15%	21/5/2026	3,571,706	0.08%
Citigroup, Inc.	5,787,000	1.75%	23/10/2026	5,363,140	0.12%
Citigroup, Inc.	1,600,000	4.50%	3/3/2031	1,485,193	0.03%
Citigroup, Inc.	3,082,000	6.80%	25/6/2038	3,480,896	0.08%
Citigroup, Inc.	3,850,000	7.38%	1/9/2039	4,576,528	0.11%
Comcast Corp.	5,700,000	1.50%	20/2/2029	4,956,541	0.11%
Comcast Corp.	3,850,000	5.50%	23/11/2029	3,983,286	0.09%
Comcast Corp.	6,250,000	1.88%	20/2/2036	4,480,540	0.10%
Digital Stout Holding LLC	3,810,000	3.30%	19/7/2029	3,437,646	0.08%
Digital Stout Holding LLC	3,619,000	3.75%	17/10/2030	3,268,296	0.08%
Eli Lilly & Co.	1,335,000	1.63%	14/9/2043	764,216	0.02%
Equitable Financial Life Global Funding	2,600,000	6.38%	2/6/2028	2,707,436	0.06%
Federal National Mortgage Association	1,700,000	5.38%	7/12/2028	1,748,348	0.04%
Fiserv, Inc.	5,000,000	2.25%	1/7/2025	4,843,401	0.11%
Fiserv, Inc.	4,950,000	3.00%	1/7/2031	4,289,640	0.10%
Ford Motor Credit Co. LLC	4,500,000	6.86%	5/6/2026	4,605,602	0.11%
Ford Motor Credit Co. LLC	1,800,000	5.63%	9/10/2028	1,799,820	0.04%
GE Capital UK Funding Unlimited Co.	5,485,000	5.88%	18/1/2033	5,638,625	0.13%
General Electric Co.	1,886,000	4.88%	18/9/2037	1,712,060	0.04%
General Motors Financial Co., Inc.	3,300,000	5.15%	15/8/2026	3,271,069	0.08%
General Motors Financial Co., Inc.	3,800,000	1.55%	30/7/2027	3,390,964	0.08%
General Motors Financial Co., Inc.	1,977,000	5.50%	12/1/2030	1,968,247	0.05%
Goldman Sachs Group, Inc.	2,100,000	7.13%	7/8/2025	2,137,159	0.05%
Goldman Sachs Group, Inc.	7,213,000	4.25%	29/1/2026	7,111,031	0.16%
Goldman Sachs Group, Inc.	4,900,000	1.50%	7/12/2027	4,352,400	0.10%
Goldman Sachs Group, Inc.	3,600,000	7.25%	10/4/2028	3,845,499	0.09%
Goldman Sachs Group, Inc.	5,344,000	3.13%	25/7/2029	4,907,941	0.11%
Goldman Sachs Group, Inc.^	9,600,000	3.63%	29/10/2029	9,007,032	0.21%
Goldman Sachs Group, Inc.	2,100,000	1.88%	16/12/2030	1,732,131	0.04%
Goldman Sachs Group, Inc.	2,100,000	6.88%	18/1/2038	2,260,800	0.05%
International Business Machines Corp.	5,500,000	4.88%	6/2/2038	5,185,505	0.12%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
JPMorgan Chase & Co.	2,800,000	3.50%	18/12/2026	2,711,210	0.06%
JPMorgan Chase & Co. ^	5,400,000	1.90%	28/4/2033	4,327,734	0.10%
Kraft Heinz Foods Co.	3,500,000	4.13%	1/7/2027	3,421,119	0.08%
MassMutual Global Funding II	2,500,000	1.38%	15/12/2026	2,291,464	0.05%
MassMutual Global Funding II	3,100,000	5.00%	12/12/2027	3,114,341	0.07%
McDonald's Corp.	1,025,000	5.88%	23/4/2032	1,082,499	0.02%
McDonald's Corp.	1,900,000	2.95%	15/3/2034	1,593,459	0.04%
McDonald's Corp.	3,900,000	3.75%	31/5/2038	3,306,987	0.08%
McDonald's Corp.	2,500,000	4.13%	11/6/2054	2,026,456	0.05%
McKesson Corp.	3,400,000	3.13%	17/2/2029	3,157,815	0.07%
Metropolitan Life Global Funding I	1,950,000	4.13%	2/9/2025	1,923,437	0.04%
Metropolitan Life Global Funding I	3,900,000	3.50%	30/9/2026	3,771,875	0.09%
Metropolitan Life Global Funding I	1,702,000	4.50%	9/7/2027	1,679,812	0.04%
Metropolitan Life Global Funding I	4,000,000	0.63%	8/12/2027	3,458,877	0.08%
Metropolitan Life Global Funding I	3,600,000	1.63%	12/10/2028	3,153,948	0.07%
Metropolitan Life Global Funding I	3,800,000	1.63%	21/9/2029	3,233,766	0.07%
Metropolitan Life Global Funding I	5,900,000	5.00%	10/1/2030	5,919,764	0.14%
Morgan Stanley	5,262,000	2.63%	9/3/2027	4,914,876	0.11%
Morgan Stanley ^	11,100,000	5.79%	18/11/2033	11,388,380	0.26%
Nestle Capital Corp.	3,000,000	4.50%	22/3/2029	2,973,983	0.07%
Nestle Capital Corp.	2,800,000	4.75%	22/3/2036	2,747,987	0.06%
Nestle Finance International Ltd.	3,700,000	5.13%	7/12/2038	3,738,617	0.09%
Nestle Holdings, Inc.	3,250,000	5.25%	21/9/2026	3,277,038	0.08%
Nestle Holdings, Inc.	5,229,000	2.13%	4/4/2027	4,882,302	0.11%
Nestle Holdings, Inc.	4,727,000	2.50%	4/4/2032	4,074,501	0.09%
Nestle Holdings, Inc.	3,400,000	5.13%	21/9/2032	3,495,449	0.08%
Nestle Holdings, Inc.	2,500,000	1.38%	23/6/2033	1,903,364	0.04%
New York Life Global Funding	3,200,000	4.35%	16/9/2025	3,164,479	0.07%
New York Life Global Funding	4,000,000	1.25%	17/12/2026	3,663,054	0.08%
New York Life Global Funding	4,960,000	1.50%	15/7/2027	4,503,072	0.10%
New York Life Global Funding	5,000,000	0.75%	14/12/2028	4,214,038	0.10%
New York Life Global Funding	3,800,000	4.95%	7/12/2029	3,844,917	0.09%
New York Life Global Funding	2,869,000	4.88%	30/4/2031	2,872,181	0.07%
Northwestern Mutual Global Funding	3,060,000	4.88%	12/12/2029	3,072,295	0.07%
Omnicom Capital Holdings plc	2,950,000	2.25%	22/11/2033	2,269,174	0.05%
Pacific Life Global Funding II	2,400,000	5.00%	12/1/2028	2,401,610	0.06%
Pacific Life Global Funding II	3,803,000	5.38%	30/11/2028	3,870,461	0.09%
PepsiCo, Inc.	2,370,000	3.20%	22/7/2029	2,236,475	0.05%
PepsiCo, Inc.	2,956,000	3.55%	22/7/2034	2,685,860	0.06%
Pfizer, Inc.	3,600,000	6.50%	3/6/2038	4,098,364	0.09%
Pfizer, Inc.	10,669,000	2.74%	15/6/2043	7,419,118	0.17%
Procter & Gamble Co.	1,700,000	1.80%	3/5/2029	1,520,380	0.03%
Prologis LP	4,796,000	2.25%	30/6/2029	4,225,243	0.10%
Prologis LP	2,635,000	5.63%	4/5/2040	2,617,672	0.06%
Protective Life Global Funding	3,850,000	5.25%	13/1/2028	3,878,198	0.09%
Protective Life Global Funding	1,500,000	5.08%	15/4/2031	1,498,516	0.03%
Realty Income Corp.	2,866,000	1.88%	14/1/2027	2,620,155	0.06%
Realty Income Corp.	1,600,000	1.13%	13/7/2027	1,414,434	0.03%
Realty Income Corp.	3,000,000	1.63%	15/12/2030	2,396,889	0.06%
Realty Income Corp.	2,346,000	5.75%	5/12/2031	2,384,032	0.05%
Realty Income Corp.	2,752,000	1.75%	13/7/2033	2,039,001	0.05%
Realty Income Corp.	3,771,000	6.00%	5/12/2039	3,910,615	0.09%
Realty Income Corp.	3,400,000	2.50%	14/1/2042	2,233,699	0.05%
Tennessee Valley Authority	775,000	5.63%	7/6/2032	812,722	0.02%
Time Warner Cable LLC	4,700,000	5.75%	2/6/2031	4,483,158	0.10%
Time Warner Cable LLC	4,930,000	5.25%	15/7/2042	4,047,591	0.09%
Toyota Motor Credit Corp.	8,600,000	0.75%	19/11/2026	7,799,832	0.18%
Toyota Motor Credit Corp.	300,000	5.63%	23/10/2028	308,240	0.01%
United Parcel Service, Inc.	3,400,000	5.13%	12/2/2050	3,402,328	0.08%
Verizon Communications, Inc.	4,380,000	1.13%	3/11/2028	3,756,162	0.09%
Verizon Communications, Inc.	4,260,000	1.88%	19/9/2030	3,549,646	0.08%
Verizon Communications, Inc.	6,481,000	2.50%	8/4/2031	5,548,450	0.13%
Verizon Communications, Inc.	3,150,000	4.75%	17/2/2034	3,020,013	0.07%
Verizon Communications, Inc.	3,611,000	3.13%	2/11/2035	2,937,686	0.07%
Verizon Communications, Inc.	6,300,000	3.38%	27/10/2036	5,169,861	0.12%
Verizon Communications, Inc.	4,520,000	1.88%	3/11/2038	2,930,962	0.07%
Walmart, Inc.	5,920,000	5.75%	19/12/2030	6,341,581	0.15%
Walmart, Inc.	8,700,000	5.63%	27/3/2034	9,302,772	0.21%
Walmart, Inc.	6,141,000	5.25%	28/9/2035	6,372,949	0.15%
Walmart, Inc.	1,600,000	4.88%	19/1/2039	1,587,583	0.04%
Wells Fargo & Co.	6,100,000	2.00%	28/7/2025	5,881,148	0.13%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Wells Fargo & Co.^	6,600,000	3.47%	26/4/2028	6,250,656	0.14%
Wells Fargo & Co.	3,500,000	2.50%	2/5/2029	3,103,825	0.07%
Wells Fargo & Co.	3,250,000	3.50%	12/9/2029	3,012,583	0.07%
Wells Fargo & Co.	4,900,000	2.13%	24/9/2031	4,000,896	0.09%
Wells Fargo & Co.	5,550,000	4.63%	2/11/2035	5,258,012	0.12%
Wells Fargo & Co.	5,300,000	4.88%	29/11/2035	4,871,196	0.11%
Welltower OP LLC	4,196,000	4.80%	20/11/2028	4,084,030	0.09%
Welltower OP LLC	3,580,000	4.50%	1/12/2034	3,228,726	0.07%
				528,244,958	12.12%
Total Fixed Income				4,258,398,854	97.67%
Total Transferable Securities				4,258,398,854	97.67%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (31 December 2023: 0.00%)				
Futures (0.00%) (31 December 2023: 0.00%)				
Long Gilt September 2024	76	£7,422,343	(7,023)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(7,023)	(0.00%)
Total Investments			4,258,391,831	97.67%

	Fair Value GBP (£)	% of Total Net Assets
Other Assets and Liabilities	101,620,669	2.33%
Net Assets	4,360,012,500	100.00%

	GBP (£)	% of Total Assets
Analysis of Total Assets		
(a) Transferable securities admitted to an official stock exchange listing	4,223,828,299	94.58%
(b) Transferable securities dealt in on another regulated market	34,570,555	0.77%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	—	0.00%
(f) Other assets	207,693,456	4.65%
Total Assets	4,466,092,310	100.00%

^ Floating Rate Note (FRN). The effective interest rate is at 30 June 2024.

1 Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	GBP (£) As at 30 June 2024	GBP (£) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	4,258,398,854	4,288,533,012
Financial Derivative Instruments	17	—	8,493
Cash		40,987,388	60,383,794
Receivables:			
Interest and Dividends		70,401,128	68,885,284
Capital Shares Issued		15,066,811	6,102,430
Investments Sold		81,165,717	50,230,324
Margin Cash Due from Broker		72,412	512,443
Total Current Assets		4,466,092,310	4,474,655,780
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	7,023	—
Payables and Other Liabilities:			
Investments Purchased		91,338,585	95,125,563
Income Distribution Payable		10,181,254	11,654,824
Capital Shares Redeemed		4,207,515	5,779,067
Management Fees Payable	12	345,433	392,375
Total Current Liabilities		106,079,810	112,951,829
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		4,360,012,500	4,361,703,951

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
GBP Acc			
Net Assets	£2,757,957,962	£2,736,783,805	£2,383,721,045
Number of Shares Outstanding	29,016,542	28,729,458	27,163,318
Net Asset Value Per Share¹	£95.05	£95.26	£87.76
GBP Dist			
Net Assets	£450,531,296	£691,792,132	£301,810,452
Number of Shares Outstanding	9,064,684	13,621,242	6,227,177
Net Asset Value Per Share¹	£49.70	£50.79	£48.47
Institutional Plus GBP Acc			
Net Assets	£593,322,288	£359,713,783	£144,088,954
Number of Shares Outstanding	4,875,286	2,950,010	1,283,507
Net Asset Value Per Share¹	£121.70	£121.94	£112.26
Institutional Plus GBP Dist			
Net Assets	£558,200,954	£573,414,231	£448,216,360
Number of Shares Outstanding	6,047,080	6,078,896	4,978,951
Net Asset Value Per Share¹	£92.31	£94.33	£90.02

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

Statement of Operations

	Notes	GBP (£) Six Months Ended 30 June 2024	GBP (£) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		85,506,400	63,656,655
Other Income		385,000	4,484
Net Loss on Financial Instruments		(93,436,374)	(119,749,998)
Total Investment Loss		(7,544,974)	(56,088,859)
Expenses			
Management Fees	12	2,236,037	2,003,836
Transaction Fees and Commissions		3,368	2,664
Total Expenses		2,239,405	2,006,500
Finance Costs			
Interest Expense		4,244	17,533
Distribution	6	20,374,514	20,185,493
Total Finance Costs		20,378,758	20,203,026
Net Investment Loss		(30,163,137)	(78,298,385)
Taxation	5	(123,098)	(255,380)
Net Decrease in Net Assets		(30,286,235)	(78,553,765)

Statement of Changes in Net Assets

	GBP (£) Six Months Ended 30 June 2024	GBP (£) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Decrease in Net Assets From Operations	(30,286,235)	(78,553,765)
Capital Transactions		
Subscriptions	773,821,002	1,139,551,436
Redemptions	(745,226,218)	(415,133,178)
Total Capital Transactions	28,594,784	724,418,258
Total (Decrease)/Increase for the Period	(1,691,451)	645,864,493
Net Assets		
Beginning of Period	4,361,703,951	3,277,836,811
End of Period	4,360,012,500	3,923,701,304

Vanguard U.K. Short-Term Investment Grade Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg GBP Non-Government 1–5 Year 200MM Float Adjusted Bond Index, a market-weighted index of pound sterling-denominated, investment-grade bonds, excluding government bonds, with maturities between 1 and 5 years.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds finished the period in negative territory.
- Shorter-duration bonds on average did better than the aggregate market. As such, the fund's benchmark index returned 1.29% for the six months.
- Within the benchmark, bonds with lower credit ratings did better than those with higher credit ratings. By sector, securitised bonds posted the highest returns, followed by non-corporate bonds.

Benchmark returns in the commentary above are in British pounds.

Benchmark: Bloomberg GBP Non-Government 1–5 Year 200MM Float Adjusted Bond Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
GBP Acc	1.24%	0.61%	1.41%
Benchmark	1.29	0.74	1.56
Tracking Difference*	-0.05		
GBP Dist	1.24%	0.61%	1.41%
Benchmark	1.29	0.74	1.56
Tracking Difference*	-0.05		
Institutional Plus GBP Acc	1.28%	0.68%	1.43%
Benchmark	1.29	0.74	1.50
Tracking Difference*	-0.01		
Institutional Plus GBP Dist	1.28%	0.68%	1.43%
Benchmark	1.29	0.74	1.50
Tracking Difference*	-0.01		

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

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: Institutional Plus GBP Acc and Institutional Plus GBP Dist, 2 September 2014.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal GBP (£)	Cost GBP (£)		Principal GBP (£)	Proceeds GBP (£)
Purchases			Sales		
Kreditanstalt fuer Wiederaufbau 3.75% 9/1/2029	18,118,000	18,079,818	United Kingdom Gilt 4.50% 7/6/2028	44,700,000	46,399,738
European Investment Bank 4.00% 15/2/2029	13,832,000	13,756,274	European Investment Bank 1.38% 7/3/2025	9,346,000	9,041,133
International Bank for Reconstruction & Development 3.88% 2/10/2028	11,167,000	11,167,050	United Kingdom Gilt 3.50% 22/10/2025	8,900,000	8,732,762
European Investment Bank 3.88% 12/4/2028	10,000,000	10,010,640	United Kingdom Gilt 0.50% 31/1/2029	7,400,000	6,276,048
European Investment Bank 4.50% 7/6/2029	9,000,000	9,229,817	International Finance Corp. 1.38% 7/3/2025	6,000,000	5,790,540
United Kingdom Gilt 0.50% 31/1/2029	10,400,000	8,865,948	Lloyds Bank PLC 5.13% 7/3/2025	5,594,000	5,597,664
United Kingdom Gilt 3.50% 22/10/2025	8,900,000	8,741,701	European Investment Bank 4.50% 7/6/2029	5,000,000	5,098,435
Asian Development Bank 3.88% 22/7/2027	5,500,000	5,478,055	International Bank for Reconstruction & Development 3.88% 2/10/2028	5,100,000	4,976,223
Lloyds Bank plc 6.00% 8/2/2029	4,950,000	5,241,819	European Investment Bank 3.88% 12/4/2028	5,000,000	4,951,500
International Bank for Reconstruction & Development 1.25% 13/12/2028	6,000,000	5,218,140	European Investment Bank 5.50% 15/4/2025	4,900,000	4,924,794
European Bank for Reconstruction & Development 3.88% 7/2/2029	5,300,000	5,213,159	Asian Development Bank 1.38% 7/3/2025	5,100,000	4,921,881
Kreditanstalt fuer Wiederaufbau 3.75% 30/7/2027	4,800,000	4,692,666	Kuntarahoitus OYJ 1.13% 19/6/2025	5,000,000	4,805,649
United Kingdom Gilt 3.75% 7/3/2027	4,500,000	4,425,780	CPPIB Capital, Inc. 6.00% 7/6/2025	4,549,000	4,582,162
BNG Bank NV 4.25% 15/2/2029	4,000,000	3,983,282	JPMorgan Chase & Co. 0.00% 28/4/2026	4,765,000	4,566,204
Corp. Andina de Fomento 4.75% 16/4/2029	3,956,000	3,919,712	Siemens Financieringsmaatschappij NV 1.00% 20/2/2025	4,700,000	4,513,966
Kreditanstalt fuer Wiederaufbau 4.13% 18/2/2026	3,900,000	3,865,659	Nordic Investment Bank 1.13% 18/6/2025	3,700,000	3,567,940
Inter-American Development Bank 3.88% 15/2/2029	3,900,000	3,864,186	Ford Motor Credit Co. LLC 4.54% 6/3/2025	3,000,000	2,971,530
Cooperatieve Rabobank UA 4.63% 23/5/2029	3,800,000	3,626,835	United Kingdom Gilt 3.75% 7/3/2027	3,000,000	2,954,594
Dexia SA 4.13% 22/7/2027	3,600,000	3,580,134	DNB Bank A.S.A 0.00% 10/6/2026	2,897,000	2,820,345
International Development Association 4.13% 10/4/2029	3,200,000	3,149,536	Dexia SA 2.13% 12/2/2025	2,900,000	2,810,825
			United Kingdom Gilt 0.13% 30/1/2026	3,000,000	2,789,400
			Santander UK Group Holdings plc 0.00% 8/5/2026	2,771,000	2,703,000
			European Investment Bank 1.13% 19/6/2025	2,800,000	2,700,152
			Agence Francaise de Developpement EPIC 1.25% 18/6/2025	2,800,000	2,697,492

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

Financial Statements

Statement of Investments

30 June 2024

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Transferable Securities 97.89% (31 December 2023: 98.56%)					
Fixed Income 97.89% (31 December 2023: 98.56%)					
Australia 1.49% (31 December 2023: 1.62%)					
Australia & New Zealand Banking Group Ltd.^	2,000,000	1.81%	16/9/2031	1,829,353	0.15%
Commonwealth Bank of Australia	3,349,000	3.00%	4/9/2026	3,214,869	0.26%
Glencore Finance Europe Ltd.	2,000,000	3.13%	26/3/2026	1,927,262	0.15%
Macquarie Bank Ltd.	1,491,000	1.13%	15/12/2025	1,403,735	0.11%
Macquarie Group Ltd.	1,300,000	4.08%	31/5/2029	1,242,296	0.10%
National Australia Bank Ltd.	1,027,000	3.00%	4/9/2026	985,814	0.08%
National Australia Bank Ltd.^	2,300,000	1.70%	15/9/2031	2,098,078	0.17%
QBE Insurance Group Ltd.^	1,550,000	2.50%	13/9/2038	1,334,131	0.11%
Scentre Group Trust 1	1,580,000	3.88%	16/7/2026	1,524,895	0.12%
Toyota Finance Australia Ltd.	1,660,000	3.92%	28/6/2027	1,612,280	0.13%
Vicinity Centres Trust	1,400,000	3.38%	7/4/2026	1,351,484	0.11%
				18,524,197	1.49%
Austria 0.77% (31 December 2023: 0.55%)					
Oesterreichische Kontrollbank AG	5,100,000	0.50%	15/12/2025	4,783,452	0.38%
Oesterreichische Kontrollbank AG	1,458,000	4.25%	17/3/2026	1,445,945	0.12%
Oesterreichische Kontrollbank AG	2,360,000	4.13%	22/7/2027	2,335,922	0.19%
Oesterreichische Kontrollbank AG	1,000,000	4.13%	16/10/2028	991,371	0.08%
				9,556,690	0.77%
Belgium 0.70% (31 December 2023: 0.53%)					
Anheuser-Busch InBev SA	2,174,000	4.00%	24/9/2025	2,143,962	0.17%
Anheuser-Busch InBev SA	1,500,000	2.25%	24/5/2029	1,357,154	0.11%
KBC Group NV^	1,700,000	1.25%	21/9/2027	1,555,400	0.12%
KBC Group NV^	1,700,000	5.50%	20/9/2028	1,708,209	0.14%
KBC Group NV^	2,000,000	6.15%	19/3/2034	2,000,765	0.16%
				8,765,490	0.70%
Canada 4.00% (31 December 2023: 4.06%)					
Bank of Montreal	1,500,000	1.00%	9/9/2026	1,375,221	0.11%
Bank of Montreal	1,300,000	5.13%	10/10/2028	1,302,273	0.10%
Bank of Nova Scotia	1,550,000	1.25%	17/12/2025	1,460,533	0.12%
Bank of Nova Scotia	1,800,000	2.88%	3/5/2027	1,688,150	0.14%
Canadian Imperial Bank of Commerce	1,625,000	1.63%	25/9/2025	1,552,255	0.12%
Canadian Imperial Bank of Commerce	1,500,000	1.88%	27/1/2026	1,423,914	0.11%
CPPIB Capital, Inc. ¹	3,094,000	4.38%	2/3/2026	3,074,124	0.25%
CPPIB Capital, Inc.	1,700,000	4.50%	22/7/2027	1,697,170	0.14%
CPPIB Capital, Inc.	2,000,000	1.25%	7/12/2027	1,793,478	0.14%
Export Development Canada	1,570,000	4.00%	19/2/2026	1,552,633	0.12%
Export Development Canada	2,700,000	2.63%	15/7/2027	2,559,000	0.21%
Export Development Canada	2,550,000	3.88%	3/10/2028	2,507,119	0.20%
Ontario Teachers' Finance Trust	2,246,000	1.13%	15/5/2026	2,098,305	0.17%
Province of British Columbia Canada	1,600,000	4.50%	18/6/2029	1,600,608	0.13%
Province of Ontario Canada	1,000,000	2.25%	26/5/2026	954,669	0.08%
Province of Ontario Canada	8,580,000	0.25%	15/12/2026	7,689,279	0.62%
Province of Quebec Canada	3,360,000	2.25%	15/9/2026	3,180,300	0.26%
Royal Bank of Canada	1,554,000	1.13%	15/12/2025	1,463,724	0.12%
Royal Bank of Canada	887,000	1.00%	9/9/2026	813,008	0.06%
Royal Bank of Canada	1,692,000	3.63%	14/6/2027	1,618,166	0.13%
Royal Bank of Canada	3,000,000	5.00%	24/1/2028	2,986,584	0.24%
Toronto-Dominion Bank	4,510,000	2.88%	5/4/2027	4,236,740	0.34%
Toronto-Dominion Bank	1,180,000	5.29%	11/1/2028	1,184,654	0.09%
				49,811,907	4.00%
China 0.08% (31 December 2023: 0.09%)					
Industrial & Commercial Bank of China Ltd.	1,065,000	1.63%	28/12/2025	999,478	0.08%
				999,478	0.08%
Denmark 1.00% (31 December 2023: 0.73%)					
Danske Bank A/S^	2,825,000	4.63%	13/4/2027	2,799,885	0.23%
Danske Bank A/S^	3,350,000	2.25%	14/1/2028	3,092,463	0.25%
Danske Bank A/S^	1,300,000	6.50%	23/8/2028	1,352,347	0.11%
Kommunekredit	2,600,000	5.13%	15/5/2026	2,615,508	0.21%
Kommunekredit	1,300,000	4.13%	20/11/2028	1,287,752	0.10%
Orsted A/S	1,381,000	2.13%	17/5/2027	1,265,256	0.10%
				12,413,211	1.00%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Finland 1.30% (31 December 2023: 1.44%)					
Kuntarahoitus OYJ	5,050,000	0.38%	17/12/2025	4,725,986	0.38%
Kuntarahoitus OYJ	1,500,000	5.00%	2/1/2026	1,504,091	0.12%
Kuntarahoitus OYJ	1,000,000	5.13%	22/7/2027	1,015,899	0.08%
Kuntarahoitus OYJ	2,700,000	4.38%	2/10/2028	2,696,639	0.22%
Kuntarahoitus OYJ	1,000,000	4.25%	9/1/2029	995,200	0.08%
Nordea Bank Abp^	2,365,000	1.63%	9/12/2032	2,066,666	0.16%
OP Corporate Bank plc	2,300,000	3.38%	14/1/2026	2,242,393	0.18%
OP Corporate Bank plc	1,100,000	1.38%	4/9/2026	1,011,392	0.08%
				16,258,266	1.30%
France 8.76% (31 December 2023: 8.78%)					
Agence Francaise de Developpement EPIC	1,800,000	4.38%	16/3/2026	1,784,393	0.14%
Agence Francaise de Developpement EPIC	2,000,000	4.13%	22/7/2027	1,969,097	0.16%
Agence France Locale	1,000,000	4.75%	20/7/2027	1,001,490	0.08%
Banque Federative du Credit Mutuel SA	1,700,000	4.88%	25/9/2025	1,685,451	0.14%
Banque Federative du Credit Mutuel SA	2,100,000	1.25%	5/12/2025	1,981,725	0.16%
Banque Federative du Credit Mutuel SA	2,400,000	5.00%	19/1/2026	2,391,065	0.19%
Banque Federative du Credit Mutuel SA	1,600,000	1.00%	16/7/2026	1,473,530	0.12%
Banque Federative du Credit Mutuel SA	2,100,000	1.50%	7/10/2026	1,936,221	0.16%
Banque Federative du Credit Mutuel SA	1,500,000	0.88%	7/12/2027	1,311,333	0.11%
Banque Federative du Credit Mutuel SA	3,200,000	5.38%	25/5/2028	3,226,568	0.26%
Banque Federative du Credit Mutuel SA	900,000	1.88%	26/10/2028	789,508	0.06%
BNP Paribas SA	4,198,000	3.38%	23/1/2026	4,072,266	0.33%
BNP Paribas SA	3,600,000	1.88%	14/12/2027	3,228,448	0.26%
BNP Paribas SA	1,900,000	2.88%	24/2/2029	1,708,313	0.14%
BNP Paribas SA^	3,000,000	6.00%	18/8/2029	3,093,693	0.25%
BNP Paribas SA^	3,900,000	2.00%	24/5/2031	3,620,837	0.29%
Bouygues SA	1,800,000	5.50%	6/10/2026	1,815,811	0.15%
BPCE SA	1,700,000	1.00%	22/12/2025	1,596,196	0.13%
BPCE SA	1,900,000	1.38%	23/12/2026	1,730,871	0.14%
BPCE SA^	800,000	6.00%	29/9/2028	810,155	0.06%
BPCE SA	3,200,000	5.25%	16/4/2029	3,104,402	0.25%
BPCE SA	2,000,000	6.13%	24/5/2029	2,040,601	0.16%
BPCE SA^	2,000,000	2.50%	30/11/2032	1,767,931	0.14%
Bpifrance SACA	1,200,000	4.00%	30/1/2026	1,182,886	0.09%
Bpifrance SACA	2,600,000	4.13%	22/7/2027	2,563,447	0.21%
Caisse d'Amortissement de la Dette Sociale	6,200,000	0.13%	15/12/2025	5,780,234	0.46%
Caisse des Depots et Consignations	1,400,000	4.50%	26/8/2025	1,389,962	0.11%
Caisse des Depots et Consignations	800,000	0.25%	25/2/2026	742,607	0.06%
Caisse des Depots et Consignations	1,200,000	4.00%	17/1/2029	1,180,636	0.09%
Cie de Financement Foncier SA	1,340,000	5.50%	26/1/2027	1,351,764	0.11%
Credit Agricole SA^	3,000,000	5.75%	29/11/2027	3,010,798	0.24%
Credit Agricole SA^	2,300,000	5.38%	15/1/2029	2,290,779	0.18%
Credit Agricole SA^	2,000,000	1.87%	9/12/2031	1,812,005	0.15%
Dexia SA	2,700,000	1.25%	21/7/2025	2,591,654	0.21%
Dexia SA	2,200,000	4.38%	18/2/2026	2,180,513	0.17%
Dexia SA	3,600,000	0.25%	10/12/2026	3,229,756	0.26%
Dexia SA	3,600,000	4.13%	22/7/2027	3,543,380	0.28%
Electricite de France SA	2,200,000	6.25%	30/5/2028	2,278,209	0.18%
Engie SA	2,000,000	7.00%	30/10/2028	2,149,669	0.17%
Kering SA	1,800,000	5.13%	23/11/2026	1,801,292	0.14%
La Banque Postale SA^	1,900,000	5.63%	21/9/2028	1,893,659	0.15%
LVMH Moet Hennessy Louis Vuitton SE	3,500,000	1.13%	11/2/2027	3,199,545	0.26%
Orange SA	1,200,000	5.25%	5/12/2025	1,199,920	0.10%
Orange SA	1,600,000	8.13%	20/11/2028	1,794,655	0.14%
SNCF Reseau	2,500,000	5.25%	7/12/2028	2,568,831	0.21%
Societe Generale SA	1,500,000	1.25%	7/12/2027	1,314,077	0.11%
Societe Nationale SNCF SACA	2,300,000	0.88%	28/12/2026	2,086,135	0.17%
Societe Nationale SNCF SACA	1,000,000	5.38%	18/3/2027	1,005,127	0.08%
Sodexo SA	800,000	1.75%	26/6/2028	708,653	0.06%
TotalEnergies Capital International SA	2,500,000	1.66%	22/7/2026	2,348,999	0.19%
Vinci SA	2,200,000	2.25%	15/3/2027	2,049,656	0.16%
Westfield America Management Ltd.	2,000,000	2.63%	30/3/2029	1,735,545	0.14%
				109,124,298	8.76%
Germany 11.79% (31 December 2023: 10.78%)					
Bayerische Landesbank	1,100,000	5.13%	1/6/2026	1,100,519	0.09%
Deutsche Bahn Finance GmbH	1,095,000	1.38%	7/7/2025	1,055,242	0.08%
Deutsche Bahn Finance GmbH	2,050,000	1.88%	13/2/2026	1,959,076	0.16%
Deutsche Bahn Finance GmbH	1,107,000	3.13%	24/7/2026	1,072,051	0.09%
Deutsche Bahn Finance GmbH	1,000,000	0.38%	3/12/2026	904,082	0.07%
Deutsche Bank AG^	1,900,000	1.88%	22/12/2028	1,676,201	0.13%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Deutsche Pfandbriefbank AG	1,300,000	7.63%	8/12/2025	1,268,001	0.10%
Deutsche Telekom International Finance BV	1,000,000	8.88%	27/11/2028	1,155,214	0.09%
Deutsche Telekom International Finance BV	1,000,000	2.25%	13/4/2029	899,084	0.07%
Henkel AG & Co. KGaA	1,800,000	1.25%	30/9/2026	1,668,228	0.13%
Kreditanstalt fuer Wiederaufbau	12,750,000	1.13%	4/7/2025	12,276,514	0.99%
Kreditanstalt fuer Wiederaufbau	4,500,000	3.88%	2/9/2025	4,443,086	0.36%
Kreditanstalt fuer Wiederaufbau	14,600,000	1.38%	15/12/2025	13,883,536	1.11%
Kreditanstalt fuer Wiederaufbau	8,709,000	4.13%	18/2/2026	8,638,451	0.69%
Kreditanstalt fuer Wiederaufbau	2,500,000	1.25%	31/7/2026	2,334,920	0.19%
Kreditanstalt fuer Wiederaufbau	6,950,000	0.88%	15/9/2026	6,415,908	0.52%
Kreditanstalt fuer Wiederaufbau	6,432,000	0.13%	30/12/2026	5,774,019	0.46%
Kreditanstalt fuer Wiederaufbau	10,700,000	3.75%	30/7/2027	10,489,372	0.84%
Kreditanstalt fuer Wiederaufbau	5,000,000	0.75%	7/12/2027	4,430,977	0.36%
Kreditanstalt fuer Wiederaufbau	4,734,000	4.88%	10/10/2028	4,834,960	0.39%
Kreditanstalt fuer Wiederaufbau	2,300,000	6.00%	7/12/2028	2,454,305	0.20%
Kreditanstalt fuer Wiederaufbau	16,768,000	3.75%	9/1/2029	16,383,053	1.32%
Landesbank Baden-Wuerttemberg	1,400,000	1.13%	8/12/2025	1,310,164	0.11%
Landeskreditbank Baden-Wuerttemberg Foerderbank	3,900,000	0.63%	15/12/2025	3,660,877	0.29%
Landeskreditbank Baden-Wuerttemberg Foerderbank	950,000	1.00%	15/12/2026	869,314	0.07%
Landwirtschaftliche Rentenbank	2,000,000	1.38%	8/9/2025	1,916,233	0.15%
Landwirtschaftliche Rentenbank	5,750,000	0.88%	15/12/2026	5,261,434	0.42%
Landwirtschaftliche Rentenbank	1,000,000	1.25%	22/7/2027	909,352	0.07%
Landwirtschaftliche Rentenbank	2,700,000	3.88%	9/2/2029	2,650,819	0.21%
Mercedes-Benz International Finance BV	400,000	5.63%	17/8/2026	404,208	0.03%
Mercedes-Benz International Finance BV	2,000,000	5.00%	12/7/2027	2,001,345	0.16%
NRW Bank	4,000,000	0.50%	15/12/2025	3,749,458	0.30%
NRW Bank	2,000,000	0.50%	18/12/2026	1,808,199	0.15%
NRW Bank	1,400,000	4.13%	20/10/2028	1,386,067	0.11%
Siemens Financieringsmaatschappij NV	1,000,000	2.75%	10/9/2025	973,601	0.08%
Traton Finance Luxembourg SA	1,700,000	5.63%	16/1/2029	1,692,811	0.14%
Volkswagen Financial Services NV	1,400,000	4.25%	9/10/2025	1,375,654	0.11%
Volkswagen Financial Services NV	2,000,000	1.13%	5/7/2026	1,839,040	0.15%
Volkswagen Financial Services NV	600,000	5.50%	7/12/2026	599,811	0.05%
Volkswagen Financial Services NV	1,100,000	3.25%	13/4/2027	1,036,364	0.08%
Volkswagen Financial Services NV	2,000,000	6.50%	18/9/2027	2,063,642	0.17%
Volkswagen Financial Services NV	2,100,000	2.13%	18/1/2028	1,879,033	0.15%
Volkswagen Financial Services NV	1,600,000	1.38%	14/9/2028	1,356,674	0.11%
Volkswagen Financial Services NV	1,300,000	5.88%	23/5/2029	1,327,084	0.11%
Volkswagen International Finance NV	1,700,000	3.38%	16/11/2026	1,623,758	0.13%
				146,811,741	11.79%
Hong Kong 0.08% (31 December 2023: 0.09%)					
Hutchison Whampoa Finance UK plc	1,000,000	5.63%	24/11/2026	1,011,554	0.08%
				1,011,554	0.08%
Ireland 0.12% (31 December 2023: 0.13%)					
Bank of Ireland Group plc^	1,500,000	7.59%	6/12/2032	1,548,552	0.12%
				1,548,552	0.12%
Italy 1.28% (31 December 2023: 1.17%)					
Assicurazioni Generali SpA^	1,300,000	6.27%	Perpetual	1,302,389	0.10%
CA Auto Bank SPA	1,700,000	6.00%	6/12/2026	1,710,241	0.14%
Enel Finance International NV	2,100,000	1.00%	20/10/2027	1,852,401	0.15%
Enel Finance International NV	3,000,000	2.88%	11/4/2029	2,722,178	0.22%
Intesa Sanpaolo SpA^	2,550,000	6.50%	14/3/2029	2,591,441	0.21%
Republic of Italy Government International Bond	5,660,000	6.00%	4/8/2028	5,793,040	0.46%
				15,971,690	1.28%
Japan 0.59% (31 December 2023: 0.87%)					
East Japan Railway Co.	1,500,000	1.16%	15/9/2028	1,290,745	0.10%
Japan Bank for International Corp.	1,045,000	0.38%	22/7/2026	952,962	0.08%
Mizuho Financial Group, Inc.	1,600,000	5.63%	13/6/2028	1,626,125	0.13%
Toyota Motor Finance Netherlands BV	3,410,000	0.75%	19/12/2025	3,202,716	0.26%
Toyota Motor Finance Netherlands BV	240,000	4.63%	8/6/2026	238,610	0.02%
				7,311,158	0.59%
Luxembourg 0.29% (31 December 2023: 0.40%)					
Blackstone Property Partners Europe Holdings Sarl	2,252,000	2.63%	20/10/2028	1,961,392	0.16%
John Deere Bank SA	1,600,000	5.13%	18/10/2028	1,620,746	0.13%
				3,582,138	0.29%
Mexico 0.16% (31 December 2023: 0.18%)					
America Movil SAB de CV	1,990,000	5.00%	27/10/2026	1,981,059	0.16%
				1,981,059	0.16%
Netherlands 3.69% (31 December 2023: 3.80%)					
ABN AMRO Bank NV	3,200,000	5.25%	26/5/2026	3,206,635	0.26%
ABN AMRO Bank NV	1,900,000	5.13%	22/2/2028	1,893,035	0.15%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
BMW International Investment BV	900,000	5.50%	6/6/2026	909,788	0.07%
BNG Bank NV	5,809,000	1.63%	26/8/2025	5,587,191	0.45%
BNG Bank NV	2,400,000	0.38%	15/12/2025	2,246,103	0.18%
BNG Bank NV	1,900,000	5.20%	7/12/2028	1,948,483	0.16%
BNG Bank NV	4,000,000	4.25%	15/2/2029	3,980,393	0.32%
Cooperatieve Rabobank UA	2,146,000	5.25%	14/9/2027	2,129,851	0.17%
Cooperatieve Rabobank UA [^]	2,300,000	1.88%	12/7/2028	2,087,674	0.17%
Cooperatieve Rabobank UA	3,800,000	4.63%	23/5/2029	3,631,536	0.29%
ING Groep NV	3,600,000	3.00%	18/2/2026	3,480,148	0.28%
ING Groep NV [^]	1,200,000	5.00%	30/8/2026	1,192,564	0.10%
ING Groep NV [^]	3,000,000	1.13%	7/12/2028	2,632,904	0.21%
ING Groep NV [^]	3,100,000	6.25%	20/5/2033	3,116,696	0.25%
Koninklijke KPN NV	886,000	5.00%	18/11/2026	885,676	0.07%
Nederlandse Waterschapsbank NV	5,510,000	0.25%	15/12/2025	5,147,872	0.41%
Nederlandse Waterschapsbank NV	2,023,000	0.88%	30/9/2026	1,858,949	0.15%
				45,935,498	3.69%
Norway 1.10% (31 December 2023: 1.29%)					
DNB Bank A.S.A [^]	3,100,000	4.00%	17/8/2027	3,016,686	0.24%
Equinor A.S.A	1,000,000	6.13%	27/11/2028	1,056,930	0.08%
Kommunalbanken A.S.	1,800,000	3.75%	26/9/2025	1,770,129	0.14%
Kommunalbanken A.S.	3,542,000	0.25%	15/12/2025	3,309,892	0.27%
Kommunalbanken A.S.	1,555,000	4.00%	13/2/2026	1,535,530	0.12%
Kommunalbanken A.S.	1,600,000	0.63%	15/12/2026	1,452,260	0.12%
Kommunalbanken A.S.	1,600,000	4.13%	22/7/2027	1,582,654	0.13%
				13,724,081	1.10%
Saudi Arabia 0.11% (31 December 2023: 0.00%)					
Gaci First Investment Co.	1,400,000	5.13%	11/6/2029	1,392,479	0.11%
				1,392,479	0.11%
South Africa 0.10% (31 December 2023: 0.00%)					
Anglo American Capital plc	1,300,000	3.38%	11/3/2029	1,203,481	0.10%
				1,203,481	0.10%
South Korea 0.06% (31 December 2023: 0.00%)					
Export-Import Bank of Korea	700,000	4.63%	22/7/2027	700,364	0.06%
				700,364	0.06%
Spain 2.12% (31 December 2023: 1.96%)					
Abertis Infraestructuras SA	1,600,000	3.38%	27/11/2026	1,523,960	0.12%
Banco Bilbao Vizcaya Argentaria SA [^]	1,300,000	3.10%	15/7/2031	1,220,789	0.10%
Banco Bilbao Vizcaya Argentaria SA [^]	1,200,000	8.25%	30/11/2033	1,277,886	0.10%
Banco Santander SA	1,300,000	1.50%	14/4/2026	1,217,891	0.10%
Banco Santander SA [^]	2,900,000	3.13%	6/10/2026	2,809,836	0.23%
Banco Santander SA	2,000,000	1.75%	17/2/2027	1,824,727	0.15%
Banco Santander SA [^]	2,100,000	4.75%	30/8/2028	2,068,905	0.17%
Banco Santander SA	2,000,000	5.50%	11/6/2029	2,000,101	0.16%
Banco Santander SA [^]	3,300,000	2.25%	4/10/2032	2,927,436	0.23%
CaixaBank SA [^]	2,800,000	1.50%	3/12/2026	2,639,748	0.21%
CaixaBank SA [^]	2,200,000	3.50%	6/4/2028	2,080,899	0.17%
CaixaBank SA [^]	2,200,000	6.88%	25/10/2033	2,243,855	0.18%
Spain Government International Bond	500,000	5.25%	6/4/2029	509,205	0.04%
Telefonica Emisiones SA	2,000,000	5.38%	2/2/2026	2,001,786	0.16%
				26,347,024	2.12%
Supranational 16.84% (31 December 2023: 14.20%)					
African Development Bank	4,155,000	0.50%	22/6/2026	3,837,509	0.31%
Asian Development Bank	3,262,000	6.13%	15/8/2025	3,299,469	0.26%
Asian Development Bank	3,000,000	4.00%	21/11/2025	2,960,552	0.24%
Asian Development Bank	2,600,000	1.13%	15/12/2025	2,463,127	0.20%
Asian Development Bank	4,400,000	3.88%	10/2/2026	4,346,335	0.35%
Asian Development Bank	3,307,000	0.13%	15/12/2026	2,972,319	0.24%
Asian Development Bank	5,500,000	3.88%	22/7/2027	5,413,358	0.43%
Asian Development Bank	2,800,000	0.25%	28/10/2027	2,447,571	0.20%
Asian Development Bank	3,250,000	0.75%	7/12/2027	2,879,128	0.23%
Asian Development Bank	1,700,000	5.13%	24/10/2028	1,752,011	0.14%
Asian Development Bank	2,846,000	4.13%	14/2/2029	2,824,494	0.23%
Asian Infrastructure Investment Bank	3,860,000	0.20%	15/12/2025	3,607,421	0.29%
Asian Infrastructure Investment Bank	4,200,000	4.38%	11/6/2026	4,177,903	0.33%
Asian Infrastructure Investment Bank	2,543,000	1.13%	15/9/2026	2,357,431	0.19%
Asian Infrastructure Investment Bank	2,973,000	4.00%	22/7/2027	2,934,753	0.24%
Corp. Andina de Fomento	3,956,000	4.75%	16/4/2029	3,935,118	0.32%
Council Of Europe Development Bank	5,500,000	0.38%	15/12/2025	5,151,858	0.41%
Council Of Europe Development Bank	2,300,000	4.25%	16/3/2026	2,280,908	0.18%
Council Of Europe Development Bank	3,000,000	0.75%	22/7/2027	2,684,017	0.22%
European Bank for Reconstruction & Development	2,000,000	5.63%	7/12/2028	2,098,801	0.17%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
European Bank for Reconstruction & Development	5,300,000	3.88%	7/2/2029	5,204,942	0.42%
European Investment Bank	5,000,000	0.88%	15/5/2026	4,676,510	0.38%
European Investment Bank	9,720,000	1.00%	21/9/2026	8,997,522	0.72%
European Investment Bank	5,486,000	0.13%	14/12/2026	4,936,821	0.40%
European Investment Bank	2,700,000	0.75%	22/7/2027	2,422,516	0.19%
European Investment Bank	10,100,000	3.88%	12/4/2028	9,941,477	0.80%
European Investment Bank	2,000,000	0.00%	7/12/2028	1,653,665	0.13%
European Investment Bank	1,000,000	6.00%	7/12/2028	1,067,326	0.09%
European Investment Bank	12,232,000	4.00%	15/2/2029	12,077,081	0.97%
European Investment Bank	4,000,000	4.50%	7/6/2029	4,037,797	0.32%
Inter-American Development Bank	6,680,000	1.25%	15/12/2025	6,336,699	0.51%
Inter-American Development Bank	4,330,000	0.50%	15/9/2026	3,962,362	0.32%
Inter-American Development Bank	2,100,000	2.50%	22/7/2027	1,985,120	0.16%
Inter-American Development Bank	2,400,000	4.13%	28/4/2028	2,378,942	0.19%
Inter-American Development Bank	3,900,000	3.88%	15/2/2029	3,827,423	0.31%
International Bank for Reconstruction & Development	3,880,000	0.25%	22/7/2026	3,553,228	0.28%
International Bank for Reconstruction & Development	7,780,000	0.75%	15/12/2026	7,103,756	0.57%
International Bank for Reconstruction & Development	5,100,000	0.25%	23/9/2027	4,476,396	0.36%
International Bank for Reconstruction & Development	4,750,000	0.63%	14/7/2028	4,108,323	0.33%
International Bank for Reconstruction & Development	6,067,000	3.88%	2/10/2028	5,973,108	0.48%
International Bank for Reconstruction & Development	6,000,000	1.25%	13/12/2028	5,277,819	0.42%
International Development Association	4,470,000	0.38%	22/9/2027	3,933,856	0.32%
International Development Association	5,600,000	0.75%	21/9/2028	4,825,079	0.39%
International Development Association	3,200,000	4.13%	10/4/2029	3,173,855	0.25%
International Finance Corp.	1,300,000	4.13%	28/11/2025	1,284,726	0.10%
International Finance Corp.	3,945,000	0.25%	15/12/2025	3,689,648	0.30%
International Finance Corp.	4,564,000	5.50%	22/7/2026	4,634,550	0.37%
International Finance Corp.	4,550,000	0.75%	22/7/2027	4,079,520	0.33%
International Finance Corp.	4,000,000	4.50%	2/10/2028	4,028,554	0.32%
Nordic Investment Bank	2,000,000	3.88%	19/2/2026	1,974,799	0.16%
Nordic Investment Bank	2,900,000	2.38%	22/7/2026	2,770,674	0.22%
Nordic Investment Bank	3,500,000	0.13%	15/12/2026	3,144,351	0.25%
Nordic Investment Bank	1,500,000	4.13%	22/7/2027	1,487,609	0.12%
Nordic Investment Bank	2,300,000	4.00%	11/10/2028	2,270,046	0.18%
				209,720,183	16.84%
Sweden 1.24% (31 December 2023: 1.28%)					
Akelius Residential Property AB	1,922,000	2.38%	15/8/2025	1,841,954	0.15%
Skandinaviska Enskilda Banken AB	1,000,000	5.50%	1/6/2026	1,009,559	0.08%
Svensk Exportkredit AB	1,450,000	0.13%	15/12/2025	1,351,848	0.11%
Svensk Exportkredit AB	1,500,000	4.50%	11/3/2026	1,490,715	0.12%
Svenska Handelsbanken AB^	1,875,000	4.63%	23/8/2032	1,800,984	0.14%
Swedbank AB^	1,038,000	1.38%	8/12/2027	948,036	0.08%
Swedbank AB^	1,670,000	7.27%	15/11/2032	1,725,964	0.14%
Swedbank AB^	2,800,000	5.88%	24/5/2029	2,843,964	0.23%
Volvo Treasury AB	800,000	4.75%	15/6/2026	794,270	0.06%
Volvo Treasury AB	1,600,000	6.13%	22/6/2028	1,665,600	0.13%
				15,472,894	1.24%
Switzerland 1.33% (31 December 2023: 1.37%)					
UBS AG	3,000,000	1.13%	15/12/2025	2,824,620	0.23%
UBS AG	2,100,000	7.75%	10/3/2026	2,183,739	0.17%
UBS Group AG	1,996,000	2.75%	8/8/2025	1,936,759	0.15%
UBS Group AG^	2,900,000	7.00%	30/9/2027	2,982,908	0.24%
UBS Group AG^	4,139,000	2.25%	9/6/2028	3,772,103	0.30%
UBS Group AG^	800,000	1.88%	3/11/2029	694,023	0.06%
UBS Group AG^	2,500,000	2.13%	15/11/2029	2,191,946	0.18%
				16,586,098	1.33%
United Arab Emirates 0.38% (31 December 2023: 0.42%)					
First Abu Dhabi Bank PJSC	2,190,000	0.88%	9/12/2025	2,055,846	0.16%
First Abu Dhabi Bank PJSC	252,000	1.13%	7/9/2026	231,803	0.02%
MDGH GMTN RSC Ltd.	2,412,000	6.88%	14/3/2026	2,470,974	0.20%
				4,758,623	0.38%
United Kingdom 28.31% (31 December 2023: 32.34%)					
A2Dominion Housing Group Ltd.	1,240,000	3.50%	15/11/2028	1,138,294	0.09%
AA Bond Co., Ltd.	1,082,000	5.50%	31/7/2027	1,056,175	0.08%
AA Bond Co., Ltd.	2,050,000	8.45%	31/1/2028	2,159,628	0.17%
AA Bond Co., Ltd.	500,000	3.25%	31/7/2028	441,233	0.04%
ABP Finance plc	2,000,000	6.25%	14/12/2026	2,045,695	0.16%
Affinity Water Finance 2004 plc	960,000	5.88%	13/7/2026	958,115	0.08%
Anglian Water Osprey Financing plc	872,000	4.00%	8/3/2026	830,129	0.07%
Anglian Water Osprey Financing plc	1,200,000	2.00%	31/7/2028	967,912	0.08%
Anglian Water Services Financing plc	1,680,000	4.50%	22/2/2026	1,657,203	0.13%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Anglian Water Services Financing plc	1,500,000	2.63%	15/6/2027	1,378,506	0.11%
Anglian Water Services Financing plc	1,100,000	6.63%	15/1/2029	1,149,579	0.09%
Arqiva Financing plc	500,000	7.21%	30/6/2028	530,147	0.04%
Assura Financing plc	1,300,000	3.00%	19/7/2028	1,187,593	0.10%
Aviva plc^	3,000,000	6.13%	14/11/2036	3,022,272	0.24%
Babcock International Group plc	300,000	1.88%	5/10/2026	277,496	0.02%
Barclays Bank plc	700,000	5.75%	14/9/2026	701,397	0.06%
Barclays plc	3,088,000	3.00%	8/5/2026	2,960,748	0.24%
Barclays plc^	2,150,000	1.70%	3/11/2026	2,037,743	0.16%
Barclays plc	3,866,000	3.25%	12/2/2027	3,655,367	0.29%
Barclays plc^	4,319,000	7.09%	6/11/2029	4,550,592	0.37%
Barclays plc^	2,400,000	3.75%	22/11/2030	2,316,022	0.19%
Barclays plc^	4,750,000	8.41%	14/11/2032	5,006,897	0.40%
BAT Capital Corp.	681,000	2.13%	15/8/2025	656,119	0.05%
BAT International Finance plc	1,200,000	4.00%	4/9/2026	1,168,090	0.09%
BAT International Finance plc	2,200,000	2.25%	26/6/2028	1,956,593	0.16%
Bazalgette Finance plc	700,000	2.38%	29/11/2027	634,270	0.05%
BG Energy Capital plc	3,150,000	5.13%	1/12/2025	3,138,951	0.25%
BP Capital Markets plc^	5,400,000	4.25%	Perpetual	5,131,468	0.41%
BP Capital Markets plc	1,000,000	2.27%	3/7/2026	953,117	0.08%
British Telecommunications plc	2,000,000	5.75%	7/12/2028	2,063,170	0.17%
BUPA Finance plc	1,650,000	5.00%	8/12/2026	1,619,917	0.13%
BUPA Finance plc	1,200,000	1.75%	14/6/2027	1,084,656	0.09%
Burberry Group plc	1,500,000	1.13%	21/9/2025	1,417,738	0.11%
Cadent Finance plc	3,500,000	2.13%	22/9/2028	3,108,110	0.25%
Centrica plc	2,400,000	4.38%	13/3/2029	2,327,121	0.19%
CK Hutchison Group Telecom Finance SA	1,800,000	2.00%	17/10/2027	1,615,930	0.13%
Clarion Funding plc	1,000,000	2.63%	18/1/2029	898,569	0.07%
Close Brothers Finance plc	1,600,000	2.75%	19/10/2026	1,486,182	0.12%
Close Brothers Group plc	1,150,000	7.75%	14/6/2028	1,179,735	0.09%
Close Brothers Group plc^	600,000	2.00%	11/9/2031	516,790	0.04%
Clydesdale Bank plc	2,680,000	4.63%	8/6/2026	2,665,787	0.21%
Compass Group plc	300,000	2.00%	5/9/2025	289,191	0.02%
Compass Group plc	1,900,000	3.85%	26/6/2026	1,866,057	0.15%
Coventry Building Society	1,500,000	1.00%	21/9/2025	1,423,247	0.11%
Coventry Building Society^	1,500,000	7.00%	7/11/2027	1,540,749	0.12%
Coventry Building Society^	2,100,000	5.88%	12/3/2030	2,107,740	0.17%
CPUK Finance Ltd.	500,000	3.59%	28/8/2025	487,644	0.04%
CPUK Finance Ltd.	1,100,000	5.88%	28/8/2027	1,102,885	0.09%
CPUK Finance Ltd.	2,100,000	3.69%	28/8/2028	1,933,657	0.16%
Diageo Finance plc	2,218,000	1.75%	12/10/2026	2,075,757	0.17%
Diageo Finance plc	1,200,000	2.38%	8/6/2028	1,101,273	0.09%
Diageo Finance plc	1,500,000	2.88%	27/3/2029	1,392,560	0.11%
DWR Cymru Financing UK plc	775,000	1.63%	31/3/2026	722,427	0.06%
DWR Cymru Financing UK plc	1,600,000	6.02%	31/3/2028	1,637,251	0.13%
Electricity North West Ltd.	2,150,000	8.88%	25/3/2026	2,276,059	0.18%
Eversholt Funding plc	1,000,000	6.36%	2/12/2025	1,011,178	0.08%
Experian Finance plc	2,000,000	0.74%	29/10/2025	1,880,935	0.15%
Folio Residential Finance No 1 plc	1,100,000	1.25%	31/10/2027	962,858	0.08%
Gatwick Funding Ltd.	1,100,000	6.13%	2/3/2026	1,114,342	0.09%
GlaxoSmithKline Capital plc	500,000	3.38%	20/12/2027	482,123	0.04%
GlaxoSmithKline Capital plc	3,700,000	1.25%	12/10/2028	3,235,807	0.26%
Grainger plc	1,300,000	3.38%	24/4/2028	1,188,983	0.10%
Haleon UK Capital plc	1,000,000	2.88%	29/10/2028	926,332	0.07%
Hammerson plc	1,135,000	3.50%	27/10/2025	1,098,415	0.09%
Hammerson plc	2,139,000	6.00%	23/2/2026	2,138,608	0.17%
Hammerson plc	1,000,000	7.25%	21/4/2028	1,033,608	0.08%
Heathrow Funding Ltd.	3,300,000	6.75%	3/12/2026	3,404,180	0.27%
Heathrow Funding Ltd.	2,200,000	2.63%	16/3/2028	1,973,031	0.16%
Hiscox Ltd.	966,000	6.00%	22/9/2027	977,009	0.08%
Hiscox Ltd.^	1,197,000	6.13%	24/11/2045	1,187,284	0.10%
HSBC Holdings plc^	4,255,000	2.26%	13/11/2026	4,066,136	0.33%
HSBC Holdings plc^	4,300,000	1.75%	24/7/2027	3,995,080	0.32%
HSBC Holdings plc	2,800,000	5.75%	20/12/2027	2,818,149	0.23%
HSBC Holdings plc^	5,100,000	3.00%	22/7/2028	4,755,219	0.38%
HSBC Holdings plc	3,300,000	2.63%	16/8/2028	2,990,142	0.24%
HSBC Holdings plc	2,800,000	6.75%	11/9/2028	2,897,692	0.23%
HSBC Holdings plc^	3,378,000	3.00%	29/5/2030	3,036,358	0.24%
IG Group Holdings plc	1,100,000	3.13%	18/11/2028	955,840	0.08%
Imperial Brands Finance plc	2,000,000	5.50%	28/9/2026	2,003,533	0.16%
Inchcape plc	1,370,000	6.50%	9/6/2028	1,397,414	0.11%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Informa plc	1,890,000	3.13%	5/7/2026	1,805,547	0.14%
InterContinental Hotels Group plc	1,000,000	3.75%	14/8/2025	979,160	0.08%
InterContinental Hotels Group plc	1,800,000	2.13%	24/8/2026	1,679,650	0.13%
InterContinental Hotels Group plc	1,400,000	3.38%	8/10/2028	1,303,382	0.10%
Investec plc^	2,060,000	1.88%	16/7/2028	1,823,689	0.15%
Investec plc^	1,400,000	2.63%	4/1/2032	1,248,592	0.10%
Investec plc^	1,300,000	9.13%	6/3/2033	1,377,946	0.11%
Just Group plc^	1,057,000	7.00%	15/4/2031	1,069,176	0.09%
Land Securities Capital Markets plc	1,450,000	2.38%	29/3/2027	1,342,894	0.11%
Land Securities Capital Markets plc	1,000,000	2.40%	8/2/2029	895,725	0.07%
Leeds Building Society^	1,210,000	1.50%	16/3/2027	1,133,119	0.09%
Leeds Building Society	1,400,000	1.38%	6/10/2027	1,243,544	0.10%
Legal & General Group plc^	2,068,000	5.38%	27/10/2045	2,047,313	0.16%
Legal & General Group plc^	2,500,000	5.13%	14/11/2048	2,429,984	0.20%
Lloyds Bank plc	5,484,000	4.88%	30/3/2027	5,485,906	0.44%
Lloyds Bank plc	4,950,000	6.00%	8/2/2029	5,229,294	0.42%
Lloyds Banking Group plc^	2,100,000	2.00%	12/4/2028	1,913,894	0.15%
Lloyds Banking Group plc^	2,023,000	1.99%	15/12/2031	1,850,042	0.15%
Lloyds Banking Group plc^	2,800,000	6.63%	2/6/2033	2,832,997	0.23%
London & Quadrant Housing Trust	1,650,000	2.63%	5/5/2026	1,571,536	0.13%
London & Quadrant Housing Trust	1,790,000	2.63%	28/2/2028	1,629,168	0.13%
London Power Networks plc	200,000	6.13%	7/6/2027	205,345	0.02%
London Power Networks plc	1,500,000	2.63%	1/3/2029	1,359,998	0.11%
Mobico Group plc	400,000	2.38%	20/11/2028	345,835	0.03%
Motability Operations Group plc	1,500,000	3.75%	16/7/2026	1,462,388	0.12%
Motability Operations Group plc	1,200,000	4.38%	8/2/2027	1,178,144	0.09%
National Grid Electricity Distribution plc	1,600,000	3.50%	16/10/2026	1,536,352	0.12%
National Grid Electricity Distribution South West plc	400,000	5.88%	25/3/2027	404,752	0.03%
National Grid Electricity Distribution South West plc	1,000,000	2.38%	16/5/2029	885,028	0.07%
National Grid Electricity Transmission plc	1,000,000	1.38%	16/9/2026	919,703	0.07%
National Grid Electricity Transmission plc	1,500,000	4.00%	8/6/2027	1,445,006	0.12%
National Grid Electricity Transmission plc	1,800,000	1.13%	7/7/2028	1,545,996	0.12%
Nationwide Building Society	2,927,000	5.63%	28/1/2026	2,958,637	0.24%
Nationwide Building Society	1,033,000	3.00%	6/5/2026	996,169	0.08%
Nationwide Building Society^	2,700,000	6.18%	7/12/2027	2,739,632	0.22%
Nationwide Building Society	1,300,000	3.25%	20/1/2028	1,228,298	0.10%
Nationwide Building Society	3,200,000	6.13%	21/8/2028	3,310,058	0.27%
NatWest Group plc^	3,320,000	2.88%	19/9/2026	3,211,452	0.26%
NatWest Group plc^	2,300,000	2.06%	9/11/2028	2,070,484	0.17%
NatWest Group plc^	3,600,000	3.62%	29/3/2029	3,376,470	0.27%
NatWest Group plc^	3,500,000	3.62%	14/8/2030	3,423,895	0.27%
NatWest Group plc^	4,250,000	2.11%	28/11/2031	3,898,317	0.31%
NatWest Group plc^	2,750,000	7.42%	6/6/2033	2,850,504	0.23%
NatWest Markets plc	3,100,000	6.63%	22/6/2026	3,179,508	0.26%
NatWest Markets plc	3,100,000	6.38%	8/11/2027	3,212,121	0.26%
NewRiver plc	1,550,000	3.50%	7/3/2028	1,405,349	0.11%
Next Group plc	1,500,000	3.00%	26/8/2025	1,460,149	0.12%
Next Group plc	725,000	4.38%	2/10/2026	711,722	0.06%
Next Group plc	1,400,000	3.63%	18/5/2028	1,330,720	0.11%
Northern Gas Networks Finance plc	900,000	4.88%	30/6/2027	887,892	0.07%
Northumbrian Water Finance plc	1,600,000	1.63%	11/10/2026	1,461,069	0.12%
Northumbrian Water Finance plc	1,000,000	2.38%	5/10/2027	902,275	0.07%
Notting Hill Genesis	850,000	2.88%	31/1/2029	771,462	0.06%
OSB Group plc^	1,250,000	9.50%	7/9/2028	1,336,166	0.11%
OSB Group plc^	1,885,000	8.88%	16/1/2030	2,007,585	0.16%
OSB Group plc^	800,000	9.99%	27/7/2033	831,267	0.07%
Phoenix Group Holdings plc	605,000	6.63%	18/12/2025	607,430	0.05%
Phoenix Group Holdings plc	2,100,000	5.87%	13/6/2029	2,053,514	0.16%
Places for People Homes Ltd.	940,000	3.63%	22/11/2028	878,401	0.07%
Places For People Treasury plc	428,000	2.88%	17/8/2026	405,848	0.03%
Porterbrook Rail Finance Ltd.	1,000,000	7.13%	20/10/2026	1,040,342	0.08%
Porterbrook Rail Finance Ltd.	1,000,000	4.63%	4/4/2029	969,206	0.08%
Principality Building Society	1,180,000	8.63%	12/7/2028	1,276,447	0.10%
Quilter plc^	800,000	8.63%	18/4/2033	838,937	0.07%
RAC Bond Co. plc	2,000,000	4.87%	6/5/2026	1,962,396	0.16%
RAC Bond Co. plc	800,000	8.25%	6/11/2028	864,151	0.07%
RI Finance Bonds No 3 plc	1,300,000	6.13%	13/11/2028	1,311,445	0.11%
Rolls-Royce plc	2,600,000	3.38%	18/6/2026	2,491,658	0.20%
Rolls-Royce plc	1,500,000	5.75%	15/10/2027	1,513,608	0.12%
Rothesay Life plc	800,000	8.00%	30/10/2025	814,866	0.07%
Rothesay Life plc	2,303,000	3.38%	12/7/2026	2,200,716	0.18%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Santander UK Group Holdings plc	700,000	3.63%	14/1/2026	684,059	0.05%
Santander UK Group Holdings plc^	3,175,000	7.10%	16/11/2027	3,265,997	0.26%
Santander UK Group Holdings plc^	1,900,000	2.42%	17/1/2029	1,710,195	0.14%
Santander UK Group Holdings plc^	2,260,000	7.48%	29/8/2029	2,401,679	0.19%
Santander UK plc	4,032,000	5.75%	2/3/2026	4,085,388	0.33%
Santander UK plc	2,900,000	5.25%	16/2/2029	2,973,265	0.24%
Scotland Gas Networks plc	1,000,000	3.25%	8/3/2027	948,042	0.08%
Scottish Hydro Electric Transmission plc	1,000,000	1.50%	24/3/2028	883,841	0.07%
Severn Trent Utilities Finance plc	1,900,000	3.63%	16/1/2026	1,853,185	0.15%
Severn Trent Utilities Finance plc	1,700,000	6.25%	7/6/2029	1,765,599	0.14%
Skipton Building Society^	1,580,000	2.00%	2/10/2026	1,506,315	0.12%
Skipton Building Society^	1,200,000	6.25%	25/4/2029	1,218,611	0.10%
Sky Ltd.	1,000,000	6.00%	21/5/2027	1,025,410	0.08%
South Eastern Power Networks plc	2,252,000	5.50%	5/6/2026	2,271,238	0.18%
Southern Gas Networks plc	1,500,000	4.88%	21/3/2029	1,495,690	0.12%
Southern Water Services Finance Ltd.	1,648,000	6.64%	31/3/2026	1,623,811	0.13%
Southern Water Services Finance Ltd.	1,200,000	1.63%	30/3/2027	1,032,202	0.08%
Southern Water Services Finance Ltd.	1,500,000	2.38%	28/5/2028	1,285,298	0.10%
Southern Water Services Finance Ltd.	1,400,000	6.19%	31/3/2029	1,418,043	0.11%
SP Distribution plc	1,633,000	5.88%	17/7/2026	1,652,718	0.13%
SP Manweb plc	1,200,000	4.88%	20/9/2027	1,193,096	0.10%
SSE plc^	2,400,000	3.74%	Perpetual	2,308,488	0.19%
SSE plc	2,000,000	8.38%	20/11/2028	2,254,230	0.18%
Stagecoach Group Ltd.	1,500,000	4.00%	29/9/2025	1,457,549	0.12%
Telereal Securitisation plc^	1,150,000	1.96%	10/12/2033	1,079,094	0.09%
Tesco Corporate Treasury Services plc	2,000,000	1.88%	2/11/2028	1,768,404	0.14%
Thames Water Utilities Finance plc	1,500,000	3.50%	25/2/2028	1,259,678	0.10%
Thames Water Utilities Finance plc	1,300,000	6.75%	16/11/2028	1,138,254	0.09%
TP ICAP Finance plc	1,400,000	5.25%	29/5/2026	1,376,126	0.11%
TP ICAP Finance plc	800,000	2.63%	18/11/2028	685,101	0.05%
Tritax Big Box plc	1,840,000	2.63%	14/12/2026	1,721,596	0.14%
Unilever plc	2,800,000	1.50%	22/7/2026	2,624,529	0.21%
Unilever plc	500,000	2.13%	28/2/2028	459,316	0.04%
UNITE Group plc	1,000,000	3.50%	15/10/2028	930,982	0.07%
United Kingdom Gilt	1,500,000	3.75%	7/3/2027	1,474,860	0.12%
United Kingdom Gilt	3,000,000	0.50%	31/1/2029	2,560,924	0.21%
United Utilities Water Ltd.	1,000,000	5.63%	20/12/2027	1,009,372	0.08%
Virgin Money UK plc^	1,639,000	4.00%	25/9/2026	1,603,464	0.13%
Virgin Money UK plc^	1,400,000	4.00%	3/9/2027	1,355,230	0.11%
Virgin Money UK plc^	1,300,000	7.63%	23/8/2029	1,400,665	0.11%
Virgin Money UK plc^	2,327,000	5.13%	11/12/2030	2,290,536	0.18%
Virgin Money UK plc^	1,300,000	2.63%	19/8/2031	1,211,696	0.10%
Vodafone Group plc	1,000,000	5.63%	4/12/2025	1,003,354	0.08%
Weir Group plc	1,400,000	6.88%	14/6/2028	1,458,012	0.12%
Wessex Water Services Finance plc	1,100,000	5.38%	10/3/2028	1,087,289	0.09%
Westfield Stratford City Finance No 2 plc	2,700,000	1.64%	4/8/2026	2,463,478	0.20%
Whitbread Group plc	2,591,000	3.38%	16/10/2025	2,514,296	0.20%
Whitbread Group plc	800,000	2.38%	31/5/2027	729,744	0.06%
Workspace Group plc	1,250,000	2.25%	11/3/2028	1,069,315	0.09%
Yorkshire Building Society	1,713,000	3.50%	21/4/2026	1,661,485	0.13%
Yorkshire Building Society^	1,000,000	7.38%	12/9/2027	1,035,027	0.08%
Yorkshire Building Society^	1,300,000	3.38%	13/9/2028	1,189,807	0.10%
Yorkshire Building Society^	575,000	1.50%	15/9/2029	489,482	0.04%
Yorkshire Building Society^	1,800,000	6.38%	15/11/2028	1,849,056	0.15%
Yorkshire Power Finance Ltd.	700,000	7.25%	4/8/2028	741,487	0.06%
Yorkshire Water Finance plc	1,000,000	1.75%	26/11/2026	903,938	0.07%
				352,568,626	28.31%
United States 10.20% (31 December 2023: 10.41%)					
American Honda Finance Corp.	2,800,000	0.75%	25/11/2026	2,545,717	0.20%
American Honda Finance Corp.	2,000,000	1.50%	19/10/2027	1,798,275	0.14%
Amgen, Inc.	2,600,000	5.50%	7/12/2026	2,622,638	0.21%
Apple, Inc.	500,000	3.05%	31/7/2029	468,653	0.04%
AT&T, Inc.	3,850,000	2.90%	4/12/2026	3,650,156	0.29%
AT&T, Inc.	1,600,000	5.50%	15/3/2027	1,603,124	0.13%
AT&T, Inc.	500,000	4.38%	14/9/2029	481,891	0.04%
Athene Global Funding	1,150,000	5.15%	28/7/2027	1,142,950	0.09%
Athene Global Funding	2,140,000	1.75%	24/11/2027	1,905,857	0.15%
Athene Global Funding	950,000	1.88%	30/11/2028	821,687	0.07%
Bank of America Corp.	2,691,000	2.30%	25/7/2025	2,605,947	0.21%
Bank of America Corp.	1,500,000	4.25%	10/12/2026	1,473,326	0.12%
Bank of America Corp.	4,700,000	7.00%	31/7/2028	5,025,166	0.40%

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Bank of America Corp.^	5,000,000	1.67%	2/6/2029	4,380,662	0.35%
Blackstone Private Credit Fund	1,004,000	4.88%	14/4/2026	973,652	0.08%
Brown-Forman Corp.	1,200,000	2.60%	7/7/2028	1,108,997	0.09%
Caterpillar Financial Services Corp.	2,000,000	5.72%	17/8/2026	2,025,673	0.16%
Citigroup, Inc.	2,186,000	5.15%	21/5/2026	2,197,509	0.18%
Citigroup, Inc.	2,796,000	1.75%	23/10/2026	2,591,211	0.21%
Comcast Corp.	2,500,000	1.50%	20/2/2029	2,173,921	0.17%
Equitable Financial Life Global Funding	1,200,000	6.38%	2/6/2028	1,249,586	0.10%
Fiserv, Inc.	1,894,000	2.25%	1/7/2025	1,834,680	0.15%
Ford Motor Credit Co. LLC	1,800,000	6.86%	5/6/2026	1,842,241	0.15%
Ford Motor Credit Co. LLC	1,400,000	5.63%	9/10/2028	1,399,860	0.11%
General Motors Financial Co., Inc.	800,000	2.35%	3/9/2025	770,467	0.06%
General Motors Financial Co., Inc.	400,000	5.15%	15/8/2026	396,493	0.03%
General Motors Financial Co., Inc.	2,600,000	1.55%	30/7/2027	2,320,133	0.19%
Goldman Sachs Group, Inc.	600,000	7.13%	7/8/2025	610,617	0.05%
Goldman Sachs Group, Inc.	4,635,000	4.25%	29/1/2026	4,569,476	0.37%
Goldman Sachs Group, Inc.	2,600,000	1.50%	7/12/2027	2,309,437	0.18%
Goldman Sachs Group, Inc.	1,900,000	7.25%	10/4/2028	2,029,569	0.16%
Goldman Sachs Group, Inc.^	2,900,000	3.63%	29/10/2029	2,720,874	0.22%
JPMorgan Chase & Co.	2,099,000	3.50%	18/12/2026	2,032,439	0.16%
Kraft Heinz Foods Co.	1,600,000	4.13%	1/7/2027	1,563,940	0.13%
MassMutual Global Funding II	1,290,000	1.38%	15/12/2026	1,182,395	0.09%
MassMutual Global Funding II	1,140,000	5.00%	12/12/2027	1,145,274	0.09%
McKesson Corp.	1,800,000	3.13%	17/2/2029	1,671,784	0.13%
Metropolitan Life Global Funding I	1,600,000	4.13%	2/9/2025	1,578,205	0.13%
Metropolitan Life Global Funding I	2,600,000	3.50%	30/9/2026	2,514,583	0.20%
Metropolitan Life Global Funding I	1,726,000	4.50%	9/7/2027	1,703,499	0.14%
Metropolitan Life Global Funding I	1,951,000	0.63%	8/12/2027	1,687,067	0.14%
Metropolitan Life Global Funding I	2,552,000	1.63%	12/10/2028	2,235,799	0.18%
Morgan Stanley	4,100,000	2.63%	9/3/2027	3,829,531	0.31%
Nestle Capital Corp.	1,300,000	4.50%	22/3/2029	1,288,726	0.10%
Nestle Holdings, Inc.	1,300,000	0.63%	18/12/2025	1,221,812	0.10%
Nestle Holdings, Inc.	2,400,000	5.25%	21/9/2026	2,419,967	0.19%
Nestle Holdings, Inc.	2,271,000	2.13%	4/4/2027	2,120,426	0.17%
New York Life Global Funding	1,800,000	4.35%	16/9/2025	1,780,019	0.14%
New York Life Global Funding	2,035,000	1.25%	17/12/2026	1,863,578	0.15%
New York Life Global Funding	2,700,000	1.50%	15/7/2027	2,451,269	0.20%
New York Life Global Funding	3,100,000	0.75%	14/12/2028	2,612,703	0.21%
Pacific Life Global Funding II	1,400,000	5.00%	12/1/2028	1,400,939	0.11%
Pacific Life Global Funding II	1,907,000	5.38%	30/11/2028	1,940,828	0.16%
Procter & Gamble Co.	1,500,000	1.80%	3/5/2029	1,341,512	0.11%
Prologis LP	1,500,000	2.25%	30/6/2029	1,321,490	0.11%
Protective Life Global Funding	1,733,000	5.25%	13/1/2028	1,745,693	0.14%
Realty Income Corp.	1,280,000	1.88%	14/1/2027	1,170,202	0.09%
Realty Income Corp.	1,530,000	1.13%	13/7/2027	1,352,553	0.11%
Toyota Motor Credit Corp.	3,000,000	0.75%	19/11/2026	2,720,872	0.22%
Toyota Motor Credit Corp.	800,000	5.63%	23/10/2028	821,973	0.07%
Verizon Communications, Inc.	3,000,000	1.13%	3/11/2028	2,572,714	0.21%
Wells Fargo & Co.	3,700,000	2.00%	28/7/2025	3,567,253	0.29%
Wells Fargo & Co.^	2,100,000	3.47%	26/4/2028	1,988,845	0.16%
Wells Fargo & Co.	2,400,000	2.50%	2/5/2029	2,128,337	0.17%
Welltower OP LLC	2,500,000	4.80%	20/11/2028	2,433,288	0.19%
Total Fixed Income				127,059,960	10.20%
Total Transferable Securities				1,219,140,740	97.89%
				1,219,140,740	97.89%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (31 December 2023: 0.00%)				
Futures (0.00%) (31 December 2023: 0.00%)				
Long Gilt September 2024	4	£390,920	(640)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			(640)	(0.00%)
Total Investments			1,219,140,100	97.89%

	Fair Value GBP (£)	% of Total Net Assets
Other Assets and Liabilities	26,338,641	2.11%
Net Assets	1,245,478,741	100.00%

Analysis of Total Assets		GBP (£)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	1,214,996,666	94.34%
(b)	Transferable securities dealt in on another regulated market	4,144,074	0.32%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other assets	68,787,733	5.34%
Total Assets		1,287,928,473	100.00%

[^] Floating Rate Note (FRN). The effective interest rate is at 30 June 2024.

¹ Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	GBP (£) As at 30 June 2024	GBP (£) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	1,219,140,740	1,112,235,016
Financial Derivative Instruments	17	—	4,175
Cash		11,512,902	27,981,865
Receivables:			
Interest and Dividends		18,357,697	14,091,030
Capital Shares Issued		5,113,656	5,140,775
Investments Sold		33,789,168	33,784,988
Margin Cash Due from Broker		14,310	20,943
Total Current Assets		1,287,928,473	1,193,258,792
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	640	—
Payables and Other Liabilities:			
Investments Purchased		39,503,668	61,253,601
Income Distribution Payable		1,688,424	1,002,545
Capital Shares Redeemed		1,157,460	2,465,375
Management Fees Payable	12	99,540	104,172
Total Current Liabilities		42,449,732	64,825,693
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,245,478,741	1,128,433,099

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
GBP Acc			
Net Assets	£876,319,046	£863,954,537	£1,034,309,898
Number of Shares Outstanding	7,510,577	7,494,900	9,585,954
Net Asset Value Per Share¹	£116.68	£115.27	£107.90
GBP Dist			
Net Assets	£104,513,681	£96,908,311	£118,724,243
Number of Shares Outstanding	1,084,817	1,000,783	1,276,065
Net Asset Value Per Share¹	£96.34	£96.83	£93.04
Institutional Plus GBP Acc			
Net Assets	£184,473,700	£131,003,995	£104,233,624
Number of Shares Outstanding	1,604,623	1,153,816	981,462
Net Asset Value Per Share¹	£114.96	£113.54	£106.20
Institutional Plus GBP Dist			
Net Assets	£80,172,314	£36,566,256	£35,970,438
Number of Shares Outstanding	831,206	377,267	386,168
Net Asset Value Per Share¹	£96.45	£96.92	£93.15

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

Statement of Operations

	Notes	GBP (£) Six Months Ended 30 June 2024	GBP (£) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		20,906,061	15,316,345
Other Income		—	794
Net Loss on Financial Instruments		(5,702,943)	(20,949,637)
Total Investment Income/(Loss)		15,203,118	(5,632,498)
Expenses			
Management Fees	12	620,284	691,675
Transaction Fees and Commissions		409	732
Total Expenses		620,693	692,407
Finance Costs			
Interest Expense		8,163	1,636
Distribution	6	3,069,497	1,888,708
Total Finance Costs		3,077,660	1,890,344
Net Investment Income/(Loss)		11,504,765	(8,215,249)
Taxation	5	(21,254)	(51,515)
Net Increase/(Decrease) in Net Assets		11,483,511	(8,266,764)

Statement of Changes in Net Assets

	GBP (£) Six Months Ended 30 June 2024	GBP (£) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	11,483,511	(8,266,764)
Capital Transactions		
Subscriptions	261,625,965	237,346,674
Redemptions	(156,063,834)	(401,361,391)
Total Capital Transactions	105,562,131	(164,014,717)
Total Increase/(Decrease) for the Period	117,045,642	(172,281,481)
Net Assets		
Beginning of Period	1,128,433,099	1,293,238,203
End of Period	1,245,478,741	1,120,956,722

Vanguard U.S. Government Bond Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg U.S. Government Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of US dollar-denominated US Treasury and US government-related securities with maturities greater than 1 year.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds returned -3.16% for the period, as measured by the Bloomberg Global Aggregate Bond Index in US dollars.
- In this environment, the fund's benchmark index returned -0.83% for the six months.
- Within the benchmark, short-term bonds posted a modest positive total return that was more than offset by declines in longer-duration bonds. By sector, agency bonds, which make up a small portion of the index, had a positive return, while Treasuries had a negative return.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg U.S. Government Float Adjusted Bond Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
CHF Hedged Acc	-2.84%	—	-4.30%
Benchmark	-2.86	—	-4.27
Tracking Difference*	0.02		
EUR Hedged Acc	-1.56%	-2.52%	-1.75%
Benchmark	-1.60	-2.40	-1.63
Tracking Difference*	0.04		
Institutional Plus EUR Hedged Acc	-1.53%	-2.45%	-1.70%
Benchmark	-1.60	-2.40	-1.64
Tracking Difference*	0.07		
GBP Dist	0.06%	-0.60%	1.17%
Benchmark	0.01	-0.47	1.33
Tracking Difference*	0.05		
GBP Hedged Acc	-0.92%	-1.41%	0.09%
Benchmark	-0.98	-1.29	0.26
Tracking Difference*	0.06		
GBP Hedged Dist	-0.92%	-1.41%	-0.29%
Benchmark	-0.98	-1.29	-0.14
Tracking Difference*	0.06		
Institutional Plus GBP Hedged Acc	-0.90%	—	0.49%
Benchmark	-0.98	—	0.55
Tracking Difference*	0.08		
Institutional Plus GBP Hedged Dist	-0.90%	—	5.58%
Benchmark	-0.98	—	5.59
Tracking Difference*	0.08		

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
USD Acc	-0.78%	-0.73%	0.76%
Benchmark	-0.83	-0.61	0.93
Tracking Difference*	0.05		
Investor USD	-0.78%	-0.74%	0.74%
Benchmark	-0.83	-0.61	0.93
Tracking Difference*	0.05		
Institutional Plus USD Acc	-0.75%	-0.67%	0.85%
Benchmark	-0.83	-0.61	0.93
Tracking Difference*	0.08		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: CHF Hedged Acc, 17 May 2022; EUR Hedged Acc, 31 March 2016; Institutional Plus EUR Hedged Acc, 28 November 2017; GBP Dist, 14 December 2017; GBP Hedged Dist, 8 March 2018; Institutional Plus GBP Hedged Acc, 21 June 2023; Institutional Plus GBP Hedged Dist, 3 October 2023.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
Purchases			Sales		
US Treasury Note 4.00% 15/2/2034	76,345,000	74,257,453	US Treasury Note 2.13% 15/5/2025	74,775,400	72,465,908
US Treasury Note 4.38% 15/5/2034	54,319,000	53,996,098	US Treasury Note 2.63% 15/4/2025	45,560,700	44,464,652
US Treasury Note 4.50% 31/5/2029	53,525,000	53,502,001	US Treasury Note 3.88% 31/3/2025	41,143,900	40,712,764
US Treasury Note 4.88% 31/5/2026	53,450,000	53,447,912	US Treasury Note 2.00% 15/2/2025	41,536,200	40,341,029
US Treasury Bond 4.25% 15/2/2054	51,874,000	49,869,769	US Treasury Note 0.25% 30/6/2025	42,094,600	40,057,565
US Treasury Note 4.50% 31/3/2026	46,540,000	46,396,592	US Treasury Note 2.75% 30/6/2025	38,969,200	37,983,855
US Treasury Note 4.25% 31/1/2026	44,344,000	44,361,669	US Treasury Note 2.75% 15/5/2025	38,656,700	37,766,781
US Treasury Note 4.50% 15/5/2027	41,690,000	41,489,160	US Treasury Note 2.88% 15/6/2025	35,226,800	34,463,552
US Treasury Note 4.50% 15/11/2033	35,390,000	36,728,555	US Treasury Note 1.13% 28/2/2025	35,077,800	33,750,185
US Treasury Note 4.25% 28/2/2029	34,530,000	34,536,963	US Treasury Note 2.88% 30/4/2025	33,150,200	32,427,597
US Treasury Note 2.13% 15/5/2025	33,650,000	32,619,190	US Treasury Note 1.75% 15/3/2025	33,412,600	32,379,378
US Treasury Note 4.00% 31/1/2029	32,140,000	32,277,088	US Treasury Note 0.38% 30/4/2025	33,901,100	32,254,104
US Treasury Bond 4.63% 15/5/2054	31,394,000	31,570,515	US Treasury Note 1.50% 15/2/2025	32,879,600	31,792,048
US Treasury Note 4.63% 31/5/2031	31,275,000	31,507,119	US Treasury Note 3.88% 30/4/2025	31,987,000	31,584,749
US Treasury Note 4.63% 28/2/2026	31,332,000	31,330,743	US Treasury Note 4.25% 31/5/2025	31,509,900	31,221,977
US Treasury Note 4.88% 30/4/2026	30,000,000	29,965,234	US Treasury Bond 4.63% 28/2/2025	30,980,000	30,850,513
US Treasury Note 4.13% 31/3/2029	29,394,000	29,271,050	US Treasury Note 4.63% 30/6/2025	30,442,900	30,296,631
US Treasury Note 4.13% 15/2/2027	27,860,000	27,631,616	US Treasury Note 0.25% 31/5/2025	31,455,600	29,953,591
US Treasury Note 4.25% 28/2/2031	25,690,000	25,660,203	US Treasury Note 0.50% 31/3/2025	28,968,800	27,690,298
US Treasury Note 4.63% 30/4/2029	24,598,000	24,699,187	US Treasury Note 1.13% 15/1/2025	28,222,500	27,193,922
US Treasury Note 4.25% 15/3/2027	22,951,000	22,778,258	US Treasury Note 2.50% 31/1/2025	27,366,300	26,757,719
US Treasury Note 4.00% 15/1/2027	22,839,000	22,699,005	US Treasury Bond 6.88% 15/8/2025	24,650,000	25,213,355
US Treasury Note 4.63% 30/6/2026	21,350,000	21,309,135	US Treasury Note 4.88% 31/5/2026	21,916,000	21,948,605
US Treasury Bond 4.50% 15/2/2044	20,447,000	20,165,689	US Treasury Note 1.38% 31/1/2025	21,274,400	20,549,785
US Treasury Note 4.50% 15/4/2027	20,000,000	19,885,703	US Treasury Note 2.88% 31/5/2025	20,506,100	20,045,167
US Treasury Note 4.13% 31/3/2031	19,229,000	19,060,503	US Treasury Note 2.75% 28/2/2025	19,190,100	18,766,569
US Treasury Note 4.00% 31/1/2031	18,817,000	18,855,545	US Treasury Bond 6.00% 15/2/2026	17,350,000	17,703,891
US Treasury Note 4.25% 31/5/2025	18,651,000	18,504,385	US Treasury Note 3.00% 30/9/2025	15,000,000	14,606,250
US Treasury Note 3.63% 31/5/2028	18,098,000	17,644,408	US Treasury Note 2.50% 28/2/2026	15,100,000	14,531,980
US Treasury Bond 4.75% 15/11/2053	16,264,000	17,613,680	US Treasury Note 1.75% 31/1/2029	15,870,000	14,320,232
US Treasury Note 1.38% 31/8/2026	18,593,000	17,226,195			
US Treasury Bond 4.75% 15/11/2043	15,946,000	16,648,360			
US Treasury Bond 4.63% 15/5/2044	16,592,000	16,454,719			

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

Financial Statements

Statement of Investments

30 June 2024

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.20% (31 December 2023: 99.06%)					
Fixed Income 99.20% (31 December 2023: 99.06%)					
United States 99.20% (31 December 2023: 99.06%)					
Federal Farm Credit Banks Funding Corp.	870,000	4.25%	30/9/2025	863,065	0.01%
Federal Farm Credit Banks Funding Corp.	2,125,000	5.13%	10/10/2025	2,128,841	0.03%
Federal Farm Credit Banks Funding Corp.	2,000,000	5.13%	20/10/2025	2,001,031	0.02%
Federal Farm Credit Banks Funding Corp.	750,000	4.00%	13/1/2026	739,021	0.01%
Federal Farm Credit Banks Funding Corp.	400,000	3.88%	2/2/2026	393,415	0.00%
Federal Farm Credit Banks Funding Corp.	450,000	4.75%	9/3/2026	448,359	0.01%
Federal Farm Credit Banks Funding Corp.	225,000	4.75%	8/5/2026	224,648	0.00%
Federal Farm Credit Banks Funding Corp.	2,125,000	4.38%	23/6/2026	2,109,992	0.03%
Federal Farm Credit Banks Funding Corp.	2,000,000	5.00%	30/7/2026	2,006,422	0.02%
Federal Farm Credit Banks Funding Corp.	775,000	4.50%	14/8/2026	770,198	0.01%
Federal Farm Credit Banks Funding Corp.	335,000	4.88%	28/8/2026	335,969	0.00%
Federal Farm Credit Banks Funding Corp.	3,000,000	4.13%	25/1/2027	2,959,498	0.04%
Federal Farm Credit Banks Funding Corp.	3,000,000	4.50%	26/3/2027	2,988,402	0.04%
Federal Farm Credit Banks Funding Corp.	622,000	4.75%	6/5/2027	625,268	0.01%
Federal Farm Credit Banks Funding Corp.	439,000	4.50%	20/5/2027	437,635	0.01%
Federal Farm Credit Banks Funding Corp.	1,000,000	4.63%	15/11/2027	1,001,299	0.01%
Federal Farm Credit Banks Funding Corp.	275,000	4.50%	7/6/2028	275,285	0.00%
Federal Farm Credit Banks Funding Corp.	347,000	4.25%	15/12/2028	343,851	0.00%
Federal Farm Credit Banks Funding Corp.	2,000,000	4.13%	20/3/2029	1,970,439	0.02%
Federal Farm Credit Banks Funding Corp.	408,000	4.75%	30/4/2029	413,294	0.00%
Federal Home Loan Banks	1,100,000	0.38%	4/9/2025	1,042,829	0.01%
Federal Home Loan Banks	2,000,000	4.50%	12/12/2025	1,989,580	0.02%
Federal Home Loan Banks	745,000	4.38%	12/6/2026	738,863	0.01%
Federal Home Loan Banks	2,850,000	1.88%	11/9/2026	2,680,108	0.03%
Federal Home Loan Banks	4,150,000	4.63%	17/11/2026	4,146,395	0.05%
Federal Home Loan Banks	5,000,000	1.25%	21/12/2026	4,606,119	0.06%
Federal Home Loan Banks	2,350,000	4.13%	15/1/2027	2,322,662	0.03%
Federal Home Loan Banks	2,000,000	4.50%	12/3/2027	1,991,617	0.02%
Federal Home Loan Banks	2,000,000	4.75%	9/4/2027	2,006,788	0.02%
Federal Home Loan Banks	4,625,000	4.25%	10/12/2027	4,581,687	0.06%
Federal Home Loan Banks	6,545,000	3.25%	9/6/2028	6,256,843	0.08%
Federal Home Loan Banks	1,850,000	4.00%	30/6/2028	1,822,297	0.02%
Federal Home Loan Banks	2,415,000	3.25%	16/11/2028	2,304,068	0.03%
Federal Home Loan Banks	140,000	4.75%	8/12/2028	141,366	0.00%
Federal Home Loan Banks	1,250,000	4.75%	10/3/2034	1,255,463	0.02%
Federal Home Loan Banks	1,025,000	5.50%	15/7/2036	1,108,901	0.01%
Federal Home Loan Mortgage Corp.	2,000,000	0.38%	21/7/2025	1,905,573	0.02%
Federal Home Loan Mortgage Corp.	5,000,000	0.38%	23/9/2025	4,725,958	0.06%
Federal Home Loan Mortgage Corp.	56,000	6.75%	15/9/2029	62,002	0.00%
Federal Home Loan Mortgage Corp.	1,600,000	6.75%	15/3/2031	1,808,975	0.02%
Federal Home Loan Mortgage Corp.	2,710,000	6.25%	15/7/2032	3,034,858	0.04%
Federal National Mortgage Association	4,000,000	0.38%	25/8/2025	3,792,335	0.05%
Federal National Mortgage Association	4,000,000	0.50%	7/11/2025	3,767,430	0.05%
Federal National Mortgage Association	650,000	2.13%	24/4/2026	620,225	0.01%
Federal National Mortgage Association	1,775,000	1.88%	24/9/2026	1,669,368	0.02%
Federal National Mortgage Association	2,300,000	0.75%	8/10/2027	2,037,078	0.02%
Federal National Mortgage Association	2,150,000	6.25%	15/5/2029	2,324,042	0.03%
Federal National Mortgage Association	250,000	7.13%	15/1/2030	282,355	0.00%
Federal National Mortgage Association	1,900,000	7.25%	15/5/2030	2,172,392	0.03%
Federal National Mortgage Association	1,000,000	0.88%	5/8/2030	809,015	0.01%
Federal National Mortgage Association	7,625,000	6.63%	15/11/2030	8,515,775	0.10%
Federal National Mortgage Association	800,000	5.63%	15/7/2037	875,329	0.01%
Israel Government AID Bond	1,500,000	5.50%	18/9/2033	1,591,326	0.02%
Petroleos Mexicanos	2,500	2.38%	15/4/2025	2,388	0.00%
Private Export Funding Corp.	250,000	3.90%	15/10/2027	243,411	0.00%
Private Export Funding Corp.	100,000	1.40%	15/7/2028	88,035	0.00%
Private Export Funding Corp.	750,000	4.30%	15/12/2028	741,658	0.01%
Private Export Funding Corp.	700,000	4.60%	15/2/2034	684,713	0.01%
Tennessee Valley Authority	35,000	6.75%	1/11/2025	35,750	0.00%
Tennessee Valley Authority	500,000	2.88%	1/2/2027	478,695	0.01%
Tennessee Valley Authority	1,150,000	3.88%	15/3/2028	1,125,467	0.01%
Tennessee Valley Authority	200,000	7.13%	1/5/2030	226,678	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tennessee Valley Authority	200,000	4.70%	15/7/2033	201,378	0.00%
Tennessee Valley Authority	200,000	5.88%	1/4/2036	219,920	0.00%
Tennessee Valley Authority	200,000	6.15%	15/1/2038	225,199	0.00%
Tennessee Valley Authority	50,000	5.50%	15/6/2038	53,192	0.00%
Tennessee Valley Authority	2,360,000	5.25%	15/9/2039	2,437,666	0.03%
Tennessee Valley Authority	581,000	3.50%	15/12/2042	477,185	0.01%
Tennessee Valley Authority	150,000	4.88%	15/1/2048	146,469	0.00%
Tennessee Valley Authority	500,000	4.25%	15/9/2052	436,993	0.01%
Tennessee Valley Authority	875,000	5.38%	1/4/2056	915,319	0.01%
Tennessee Valley Authority	750,000	4.63%	15/9/2060	687,877	0.01%
Tennessee Valley Authority	625,000	4.25%	15/9/2065	532,723	0.01%
US Treasury Bond	4,152,900	6.88%	15/8/2025	4,241,474	0.05%
US Treasury Bond	858,100	6.00%	15/2/2026	873,318	0.01%
US Treasury Bond	16,106,500	6.75%	15/8/2026	16,773,410	0.20%
US Treasury Bond	15,622,200	6.50%	15/11/2026	16,398,428	0.20%
US Treasury Bond	2,025,000	6.63%	15/2/2027	2,130,838	0.03%
US Treasury Bond	7,676,800	6.38%	15/8/2027	8,089,428	0.10%
US Treasury Bond	4,132,900	6.13%	15/11/2027	4,343,742	0.05%
US Treasury Bond	13,115,000	5.50%	15/8/2028	13,681,609	0.17%
US Treasury Bond	11,589,400	5.25%	15/11/2028	11,976,015	0.14%
US Treasury Bond	11,420,200	5.25%	15/2/2029	11,845,781	0.14%
US Treasury Bond	3,648,700	6.13%	15/8/2029	3,938,031	0.05%
US Treasury Bond	11,381,600	6.25%	15/5/2030	12,479,747	0.15%
US Treasury Bond	5,775,000	5.38%	15/2/2031	6,135,035	0.07%
US Treasury Bond	3,075,000	4.50%	15/2/2036	3,129,293	0.04%
US Treasury Bond	1,958,600	4.50%	15/8/2039	1,964,415	0.02%
US Treasury Bond	7,549,400	4.38%	15/11/2039	7,464,469	0.09%
US Treasury Bond	5,341,000	4.63%	15/2/2040	5,424,453	0.07%
US Treasury Bond	34,227,600	1.13%	15/5/2040	21,044,626	0.25%
US Treasury Bond	7,828,000	4.38%	15/5/2040	7,719,142	0.09%
US Treasury Bond	40,539,200	1.13%	15/8/2040	24,684,572	0.30%
US Treasury Bond	7,838,100	3.88%	15/8/2040	7,264,939	0.09%
US Treasury Bond	44,168,900	1.38%	15/11/2040	27,860,914	0.34%
US Treasury Bond	6,493,400	4.25%	15/11/2040	6,288,452	0.08%
US Treasury Bond	61,119,900	1.88%	15/2/2041	41,819,382	0.51%
US Treasury Bond	9,236,600	4.75%	15/2/2041	9,481,947	0.12%
US Treasury Bond	46,125,400	2.25%	15/5/2041	33,368,844	0.40%
US Treasury Bond	5,046,200	4.38%	15/5/2041	4,947,641	0.06%
US Treasury Bond	57,982,400	1.75%	15/8/2041	38,295,563	0.46%
US Treasury Bond	9,701,200	3.75%	15/8/2041	8,759,880	0.11%
US Treasury Bond	49,152,100	2.00%	15/11/2041	33,761,349	0.41%
US Treasury Bond	10,427,200	3.13%	15/11/2041	8,587,777	0.10%
US Treasury Bond	40,215,700	2.38%	15/2/2042	29,269,489	0.35%
US Treasury Bond	12,251,300	3.13%	15/2/2042	10,059,466	0.12%
US Treasury Bond	36,180,800	3.25%	15/5/2042	30,080,943	0.36%
US Treasury Bond	14,158,200	3.00%	15/5/2042	11,359,743	0.14%
US Treasury Bond	32,573,100	3.38%	15/8/2042	27,514,090	0.33%
US Treasury Bond	15,008,000	2.75%	15/8/2042	11,539,745	0.14%
US Treasury Bond	29,505,200	4.00%	15/11/2042	27,195,496	0.33%
US Treasury Bond	17,391,800	2.75%	15/11/2042	13,326,467	0.16%
US Treasury Bond	32,290,200	3.88%	15/2/2043	29,192,359	0.35%
US Treasury Bond	13,706,300	3.13%	15/2/2043	11,095,678	0.13%
US Treasury Bond	26,400,200	3.88%	15/5/2043	23,822,055	0.29%
US Treasury Bond	19,184,000	2.88%	15/5/2043	14,891,580	0.18%
US Treasury Bond	24,986,300	4.38%	15/8/2043	24,123,492	0.29%
US Treasury Bond	15,566,900	3.63%	15/8/2043	13,523,744	0.16%
US Treasury Bond	25,273,000	4.75%	15/11/2043	25,616,555	0.31%
US Treasury Bond	8,046,600	3.75%	15/11/2043	7,111,183	0.09%
US Treasury Bond	17,297,000	4.50%	15/2/2044	16,972,681	0.21%
US Treasury Bond	9,034,400	3.63%	15/2/2044	7,824,637	0.09%
US Treasury Bond	11,288,000	4.63%	15/5/2044	11,266,835	0.14%
US Treasury Bond	7,876,500	3.38%	15/5/2044	6,562,109	0.08%
US Treasury Bond	21,348,400	3.13%	15/8/2044	17,055,370	0.21%
US Treasury Bond	18,764,600	3.00%	15/11/2044	14,653,980	0.18%
US Treasury Bond	21,864,500	2.50%	15/2/2045	15,592,122	0.19%
US Treasury Bond	7,702,700	3.00%	15/5/2045	5,986,442	0.07%
US Treasury Bond	12,729,600	2.88%	15/8/2045	9,664,551	0.12%
US Treasury Bond	6,446,700	3.00%	15/11/2045	4,991,156	0.06%
US Treasury Bond	16,698,300	2.50%	15/2/2046	11,764,474	0.14%
US Treasury Bond	18,529,900	2.50%	15/5/2046	13,020,150	0.16%
US Treasury Bond	20,926,000	2.25%	15/8/2046	13,945,217	0.17%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Bond	7,635,900	2.88%	15/11/2046	5,731,697	0.07%
US Treasury Bond	20,662,000	3.00%	15/2/2047	15,835,486	0.19%
US Treasury Bond	18,990,700	3.00%	15/5/2047	14,527,885	0.18%
US Treasury Bond	25,431,600	2.75%	15/8/2047	18,525,331	0.22%
US Treasury Bond	25,183,300	2.75%	15/11/2047	18,309,046	0.22%
US Treasury Bond	29,329,700	3.00%	15/2/2048	22,313,486	0.27%
US Treasury Bond	30,909,200	3.13%	15/5/2048	24,031,903	0.29%
US Treasury Bond	33,887,800	3.00%	15/8/2048	25,712,368	0.31%
US Treasury Bond	34,253,800	3.38%	15/11/2048	27,820,508	0.34%
US Treasury Bond	35,944,400	3.00%	15/2/2049	27,233,499	0.33%
US Treasury Bond	35,837,700	2.88%	15/5/2049	26,469,501	0.32%
US Treasury Bond	31,368,800	2.25%	15/8/2049	20,276,988	0.25%
US Treasury Bond	27,942,000	2.38%	15/11/2049	18,555,234	0.22%
US Treasury Bond	33,297,600	2.00%	15/2/2050	20,223,089	0.24%
US Treasury Bond	35,012,600	1.25%	15/5/2050	17,353,120	0.21%
US Treasury Bond	42,063,300	1.38%	15/8/2050	21,524,579	0.26%
US Treasury Bond	41,363,100	1.63%	15/11/2050	22,639,834	0.27%
US Treasury Bond	49,234,400	1.88%	15/2/2051	28,748,274	0.35%
US Treasury Bond	55,045,700	2.38%	15/5/2051	36,252,754	0.44%
US Treasury Bond	54,622,500	2.00%	15/8/2051	32,816,174	0.40%
US Treasury Bond	46,486,400	1.88%	15/11/2051	26,983,902	0.33%
US Treasury Bond	46,124,100	2.25%	15/2/2052	29,382,493	0.36%
US Treasury Bond	44,670,400	2.88%	15/5/2052	32,742,007	0.40%
US Treasury Bond	42,447,400	3.00%	15/8/2052	31,935,036	0.39%
US Treasury Bond	40,351,700	4.00%	15/11/2052	36,764,182	0.45%
US Treasury Bond	42,261,500	3.63%	15/2/2053	35,955,292	0.44%
US Treasury Bond	39,874,500	3.63%	15/5/2053	33,936,938	0.41%
US Treasury Bond	45,625,100	4.13%	15/8/2053	42,495,503	0.51%
US Treasury Bond	46,991,000	4.75%	15/11/2053	48,591,631	0.59%
US Treasury Bond	45,874,000	4.25%	15/2/2054	43,694,985	0.53%
US Treasury Bond	20,684,000	4.63%	15/5/2054	20,974,869	0.25%
US Treasury Note	32,264,800	3.00%	15/7/2025	31,585,475	0.38%
US Treasury Note	33,030,800	0.25%	31/7/2025	31,367,648	0.38%
US Treasury Note	31,320,900	4.75%	31/7/2025	31,209,564	0.38%
US Treasury Note	15,442,100	2.88%	31/7/2025	15,086,811	0.18%
US Treasury Note	39,567,800	2.00%	15/8/2025	38,254,026	0.46%
US Treasury Note	32,673,800	3.13%	15/8/2025	31,985,863	0.39%
US Treasury Note	28,815,800	5.00%	31/8/2025	28,791,037	0.35%
US Treasury Note	29,768,200	0.25%	31/8/2025	28,162,345	0.34%
US Treasury Note	14,332,400	2.75%	31/8/2025	13,959,534	0.17%
US Treasury Note	29,650,800	3.50%	15/9/2025	29,114,537	0.35%
US Treasury Note	38,927,900	0.25%	30/9/2025	36,701,711	0.44%
US Treasury Note	29,772,600	5.00%	30/9/2025	29,760,970	0.36%
US Treasury Note	22,428,600	3.00%	30/9/2025	21,881,903	0.27%
US Treasury Note	32,453,900	4.25%	15/10/2025	32,145,841	0.39%
US Treasury Note	48,013,600	0.25%	31/10/2025	45,114,029	0.55%
US Treasury Note	35,219,000	5.00%	31/10/2025	35,219,000	0.43%
US Treasury Note	21,456,900	3.00%	31/10/2025	20,910,420	0.25%
US Treasury Note	44,017,700	2.25%	15/11/2025	42,442,692	0.51%
US Treasury Note	25,242,900	4.50%	15/11/2025	25,088,090	0.30%
US Treasury Note	40,009,000	4.88%	30/11/2025	39,962,115	0.48%
US Treasury Note	37,393,400	0.38%	30/11/2025	35,076,762	0.42%
US Treasury Note	17,913,000	2.88%	30/11/2025	17,411,996	0.21%
US Treasury Note	38,470,900	4.00%	15/12/2025	37,973,483	0.46%
US Treasury Note	36,156,000	4.25%	31/12/2025	35,809,976	0.43%
US Treasury Note	37,526,000	0.38%	31/12/2025	35,091,208	0.43%
US Treasury Note	14,367,400	2.63%	31/12/2025	13,897,653	0.17%
US Treasury Note	19,221,900	3.88%	15/1/2026	18,932,821	0.23%
US Treasury Note	44,344,000	4.25%	31/1/2026	43,919,614	0.53%
US Treasury Note	40,300,700	0.38%	31/1/2026	37,556,789	0.45%
US Treasury Note	13,455,400	2.63%	31/1/2026	12,994,973	0.16%
US Treasury Note	31,966,400	1.63%	15/2/2026	30,361,837	0.37%
US Treasury Note	29,485,900	4.00%	15/2/2026	29,087,380	0.35%
US Treasury Note	46,731,300	0.50%	28/2/2026	43,514,872	0.53%
US Treasury Note	31,332,000	4.63%	28/2/2026	31,220,624	0.38%
US Treasury Note	8,018,900	2.50%	28/2/2026	7,719,444	0.09%
US Treasury Note	23,212,300	4.63%	15/3/2026	23,132,508	0.28%
US Treasury Note	46,540,000	4.50%	31/3/2026	46,296,392	0.56%
US Treasury Note ¹	34,751,100	0.75%	31/3/2026	32,410,831	0.39%
US Treasury Note	32,515,300	2.25%	31/3/2026	31,135,940	0.38%
US Treasury Note	36,221,400	3.75%	15/4/2026	35,570,547	0.43%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	56,151,500	0.75%	30/4/2026	52,223,088	0.63%
US Treasury Note	29,388,000	4.88%	30/4/2026	29,433,919	0.36%
US Treasury Note	27,412,300	2.38%	30/4/2026	26,265,481	0.32%
US Treasury Note ¹	55,173,400	1.63%	15/5/2026	52,089,293	0.63%
US Treasury Note	22,793,100	3.63%	15/5/2026	22,328,335	0.27%
US Treasury Note	48,607,100	0.75%	31/5/2026	45,079,288	0.55%
US Treasury Note	31,534,000	4.88%	31/5/2026	31,598,053	0.38%
US Treasury Note	16,120,100	2.13%	31/5/2026	15,351,247	0.19%
US Treasury Note	23,456,900	4.13%	15/6/2026	23,189,345	0.28%
US Treasury Note	31,961,800	0.88%	30/6/2026	29,649,564	0.36%
US Treasury Note	21,350,000	4.63%	30/6/2026	21,311,637	0.26%
US Treasury Note	5,960,000	1.88%	30/6/2026	5,640,581	0.07%
US Treasury Note	30,099,900	4.50%	15/7/2026	29,970,565	0.36%
US Treasury Note	48,978,200	0.63%	31/7/2026	45,056,118	0.55%
US Treasury Note	29,507,700	1.88%	31/7/2026	27,859,418	0.34%
US Treasury Note	57,463,300	1.50%	15/8/2026	53,773,079	0.65%
US Treasury Note	21,389,000	4.38%	15/8/2026	21,248,635	0.26%
US Treasury Note	44,597,200	0.75%	31/8/2026	41,018,972	0.50%
US Treasury Note	28,146,100	1.38%	31/8/2026	26,239,642	0.32%
US Treasury Note	32,792,700	4.63%	15/9/2026	32,754,271	0.40%
US Treasury Note	39,381,700	0.88%	30/9/2026	36,246,548	0.44%
US Treasury Note	8,607,600	1.63%	30/9/2026	8,056,176	0.10%
US Treasury Note	18,969,000	4.63%	15/10/2026	18,954,180	0.23%
US Treasury Note	40,475,800	1.13%	31/10/2026	37,354,737	0.45%
US Treasury Note	21,181,200	1.63%	31/10/2026	19,779,600	0.24%
US Treasury Note	39,215,500	2.00%	15/11/2026	36,902,398	0.45%
US Treasury Note	33,003,000	4.63%	15/11/2026	32,990,108	0.40%
US Treasury Note	49,604,700	1.25%	30/11/2026	45,814,591	0.55%
US Treasury Note	22,638,200	1.63%	30/11/2026	21,094,204	0.26%
US Treasury Note	27,486,000	4.38%	15/12/2026	27,331,391	0.33%
US Treasury Note	32,002,400	1.25%	31/12/2026	29,502,212	0.36%
US Treasury Note	9,856,700	1.75%	31/12/2026	9,199,843	0.11%
US Treasury Note	17,489,000	4.00%	15/1/2027	17,236,229	0.21%
US Treasury Note ¹	63,224,600	1.50%	31/1/2027	58,512,392	0.71%
US Treasury Note	32,131,700	2.25%	15/2/2027	30,291,658	0.37%
US Treasury Note	27,860,000	4.13%	15/2/2027	27,542,222	0.33%
US Treasury Note	44,705,500	1.88%	28/2/2027	41,705,342	0.51%
US Treasury Note	5,333,000	1.13%	28/2/2027	4,876,362	0.06%
US Treasury Note	17,913,000	4.25%	15/3/2027	17,770,256	0.22%
US Treasury Note	29,187,500	2.50%	31/3/2027	27,666,558	0.34%
US Treasury Note	18,937,800	0.63%	31/3/2027	17,033,663	0.21%
US Treasury Note	15,646,000	4.50%	15/4/2027	15,623,998	0.19%
US Treasury Note	44,131,100	2.75%	30/4/2027	42,045,216	0.51%
US Treasury Note	32,297,000	0.50%	30/4/2027	28,860,397	0.35%
US Treasury Note	44,553,300	2.38%	15/5/2027	41,963,639	0.51%
US Treasury Note	35,250,000	4.50%	15/5/2027	35,205,937	0.43%
US Treasury Note	37,837,500	2.63%	31/5/2027	35,883,548	0.43%
US Treasury Note	29,018,600	0.50%	31/5/2027	25,853,759	0.31%
US Treasury Note	6,925,000	4.63%	15/6/2027	6,945,559	0.08%
US Treasury Note	25,436,700	3.25%	30/6/2027	24,544,428	0.30%
US Treasury Note	27,420,400	0.50%	30/6/2027	24,367,738	0.30%
US Treasury Note	34,140,700	2.75%	31/7/2027	32,417,662	0.39%
US Treasury Note	32,856,900	0.38%	31/7/2027	28,978,246	0.35%
US Treasury Note	32,162,500	2.25%	15/8/2027	30,054,349	0.36%
US Treasury Note	37,684,800	0.50%	31/8/2027	33,274,501	0.40%
US Treasury Note	33,397,700	3.13%	31/8/2027	32,043,528	0.39%
US Treasury Note	35,756,900	0.38%	30/9/2027	31,354,332	0.38%
US Treasury Note	26,812,700	4.13%	30/9/2027	26,511,057	0.32%
US Treasury Note	33,844,500	0.50%	31/10/2027	29,706,481	0.36%
US Treasury Note	21,580,800	4.13%	31/10/2027	21,339,702	0.26%
US Treasury Note	34,090,200	2.25%	15/11/2027	31,717,203	0.38%
US Treasury Note	42,443,300	0.63%	30/11/2027	37,310,313	0.45%
US Treasury Note	25,901,800	3.88%	30/11/2027	25,408,047	0.31%
US Treasury Note	48,721,100	0.63%	31/12/2027	42,699,477	0.52%
US Treasury Note	26,674,800	3.88%	31/12/2027	26,166,312	0.32%
US Treasury Note	39,576,000	0.75%	31/1/2028	34,746,491	0.42%
US Treasury Note	34,763,900	3.50%	31/1/2028	33,669,381	0.41%
US Treasury Note	37,369,500	2.75%	15/2/2028	35,229,512	0.43%
US Treasury Note	52,487,100	1.13%	29/2/2028	46,627,408	0.56%
US Treasury Note	27,274,800	4.00%	29/2/2028	26,857,155	0.33%
US Treasury Note	47,271,900	1.25%	31/3/2028	42,094,150	0.51%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note	38,901,800	3.63%	31/3/2028	37,807,687	0.46%
US Treasury Note	47,898,200	1.25%	30/4/2028	42,554,557	0.52%
US Treasury Note	26,139,000	3.50%	30/4/2028	25,283,356	0.31%
US Treasury Note	45,251,600	2.88%	15/5/2028	42,748,621	0.52%
US Treasury Note	47,834,200	1.25%	31/5/2028	42,404,271	0.51%
US Treasury Note	19,433,000	3.63%	31/5/2028	18,878,856	0.23%
US Treasury Note	50,930,700	1.25%	30/6/2028	45,061,733	0.55%
US Treasury Note	20,783,800	4.00%	30/6/2028	20,468,796	0.25%
US Treasury Note ¹	55,068,200	1.00%	31/7/2028	48,102,933	0.58%
US Treasury Note	23,774,800	4.13%	31/7/2028	23,524,050	0.28%
US Treasury Note	50,020,300	2.88%	15/8/2028	47,124,594	0.57%
US Treasury Note	51,165,000	1.13%	31/8/2028	44,825,337	0.54%
US Treasury Note	10,453,800	4.38%	31/8/2028	10,441,550	0.13%
US Treasury Note	50,088,100	1.25%	30/9/2028	44,014,918	0.53%
US Treasury Note	20,955,600	4.63%	30/9/2028	21,132,413	0.26%
US Treasury Note	51,156,100	1.38%	31/10/2028	45,109,289	0.55%
US Treasury Note	22,423,000	4.88%	31/10/2028	22,845,183	0.28%
US Treasury Note	43,057,800	3.13%	15/11/2028	40,884,727	0.50%
US Treasury Note	48,467,800	1.50%	30/11/2028	42,897,790	0.52%
US Treasury Note	32,622,000	4.38%	30/11/2028	32,622,000	0.40%
US Treasury Note	39,773,000	3.75%	31/12/2028	38,763,139	0.47%
US Treasury Note	36,913,400	1.38%	31/12/2028	32,423,231	0.39%
US Treasury Note	39,719,500	1.75%	31/1/2029	35,424,829	0.43%
US Treasury Note	32,140,000	4.00%	31/1/2029	31,650,367	0.38%
US Treasury Note	45,179,900	2.63%	15/2/2029	41,883,179	0.51%
US Treasury Note	32,530,000	4.25%	28/2/2029	32,387,681	0.39%
US Treasury Note	36,003,600	1.88%	28/2/2029	32,237,286	0.39%
US Treasury Note	38,062,700	2.38%	31/3/2029	34,821,423	0.42%
US Treasury Note	29,394,000	4.13%	31/3/2029	29,097,764	0.35%
US Treasury Note	31,289,800	2.88%	30/4/2029	29,263,297	0.35%
US Treasury Note	24,191,000	4.63%	30/4/2029	24,470,708	0.30%
US Treasury Note	40,633,200	2.38%	15/5/2029	37,106,365	0.45%
US Treasury Note	45,271,000	4.50%	31/5/2029	45,582,238	0.55%
US Treasury Note	33,684,800	2.75%	31/5/2029	31,295,284	0.38%
US Treasury Note	33,052,900	3.25%	30/6/2029	31,405,420	0.38%
US Treasury Note	13,025,000	4.25%	30/6/2029	12,970,560	0.16%
US Treasury Note	28,231,900	2.63%	31/7/2029	26,015,255	0.32%
US Treasury Note	12,705,000	1.63%	15/8/2029	11,135,734	0.13%
US Treasury Note	35,241,000	3.13%	31/8/2029	33,239,421	0.40%
US Treasury Note	35,140,900	3.88%	30/9/2029	34,339,248	0.42%
US Treasury Note	31,574,000	4.00%	31/10/2029	31,036,255	0.38%
US Treasury Note	12,441,200	1.75%	15/11/2029	10,926,873	0.13%
US Treasury Note	30,105,900	3.88%	30/11/2029	29,407,349	0.36%
US Treasury Note	32,633,000	3.88%	31/12/2029	31,863,065	0.39%
US Treasury Note	31,011,100	3.50%	31/1/2030	29,702,819	0.36%
US Treasury Note	48,345,100	1.50%	15/2/2030	41,505,024	0.50%
US Treasury Note	30,078,400	4.00%	28/2/2030	29,540,279	0.36%
US Treasury Note	29,930,000	3.63%	31/3/2030	28,821,655	0.35%
US Treasury Note	30,582,100	3.50%	30/4/2030	29,244,133	0.35%
US Treasury Note ¹	64,772,400	0.63%	15/5/2030	52,354,316	0.63%
US Treasury Note	29,909,100	3.75%	31/5/2030	28,967,431	0.35%
US Treasury Note	29,342,000	3.75%	30/6/2030	28,406,724	0.34%
US Treasury Note	25,728,100	4.00%	31/7/2030	25,241,678	0.31%
US Treasury Note	77,556,400	0.63%	15/8/2030	62,154,184	0.75%
US Treasury Note	21,492,000	4.13%	31/8/2030	21,221,671	0.26%
US Treasury Note	27,509,900	4.63%	30/9/2030	27,903,206	0.34%
US Treasury Note	30,390,000	4.88%	31/10/2030	31,251,842	0.38%
US Treasury Note ¹	64,764,400	0.88%	15/11/2030	52,388,328	0.63%
US Treasury Note	31,042,000	4.38%	30/11/2030	31,073,527	0.38%
US Treasury Note	32,748,000	3.75%	31/12/2030	31,637,638	0.38%
US Treasury Note	18,817,000	4.00%	31/1/2031	18,440,660	0.22%
US Treasury Note	57,984,200	1.13%	15/2/2031	47,411,144	0.57%
US Treasury Note	25,690,000	4.25%	28/2/2031	25,541,480	0.31%
US Treasury Note	19,229,000	4.13%	31/3/2031	18,976,619	0.23%
US Treasury Note	12,580,000	4.63%	30/4/2031	12,784,425	0.15%
US Treasury Note	73,494,000	1.63%	15/5/2031	61,689,026	0.75%
US Treasury Note	23,406,000	4.63%	31/5/2031	23,786,347	0.29%
US Treasury Note	8,350,000	4.25%	30/6/2031	8,303,031	0.10%
US Treasury Note	85,823,900	1.25%	15/8/2031	69,651,459	0.84%
US Treasury Note ¹	86,655,800	1.38%	15/11/2031	70,489,077	0.85%
US Treasury Note ¹	80,206,000	1.88%	15/2/2032	67,322,911	0.82%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Treasury Note ¹	78,109,100	2.88%	15/5/2032	70,371,417	0.85%
US Treasury Note	78,293,900	2.75%	15/8/2032	69,669,338	0.84%
US Treasury Note ¹	75,544,400	4.13%	15/11/2032	74,281,392	0.90%
US Treasury Note ¹	77,061,500	3.50%	15/2/2033	72,221,075	0.87%
US Treasury Note ¹	75,301,500	3.38%	15/5/2033	69,795,078	0.85%
US Treasury Note ¹	81,148,500	3.88%	15/8/2033	78,080,072	0.95%
US Treasury Note ¹	86,429,000	4.50%	15/11/2033	87,239,272	1.06%
US Treasury Note	75,332,000	4.00%	15/2/2034	73,142,664	0.89%
US Treasury Note	49,518,000	4.38%	15/5/2034	49,533,474	0.60%
Total Fixed Income				8,187,063,223	99.20%
Total Transferable Securities				8,187,063,223	99.20%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.60%) (31 December 2023: 0.53%)							
Hedge Share Class Level Forward Currency Exchange Contracts (0.60%) (31 December 2023: 0.53%)							
GBP	124,000,000	USD	(156,565,872)	Toronto-Dominion Bank	2/8/2024	212,584	0.00%
USD	15,377,301	GBP	(12,038,091)	Toronto-Dominion Bank	2/7/2024	159,957	0.00%
GBP	124,000,000	USD	(156,640,272)	Toronto-Dominion Bank	2/8/2024	138,184	0.00%
GBP	124,000,000	USD	(156,640,396)	Royal Bank of Canada	2/8/2024	138,060	0.00%
USD	156,860,000	GBP	(124,000,000)	Toronto-Dominion Bank	2/7/2024	111,668	0.00%
USD	156,822,800	GBP	(124,000,000)	Royal Bank of Canada	2/7/2024	74,468	0.00%
USD	20,962,330	GBP	(16,524,582)	BNP Paribas	2/7/2024	73,615	0.00%
USD	5,654,499	GBP	(4,423,729)	State Street Bank & Trust Co.	2/7/2024	62,465	0.00%
USD	15,249,493	GBP	(12,015,847)	BNP Paribas	2/7/2024	60,267	0.00%
USD	156,798,000	GBP	(124,000,000)	Toronto-Dominion Bank	2/7/2024	49,668	0.00%
GBP	124,000,000	USD	(156,738,976)	UBS AG	2/8/2024	39,480	0.00%
GBP	124,000,000	USD	(156,739,100)	Toronto-Dominion Bank	2/8/2024	39,356	0.00%
USD	2,294,225	EUR	(2,106,815)	Toronto-Dominion Bank	2/7/2024	36,245	0.00%
USD	2,194,399	GBP	(1,708,787)	State Street Bank & Trust Co.	2/7/2024	34,322	0.00%
EUR	522,474,245	USD	(560,776,832)	State Street Bank & Trust Co.	2/8/2024	29,658	0.00%
EUR	530,390,521	USD	(569,274,511)	Bank of America	2/8/2024	29,047	0.00%
EUR	530,390,521	USD	(569,274,511)	HSBC Bank	2/8/2024	29,047	0.00%
USD	156,773,200	GBP	(124,000,000)	HSBC Bank	2/7/2024	24,868	0.00%
GBP	77,296,124	USD	(97,711,344)	HSBC Bank	2/8/2024	17,421	0.00%
GBP	12,912,862	USD	(16,306,144)	BNP Paribas	2/7/2024	16,998	0.00%
USD	156,760,800	GBP	(124,000,000)	Toronto-Dominion Bank	2/7/2024	12,468	0.00%
USD	3,997,128	GBP	(3,154,314)	State Street Bank & Trust Co.	2/7/2024	9,761	0.00%
GBP	625,019,445	USD	(790,231,460)	HSBC Bank	2/8/2024	7,115	0.00%
GBP	3,129,123	USD	(3,950,177)	UBS AG	2/7/2024	5,346	0.00%
GBP	447,570,066	USD	(565,876,709)	Toronto-Dominion Bank	2/8/2024	5,095	0.00%
EUR	1,282,682	USD	(1,370,371)	JPMorgan Chase Bank	2/7/2024	4,345	0.00%
GBP	309,982,376	USD	(391,920,327)	UBS AG	2/8/2024	3,529	0.00%
CHF	2,979,342	USD	(3,313,023)	BNP Paribas	2/7/2024	2,514	0.00%
CHF	2,979,342	USD	(3,313,023)	Toronto-Dominion Bank	2/7/2024	2,514	0.00%
GBP	108,107,039	USD	(136,682,540)	State Street Bank & Trust Co.	2/8/2024	1,771	0.00%
USD	92,404	EUR	(84,831)	State Street Bank & Trust Co.	2/7/2024	1,486	0.00%
USD	3,014,084	EUR	(2,810,995)	UBS AG	2/7/2024	1,398	0.00%
EUR	19,480,320	USD	(20,908,169)	UBS AG	2/8/2024	1,359	0.00%
USD	620,411	GBP	(489,763)	State Street Bank & Trust Co.	2/7/2024	1,302	0.00%
CHF	6,046,331	USD	(6,756,153)	Toronto-Dominion Bank	5/8/2024	1,019	0.00%
USD	564,603	EUR	(526,028)	Toronto-Dominion Bank	2/7/2024	832	0.00%
EUR	371,990	USD	(398,165)	State Street Bank & Trust Co.	2/7/2024	516	0.00%
USD	790,087,080	GBP	(625,019,445)	HSBC Bank	2/7/2024	344	0.00%
USD	565,773,320	GBP	(447,570,066)	Toronto-Dominion Bank	2/7/2024	246	0.00%
USD	391,848,722	GBP	(309,982,376)	UBS AG	2/7/2024	171	0.00%
USD	28,514	EUR	(26,538)	Toronto-Dominion Bank	2/7/2024	72	0.00%
EUR	19,368	USD	(20,696)	BNP Paribas	2/7/2024	62	0.00%
USD	136,658,108	GBP	(108,107,039)	State Street Bank & Trust Co.	2/7/2024	59	0.00%
CHF	41,685	USD	(46,354)	State Street Bank & Trust Co.	2/7/2024	35	0.00%
USD	7,385,052	GBP	(5,840,996)	Toronto-Dominion Bank	2/8/2024	33	0.00%
CHF	60,661	USD	(67,783)	State Street Bank & Trust Co.	5/8/2024	10	0.00%
USD	1,697,779	GBP	(1,342,810)	Toronto-Dominion Bank	2/8/2024	8	0.00%
USD	6,728,612	CHF	(6,046,331)	Toronto-Dominion Bank	2/7/2024	—	0.00%
CHF	23,010	USD	(25,615)	Toronto-Dominion Bank	2/7/2024	(9)	(0.00%)
CHF	2,840	USD	(3,173)	Toronto-Dominion Bank	2/7/2024	(12)	(0.00%)
GBP	37,483,293	USD	(47,391,833)	JPMorgan Chase Bank	2/8/2024	(117)	(0.00%)
USD	270,162	EUR	(252,196)	UBS AG	2/7/2024	(129)	(0.00%)
CHF	20,112	USD	(22,517)	Toronto-Dominion Bank	2/7/2024	(136)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	559,961,772	EUR	(522,474,245)	State Street Bank & Trust Co.	2/7/2024	(250)	(0.00%)
USD	568,446,041	EUR	(530,390,521)	Bank of America	2/7/2024	(254)	(0.00%)
USD	568,446,041	EUR	(530,390,521)	HSBC Bank	2/7/2024	(254)	(0.00%)
USD	263,398	EUR	(246,284)	State Street Bank & Trust Co.	2/7/2024	(557)	(0.00%)
EUR	774,066	USD	(830,766)	UBS AG	2/7/2024	(1,160)	(0.00%)
USD	23,561,401	EUR	(21,952,359)	UBS AG	2/8/2024	(1,532)	(0.00%)
EUR	2,499,417	USD	(2,680,902)	BNP Paribas	2/7/2024	(2,151)	(0.00%)
EUR	843,149	USD	(905,985)	BNP Paribas	2/7/2024	(2,340)	(0.00%)
GBP	3,553,535	USD	(4,495,023)	UBS AG	2/7/2024	(3,001)	(0.00%)
EUR	295,387	USD	(319,686)	State Street Bank & Trust Co.	2/7/2024	(3,105)	(0.00%)
GBP	1,225,511	USD	(1,554,122)	Toronto-Dominion Bank	2/7/2024	(4,954)	(0.00%)
EUR	328,228	USD	(356,766)	State Street Bank & Trust Co.	2/7/2024	(4,988)	(0.00%)
EUR	321,148	USD	(349,502)	BNP Paribas	2/7/2024	(5,311)	(0.00%)
GBP	802,984	USD	(1,020,825)	UBS AG	2/7/2024	(5,773)	(0.00%)
EUR	470,033	USD	(510,298)	State Street Bank & Trust Co.	2/7/2024	(6,540)	(0.00%)
GBP	563,177	USD	(718,613)	State Street Bank & Trust Co.	2/7/2024	(6,701)	(0.00%)
GBP	1,854,692	USD	(2,353,191)	Toronto-Dominion Bank	2/7/2024	(8,675)	(0.00%)
GBP	1,096,798	USD	(1,395,445)	State Street Bank & Trust Co.	2/7/2024	(8,983)	(0.00%)
GBP	778,993	USD	(995,171)	Toronto-Dominion Bank	2/7/2024	(10,447)	(0.00%)
GBP	124,000,000	USD	(156,789,444)	Toronto-Dominion Bank	2/8/2024	(10,988)	(0.00%)
EUR	1,824,102	USD	(1,966,236)	Toronto-Dominion Bank	2/7/2024	(11,254)	(0.00%)
USD	97,694,571	GBP	(77,296,124)	HSBC Bank	2/7/2024	(15,417)	(0.00%)
GBP	1,339,550	USD	(1,710,279)	Toronto-Dominion Bank	2/7/2024	(16,954)	(0.00%)
EUR	1,217,681	USD	(1,324,681)	State Street Bank & Trust Co.	2/7/2024	(19,631)	(0.00%)
GBP	124,000,000	USD	(156,800,108)	HSBC Bank	2/8/2024	(21,652)	(0.00%)
GBP	4,355,495	USD	(5,539,650)	Toronto-Dominion Bank	2/7/2024	(33,871)	(0.00%)
USD	156,711,200	GBP	(124,000,000)	Toronto-Dominion Bank	2/7/2024	(37,132)	(0.00%)
USD	156,711,200	GBP	(124,000,000)	UBS AG	2/7/2024	(37,132)	(0.00%)
GBP	4,706,441	USD	(5,993,116)	State Street Bank & Trust Co.	2/7/2024	(43,707)	(0.00%)
GBP	124,000,000	USD	(156,826,272)	Toronto-Dominion Bank	2/8/2024	(47,816)	(0.00%)
GBP	124,000,000	USD	(156,851,320)	Royal Bank of Canada	2/8/2024	(72,864)	(0.00%)
EUR	6,273,381	USD	(6,808,706)	State Street Bank & Trust Co.	2/7/2024	(85,207)	(0.00%)
GBP	11,398,348	USD	(14,509,797)	State Street Bank & Trust Co.	2/7/2024	(101,152)	(0.00%)
GBP	124,000,000	USD	(156,888,272)	Toronto-Dominion Bank	2/8/2024	(109,816)	(0.00%)
USD	156,612,000	GBP	(124,000,000)	Royal Bank of Canada	2/7/2024	(136,332)	(0.00%)
USD	156,612,000	GBP	(124,000,000)	Toronto-Dominion Bank	2/7/2024	(136,332)	(0.00%)
EUR	13,823,914	USD	(15,025,844)	BNP Paribas	2/7/2024	(210,057)	(0.00%)
USD	156,537,600	GBP	(124,000,000)	Toronto-Dominion Bank	2/7/2024	(210,732)	(0.00%)
GBP	28,063,059	USD	(35,735,331)	Toronto-Dominion Bank	2/7/2024	(260,834)	(0.00%)
GBP	72,145,430	USD	(91,752,610)	BNP Paribas	2/7/2024	(553,612)	(0.01%)
GBP	124,000,000	USD	(157,501,452)	UBS AG	2/7/2024	(753,120)	(0.01%)
GBP	124,000,000	USD	(157,600,776)	Morgan Stanley	2/7/2024	(852,444)	(0.01%)
GBP	124,000,000	USD	(157,675,424)	Royal Bank of Canada	2/7/2024	(927,092)	(0.01%)
GBP	124,000,000	USD	(157,687,576)	HSBC Bank	2/7/2024	(939,244)	(0.01%)
GBP	124,000,000	USD	(157,836,252)	BNP Paribas	2/7/2024	(1,087,920)	(0.01%)
GBP	124,000,000	USD	(157,839,476)	BNP Paribas	2/7/2024	(1,091,144)	(0.01%)
GBP	124,000,000	USD	(158,072,596)	HSBC Bank	2/7/2024	(1,324,264)	(0.02%)
GBP	124,000,000	USD	(158,128,396)	UBS AG	2/7/2024	(1,380,064)	(0.02%)
GBP	124,000,000	USD	(158,221,396)	Toronto-Dominion Bank	2/7/2024	(1,473,064)	(0.02%)
GBP	124,000,000	USD	(158,246,072)	Royal Bank of Canada	2/7/2024	(1,497,740)	(0.02%)
GBP	387,052,649	USD	(492,864,522)	UBS AG	2/7/2024	(3,591,481)	(0.04%)
GBP	491,076,874	USD	(625,326,733)	Toronto-Dominion Bank	2/7/2024	(4,556,727)	(0.05%)
GBP	592,274,642	USD	(754,189,795)	HSBC Bank	2/7/2024	(5,495,747)	(0.07%)
EUR	411,566,609	USD	(447,346,152)	BNP Paribas	2/7/2024	(6,249,442)	(0.08%)
EUR	523,812,048	USD	(569,349,648)	Bank of America	2/7/2024	(7,953,835)	(0.10%)
EUR	623,585,771	USD	(677,797,200)	HSBC Bank	2/7/2024	(9,468,851)	(0.11%)
Total OTC Financial Derivative Instruments						(49,451,262)	(0.60%)
Total Investments						8,137,611,961	98.60%
Other Assets and Liabilities						115,514,182	1.40%
Net Assets						8,253,126,143	100.00%

Analysis of Total Assets		US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	8,030,498,271	95.13%
(b)	Transferable securities dealt in on another regulated market	156,564,952	1.85%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	1,440,788	0.02%
(f)	Other assets	253,101,585	3.00%
Total Assets		8,441,605,596	100.00%

¹ Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	8,187,063,223	8,238,522,162
Financial Derivative Instruments	17	1,440,788	47,442,747
Cash		80,458,212	31,419,219
Unrealised Appreciation on Spot Currency Contracts		3,939	21,613
Receivables:			
Interest and Dividends		63,381,541	59,920,503
Capital Shares Issued		21,251,966	12,861,201
Investments Sold		88,005,927	111,074,042
Total Current Assets		8,441,605,596	8,501,261,487
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	50,892,050	3,239,395
Payables and Other Liabilities:			
Investments Purchased		78,392,103	165,757,367
Income Distribution Payable		11,422,061	10,548,557
Capital Shares Redeemed		47,160,919	4,255,323
Management Fees Payable	12	612,320	695,825
Total Current Liabilities		188,479,453	184,496,467
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		8,253,126,143	8,316,765,020

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
CHF Hedged Acc¹			
US (\$) Equivalent	\$6,767,525	\$5,059,128	\$56,395
Net Assets	CHF6,081,298	CHF4,258,015	CHF52,177
Number of Shares Outstanding	66,752	45,400	554
Net Asset Value Per Share²	CHF91.10	CHF93.79	CHF94.18
EUR Hedged Acc			
US (\$) Equivalent	\$656,198,316	\$808,152,273	\$691,370,866
Net Assets	€612,298,649	€731,591,264	€647,805,928
Number of Shares Outstanding	7,082,522	8,328,530	7,498,174
Net Asset Value Per Share²	€86.45	€87.84	€86.40
Institutional Plus EUR Hedged Acc			
US (\$) Equivalent	\$1,026,458,373	\$1,147,096,596	\$899,425,996
Net Assets	€957,788,308	€1,038,425,402	€842,751,005
Number of Shares Outstanding	10,720,962	11,443,043	9,448,388
Net Asset Value Per Share²	€89.34	€90.75	€89.20
GBP Dist			
US (\$) Equivalent	\$383,925,070	\$409,362,504	\$327,328,893
Net Assets	£303,723,123	£321,119,009	£272,116,469
Number of Shares Outstanding	3,215,591	3,344,610	2,703,360
Net Asset Value Per Share²	£94.45	£96.01	£100.66
GBP Hedged Acc			
US (\$) Equivalent	\$2,209,872,087	\$2,271,521,559	\$1,896,653,578
Net Assets	£1,748,229,808	£1,781,865,080	£1,576,734,246
Number of Shares Outstanding	17,112,569	17,277,688	15,766,116
Net Asset Value Per Share²	£102.16	£103.13	£100.01
GBP Hedged Dist			
US (\$) Equivalent	\$410,458,740	\$926,925,210	\$456,870,548
Net Assets	£324,713,909	£727,114,236	£379,807,598
Number of Shares Outstanding	3,770,996	8,223,969	4,304,079
Net Asset Value Per Share²	£86.11	£88.41	£88.24
Institutional Plus GBP Hedged Acc³			
US (\$) Equivalent	\$434,282,524	\$171,531,142	\$—
Net Assets	£343,560,905	£134,555,338	£—
Number of Shares Outstanding	3,418,922	1,326,766	—
Net Asset Value Per Share²	£100.49	£101.42	£—
Institutional Plus GBP Hedged Dist⁴			
US (\$) Equivalent	\$504,310,596	\$41,937,149	\$—
Net Assets	£398,960,112	£32,897,043	£—
Number of Shares Outstanding	3,871,687	310,799	—
Net Asset Value Per Share²	£103.05	£105.85	£—
USD Acc			
Net Assets	\$1,144,701,682	\$1,066,857,300	\$839,715,387
Number of Shares Outstanding	6,129,049	5,666,740	4,641,015
Net Asset Value Per Share²	\$186.77	\$188.27	\$180.93
Investor USD			
Net Assets	\$128,138,442	\$144,573,122	\$121,383,873
Number of Shares Outstanding	697,256	780,417	681,795
Net Asset Value Per Share²	\$183.78	\$185.25	\$178.04
Institutional Plus USD Acc			
Net Assets	\$1,348,012,788	\$1,323,749,037	\$1,077,188,164
Number of Shares Outstanding	12,134,500	11,824,639	10,018,168
Net Asset Value Per Share²	\$111.09	\$111.95	\$107.52

1 The share class launched on 17 May 2022.

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

3 The share class launched on 21 June 2023.

4 The share class launched on 3 October 2023.

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		144,162,599	97,000,369
Net (Loss)/Gain on Financial Instruments		(308,114,555)	152,364,802
Total Investment (Loss)/Income		(163,951,956)	249,365,171
Expenses			
Management Fees	12	4,011,059	3,531,261
Total Expenses		4,011,059	3,531,261
Finance Costs			
Interest Expense		—	248
Distribution	6	22,358,946	13,817,220
Total Finance Costs		22,358,946	13,817,468
Net Investment (Loss)/Income		(190,321,961)	232,016,442
Net (Decrease)/Increase in Net Assets		(190,321,961)	232,016,442

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(190,321,961)	232,016,442
Capital Transactions		
Subscriptions	2,273,557,424	2,819,283,702
Redemptions	(2,146,874,340)	(1,681,893,425)
Total Capital Transactions	126,683,084	1,137,390,277
Total (Decrease)/Increase for the Period	(63,638,877)	1,369,406,719
Net Assets		
Beginning of Period	8,316,765,020	6,309,993,700
End of Period	8,253,126,143	7,679,400,419

Vanguard U.S. Investment Grade Credit Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg Global Aggregate USD Credit Float Adjusted Bond Index, a market-weighted index designed to reflect the total universe of US dollar-denominated, investment-grade fixed income securities, excluding US Treasury, US government-related and securitised securities, with maturities greater than 1 year.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds returned –3.16% for the period, as measured by the Bloomberg Global Aggregate Bond Index in US dollars.
- In this environment, the fund's benchmark index returned –0.04%.
- Within the benchmark, short-term bonds posted modest positive returns, which were offset by the declines in longer-duration bonds. The story was mixed by credit quality, with mid-tier bonds doing worse than those with higher or lower credit ratings. By sector, securitised debt outperformed corporate and non-corporate bonds.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate USD Credit Float Adjusted Bond Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Acc	3.05%	1.76%	4.63%
Benchmark	3.03	1.87	4.75
Tracking Difference*	0.02		
Institutional Plus EUR Acc	3.07%	1.81%	4.75%
Benchmark	3.03	1.87	4.75
Tracking Difference*	0.04		
Institutional Plus EUR Hedged Acc	-0.80%	-1.34%	0.30%
Benchmark	-0.83	-1.29	0.28
Tracking Difference*	0.03		
GBP Hedged Acc	-0.18%	-0.36%	1.30%
Benchmark	-0.20	-0.25	1.40
Tracking Difference*	0.02		
Institutional Plus GBP Hedged Acc	-0.16%	-0.34%	0.52%
Benchmark	-0.20	-0.25	0.58
Tracking Difference*	0.04		
Institutional Plus GBP Hedged Dist	-0.16%	-0.31%	0.54%
Benchmark	-0.20	-0.25	0.58
Tracking Difference*	0.04		
USD Acc	-0.02%	0.54%	2.12%
Benchmark	-0.04	0.64	2.22
Tracking Difference*	0.02		
Institutional Plus USD Acc	0.00	0.58%	2.21%
Benchmark	-0.04	0.64	2.22
Tracking Difference*	0.04		

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
Institutional Plus USD Dist	0.00	0.58%	2.33%
Benchmark	-0.04	0.64	2.34
Tracking Difference*	0.04		

Each benchmark is in its respective currency.
 Sources: Vanguard Global Advisers, LLC, and Bloomberg.
 Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: Institutional Plus EUR Hedged Acc, 24 September 2015; Institutional Plus GBP Heged Acc and Institutional Plus GBP Hedged Dist, 8 September 2016; Institutional Plus USD Dist, 24 September 2015.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
Purchases			Sales		
US Treasury Note 4.00% 15/2/2034	16,115,000	15,644,971	US Treasury Note 4.00% 15/2/2034	16,115,000	15,645,924
US Treasury Note 4.00% 31/1/2029	14,709,000	14,686,584	US Treasury Note 4.00% 31/1/2029	14,709,000	14,643,285
US Treasury Note 4.50% 15/11/2033	7,943,900	8,236,597	US Treasury Note 4.50% 15/11/2033	8,639,900	8,890,325
US Treasury Bond 4.75% 15/11/2053	7,517,000	7,851,760	US Treasury Bond 4.75% 15/11/2053	7,962,000	8,343,634
US Treasury Note 4.38% 15/5/2034	7,358,000	7,358,632	US Treasury Note 3.75% 31/12/2028	6,955,000	6,877,190
US Treasury Note 3.75% 31/12/2028	6,855,000	6,779,061	US Treasury Note 4.38% 15/5/2034	6,249,000	6,253,008
US Treasury Note 4.125% 31/3/2029	6,320,000	6,232,007	US Treasury Note 4.125% 31/3/2029	6,320,000	6,212,320
US Treasury Note 4.63% 30/4/2029	6,118,000	6,153,221	US Treasury Note 4.63% 30/4/2029	6,118,000	6,154,210
US Treasury Note 4.63% 28/2/2026	6,065,000	6,063,161	US Treasury Note 4.63% 28/2/2026	6,065,000	6,059,557
US Treasury Note 4.50% 31/3/2026	5,924,000	5,907,532	US Treasury Note 4.50% 31/3/2026	5,924,000	5,897,320
US Treasury Note 4.88% 30/4/2026	5,654,000	5,645,823	US Treasury Note 4.88% 30/4/2026	5,654,000	5,654,839
US Treasury Note 4.88% 31/5/2026	5,582,000	5,584,793	US Treasury Note 4.88% 31/5/2026	5,582,000	5,591,281
US Treasury Bond 4.25% 15/2/2054	5,322,000	5,145,508	US Treasury Bond 4.25% 15/2/2054	5,059,000	4,883,363
US Treasury Note 4.13% 15/2/2027	4,605,800	4,573,267	US Treasury Note 4.13% 15/2/2027	4,605,800	4,572,633
US Treasury Note 4.25% 28/2/2029	4,520,000	4,533,402	US Treasury Note 4.25% 28/2/2029	4,520,000	4,530,062
US Treasury Note 4.50% 31/5/2029	3,805,000	3,826,544	US Treasury Note 4.50% 31/5/2029	3,773,000	3,799,789
US Treasury Note 4.25% 31/1/2026	3,719,000	3,705,015	US Treasury Note 4.25% 31/1/2026	3,719,000	3,701,652
US Treasury Note 4.50% 15/4/2027	3,391,000	3,365,801	US Treasury Note 4.50% 15/4/2027	3,391,000	3,366,441
US Treasury Note 4.63% 30/6/2026	2,723,000	2,717,979	US Treasury Note 4.50% 15/5/2027	2,597,000	2,587,023
US Treasury Note 4.50% 15/5/2027	2,597,000	2,586,245	US Treasury Note 4.25% 28/2/2031	2,562,000	2,558,052

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

Financial Statements

Statement of Investments

30 June 2024

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.14% (31 December 2023: 98.78%)					
Fixed Income 99.14% (31 December 2023: 98.78%)					
Australia 1.57% (31 December 2023: 1.68%)					
Amcor Finance USA, Inc.	100,000	3.63%	28/4/2026	96,531	0.01%
APA Infrastructure Ltd.	125,000	4.25%	15/7/2027	121,630	0.01%
Argentum Netherlands BV for Swiss Re Ltd.^	200,000	5.63%	15/8/2052	196,298	0.01%
Ausgrid Finance Pty Ltd.	75,000	4.35%	1/8/2028	72,037	0.01%
Australia & New Zealand Banking Group Ltd.	200,000	5.38%	3/7/2025	200,142	0.01%
Australia & New Zealand Banking Group Ltd.	275,000	3.70%	16/11/2025	269,543	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	5.09%	8/12/2025	249,615	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	4.40%	19/5/2026	244,468	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	4.68%	15/6/2026	247,987	0.02%
Australia & New Zealand Banking Group Ltd.	250,000	4.75%	18/1/2027	248,779	0.02%
Australia & New Zealand Banking Group Ltd.^	200,000	2.95%	22/7/2030	193,660	0.01%
Australia & New Zealand Banking Group Ltd.	100,000	6.74%	8/12/2032	106,078	0.01%
Australia & New Zealand Banking Group Ltd.^	200,000	5.73%	18/9/2034	198,654	0.01%
Australia & New Zealand Banking Group Ltd.^	200,000	2.57%	25/11/2035	164,240	0.01%
BHP Billiton Finance USA Ltd.	200,000	4.88%	27/2/2026	198,556	0.01%
BHP Billiton Finance USA Ltd.	300,000	6.42%	1/3/2026	305,373	0.02%
BHP Billiton Finance USA Ltd.	200,000	4.75%	28/2/2028	198,666	0.01%
BHP Billiton Finance USA Ltd.	200,000	5.25%	8/9/2030	202,749	0.01%
BHP Billiton Finance USA Ltd.	200,000	5.25%	8/9/2033	200,209	0.01%
BHP Billiton Finance USA Ltd.	400,000	5.00%	30/9/2043	374,083	0.03%
BHP Billiton Finance USA Ltd.	200,000	5.50%	8/9/2053	198,227	0.01%
CIMIC Finance USA Pty Ltd.	100,000	7.00%	25/3/2034	101,137	0.01%
Commonwealth Bank of Australia	250,000	3.21%	27/5/2025	245,270	0.02%
Commonwealth Bank of Australia	250,000	4.93%	9/12/2025	249,001	0.02%
Commonwealth Bank of Australia	200,000	1.13%	15/6/2026	185,316	0.01%
Commonwealth Bank of Australia	200,000	2.63%	6/9/2026	189,858	0.01%
Commonwealth Bank of Australia	200,000	2.55%	14/3/2027	187,757	0.01%
Commonwealth Bank of Australia	125,000	3.90%	16/3/2028	121,267	0.01%
Commonwealth Bank of Australia	250,000	5.07%	14/9/2028	251,957	0.02%
Commonwealth Bank of Australia	200,000	2.69%	11/3/2031	165,734	0.01%
Commonwealth Bank of Australia	225,000	3.78%	14/3/2032	196,995	0.01%
Commonwealth Bank of Australia	100,000	5.84%	13/3/2034	99,890	0.01%
Commonwealth Bank of Australia	200,000	3.74%	12/9/2039	158,572	0.01%
Commonwealth Bank of Australia	200,000	3.31%	11/3/2041	145,158	0.01%
Commonwealth Bank of Australia	250,000	3.90%	12/7/2047	200,520	0.01%
Commonwealth Bank of Australia	200,000	4.32%	10/1/2048	163,175	0.01%
CSL Finance plc	150,000	3.85%	27/4/2027	144,684	0.01%
CSL Finance plc	125,000	5.11%	3/4/2034	123,184	0.01%
CSL Finance plc	100,000	4.75%	27/4/2052	88,142	0.01%
CSL Finance plc	125,000	5.42%	3/4/2054	120,581	0.01%
CSL Finance plc	75,000	4.95%	27/4/2062	65,761	0.00%
Export Finance & Insurance Corp.	400,000	4.63%	26/10/2027	398,802	0.03%
GAIF Bond Issuer Pty Ltd.	100,000	3.40%	30/9/2026	95,512	0.01%
Glencore Funding LLC	250,000	4.00%	27/3/2027	241,229	0.02%
Glencore Funding LLC	175,000	2.50%	1/9/2030	148,019	0.01%
Glencore Funding LLC	175,000	2.85%	27/4/2031	147,521	0.01%
Glencore Funding LLC	200,000	6.50%	6/10/2033	208,922	0.01%
Glencore Funding LLC	100,000	3.88%	27/4/2051	71,472	0.00%
Goodman US Finance Four LLC	50,000	4.50%	15/10/2037	42,960	0.00%
Goodman US Finance Three LLC	125,000	3.70%	15/3/2028	117,237	0.01%
Macquarie Bank Ltd.	200,000	5.21%	15/6/2026	199,654	0.01%
Macquarie Bank Ltd.	200,000	5.39%	7/12/2026	200,536	0.01%
Macquarie Bank Ltd.	200,000	3.62%	3/6/2030	177,904	0.01%
Macquarie Bank Ltd.	200,000	6.80%	18/1/2033	209,178	0.01%
Macquarie Group Ltd.^	200,000	5.11%	9/8/2026	198,890	0.01%
Macquarie Group Ltd.^	200,000	1.63%	23/9/2027	183,538	0.01%
Macquarie Group Ltd.^	250,000	5.03%	15/1/2030	246,495	0.02%
Macquarie Group Ltd.^	200,000	2.87%	14/1/2033	165,413	0.01%
Macquarie Group Ltd.^	125,000	5.49%	9/11/2033	124,024	0.01%
Macquarie Group Ltd.^	200,000	5.89%	15/6/2034	202,189	0.01%
Macquarie Group Ltd.^	135,000	6.26%	7/12/2034	139,861	0.01%
National Australia Bank Ltd.	200,000	3.38%	14/1/2026	194,724	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
National Australia Bank Ltd.	291,000	2.50%	12/7/2026	276,330	0.02%
National Australia Bank Ltd.	250,000	3.50%	10/1/2027	241,156	0.02%
National Australia Bank Ltd.	250,000	5.09%	11/6/2027	250,498	0.02%
National Australia Bank Ltd.	250,000	4.63%	22/11/2027	248,077	0.02%
National Australia Bank Ltd.	250,000	4.94%	12/1/2028	249,993	0.02%
National Australia Bank Ltd.	250,000	4.90%	13/6/2028	249,688	0.02%
National Australia Bank Ltd.	200,000	5.13%	28/11/2028	202,214	0.01%
National Australia Bank Ltd.	250,000	4.79%	10/1/2029	248,423	0.02%
National Australia Bank Ltd.	250,000	2.33%	21/8/2030	206,500	0.01%
National Australia Bank Ltd.	150,000	2.99%	21/5/2031	126,051	0.01%
National Australia Bank Ltd.	250,000	6.43%	12/1/2033	260,297	0.02%
National Australia Bank Ltd.	250,000	5.18%	11/6/2034	248,825	0.02%
National Australia Bank Ltd.^	250,000	3.93%	2/8/2034	229,590	0.02%
National Australia Bank Ltd.^	175,000	3.35%	12/1/2037	147,781	0.01%
National Australia Bank Ltd.	150,000	2.65%	14/1/2041	101,027	0.01%
NBN Co., Ltd.	450,000	2.63%	5/5/2031	385,451	0.03%
Newcastle Coal Infrastructure Group Pty Ltd.	99,303	4.70%	12/5/2031	89,913	0.01%
Northern Star Resources Ltd.	85,000	6.13%	11/4/2033	85,807	0.01%
QBE Insurance Group Ltd.^	200,000	5.88%	Perpetual	197,928	0.01%
Rio Tinto Finance USA Ltd.	200,000	7.13%	15/7/2028	215,674	0.01%
Rio Tinto Finance USA Ltd.	125,000	5.20%	2/11/2040	120,949	0.01%
Rio Tinto Finance USA Ltd.	175,000	2.75%	2/11/2051	108,424	0.01%
Rio Tinto Finance USA plc	175,000	5.00%	9/3/2033	174,209	0.01%
Rio Tinto Finance USA plc	175,000	4.75%	22/3/2042	161,743	0.01%
Rio Tinto Finance USA plc	100,000	5.13%	9/3/2053	94,106	0.01%
Santos Finance Ltd.	270,000	3.65%	29/4/2031	235,805	0.02%
Santos Finance Ltd.	100,000	6.88%	19/9/2033	105,687	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	125,000	3.25%	28/10/2025	121,379	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	125,000	3.63%	28/1/2026	121,536	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	75,000	3.75%	23/3/2027	71,869	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	125,000	4.38%	28/5/2030	119,346	0.01%
Scentre Group Trust 2^	225,000	5.13%	24/9/2080	209,014	0.01%
Scentre Group Trust 2^	200,000	4.75%	24/9/2080	192,666	0.01%
SGSP Australia Assets Pty Ltd.	200,000	3.25%	29/7/2026	191,565	0.01%
South32 Treasury Ltd.	100,000	4.35%	14/4/2032	90,288	0.01%
Sydney Airport Finance Co. Pty Ltd.	225,000	3.63%	28/4/2026	217,539	0.02%
Transurban Finance Co. Pty Ltd.	110,000	4.13%	2/2/2026	107,555	0.01%
Transurban Finance Co. Pty Ltd.	75,000	3.38%	22/3/2027	71,256	0.00%
Transurban Finance Co. Pty Ltd.	200,000	2.45%	16/3/2031	166,982	0.01%
Westpac Banking Corp.	425,000	2.00%	16/1/2025	417,055	0.03%
Westpac Banking Corp.	200,000	5.20%	16/4/2026	200,087	0.01%
Westpac Banking Corp.	235,000	1.15%	3/6/2026	218,289	0.02%
Westpac Banking Corp.	225,000	2.70%	19/8/2026	214,117	0.01%
Westpac Banking Corp.	250,000	1.55%	30/9/2026	231,476	0.02%
Westpac Banking Corp.	325,000	3.35%	8/3/2027	311,759	0.02%
Westpac Banking Corp.	250,000	4.04%	26/8/2027	243,858	0.02%
Westpac Banking Corp.	200,000	5.46%	18/11/2027	202,944	0.01%
Westpac Banking Corp.	100,000	3.40%	25/1/2028	95,081	0.01%
Westpac Banking Corp.	275,000	4.18%	22/5/2028	268,306	0.02%
Westpac Banking Corp.	175,000	5.54%	17/11/2028	179,021	0.01%
Westpac Banking Corp.	250,000	1.95%	20/11/2028	220,879	0.02%
Westpac Banking Corp.	200,000	2.15%	3/6/2031	167,300	0.01%
Westpac Banking Corp.^	200,000	4.32%	23/11/2031	193,005	0.01%
Westpac Banking Corp.^	150,000	5.41%	10/8/2033	146,525	0.01%
Westpac Banking Corp.	125,000	6.82%	17/11/2033	134,307	0.01%
Westpac Banking Corp.^	185,000	4.11%	24/7/2034	170,981	0.01%
Westpac Banking Corp.^	220,000	2.67%	15/11/2035	181,710	0.01%
Westpac Banking Corp.^	100,000	3.02%	18/11/2036	82,110	0.01%
Westpac Banking Corp.	175,000	4.42%	24/7/2039	154,375	0.01%
Westpac Banking Corp.	100,000	2.96%	16/11/2040	69,624	0.00%
Westpac Banking Corp.	135,000	3.13%	18/11/2041	94,707	0.01%
Woodside Finance Ltd.	280,000	3.70%	15/3/2028	264,152	0.02%
Woodside Finance Ltd.	110,000	4.50%	4/3/2029	106,403	0.01%
				22,716,776	1.57%
Austria 0.07% (31 December 2023: 0.11%)					
Oesterreichische Kontrollbank AG	140,000	4.13%	20/1/2026	138,222	0.01%
Oesterreichische Kontrollbank AG	140,000	5.00%	23/10/2026	140,727	0.01%
Oesterreichische Kontrollbank AG	299,000	4.75%	21/5/2027	299,845	0.02%
Oesterreichische Kontrollbank AG	400,000	3.63%	9/9/2027	387,947	0.03%
Oesterreichische Kontrollbank AG	100,000	4.13%	18/1/2029	98,454	0.00%
				1,065,195	0.07%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Belgium 0.47% (31 December 2023: 0.53%)					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	795,000	4.70%	1/2/2036	757,532	0.05%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	1,485,000	4.90%	1/2/2046	1,367,531	0.09%
Anheuser-Busch InBev Finance, Inc.	175,000	4.70%	1/2/2036	165,866	0.01%
Anheuser-Busch InBev Finance, Inc.	325,000	4.90%	1/2/2046	297,323	0.02%
Anheuser-Busch InBev Worldwide, Inc.	825,000	4.75%	23/1/2029	820,174	0.06%
Anheuser-Busch InBev Worldwide, Inc.	300,000	3.50%	1/6/2030	278,682	0.02%
Anheuser-Busch InBev Worldwide, Inc.	200,000	5.00%	15/6/2034	198,481	0.01%
Anheuser-Busch InBev Worldwide, Inc.	25,000	5.88%	15/6/2035	26,216	0.00%
Anheuser-Busch InBev Worldwide, Inc.	225,000	4.38%	15/4/2038	204,798	0.01%
Anheuser-Busch InBev Worldwide, Inc.	285,000	8.20%	15/1/2039	362,386	0.03%
Anheuser-Busch InBev Worldwide, Inc.	400,000	5.45%	23/1/2039	405,510	0.03%
Anheuser-Busch InBev Worldwide, Inc.	325,000	4.95%	15/1/2042	304,684	0.02%
Anheuser-Busch InBev Worldwide, Inc.	150,000	4.60%	15/4/2048	132,679	0.01%
Anheuser-Busch InBev Worldwide, Inc.	258,000	4.44%	6/10/2048	220,848	0.02%
Anheuser-Busch InBev Worldwide, Inc.	400,000	5.55%	23/1/2049	402,982	0.03%
Anheuser-Busch InBev Worldwide, Inc.	100,000	4.75%	15/4/2058	88,550	0.01%
Anheuser-Busch InBev Worldwide, Inc.	400,000	5.80%	23/1/2059	416,416	0.03%
KBC Group NV*	200,000	5.80%	19/1/2029	201,423	0.01%
Kingdom of Belgium Government International Bond	200,000	4.88%	10/6/2055	196,930	0.01%
				6,849,011	0.47%
Bermuda 0.06% (31 December 2023: 0.06%)					
Bermuda Government International Bond	200,000	3.72%	25/1/2027	190,679	0.01%
Bermuda Government International Bond	250,000	2.38%	20/8/2030	210,179	0.02%
Bermuda Government International Bond	200,000	5.00%	15/7/2032	192,646	0.01%
Triton Container International Ltd.	200,000	2.05%	15/4/2026	186,566	0.01%
Triton Container International Ltd.	100,000	3.15%	15/6/2031	83,232	0.01%
				863,302	0.06%
Brazil 0.19% (31 December 2023: 0.18%)					
GUSAP III LP	200,000	4.25%	21/1/2030	187,249	0.01%
Nexa Resources SA	200,000	6.75%	9/4/2034	202,460	0.01%
Raizen Fuels Finance SA	200,000	6.45%	5/3/2034	203,029	0.01%
Raizen Fuels Finance SA	100,000	6.95%	5/3/2054	101,143	0.01%
Suzano Austria GmbH	300,000	6.00%	15/1/2029	299,181	0.02%
Suzano Austria GmbH	200,000	5.00%	15/1/2030	189,076	0.01%
Suzano Austria GmbH	500,000	3.13%	15/1/2032	408,173	0.03%
Suzano Austria GmbH	105,000	7.00%	16/3/2047	107,415	0.01%
Vale Overseas Ltd.	125,000	3.75%	8/7/2030	112,471	0.01%
Vale Overseas Ltd.	200,000	6.13%	12/6/2033	201,111	0.01%
Vale Overseas Ltd.	125,000	8.25%	17/1/2034	146,211	0.01%
Vale Overseas Ltd.	198,000	6.88%	21/11/2036	211,398	0.02%
Vale Overseas Ltd.	170,000	6.88%	10/11/2039	181,040	0.01%
Vale Overseas Ltd.	125,000	6.40%	28/6/2054	122,945	0.01%
Vale SA	100,000	5.63%	11/9/2042	96,944	0.01%
				2,769,846	0.19%
Canada 3.70% (31 December 2023: 3.73%)					
Air Canada 2015-1 Class A Pass Through Trust	14,959	3.60%	15/3/2027	14,168	0.00%
Algonquin Power & Utilities Corp.	150,000	5.37%	15/6/2026	149,285	0.01%
Alimentation Couche-Tard, Inc.	200,000	2.95%	25/1/2030	178,840	0.01%
Alimentation Couche-Tard, Inc.	225,000	5.27%	12/2/2034	221,629	0.02%
Alimentation Couche-Tard, Inc.	50,000	4.50%	26/7/2047	41,943	0.00%
Alimentation Couche-Tard, Inc.	175,000	3.80%	25/1/2050	130,757	0.01%
Antares Holdings LP	100,000	3.95%	15/7/2026	94,529	0.01%
Bank of Montreal	400,000	3.75%	25/7/2025	393,476	0.03%
Bank of Montreal	200,000	5.92%	25/9/2025	200,960	0.01%
Bank of Montreal	200,000	5.30%	5/6/2026	199,835	0.01%
Bank of Montreal	325,000	1.25%	15/9/2026	297,741	0.02%
Bank of Montreal	150,000	4.70%	14/9/2027	148,040	0.01%
Bank of Montreal	250,000	4.69%	28/6/2028	248,700	0.02%
Bank of Montreal	325,000	5.72%	25/9/2028	331,585	0.02%
Bank of Montreal	200,000	5.51%	4/6/2031	202,123	0.01%
Bank of Montreal*	200,000	3.80%	15/12/2032	188,132	0.01%
Bank of Montreal*	200,000	3.09%	10/1/2037	163,414	0.01%
Bank of Nova Scotia	250,000	3.19%	3/6/2025	244,928	0.02%
Bank of Nova Scotia	175,000	4.50%	16/12/2025	172,257	0.01%
Bank of Nova Scotia	350,000	1.05%	2/3/2026	325,859	0.02%
Bank of Nova Scotia	468,000	2.70%	3/8/2026	443,353	0.03%
Bank of Nova Scotia	125,000	1.30%	15/9/2026	114,578	0.01%
Bank of Nova Scotia	675,000	1.19%	13/10/2026	619,867	0.04%
Bank of Nova Scotia	325,000	2.17%	9/3/2027	302,634	0.02%
Bank of Nova Scotia	120,000	5.40%	4/6/2027	120,588	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Nova Scotia	200,000	5.45%	1/8/2029	201,921	0.01%
Bank of Nova Scotia	100,000	2.15%	1/8/2031	81,955	0.01%
Bank of Nova Scotia	250,000	2.45%	2/2/2032	206,197	0.01%
Bank of Nova Scotia	125,000	5.65%	1/2/2034	126,994	0.01%
Bank of Nova Scotia^	150,000	4.59%	4/5/2037	135,192	0.01%
Barrick International Barbados Corp.	100,000	6.35%	15/10/2036	105,510	0.01%
Barrick North America Finance LLC	300,000	5.75%	1/5/2043	298,134	0.02%
Barrick PD Australia Finance Pty Ltd.	75,000	5.95%	15/10/2039	76,312	0.01%
Bell Telephone Co. of Canada or Bell Canada	200,000	2.15%	15/2/2032	159,975	0.01%
Bell Telephone Co. of Canada or Bell Canada	150,000	4.46%	1/4/2048	125,294	0.01%
Bell Telephone Co. of Canada or Bell Canada	200,000	4.30%	29/7/2049	162,136	0.01%
Bell Telephone Co. of Canada or Bell Canada	100,000	3.65%	17/3/2051	71,789	0.00%
Bell Telephone Co. of Canada or Bell Canada	90,000	3.20%	15/2/2052	59,199	0.00%
Bell Telephone Co. of Canada or Bell Canada	100,000	5.55%	15/2/2054	96,877	0.01%
Brookfield Finance, Inc.	140,000	4.25%	2/6/2026	136,886	0.01%
Brookfield Finance, Inc.	150,000	3.90%	25/1/2028	143,091	0.01%
Brookfield Finance, Inc.	165,000	4.85%	29/3/2029	162,093	0.01%
Brookfield Finance, Inc.	90,000	4.35%	15/4/2030	85,266	0.01%
Brookfield Finance, Inc.	125,000	6.35%	5/1/2034	131,083	0.01%
Brookfield Finance, Inc.	211,000	4.70%	20/9/2047	178,525	0.01%
Brookfield Finance, Inc.	225,000	5.97%	4/3/2054	222,550	0.02%
Canada Government International Bond	700,000	0.75%	19/5/2026	649,652	0.04%
Canada Government International Bond	475,000	3.75%	26/4/2028	462,163	0.03%
Canada Government International Bond	265,000	4.63%	30/4/2029	267,028	0.02%
Canadian Imperial Bank of Commerce	200,000	3.95%	4/8/2025	196,643	0.01%
Canadian Imperial Bank of Commerce	200,000	1.15%	8/7/2026	185,122	0.01%
Canadian Imperial Bank of Commerce	300,000	1.85%	19/1/2027	277,855	0.02%
Canadian Imperial Bank of Commerce	125,000	3.45%	7/4/2027	119,612	0.01%
Canadian Imperial Bank of Commerce	100,000	5.24%	28/6/2027	99,849	0.01%
Canadian Imperial Bank of Commerce	150,000	5.00%	28/4/2028	148,863	0.01%
Canadian Imperial Bank of Commerce	225,000	4.41%	8/6/2028	221,625	0.02%
Canadian Imperial Bank of Commerce	125,000	5.26%	8/4/2029	124,752	0.01%
Canadian Imperial Bank of Commerce	150,000	3.60%	7/4/2032	132,719	0.01%
Canadian Imperial Bank of Commerce	200,000	6.09%	3/10/2033	207,126	0.01%
Canadian National Railway Co.	100,000	6.90%	15/7/2028	107,235	0.01%
Canadian National Railway Co.	125,000	3.85%	5/8/2032	115,352	0.01%
Canadian National Railway Co.	80,000	6.38%	15/11/2037	87,661	0.01%
Canadian National Railway Co.	150,000	3.20%	2/8/2046	108,121	0.01%
Canadian National Railway Co.	175,000	3.65%	3/2/2048	134,796	0.01%
Canadian National Railway Co.	125,000	2.45%	1/5/2050	74,786	0.01%
Canadian National Railway Co.	150,000	4.40%	5/8/2052	128,843	0.01%
Canadian Natural Resources Ltd.	50,000	2.05%	15/7/2025	48,178	0.00%
Canadian Natural Resources Ltd.	125,000	3.85%	1/6/2027	120,234	0.01%
Canadian Natural Resources Ltd.	170,000	2.95%	15/7/2030	148,976	0.01%
Canadian Natural Resources Ltd.	30,000	7.20%	15/1/2032	32,901	0.00%
Canadian Natural Resources Ltd.	50,000	6.45%	30/6/2033	52,571	0.00%
Canadian Natural Resources Ltd.	125,000	6.50%	15/2/2037	129,540	0.01%
Canadian Natural Resources Ltd.	100,000	6.25%	15/3/2038	102,474	0.01%
Canadian Natural Resources Ltd.	180,000	4.95%	1/6/2047	156,477	0.01%
Canadian Pacific Railway Co.	470,000	1.75%	2/12/2026	433,621	0.03%
Canadian Pacific Railway Co.	125,000	2.88%	15/11/2029	111,988	0.01%
Canadian Pacific Railway Co.	100,000	7.13%	15/10/2031	111,211	0.01%
Canadian Pacific Railway Co.	150,000	2.45%	2/12/2031	136,298	0.01%
Canadian Pacific Railway Co.	100,000	4.80%	15/9/2035	94,932	0.01%
Canadian Pacific Railway Co.	80,000	5.95%	15/5/2037	82,749	0.01%
Canadian Pacific Railway Co.	135,000	4.95%	15/8/2045	123,122	0.01%
Canadian Pacific Railway Co.	250,000	3.10%	2/12/2051	166,119	0.01%
Canadian Pacific Railway Co.	60,000	4.20%	15/11/2069	45,628	0.00%
Canadian Pacific Railway Co.	135,000	6.13%	15/9/2115	137,465	0.01%
CCL Industries, Inc.	100,000	3.25%	1/10/2026	94,648	0.01%
CCL Industries, Inc.	150,000	3.05%	1/6/2030	132,931	0.01%
CDP Financial, Inc.	375,000	4.50%	13/2/2026	371,765	0.03%
CDP Financial, Inc.	250,000	4.25%	25/7/2028	245,834	0.02%
CDP Financial, Inc.	250,000	4.88%	5/6/2029	252,513	0.02%
CDP Financial, Inc.	225,000	5.60%	25/11/2039	234,001	0.02%
Cenovus Energy, Inc.	50,000	2.65%	15/1/2032	41,364	0.00%
Cenovus Energy, Inc.	56,000	5.25%	15/6/2037	53,343	0.00%
Cenovus Energy, Inc.	94,000	6.75%	15/11/2039	101,415	0.01%
Cenovus Energy, Inc.	78,000	5.40%	15/6/2047	71,731	0.00%
Cenovus Energy, Inc.	120,000	3.75%	15/2/2052	84,735	0.01%
CGI, Inc.	100,000	1.45%	14/9/2026	91,642	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CI Financial Corp.	92,000	3.20%	17/12/2030	72,550	0.01%
Constellation Software, Inc.	100,000	5.46%	16/2/2034	99,940	0.01%
CPPIB Capital, Inc.	850,000	0.88%	9/9/2026	780,449	0.05%
CPPIB Capital, Inc.	250,000	4.38%	30/1/2027	247,411	0.02%
CPPIB Capital, Inc.	375,000	3.25%	15/6/2027	359,643	0.02%
CPPIB Capital, Inc.	150,000	2.75%	2/11/2027	140,954	0.01%
Element Fleet Management Corp.	175,000	6.27%	26/6/2026	176,884	0.01%
Element Fleet Management Corp.	125,000	6.32%	4/12/2028	129,225	0.01%
Emera US Finance LP	210,000	3.55%	15/6/2026	201,308	0.01%
Emera US Finance LP	175,000	4.75%	15/6/2046	143,938	0.01%
Empower Finance 2020 LP	150,000	1.78%	17/3/2031	119,020	0.01%
Enbridge, Inc.	80,000	1.60%	4/10/2026	73,644	0.01%
Enbridge, Inc.	200,000	5.25%	5/4/2027	200,034	0.01%
Enbridge, Inc.	100,000	3.70%	15/7/2027	95,808	0.01%
Enbridge, Inc.	200,000	6.00%	15/11/2028	205,945	0.01%
Enbridge, Inc.	200,000	5.30%	5/4/2029	200,326	0.01%
Enbridge, Inc.	155,000	3.13%	15/11/2029	139,995	0.01%
Enbridge, Inc.	470,000	5.70%	8/3/2033	473,790	0.03%
Enbridge, Inc.	200,000	5.63%	5/4/2034	199,694	0.01%
Enbridge, Inc.	65,000	4.50%	10/6/2044	53,718	0.00%
Enbridge, Inc.	110,000	5.50%	1/12/2046	105,748	0.01%
Enbridge, Inc.	70,000	4.00%	15/11/2049	52,952	0.00%
Enbridge, Inc.	150,000	3.40%	1/8/2051	101,402	0.01%
Enbridge, Inc.	160,000	6.70%	15/11/2053	174,789	0.01%
Enbridge, Inc.	200,000	5.95%	5/4/2054	198,487	0.01%
Enbridge, Inc.^	95,000	7.20%	27/6/2054	95,593	0.01%
Enbridge, Inc.^	75,000	7.38%	15/3/2055	75,178	0.01%
Export Development Canada	425,000	3.38%	26/8/2025	416,927	0.03%
Export Development Canada	475,000	4.38%	29/6/2026	470,905	0.03%
Export Development Canada	250,000	3.00%	25/5/2027	239,014	0.02%
Export Development Canada	375,000	3.88%	14/2/2028	366,491	0.03%
Export Development Canada	450,000	4.13%	13/2/2029	443,376	0.03%
Export Development Canada	175,000	4.75%	5/6/2034	178,585	0.01%
Fairfax Financial Holdings Ltd.	150,000	4.85%	17/4/2028	147,265	0.01%
Fairfax Financial Holdings Ltd.	275,000	4.63%	29/4/2030	262,141	0.02%
Fairfax Financial Holdings Ltd.	100,000	5.63%	16/8/2032	98,803	0.01%
Fairfax Financial Holdings Ltd.	150,000	6.35%	22/3/2054	150,168	0.01%
Fairfax Financial Holdings Ltd.	75,000	6.10%	15/3/2055	72,479	0.00%
Federation des Caisses Desjardins du Quebec	250,000	1.20%	14/10/2026	229,571	0.02%
Federation des Caisses Desjardins du Quebec	200,000	4.55%	23/8/2027	195,663	0.01%
Federation des Caisses Desjardins du Quebec	200,000	5.70%	14/3/2028	202,094	0.01%
Federation des Caisses Desjardins du Quebec	200,000	5.25%	26/4/2029	199,470	0.01%
Fortis, Inc.	160,000	3.06%	4/10/2026	151,800	0.01%
Great-West Lifeco Finance 2018 LP	100,000	4.58%	17/5/2048	84,856	0.01%
Great-West Lifeco Finance Delaware LP	150,000	4.15%	3/6/2047	119,053	0.01%
Hydro-Quebec	175,000	8.50%	1/12/2029	203,279	0.01%
Intact Financial Corp.	50,000	5.46%	22/9/2032	49,696	0.00%
Kinross Gold Corp.	75,000	4.50%	15/7/2027	72,844	0.01%
Kinross Gold Corp.	100,000	6.25%	15/7/2033	104,345	0.01%
Liberty Utilities Finance GP 1	90,000	2.05%	15/9/2030	73,426	0.01%
Magna International, Inc.	200,000	2.45%	15/6/2030	172,522	0.01%
Manulife Financial Corp.	150,000	4.15%	4/3/2026	146,875	0.01%
Manulife Financial Corp.	100,000	3.70%	16/3/2032	91,095	0.01%
Manulife Financial Corp.	130,000	5.38%	4/3/2046	125,187	0.01%
National Bank of Canada	250,000	2.90%	6/4/2027	236,897	0.02%
Nutrien Ltd.	175,000	5.95%	7/11/2025	176,007	0.01%
Nutrien Ltd.	225,000	4.00%	15/12/2026	217,662	0.02%
Nutrien Ltd.	75,000	5.20%	21/6/2027	74,923	0.01%
Nutrien Ltd.	175,000	4.90%	27/3/2028	172,963	0.01%
Nutrien Ltd.	175,000	4.20%	1/4/2029	167,404	0.01%
Nutrien Ltd.	150,000	2.95%	13/5/2030	132,690	0.01%
Nutrien Ltd.	75,000	5.40%	21/6/2034	73,878	0.01%
Nutrien Ltd.	25,000	4.13%	15/3/2035	22,310	0.00%
Nutrien Ltd.	100,000	5.88%	1/12/2036	102,505	0.01%
Nutrien Ltd.	125,000	5.63%	1/12/2040	121,041	0.01%
Nutrien Ltd.	160,000	4.90%	1/6/2043	142,491	0.01%
Nutrien Ltd.	125,000	3.95%	13/5/2050	93,881	0.01%
Nutrien Ltd.	200,000	5.80%	27/3/2053	197,225	0.01%
OMERS Finance Trust	250,000	4.00%	20/4/2028	243,142	0.02%
OMERS Finance Trust	250,000	4.75%	26/3/2031	249,422	0.02%
OMERS Finance Trust	250,000	5.50%	15/11/2033	259,929	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ontario Teachers' Cadillac Fairview Properties Trust	40,000	3.88%	20/3/2027	38,650	0.00%
Ontario Teachers' Cadillac Fairview Properties Trust	200,000	4.13%	1/2/2029	189,608	0.01%
Ontario Teachers' Finance Trust	250,000	4.25%	25/4/2028	245,587	0.02%
Ontario Teachers' Finance Trust	250,000	4.63%	10/4/2029	249,186	0.02%
Ontario Teachers' Finance Trust	250,000	2.00%	16/4/2031	210,296	0.01%
Open Text Corp.	150,000	6.90%	1/12/2027	154,794	0.01%
Province of Alberta Canada	190,000	3.30%	15/3/2028	181,126	0.01%
Province of Alberta Canada	200,000	4.50%	26/6/2029	199,163	0.01%
Province of Alberta Canada	295,000	1.30%	22/7/2030	243,425	0.02%
Province of Alberta Canada	200,000	4.50%	24/1/2034	195,899	0.01%
Province of British Columbia Canada	380,000	2.25%	2/6/2026	361,518	0.03%
Province of British Columbia Canada	190,000	4.80%	15/11/2028	191,327	0.01%
Province of British Columbia Canada	500,000	4.90%	24/4/2029	505,953	0.04%
Province of British Columbia Canada ¹	300,000	1.30%	29/1/2031	244,320	0.02%
Province of British Columbia Canada	325,000	4.20%	6/7/2033	311,566	0.02%
Province of British Columbia Canada	448,000	4.75%	12/6/2034	445,944	0.03%
Province of Manitoba Canada	190,000	2.13%	22/6/2026	179,965	0.01%
Province of Manitoba Canada	250,000	4.30%	27/7/2033	241,448	0.02%
Province of Manitoba Canada	156,000	4.90%	31/5/2034	157,016	0.01%
Province of New Brunswick Canada	50,000	3.63%	24/2/2028	47,941	0.00%
Province of Ontario Canada	550,000	1.05%	14/4/2026	513,674	0.04%
Province of Ontario Canada	225,000	2.50%	27/4/2026	215,443	0.01%
Province of Ontario Canada	375,000	2.30%	15/6/2026	356,797	0.02%
Province of Ontario Canada	425,000	3.10%	19/5/2027	406,455	0.03%
Province of Ontario Canada	300,000	4.20%	18/1/2029	294,822	0.02%
Province of Ontario Canada	450,000	2.00%	2/10/2029	395,625	0.03%
Province of Ontario Canada	225,000	1.13%	7/10/2030	182,190	0.01%
Province of Ontario Canada	200,000	1.80%	14/10/2031	164,978	0.01%
Province of Ontario Canada	233,000	5.05%	24/4/2034	238,053	0.02%
Province of Quebec Canada	100,000	0.60%	23/7/2025	95,288	0.01%
Province of Quebec Canada	650,000	2.50%	20/4/2026	622,730	0.04%
Province of Quebec Canada	325,000	2.75%	12/4/2027	308,457	0.02%
Province of Quebec Canada	200,000	3.63%	13/4/2028	192,715	0.01%
Province of Quebec Canada	400,000	4.50%	3/4/2029	397,994	0.03%
Province of Quebec Canada	300,000	7.50%	15/9/2029	338,948	0.02%
Province of Quebec Canada	500,000	1.35%	28/5/2030	415,844	0.03%
Province of Quebec Canada	225,000	4.50%	8/9/2033	220,614	0.02%
PSP Capital, Inc.	600,000	3.50%	29/6/2027	579,166	0.04%
Rio Tinto Alcan, Inc.	265,000	6.13%	15/12/2033	280,828	0.02%
Rio Tinto Alcan, Inc.	65,000	5.75%	1/6/2035	67,692	0.00%
Rogers Communications, Inc.	125,000	3.63%	15/12/2025	121,585	0.01%
Rogers Communications, Inc.	75,000	2.90%	15/11/2026	70,841	0.00%
Rogers Communications, Inc.	500,000	3.80%	15/3/2032	446,840	0.03%
Rogers Communications, Inc.	100,000	4.50%	15/3/2042	84,614	0.01%
Rogers Communications, Inc.	100,000	4.50%	15/3/2043	83,533	0.01%
Rogers Communications, Inc.	60,000	5.45%	1/10/2043	56,812	0.00%
Rogers Communications, Inc.	130,000	5.00%	15/3/2044	116,112	0.01%
Rogers Communications, Inc.	200,000	4.30%	15/2/2048	158,236	0.01%
Rogers Communications, Inc.	200,000	4.35%	1/5/2049	159,094	0.01%
Rogers Communications, Inc.	100,000	3.70%	15/11/2049	70,662	0.00%
Rogers Communications, Inc.	250,000	4.55%	15/3/2052	203,848	0.01%
Royal Bank of Canada	300,000	3.40%	9/6/2025	294,590	0.02%
Royal Bank of Canada	425,000	4.88%	12/1/2026	421,939	0.03%
Royal Bank of Canada	250,000	4.65%	27/1/2026	246,572	0.02%
Royal Bank of Canada	425,000	1.20%	27/4/2026	394,907	0.03%
Royal Bank of Canada	300,000	5.20%	20/7/2026	299,557	0.02%
Royal Bank of Canada	200,000	1.05%	14/9/2026	183,529	0.01%
Royal Bank of Canada	200,000	4.85%	14/12/2026	199,307	0.01%
Royal Bank of Canada	300,000	2.60%	24/3/2027	282,355	0.02%
Royal Bank of Canada	200,000	4.24%	3/8/2027	194,674	0.01%
Royal Bank of Canada	190,000	6.00%	1/11/2027	194,746	0.01%
Royal Bank of Canada	140,000	5.20%	1/8/2028	140,933	0.01%
Royal Bank of Canada	225,000	4.95%	1/2/2029	224,044	0.02%
Royal Bank of Canada	175,000	2.30%	3/11/2031	144,879	0.01%
Royal Bank of Canada	125,000	3.88%	4/5/2032	114,436	0.01%
Royal Bank of Canada	240,000	5.00%	1/2/2033	236,535	0.02%
Royal Bank of Canada	250,000	5.15%	1/2/2034	248,261	0.02%
Suncor Energy, Inc.	70,000	7.15%	1/2/2032	76,551	0.01%
Suncor Energy, Inc.	60,000	5.95%	1/12/2034	61,287	0.00%
Suncor Energy, Inc.	145,000	6.80%	15/5/2038	154,740	0.01%
Suncor Energy, Inc.	160,000	6.50%	15/6/2038	167,595	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Suncor Energy, Inc.	105,000	6.85%	1/6/2039	113,085	0.01%
Suncor Energy, Inc.	105,000	4.00%	15/11/2047	78,820	0.01%
Teck Resources Ltd.	200,000	3.90%	15/7/2030	185,558	0.01%
Teck Resources Ltd.	200,000	6.25%	15/7/2041	199,879	0.01%
Teck Resources Ltd.	25,000	5.40%	1/2/2043	22,668	0.00%
TELUS Corp.	340,000	3.40%	13/5/2032	295,180	0.02%
TELUS Corp.	75,000	4.30%	15/6/2049	59,164	0.00%
Thomson Reuters Corp.	125,000	3.35%	15/5/2026	120,511	0.01%
Thomson Reuters Corp.	125,000	5.50%	15/8/2035	125,699	0.01%
Thomson Reuters Corp.	25,000	5.65%	23/11/2043	24,570	0.00%
Toronto-Dominion Bank	300,000	3.82%	25/7/2025	295,284	0.02%
Toronto-Dominion Bank	175,000	0.75%	11/9/2025	165,622	0.01%
Toronto-Dominion Bank	200,000	5.10%	9/1/2026	199,240	0.01%
Toronto-Dominion Bank	200,000	4.70%	5/6/2026	198,509	0.01%
Toronto-Dominion Bank	200,000	5.53%	17/7/2026	200,601	0.01%
Toronto-Dominion Bank	200,000	1.95%	12/1/2027	185,648	0.01%
Toronto-Dominion Bank	475,000	2.80%	10/3/2027	446,151	0.03%
Toronto-Dominion Bank	200,000	3.30%	20/4/2027	191,518	0.01%
Toronto-Dominion Bank	225,000	4.11%	8/6/2027	218,333	0.02%
Toronto-Dominion Bank	200,000	4.69%	15/9/2027	197,061	0.01%
Toronto-Dominion Bank	200,000	5.16%	10/1/2028	199,814	0.01%
Toronto-Dominion Bank	325,000	5.52%	17/7/2028	328,861	0.02%
Toronto-Dominion Bank	250,000	5.14%	13/9/2028	252,725	0.02%
Toronto-Dominion Bank	125,000	4.99%	5/4/2029	123,873	0.01%
Toronto-Dominion Bank [^]	375,000	3.63%	15/9/2031	356,899	0.02%
Toronto-Dominion Bank	200,000	2.45%	12/1/2032	164,630	0.01%
Toronto-Dominion Bank	225,000	3.20%	10/3/2032	194,719	0.01%
Toronto-Dominion Bank	150,000	4.46%	8/6/2032	141,355	0.01%
TransCanada PipeLines Ltd.	125,000	4.88%	15/1/2026	123,961	0.01%
TransCanada PipeLines Ltd.	190,000	4.25%	15/5/2028	183,738	0.01%
TransCanada PipeLines Ltd.	190,000	4.10%	15/4/2030	179,247	0.01%
TransCanada PipeLines Ltd.	300,000	2.50%	12/10/2031	251,385	0.02%
TransCanada PipeLines Ltd.	150,000	4.63%	1/3/2034	140,710	0.01%
TransCanada PipeLines Ltd.	265,000	6.20%	15/10/2037	273,722	0.02%
TransCanada PipeLines Ltd.	70,000	4.75%	15/5/2038	64,031	0.00%
TransCanada PipeLines Ltd.	90,000	7.25%	15/8/2038	101,683	0.01%
TransCanada PipeLines Ltd.	175,000	7.63%	15/1/2039	204,046	0.01%
TransCanada PipeLines Ltd.	96,000	6.10%	1/6/2040	97,759	0.01%
TransCanada PipeLines Ltd.	80,000	5.00%	16/10/2043	71,738	0.00%
TransCanada PipeLines Ltd.	140,000	4.88%	15/5/2048	123,169	0.01%
TransCanada PipeLines Ltd.	135,000	5.10%	15/3/2049	122,697	0.01%
Waste Connections, Inc.	375,000	2.20%	15/1/2032	305,100	0.02%
Waste Connections, Inc.	125,000	2.95%	15/1/2052	79,939	0.01%
Yamana Gold, Inc.	100,000	2.63%	15/8/2031	83,193	0.01%
				53,475,888	3.70%
Chile 0.70% (31 December 2023: 0.68%)					
Alfa Desarrollo SpA	198,588	4.55%	27/9/2051	149,252	0.01%
Antofagasta plc	200,000	2.38%	14/10/2030	166,090	0.01%
Antofagasta plc	200,000	6.25%	2/5/2034	206,767	0.02%
Banco de Credito e Inversiones SA	200,000	3.50%	12/10/2027	189,015	0.01%
Banco del Estado de Chile [^]	200,000	7.95%	Perpetual	206,443	0.01%
Celulosa Arauco y Constitucion SA	200,000	4.20%	29/1/2030	185,052	0.01%
Celulosa Arauco y Constitucion SA	200,000	5.15%	29/1/2050	165,215	0.01%
Cencosud SA	300,000	4.38%	17/7/2027	288,168	0.02%
Cencosud SA	200,000	5.95%	28/5/2031	200,394	0.01%
Chile Electricity Lux MPC Sarl	200,000	6.01%	20/1/2033	202,200	0.01%
Chile Government International Bond	221,000	3.13%	21/1/2026	213,294	0.02%
Chile Government International Bond	393,000	3.24%	6/2/2028	368,766	0.03%
Chile Government International Bond	200,000	4.85%	22/1/2029	197,507	0.01%
Chile Government International Bond	275,000	2.45%	31/1/2031	234,467	0.02%
Chile Government International Bond	200,000	2.55%	27/1/2032	167,915	0.01%
Chile Government International Bond	300,000	2.55%	27/7/2033	243,045	0.02%
Chile Government International Bond	300,000	3.50%	31/1/2034	260,269	0.02%
Chile Government International Bond	200,000	4.95%	5/1/2036	191,684	0.01%
Chile Government International Bond	600,000	3.10%	7/5/2041	438,856	0.03%
Chile Government International Bond	200,000	3.86%	21/6/2047	154,994	0.01%
Chile Government International Bond	200,000	3.50%	25/1/2050	143,816	0.01%
Chile Government International Bond	200,000	4.00%	31/1/2052	154,253	0.01%
Chile Government International Bond	200,000	3.50%	15/4/2053	140,719	0.01%
Chile Government International Bond	100,000	5.33%	5/1/2054	94,176	0.01%
Chile Government International Bond	400,000	3.10%	22/1/2061	246,837	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Chile Government International Bond	200,000	3.25%	21/9/2071	123,381	0.01%
Cia Cervecerias Unidas SA	150,000	3.35%	19/1/2032	129,582	0.01%
Colbun SA	125,000	3.95%	11/10/2027	119,339	0.01%
Colbun SA	200,000	3.15%	6/3/2030	175,084	0.01%
Corp. Nacional del Cobre de Chile	200,000	3.63%	1/8/2027	189,064	0.01%
Corp. Nacional del Cobre de Chile	200,000	3.15%	14/1/2030	176,752	0.01%
Corp. Nacional del Cobre de Chile	200,000	5.13%	2/2/2033	189,158	0.01%
Corp. Nacional del Cobre de Chile	200,000	5.95%	8/1/2034	199,122	0.01%
Corp. Nacional del Cobre de Chile	125,000	5.63%	21/9/2035	122,055	0.01%
Corp. Nacional del Cobre de Chile	400,000	6.44%	26/1/2036	410,547	0.03%
Corp. Nacional del Cobre de Chile	250,000	4.25%	17/7/2042	195,533	0.01%
Corp. Nacional del Cobre de Chile	300,000	4.88%	4/11/2044	249,913	0.02%
Corp. Nacional del Cobre de Chile	600,000	3.70%	30/1/2050	406,217	0.03%
Empresa de los Ferrocarriles del Estado	200,000	3.07%	18/8/2050	119,856	0.01%
Empresa de Transporte de Pasajeros Metro SA	200,000	4.70%	7/5/2050	161,818	0.01%
Empresa Nacional de Telecomunicaciones SA	200,000	3.05%	14/9/2032	160,837	0.01%
Empresa Nacional del Petroleo	400,000	3.75%	5/8/2026	382,237	0.03%
Empresa Nacional del Petroleo	200,000	4.50%	14/9/2047	147,912	0.01%
Enel Americas SA	150,000	4.00%	25/10/2026	144,166	0.01%
Enel Chile SA	150,000	4.88%	12/6/2028	145,033	0.01%
GNL Quintero SA	129,440	4.63%	31/7/2029	126,383	0.01%
Interchile SA	200,000	4.50%	30/6/2056	168,106	0.01%
Inversiones CMPC SA	200,000	4.38%	4/4/2027	193,660	0.01%
Sociedad Quimica y Minera de Chile SA	200,000	6.50%	7/11/2033	208,088	0.02%
Sociedad Quimica y Minera de Chile SA	200,000	3.50%	10/9/2051	133,304	0.01%
Transec SA	150,000	3.88%	12/1/2029	141,359	0.01%
				10,127,700	0.70%
China 2.30% (31 December 2023: 2.55%)					
Agricultural Bank of China Ltd.	500,000	1.20%	22/10/2025	473,469	0.03%
Alibaba Group Holding Ltd.	400,000	3.40%	6/12/2027	377,701	0.03%
Alibaba Group Holding Ltd.	200,000	2.13%	9/2/2031	165,463	0.01%
Alibaba Group Holding Ltd.	100,000	4.50%	28/11/2034	92,168	0.01%
Alibaba Group Holding Ltd.	100,000	4.00%	6/12/2037	84,866	0.01%
Alibaba Group Holding Ltd.	200,000	2.70%	9/2/2041	134,265	0.01%
Alibaba Group Holding Ltd.	250,000	4.20%	6/12/2047	197,562	0.02%
Alibaba Group Holding Ltd.	250,000	4.40%	6/12/2057	197,087	0.02%
Alibaba Group Holding Ltd.	200,000	3.25%	9/2/2061	121,692	0.01%
Amipeace Ltd.	200,000	2.25%	22/10/2030	170,377	0.01%
Avi Funding Co., Ltd.	200,000	3.80%	16/9/2025	196,253	0.02%
Baidu, Inc.	100,000	4.13%	30/6/2025	98,610	0.01%
Baidu, Inc.	125,000	3.63%	6/7/2027	119,449	0.01%
Baidu, Inc.	75,000	4.38%	29/3/2028	73,153	0.01%
Baidu, Inc.	300,000	3.43%	7/4/2030	273,768	0.02%
Bank of China Ltd.	300,000	3.88%	30/6/2025	295,580	0.02%
Bank of China Ltd.	250,000	3.50%	20/4/2027	240,411	0.02%
Bank of Communications Co., Ltd.	200,000	4.88%	28/2/2026	198,944	0.02%
BCEG HongKong Co., Ltd.	200,000	2.22%	2/7/2026	186,367	0.01%
Blossom Joy Ltd.^	200,000	3.10%	Perpetual	193,470	0.01%
BOC Aviation Ltd.	300,000	3.88%	27/4/2026	291,794	0.02%
BOC Aviation Ltd.	200,000	2.63%	17/9/2030	171,958	0.01%
BOC Aviation USA Corp.	200,000	5.00%	17/1/2029	197,663	0.02%
BOC Aviation USA Corp.	200,000	5.25%	14/1/2030	199,199	0.02%
BOCOM International Blossom Ltd.	200,000	1.75%	28/6/2026	185,559	0.01%
Bright Galaxy International Ltd.	200,000	3.25%	15/7/2026	184,497	0.01%
CCBL Cayman 1 Corp., Ltd.	200,000	1.99%	21/7/2025	192,684	0.01%
CCCI Treasure Ltd.^	250,000	3.43%	Perpetual	246,127	0.02%
CDBL Funding 1	200,000	3.50%	24/10/2027	189,328	0.01%
China Cinda 2020 I Management Ltd.	200,000	3.00%	20/1/2031	170,322	0.01%
China Cinda Finance 2017 I Ltd.	200,000	4.40%	9/3/2027	193,733	0.01%
China Cinda Finance 2017 I Ltd.	200,000	4.75%	8/2/2028	194,549	0.01%
China Cinda Finance 2017 I Ltd.	200,000	4.75%	21/2/2029	192,862	0.01%
China Construction Bank Corp.	200,000	1.46%	22/4/2026	187,514	0.01%
China Construction Bank Corp.^	500,000	2.45%	24/6/2030	485,025	0.04%
China Construction Bank Corp.^	200,000	2.85%	21/1/2032	188,598	0.01%
China Development Bank	400,000	3.00%	1/6/2026	385,813	0.03%
China Development Bank Financial Leasing Co., Ltd.^	200,000	2.88%	28/9/2030	192,587	0.01%
China Government International Bond	200,000	2.63%	2/11/2027	188,983	0.01%
China Government International Bond	200,000	2.13%	3/12/2029	179,502	0.01%
China Government International Bond	300,000	1.20%	21/10/2030	248,374	0.02%
China Government International Bond	200,000	1.75%	26/10/2031	168,075	0.01%
China Government International Bond	200,000	2.75%	3/12/2039	159,441	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
China Government International Bond	200,000	4.00%	19/10/2048	180,680	0.01%
China Great Wall International Holdings V Ltd.	200,000	2.38%	18/8/2030	159,841	0.01%
China Life Insurance Overseas Co., Ltd.^	300,000	5.35%	15/8/2033	301,649	0.02%
China Merchants Bank Co., Ltd.	300,000	1.20%	10/9/2025	285,320	0.02%
China Merchants Finance Co., Ltd.	200,000	4.75%	3/8/2025	198,197	0.02%
China Modern Dairy Holdings Ltd.	200,000	2.13%	14/7/2026	185,125	0.01%
China Overseas Finance Cayman III Ltd.	200,000	6.38%	29/10/2043	199,655	0.02%
China Overseas Grand Oceans Finance IV Cayman Ltd.	200,000	2.45%	9/2/2026	180,737	0.01%
China Southern Power Grid International Finance BVI 2018 Co., Ltd.	200,000	4.25%	18/9/2028	195,545	0.01%
China Taiping Insurance Holdings Co., Ltd.^	300,000	6.40%	Perpetual	310,958	0.02%
Chinalco Capital Holdings Ltd.	200,000	2.13%	3/6/2026	188,311	0.01%
Chouzhou International Investment Ltd.	350,000	5.70%	27/6/2026	349,413	0.03%
CICC Hong Kong Finance 2016 MTN Ltd.	200,000	5.49%	1/3/2026	200,429	0.02%
CITIC Ltd.	200,000	3.70%	14/6/2026	193,888	0.01%
CITIC Ltd.	200,000	3.88%	28/2/2027	193,687	0.01%
CITIC Ltd.	200,000	2.85%	25/2/2030	178,924	0.01%
CMB International Leasing Management Ltd.	250,000	2.88%	4/2/2031	217,057	0.02%
CMHI Finance BVI Co., Ltd.	200,000	5.00%	6/8/2028	201,129	0.02%
CNAC HK Finbridge Co., Ltd.	200,000	2.00%	22/9/2025	191,442	0.01%
CNAC HK Finbridge Co., Ltd.	200,000	5.13%	14/3/2028	198,112	0.02%
CNAC HK Finbridge Co., Ltd.	200,000	3.88%	19/6/2029	186,720	0.01%
CNAC HK Finbridge Co., Ltd.	200,000	3.00%	22/9/2030	174,708	0.01%
CNOOC Finance 2013 Ltd.	350,000	4.25%	9/5/2043	309,628	0.02%
CNOOC Finance 2015 USA LLC	400,000	4.38%	2/5/2028	394,336	0.03%
CNOOC Petroleum North America ULC	200,000	5.88%	10/3/2035	215,756	0.02%
CNOOC Petroleum North America ULC	200,000	6.40%	15/5/2037	227,768	0.02%
CNPC HK Overseas Capital Ltd.	200,000	5.95%	28/4/2041	215,445	0.02%
Contemporary Ruiding Development Ltd.	200,000	2.63%	17/9/2030	172,962	0.01%
CSSC Capital 2015 Ltd.	300,000	2.10%	27/7/2026	279,716	0.02%
ENN Energy Holdings Ltd.	200,000	2.63%	17/9/2030	173,746	0.01%
Export-Import Bank of China	600,000	3.25%	28/11/2027	572,064	0.04%
Foxconn Far East Ltd.	300,000	3.00%	23/9/2026	284,191	0.02%
Guangzhou Development District Holding Group Co., Ltd.	200,000	2.85%	19/1/2027	185,813	0.01%
Guangzhou Metro Investment Finance BVI Ltd.	400,000	1.51%	17/9/2025	380,420	0.03%
Guoren Property & Casualty Insurance Co., Ltd.	200,000	3.35%	1/6/2026	188,358	0.01%
Haitong International Securities Group Ltd.	200,000	2.13%	20/5/2026	185,379	0.01%
Hongkong International Qingdao Co., Ltd.	200,000	4.80%	8/7/2025	197,052	0.02%
Horse Gallop Finance Ltd.	200,000	1.70%	28/7/2025	191,689	0.01%
Huarong Finance II Co., Ltd.	200,000	4.63%	3/6/2026	192,552	0.01%
ICBCIL Finance Co., Ltd.	350,000	1.75%	25/8/2025	334,972	0.02%
ICBCIL Finance Co., Ltd.	500,000	2.25%	2/11/2026	466,394	0.03%
Industrial & Commercial Bank of China Ltd.	700,000	1.20%	9/9/2025	666,517	0.05%
Industrial & Commercial Bank of China Ltd.	250,000	3.54%	8/11/2027	238,577	0.02%
JIC Zhixin Ltd.	200,000	3.50%	24/11/2027	189,862	0.01%
Jinan Urban Construction International Investment Co., Ltd.	200,000	2.40%	23/9/2026	183,630	0.01%
Joy Treasure Assets Holdings, Inc.	200,000	1.88%	17/11/2025	189,523	0.01%
Joy Treasure Assets Holdings, Inc.	200,000	3.50%	24/9/2029	179,509	0.01%
Lenovo Group Ltd.	200,000	5.83%	27/1/2028	201,915	0.02%
Lenovo Group Ltd.	200,000	6.54%	27/7/2032	209,362	0.02%
Meituan	300,000	3.05%	28/10/2030	258,182	0.02%
Minmetals Bounteous Finance BVI Ltd.	300,000	4.20%	27/7/2026	292,845	0.02%
Pioneer Reward Ltd.	600,000	2.00%	9/4/2026	567,018	0.04%
Powerchina Roadbridge Group British Virgin Islands Ltd.^	200,000	3.08%	Perpetual	191,388	0.01%
Prosus NV	200,000	3.26%	19/1/2027	186,884	0.01%
Prosus NV	200,000	3.68%	21/1/2030	176,939	0.01%
Prosus NV	300,000	3.06%	13/7/2031	248,078	0.02%
Prosus NV	225,000	4.03%	3/8/2050	152,011	0.01%
Prosus NV	200,000	3.83%	8/2/2051	130,554	0.01%
Prosus NV	200,000	4.99%	19/1/2052	156,037	0.01%
Rongshi International Finance Ltd.	200,000	3.75%	21/5/2029	190,569	0.01%
SF Holding Investment Ltd.	496,000	2.88%	20/2/2030	440,785	0.03%
Shanghai Port Group BVI Development Co., Ltd.	200,000	2.85%	11/9/2029	181,792	0.01%
Shanghai Pudong Development Bank Co., Ltd.	200,000	3.25%	14/7/2025	195,698	0.02%
Shaoxing City Investment Group Ltd.	200,000	2.50%	19/8/2026	185,593	0.01%
Shenwan Hongyuan International Finance Ltd.	200,000	1.80%	14/7/2026	186,321	0.01%
Sinochem Offshore Capital Co., Ltd.	200,000	1.63%	29/10/2025	189,929	0.01%
Sinochem Offshore Capital Co., Ltd.	500,000	1.50%	23/9/2026	458,955	0.03%
Sinopec Group Overseas Development 2013 Ltd.	200,000	5.38%	17/10/2043	203,174	0.02%
Sinopec Group Overseas Development 2017 Ltd.	200,000	3.63%	12/4/2027	192,763	0.01%
Sinopec Group Overseas Development 2017 Ltd.	200,000	4.00%	13/9/2047	166,730	0.01%
Sinopec Group Overseas Development 2018 Ltd.	200,000	1.45%	8/1/2026	189,185	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sinopec Group Overseas Development 2018 Ltd.	200,000	2.95%	8/8/2029	183,895	0.01%
Sinopec Group Overseas Development 2018 Ltd.	200,000	2.95%	12/11/2029	183,271	0.01%
Sinopec Group Overseas Development 2018 Ltd.	200,000	2.70%	13/5/2030	179,270	0.01%
Sinopec Group Overseas Development 2018 Ltd.	200,000	2.30%	8/1/2031	173,103	0.01%
Sinopec Group Overseas Development 2018 Ltd.	500,000	3.44%	12/11/2049	374,315	0.03%
SP PowerAssets Ltd.	200,000	3.25%	24/11/2025	194,757	0.01%
State Grid Overseas Investment 2014 Ltd.	200,000	4.85%	7/5/2044	193,415	0.01%
State Grid Overseas Investment BVI Ltd.	1,000,000	3.50%	4/5/2027	961,097	0.07%
State Grid Overseas Investment BVI Ltd.	200,000	1.63%	5/8/2030	167,566	0.01%
Sunny Express Enterprises Corp.	200,000	3.13%	23/4/2030	181,830	0.01%
Sunny Optical Technology Group Co., Ltd.	200,000	5.95%	17/7/2026	200,660	0.02%
Talent Yield International Ltd.	200,000	2.00%	6/5/2026	187,733	0.01%
Tencent Holdings Ltd.	700,000	3.60%	19/1/2028	664,785	0.05%
Tencent Holdings Ltd.	700,000	3.98%	11/4/2029	664,575	0.05%
Tencent Holdings Ltd.	200,000	2.39%	3/6/2030	171,749	0.01%
Tencent Holdings Ltd.	200,000	3.93%	19/1/2038	167,954	0.01%
Tencent Holdings Ltd.	300,000	3.24%	3/6/2050	195,880	0.02%
Tencent Holdings Ltd.	250,000	3.84%	22/4/2051	181,983	0.01%
Tencent Holdings Ltd.	200,000	3.29%	3/6/2060	123,276	0.01%
Tencent Music Entertainment Group	200,000	1.38%	3/9/2025	190,537	0.01%
Three Gorges Finance I Cayman Islands Ltd.	200,000	1.30%	22/9/2025	190,512	0.01%
Three Gorges Finance I Cayman Islands Ltd.	300,000	3.15%	2/6/2026	289,324	0.02%
Three Gorges Finance I Cayman Islands Ltd.	200,000	2.15%	22/9/2030	172,076	0.01%
Vertex Capital Investment Ltd.	200,000	2.85%	28/7/2026	187,061	0.01%
Weibo Corp.	200,000	3.38%	8/7/2030	174,839	0.01%
Xiaomi Best Time International Ltd.	200,000	2.88%	14/7/2031	166,952	0.01%
Yieldking Investment Ltd.	200,000	2.80%	18/8/2026	186,909	0.01%
Zhejiang Seaport International Co., Ltd.	200,000	1.98%	17/3/2026	188,419	0.01%
ZhongAn Online P&C Insurance Co., Ltd.	200,000	3.50%	8/3/2026	190,552	0.01%
				33,213,230	2.30%
Colombia 0.01% (31 December 2023: 0.03%)					
Transportadora de Gas Internacional SA ESP	200,000	5.55%	1/11/2028	194,217	0.01%
				194,217	0.01%
Denmark 0.13% (31 December 2023: 0.14%)					
AP Moller-Maersk A/S	112,000	4.50%	20/6/2029	109,363	0.01%
AP Moller-Maersk A/S	112,000	5.88%	14/9/2033	114,047	0.01%
Danske Bank A/S^	375,000	1.55%	10/9/2027	344,082	0.02%
Danske Bank A/S^	200,000	5.43%	1/3/2028	200,028	0.01%
Danske Bank A/S	200,000	4.38%	12/6/2028	192,657	0.01%
Danske Bank A/S^	200,000	5.71%	1/3/2030	200,533	0.02%
Denmark Government International Bond	550,000	5.00%	14/11/2025	549,899	0.04%
Kommunekredit	200,000	0.50%	28/1/2026	186,501	0.01%
				1,897,110	0.13%
Finland 0.18% (31 December 2023: 0.15%)					
Finland Government International Bond	500,000	0.88%	20/5/2030	407,277	0.03%
Finland Government International Bond	200,000	4.38%	2/7/2034	197,590	0.01%
Finnvera OYJ	200,000	1.13%	27/10/2026	183,881	0.01%
Kuntarahoitus OYJ	200,000	0.88%	2/9/2026	183,950	0.01%
Kuntarahoitus OYJ	200,000	4.88%	23/4/2027	200,868	0.02%
Kuntarahoitus OYJ	200,000	4.13%	15/12/2027	196,581	0.01%
Kuntarahoitus OYJ	300,000	4.25%	31/1/2029	296,419	0.02%
Nokia OYJ	75,000	6.63%	15/5/2039	74,828	0.01%
Nordea Bank Abp	200,000	4.75%	22/9/2025	198,503	0.01%
Nordea Bank Abp	225,000	1.50%	30/9/2026	206,602	0.02%
Nordea Bank Abp	200,000	5.38%	22/9/2027	200,805	0.01%
Nordea Bank Abp^	100,000	4.63%	13/9/2033	94,976	0.01%
UPM-Kymmene OYJ	150,000	7.45%	26/11/2027	156,708	0.01%
				2,598,988	0.18%
France 1.92% (31 December 2023: 1.68%)					
Agence Francaise de Developpement EPIC	200,000	0.63%	22/1/2026	186,780	0.01%
Air Liquide Finance SA	100,000	3.50%	27/9/2046	76,092	0.01%
Airbus SE	100,000	3.15%	10/4/2027	95,407	0.01%
Airbus SE	150,000	3.95%	10/4/2047	121,481	0.01%
AXA SA	150,000	8.60%	15/12/2030	176,433	0.01%
AXA SA^	200,000	5.13%	17/1/2047	195,496	0.01%
Banque Federative du Credit Mutuel SA	300,000	4.94%	26/1/2026	297,439	0.02%
Banque Federative du Credit Mutuel SA	200,000	5.90%	13/7/2026	201,602	0.01%
Banque Federative du Credit Mutuel SA	200,000	5.09%	23/1/2027	199,013	0.01%
Banque Federative du Credit Mutuel SA	200,000	5.79%	13/7/2028	203,482	0.01%
BNP Paribas SA	200,000	4.38%	28/9/2025	196,315	0.01%
BNP Paribas SA	200,000	4.38%	12/5/2026	194,630	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BNP Paribas SA^	200,000	1.32%	13/1/2027	186,744	0.01%
BNP Paribas SA	250,000	4.63%	13/3/2027	243,277	0.02%
BNP Paribas SA^	225,000	1.68%	30/6/2027	207,798	0.02%
BNP Paribas SA	400,000	3.50%	16/11/2027	375,731	0.03%
BNP Paribas SA	450,000	4.40%	14/8/2028	431,760	0.03%
BNP Paribas SA^	200,000	1.90%	30/9/2028	178,497	0.01%
BNP Paribas SA^	400,000	5.34%	12/6/2029	399,745	0.03%
BNP Paribas SA^	200,000	2.16%	15/9/2029	174,452	0.01%
BNP Paribas SA^	250,000	5.18%	9/1/2030	247,371	0.02%
BNP Paribas SA^	350,000	5.50%	20/5/2030	348,656	0.02%
BNP Paribas SA^	270,000	3.05%	13/1/2031	236,460	0.02%
BNP Paribas SA^	300,000	2.87%	19/4/2032	251,754	0.02%
BNP Paribas SA^	350,000	3.13%	20/1/2033	294,639	0.02%
BNP Paribas SA^	285,000	5.89%	5/12/2034	292,155	0.02%
BNP Paribas SA^	300,000	2.59%	12/8/2035	245,185	0.02%
BNP Paribas SA	250,000	2.82%	26/1/2041	169,320	0.01%
BPCE SA	275,000	1.00%	20/1/2026	256,846	0.02%
BPCE SA	300,000	4.88%	1/4/2026	294,064	0.02%
BPCE SA^	400,000	1.65%	6/10/2026	378,449	0.03%
BPCE SA	250,000	5.20%	18/1/2027	249,067	0.02%
BPCE SA^	150,000	2.05%	19/10/2027	137,667	0.01%
BPCE SA	250,000	3.50%	23/10/2027	233,679	0.02%
BPCE SA	250,000	3.25%	11/1/2028	232,685	0.02%
BPCE SA	250,000	5.28%	30/5/2029	248,942	0.02%
BPCE SA^	250,000	5.72%	18/1/2030	249,516	0.02%
BPCE SA^	250,000	2.28%	20/1/2032	201,883	0.01%
BPCE SA^	250,000	3.12%	19/10/2032	204,384	0.01%
BPCE SA^	150,000	5.75%	19/7/2033	148,166	0.01%
BPCE SA^	250,000	6.51%	18/1/2035	250,620	0.02%
BPCE SA^	250,000	5.94%	30/5/2035	249,150	0.02%
Caisse d'Amortissement de la Dette Sociale	550,000	4.63%	2/11/2025	546,372	0.04%
Caisse d'Amortissement de la Dette Sociale	800,000	4.00%	25/1/2026	787,435	0.06%
Caisse d'Amortissement de la Dette Sociale	500,000	0.63%	18/2/2026	465,802	0.03%
Caisse d'Amortissement de la Dette Sociale	430,000	4.88%	19/9/2026	430,236	0.03%
Caisse d'Amortissement de la Dette Sociale	400,000	1.25%	28/10/2026	368,990	0.03%
Caisse d'Amortissement de la Dette Sociale	200,000	4.25%	24/1/2027	197,385	0.01%
Caisse d'Amortissement de la Dette Sociale	800,000	3.75%	24/5/2028	774,711	0.05%
Caisse d'Amortissement de la Dette Sociale	550,000	4.50%	22/5/2029	547,647	0.04%
Caisse d'Amortissement de la Dette Sociale	425,000	1.00%	21/10/2030	341,987	0.02%
Caisse d'Amortissement de la Dette Sociale	700,000	1.38%	20/1/2031	572,697	0.04%
Caisse d'Amortissement de la Dette Sociale	600,000	2.13%	26/1/2032	505,422	0.04%
Credit Agricole SA^	350,000	1.91%	16/6/2026	336,925	0.02%
Credit Agricole SA	50,000	2.02%	11/1/2027	46,234	0.00%
Credit Agricole SA^	575,000	1.25%	26/1/2027	536,182	0.04%
Credit Agricole SA^	250,000	6.32%	3/10/2029	256,839	0.02%
Credit Agricole SA^	250,000	4.00%	10/1/2033	232,085	0.02%
Credit Agricole SA	300,000	5.37%	11/3/2034	295,689	0.02%
Credit Agricole SA^	250,000	6.25%	10/1/2035	251,582	0.02%
Credit Agricole SA	175,000	2.81%	11/1/2041	118,215	0.01%
Danone SA	200,000	2.95%	2/11/2026	189,570	0.01%
Dexia SA	250,000	4.50%	19/3/2027	248,205	0.02%
Electricite de France SA	400,000	5.70%	23/5/2028	403,598	0.03%
Electricite de France SA	250,000	4.50%	21/9/2028	241,096	0.02%
Electricite de France SA	200,000	6.25%	23/5/2033	206,886	0.01%
Electricite de France SA	400,000	6.95%	26/1/2039	434,086	0.03%
Electricite de France SA	170,000	5.60%	27/1/2040	165,127	0.01%
Electricite de France SA	100,000	4.88%	22/1/2044	86,690	0.01%
Electricite de France SA	175,000	4.95%	13/10/2045	150,411	0.01%
Electricite de France SA	200,000	5.00%	21/9/2048	171,735	0.01%
Electricite de France SA	150,000	5.25%	13/10/2055	129,445	0.01%
Electricite de France SA	200,000	4.50%	4/12/2069	144,328	0.01%
Electricite de France SA	100,000	6.00%	22/1/2114	92,932	0.01%
Engie SA	200,000	5.25%	10/4/2029	199,428	0.01%
Engie SA	250,000	5.63%	10/4/2034	247,970	0.02%
Engie SA	250,000	5.88%	10/4/2054	240,766	0.02%
La Mondiale SAM^	200,000	4.80%	18/1/2048	185,480	0.01%
Lafarge SA	75,000	7.13%	15/7/2036	83,145	0.01%
Orange SA	400,000	9.00%	1/3/2031	477,173	0.03%
Orange SA	185,000	5.38%	13/1/2042	176,674	0.01%
Orange SA	75,000	5.50%	6/2/2044	72,397	0.01%
Pernod Ricard SA	150,000	3.25%	8/6/2026	144,246	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pernod Ricard SA	50,000	5.50%	15/1/2042	49,445	0.00%
Sanofi SA	175,000	3.63%	19/6/2028	167,643	0.01%
SFIL SA	200,000	0.63%	9/2/2026	186,255	0.01%
Societe Generale SA	200,000	1.38%	8/7/2025	191,516	0.01%
Societe Generale SA	500,000	4.25%	19/8/2026	479,635	0.03%
Societe Generale SA^	200,000	1.49%	14/12/2026	187,023	0.01%
Societe Generale SA^	200,000	6.45%	12/1/2027	201,017	0.01%
Societe Generale SA	200,000	4.00%	12/1/2027	191,602	0.01%
Societe Generale SA^	175,000	1.79%	9/6/2027	161,343	0.01%
Societe Generale SA^	200,000	2.80%	19/1/2028	184,562	0.01%
Societe Generale SA^	200,000	6.45%	10/1/2029	203,272	0.01%
Societe Generale SA	170,000	3.00%	22/1/2030	146,290	0.01%
Societe Generale SA^	200,000	2.89%	9/6/2032	162,929	0.01%
Societe Generale SA^	200,000	3.34%	21/1/2033	165,487	0.01%
Societe Generale SA^	200,000	6.22%	15/6/2033	197,730	0.01%
Societe Generale SA^	200,000	6.69%	10/1/2034	206,084	0.01%
Societe Generale SA^	200,000	6.07%	19/1/2035	197,975	0.01%
Societe Generale SA	150,000	3.63%	1/3/2041	101,847	0.01%
Societe Generale SA	200,000	7.37%	10/1/2053	197,229	0.01%
Societe Generale SA^	200,000	7.13%	19/1/2055	192,714	0.01%
Sodexo, Inc.	200,000	2.72%	16/4/2031	170,612	0.01%
TotalEnergies Capital International SA	230,000	2.83%	10/1/2030	206,248	0.01%
TotalEnergies Capital International SA	120,000	2.99%	29/6/2041	87,155	0.01%
TotalEnergies Capital International SA	140,000	3.46%	12/7/2049	101,707	0.01%
TotalEnergies Capital International SA	340,000	3.13%	29/5/2050	229,852	0.02%
TotalEnergies Capital International SA	110,000	3.39%	29/6/2060	73,708	0.01%
TotalEnergies Capital SA	150,000	3.88%	11/10/2028	143,982	0.01%
TotalEnergies Capital SA	200,000	5.15%	5/4/2034	200,210	0.01%
TotalEnergies Capital SA	250,000	5.49%	5/4/2054	246,682	0.02%
TotalEnergies Capital SA	200,000	5.64%	5/4/2064	198,264	0.01%
Vinci SA	100,000	3.75%	10/4/2029	94,623	0.01%
WEA Finance LLC	75,000	4.13%	20/9/2028	69,846	0.01%
WEA Finance LLC	100,000	3.50%	15/6/2029	89,708	0.01%
WEA Finance LLC	150,000	4.63%	20/9/2048	112,684	0.01%
				27,663,534	1.92%
Germany 1.89% (31 December 2023: 1.98%)					
Allianz SE^	200,000	6.35%	6/9/2053	206,182	0.01%
Aroundtown SA	200,000	5.38%	21/3/2029	176,352	0.01%
Bayer US Finance II LLC	200,000	4.25%	15/12/2025	195,711	0.01%
Bayer US Finance II LLC	400,000	4.38%	15/12/2028	379,253	0.03%
Bayer US Finance II LLC	125,000	5.88%	15/4/2038	116,348	0.01%
Bayer US Finance II LLC	150,000	4.40%	15/7/2044	114,301	0.01%
Bayer US Finance II LLC	75,000	3.95%	15/4/2045	52,456	0.00%
Bayer US Finance II LLC	200,000	4.88%	25/6/2048	160,443	0.01%
BMW US Capital LLC	125,000	5.05%	2/4/2026	124,592	0.01%
BMW US Capital LLC	220,000	2.80%	11/4/2026	211,103	0.01%
BMW US Capital LLC	150,000	1.25%	12/8/2026	138,186	0.01%
BMW US Capital LLC	125,000	4.90%	2/4/2027	124,457	0.01%
BMW US Capital LLC	85,000	3.30%	6/4/2027	81,194	0.01%
BMW US Capital LLC	200,000	3.75%	12/4/2028	191,203	0.01%
BMW US Capital LLC	175,000	3.95%	14/8/2028	168,058	0.01%
BMW US Capital LLC	125,000	4.90%	2/4/2029	124,288	0.01%
BMW US Capital LLC	125,000	3.63%	18/4/2029	117,637	0.01%
BMW US Capital LLC	200,000	4.15%	9/4/2030	191,779	0.01%
BMW US Capital LLC	125,000	2.55%	1/4/2031	106,885	0.01%
BMW US Capital LLC	125,000	5.15%	2/4/2034	123,105	0.01%
Daimler Truck Finance North America LLC	100,000	5.13%	25/9/2027	99,533	0.01%
Daimler Truck Finance North America LLC	150,000	5.40%	20/9/2028	151,134	0.01%
Daimler Truck Finance North America LLC	300,000	2.38%	14/12/2028	267,080	0.02%
Daimler Truck Finance North America LLC	100,000	5.13%	25/9/2029	99,296	0.01%
Daimler Truck Finance North America LLC	100,000	5.38%	25/6/2034	98,874	0.01%
Deutsche Bank AG	175,000	4.10%	13/1/2026	171,220	0.01%
Deutsche Bank AG	225,000	1.69%	19/3/2026	211,594	0.02%
Deutsche Bank AG^	300,000	6.12%	14/7/2026	300,365	0.02%
Deutsche Bank AG^	150,000	2.13%	24/11/2026	142,363	0.01%
Deutsche Bank AG^	200,000	7.15%	13/7/2027	204,854	0.01%
Deutsche Bank AG^	150,000	2.31%	16/11/2027	138,414	0.01%
Deutsche Bank AG^	150,000	5.71%	8/2/2028	149,717	0.01%
Deutsche Bank AG	175,000	5.52%	1/9/2028	177,396	0.01%
Deutsche Bank AG^	225,000	6.72%	18/1/2029	232,129	0.02%
Deutsche Bank AG^	350,000	6.82%	20/11/2029	363,882	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Deutsche Bank AG^	200,000	3.55%	18/9/2031	175,872	0.01%
Deutsche Bank AG^	200,000	3.73%	14/1/2032	168,983	0.01%
Deutsche Bank AG^	100,000	3.04%	28/5/2032	83,919	0.01%
Deutsche Bank AG^	200,000	4.88%	1/12/2032	187,938	0.01%
Deutsche Bank AG^	200,000	3.74%	7/1/2033	164,718	0.01%
Deutsche Bank AG^	225,000	7.08%	10/2/2034	229,027	0.02%
Deutsche Telekom AG	25,000	3.63%	21/1/2050	18,328	0.00%
Deutsche Telekom International Finance BV	75,000	3.60%	19/1/2027	72,333	0.01%
Deutsche Telekom International Finance BV	315,000	4.38%	21/6/2028	306,565	0.02%
Deutsche Telekom International Finance BV	550,000	8.75%	15/6/2030	641,063	0.04%
Deutsche Telekom International Finance BV	100,000	4.75%	21/6/2038	92,839	0.01%
Deutsche Telekom International Finance BV	205,000	4.88%	6/3/2042	186,636	0.01%
E.ON International Finance BV	145,000	6.65%	30/4/2038	155,003	0.01%
Fresenius Medical Care US Finance III, Inc.	150,000	1.88%	1/12/2026	136,533	0.01%
Fresenius Medical Care US Finance III, Inc.	200,000	3.00%	1/12/2031	161,902	0.01%
Kreditanstalt fuer Wiederaufbau	1,000,000	0.38%	18/7/2025	951,984	0.07%
Kreditanstalt fuer Wiederaufbau	550,000	5.13%	29/9/2025	550,335	0.04%
Kreditanstalt fuer Wiederaufbau	600,000	0.63%	22/1/2026	561,627	0.04%
Kreditanstalt fuer Wiederaufbau	625,000	5.00%	16/3/2026	626,038	0.04%
Kreditanstalt fuer Wiederaufbau	611,000	3.63%	1/4/2026	598,243	0.04%
Kreditanstalt fuer Wiederaufbau	575,000	4.63%	7/8/2026	573,213	0.04%
Kreditanstalt fuer Wiederaufbau	850,000	1.00%	1/10/2026	783,518	0.05%
Kreditanstalt fuer Wiederaufbau	475,000	4.38%	1/3/2027	471,683	0.03%
Kreditanstalt fuer Wiederaufbau	920,000	3.00%	20/5/2027	879,993	0.06%
Kreditanstalt fuer Wiederaufbau	700,000	3.75%	15/2/2028	681,570	0.05%
Kreditanstalt fuer Wiederaufbau	400,000	2.88%	3/4/2028	377,345	0.03%
Kreditanstalt fuer Wiederaufbau	650,000	3.88%	15/6/2028	635,385	0.04%
Kreditanstalt fuer Wiederaufbau	930,000	4.00%	15/3/2029	912,219	0.06%
Kreditanstalt fuer Wiederaufbau	125,000	1.75%	14/9/2029	109,536	0.01%
Kreditanstalt fuer Wiederaufbau	225,000	4.75%	29/10/2030	228,710	0.02%
Kreditanstalt fuer Wiederaufbau	575,000	4.13%	15/7/2033	559,062	0.04%
Kreditanstalt fuer Wiederaufbau	200,000	4.38%	28/2/2034	198,338	0.01%
Kreditanstalt fuer Wiederaufbau	300,000	0.00%	18/4/2036	174,493	0.01%
Landeskreditbank Baden-Wuerttemberg Foerderbank	575,000	0.50%	8/12/2025	539,010	0.04%
Landwirtschaftliche Rentenbank	875,000	0.88%	30/3/2026	816,485	0.06%
Landwirtschaftliche Rentenbank	330,000	1.75%	27/7/2026	310,460	0.02%
Landwirtschaftliche Rentenbank	100,000	2.50%	15/11/2027	93,429	0.01%
Landwirtschaftliche Rentenbank	350,000	1.00%	25/2/2028	308,075	0.02%
Landwirtschaftliche Rentenbank	225,000	3.88%	14/6/2028	219,517	0.02%
Landwirtschaftliche Rentenbank	174,000	4.63%	17/4/2029	175,296	0.01%
Landwirtschaftliche Rentenbank	425,000	0.88%	3/9/2030	342,801	0.02%
Landwirtschaftliche Rentenbank	200,000	5.00%	24/10/2033	207,058	0.01%
Mercedes-Benz Finance North America LLC	175,000	5.38%	26/11/2025	175,131	0.01%
Mercedes-Benz Finance North America LLC	100,000	1.45%	2/3/2026	93,936	0.01%
Mercedes-Benz Finance North America LLC	200,000	4.80%	30/3/2026	198,390	0.01%
Mercedes-Benz Finance North America LLC	50,000	3.45%	6/1/2027	48,101	0.00%
Mercedes-Benz Finance North America LLC	325,000	5.25%	29/11/2027	326,818	0.02%
Mercedes-Benz Finance North America LLC	175,000	4.80%	30/3/2028	173,715	0.01%
Mercedes-Benz Finance North America LLC	150,000	5.10%	3/8/2028	150,241	0.01%
Mercedes-Benz Finance North America LLC	375,000	8.50%	18/1/2031	445,897	0.03%
Mercedes-Benz Finance North America LLC	150,000	5.00%	11/1/2034	146,366	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen^	200,000	5.88%	23/5/2042	199,542	0.01%
NRW Bank	390,000	4.63%	4/11/2025	387,031	0.03%
Siemens Financieringsmaatschappij NV	250,000	1.20%	11/3/2026	234,304	0.02%
Siemens Financieringsmaatschappij NV	225,000	6.13%	17/8/2026	229,281	0.02%
Siemens Financieringsmaatschappij NV	300,000	3.40%	16/3/2027	287,702	0.02%
Siemens Financieringsmaatschappij NV	250,000	1.70%	11/3/2028	223,230	0.02%
Siemens Financieringsmaatschappij NV	500,000	2.88%	11/3/2041	367,132	0.03%
Siemens Financieringsmaatschappij NV	450,000	4.20%	16/3/2047	381,333	0.03%
Volkswagen Group of America Finance LLC	400,000	4.63%	13/11/2025	395,085	0.03%
Volkswagen Group of America Finance LLC	200,000	1.25%	24/11/2025	188,622	0.01%
Volkswagen Group of America Finance LLC	200,000	5.40%	20/3/2026	199,503	0.01%
Volkswagen Group of America Finance LLC	200,000	5.30%	22/3/2027	200,065	0.01%
Volkswagen Group of America Finance LLC	300,000	4.75%	13/11/2028	293,422	0.02%
Volkswagen Group of America Finance LLC	200,000	5.25%	22/3/2029	198,659	0.01%
Volkswagen Group of America Finance LLC	200,000	5.60%	22/3/2034	198,877	0.01%
				27,320,849	1.89%
Hong Kong 0.50% (31 December 2023: 0.54%)					
AIA Group Ltd.	200,000	5.63%	25/10/2027	203,007	0.02%
AIA Group Ltd.	275,000	3.60%	9/4/2029	257,769	0.02%
AIA Group Ltd.	250,000	3.38%	7/4/2030	227,579	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AIA Group Ltd.	225,000	5.38%	5/4/2034	219,504	0.02%
AIA Group Ltd.	200,000	3.20%	16/9/2040	145,484	0.01%
AIA Group Ltd.	200,000	4.50%	16/3/2046	173,710	0.01%
Airport Authority [^]	200,000	2.10%	Perpetual	188,101	0.01%
Airport Authority	200,000	1.75%	12/1/2027	184,983	0.01%
Airport Authority	200,000	4.75%	12/1/2028	200,084	0.02%
Airport Authority	225,000	1.63%	4/2/2031	185,974	0.01%
Airport Authority	200,000	3.25%	12/1/2052	143,809	0.01%
Airport Authority	200,000	3.50%	12/1/2062	145,455	0.01%
Bank of Communications Hong Kong Ltd. [^]	437,000	2.30%	8/7/2031	410,106	0.03%
Bank of East Asia Ltd. [^]	250,000	4.88%	22/4/2032	237,667	0.02%
Castle Peak Power Finance Co., Ltd.	200,000	2.20%	22/6/2030	170,911	0.01%
CLP Power Hong Kong Financing Ltd.	350,000	3.38%	26/10/2027	332,506	0.02%
HKT Capital No 4 Ltd.	200,000	3.00%	14/7/2026	190,639	0.01%
HKT Capital No 5 Ltd.	200,000	3.25%	30/9/2029	182,513	0.01%
Hong Kong Government International Bond	300,000	0.63%	2/2/2026	281,070	0.02%
Hong Kong Government International Bond	200,000	4.50%	11/1/2028	200,218	0.02%
Hong Kong Government International Bond	200,000	1.38%	2/2/2031	164,807	0.01%
Hong Kong Government International Bond	200,000	1.75%	24/11/2031	166,150	0.01%
Hong Kong Government International Bond	200,000	4.63%	11/1/2033	201,940	0.02%
Hong Kong Government International Bond	200,000	2.38%	2/2/2051	123,942	0.01%
Hong Kong Mortgage Corp., Ltd.	200,000	4.88%	13/9/2028	201,141	0.02%
Hong Kong Sukuk 2017 Ltd.	200,000	3.13%	28/2/2027	192,156	0.01%
Hongkong Electric Finance Ltd.	200,000	2.25%	9/6/2030	171,540	0.01%
Hongkong Land Finance Cayman Islands Co., Ltd.	200,000	2.25%	15/7/2031	163,774	0.01%
HPHT Finance 21 Ltd.	200,000	2.00%	19/3/2026	188,693	0.01%
Hysan MTN Ltd.	200,000	2.82%	4/9/2029	173,481	0.01%
JMH Co., Ltd.	200,000	2.50%	9/4/2031	168,660	0.01%
Link Finance Cayman 2009 Ltd.	150,000	3.60%	3/9/2024	149,454	0.01%
MTR Corp., Ltd.	200,000	1.63%	19/8/2030	166,686	0.01%
Nan Fung Treasury Ltd.	200,000	3.63%	27/8/2030	175,971	0.01%
Sun Hung Kai Properties Capital Market Ltd.	200,000	2.75%	13/5/2030	175,092	0.01%
Swire Pacific Mtn Financing HK Ltd.	200,000	2.88%	30/1/2030	177,507	0.01%
Wharf REIC Finance BVI Ltd.	200,000	2.88%	7/5/2030	176,026	0.01%
				7,218,109	0.50%
Hungary 0.19% (31 December 2023: 0.17%)					
Hungary Government International Bond	200,000	6.13%	22/5/2028	203,573	0.02%
Hungary Government International Bond	250,000	5.25%	16/6/2029	245,270	0.02%
Hungary Government International Bond	400,000	2.13%	22/9/2031	315,954	0.02%
Hungary Government International Bond	200,000	6.25%	22/9/2032	205,913	0.02%
Hungary Government International Bond	200,000	5.50%	16/6/2034	193,814	0.01%
Hungary Government International Bond	350,000	5.50%	26/3/2036	335,926	0.02%
Hungary Government International Bond	202,000	7.63%	29/3/2041	229,767	0.02%
Hungary Government International Bond	250,000	3.13%	21/9/2051	157,341	0.01%
Hungary Government International Bond	230,000	6.75%	25/9/2052	244,724	0.02%
Magyar Export-Import Bank Zrt	200,000	6.13%	4/12/2027	200,763	0.01%
MFB Magyar Fejlesztési Bank Zrt	200,000	6.50%	29/6/2028	203,404	0.01%
MVM Energetika Zrt	200,000	6.50%	13/3/2031	200,440	0.01%
				2,736,889	0.19%
India 0.33% (31 December 2023: 0.34%)					
ABJA Investment Co. Pte Ltd.	200,000	5.45%	24/1/2028	198,273	0.01%
Adani Electricity Mumbai Ltd.	200,000	3.95%	12/2/2030	171,149	0.01%
Adani Ports & Special Economic Zone Ltd.	200,000	4.20%	4/8/2027	185,702	0.01%
Adani Ports & Special Economic Zone Ltd.	200,000	4.38%	3/7/2029	179,121	0.01%
Adani Ports & Special Economic Zone Ltd.	100,000	5.00%	2/8/2041	77,691	0.01%
Adani Transmission Step-One Ltd.	200,000	4.00%	3/8/2026	189,436	0.01%
Bharti Airtel Ltd.	200,000	3.25%	3/6/2031	175,725	0.01%
BPRL International Singapore Pte Ltd.	200,000	4.38%	18/1/2027	194,400	0.01%
Export-Import Bank of India	200,000	3.88%	1/2/2028	191,177	0.01%
Export-Import Bank of India	200,000	3.25%	15/1/2030	180,134	0.01%
Export-Import Bank of India	200,000	5.50%	18/1/2033	200,946	0.02%
ICICI Bank Ltd.	250,000	4.00%	18/3/2026	244,190	0.02%
Indian Railway Finance Corp., Ltd.	200,000	3.95%	13/2/2050	154,696	0.01%
NTPC Ltd.	250,000	4.25%	26/2/2026	245,380	0.02%
Oil India Ltd.	200,000	5.13%	4/2/2029	198,993	0.02%
ONGC Videsh Vankorneft Pte Ltd.	250,000	3.75%	27/7/2026	241,694	0.02%
Power Finance Corp., Ltd.	200,000	6.15%	6/12/2028	204,682	0.02%
Power Finance Corp., Ltd.	200,000	3.95%	23/4/2030	183,616	0.01%
REC Ltd.	200,000	2.25%	1/9/2026	186,187	0.01%
REC Ltd.	200,000	4.63%	22/3/2028	194,202	0.01%
Reliance Industries Ltd.	250,000	3.67%	30/11/2027	237,241	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Reliance Industries Ltd.	250,000	2.88%	12/1/2032	211,693	0.02%
Reliance Industries Ltd.	50,000	4.88%	10/2/2045	44,562	0.00%
Reliance Industries Ltd.	450,000	3.63%	12/1/2052	314,535	0.02%
State Bank of India	200,000	4.88%	5/5/2028	197,781	0.01%
				4,803,206	0.33%
Indonesia 0.95% (31 December 2023: 1.01%)					
Freeport Indonesia PT	500,000	5.32%	14/4/2032	483,126	0.03%
Indofood CBP Sukses Makmur Tbk PT	200,000	3.40%	9/6/2031	173,997	0.01%
Indofood CBP Sukses Makmur Tbk PT	200,000	4.75%	9/6/2051	164,176	0.01%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	200,000	6.76%	15/11/2048	206,110	0.02%
Indonesia Government International Bond	400,000	4.75%	8/1/2026	396,553	0.03%
Indonesia Government International Bond	500,000	4.55%	11/1/2028	489,466	0.03%
Indonesia Government International Bond	400,000	3.50%	11/1/2028	377,534	0.03%
Indonesia Government International Bond	300,000	2.85%	14/2/2030	265,626	0.02%
Indonesia Government International Bond	400,000	3.85%	15/10/2030	371,781	0.03%
Indonesia Government International Bond	200,000	2.15%	28/7/2031	164,189	0.01%
Indonesia Government International Bond	200,000	3.55%	31/3/2032	179,367	0.01%
Indonesia Government International Bond	200,000	4.65%	20/9/2032	192,454	0.01%
Indonesia Government International Bond	200,000	4.85%	11/1/2033	195,255	0.01%
Indonesia Government International Bond	200,000	8.50%	12/10/2035	252,575	0.02%
Indonesia Government International Bond	250,000	6.63%	17/2/2037	278,479	0.02%
Indonesia Government International Bond	300,000	7.75%	17/1/2038	367,721	0.03%
Indonesia Government International Bond	450,000	5.25%	17/1/2042	440,382	0.03%
Indonesia Government International Bond	425,000	4.63%	15/4/2043	385,359	0.03%
Indonesia Government International Bond	200,000	6.75%	15/1/2044	230,889	0.02%
Indonesia Government International Bond	300,000	5.13%	15/1/2045	291,301	0.02%
Indonesia Government International Bond	200,000	5.95%	8/1/2046	211,163	0.02%
Indonesia Government International Bond	450,000	5.25%	8/1/2047	439,205	0.03%
Indonesia Government International Bond	200,000	4.35%	11/1/2048	170,420	0.01%
Indonesia Government International Bond	200,000	5.35%	11/2/2049	197,548	0.01%
Indonesia Government International Bond	350,000	3.50%	14/2/2050	256,119	0.02%
Indonesia Government International Bond	250,000	4.20%	15/10/2050	206,001	0.02%
Indonesia Government International Bond	200,000	3.05%	12/3/2051	135,178	0.01%
Indonesia Government International Bond	200,000	4.45%	15/4/2070	163,771	0.01%
LLPL Capital Pte Ltd.	154,840	6.88%	4/2/2039	154,996	0.01%
Minejesa Capital BV	418,410	4.63%	10/8/2030	400,229	0.03%
Pertamina Persero PT	200,000	3.65%	30/7/2029	185,529	0.01%
Pertamina Persero PT	200,000	6.00%	3/5/2042	199,139	0.01%
Pertamina Persero PT	200,000	5.63%	20/5/2043	191,207	0.01%
Pertamina Persero PT	300,000	6.45%	30/5/2044	313,007	0.02%
Pertamina Persero PT	200,000	4.18%	21/1/2050	152,521	0.01%
Pertamina Persero PT	300,000	4.15%	25/2/2060	218,503	0.02%
Perusahaan Penerbit SBSN Indonesia III	800,000	4.55%	29/3/2026	790,461	0.06%
Perusahaan Penerbit SBSN Indonesia III	300,000	4.40%	1/3/2028	291,776	0.02%
Perusahaan Penerbit SBSN Indonesia III	400,000	4.45%	20/2/2029	388,113	0.03%
Perusahaan Penerbit SBSN Indonesia III	200,000	5.10%	2/7/2029	199,100	0.01%
Perusahaan Penerbit SBSN Indonesia III	200,000	2.80%	23/6/2030	175,301	0.01%
Perusahaan Penerbit SBSN Indonesia III	200,000	2.55%	9/6/2031	168,577	0.01%
Perusahaan Penerbit SBSN Indonesia III	200,000	4.70%	6/6/2032	192,682	0.01%
Perusahaan Penerbit SBSN Indonesia III	200,000	5.60%	15/11/2033	205,305	0.02%
Perusahaan Penerbit SBSN Indonesia III	200,000	5.20%	2/7/2034	197,331	0.01%
Perusahaan Penerbit SBSN Indonesia III	200,000	3.55%	9/6/2051	144,668	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	400,000	4.13%	15/5/2027	385,121	0.03%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	5.45%	21/5/2028	199,591	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	5.25%	24/10/2042	178,635	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	6.25%	25/1/2049	197,032	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	400,000	4.88%	17/7/2049	325,588	0.02%
PT Tower Bersama Infrastructure Tbk	200,000	2.75%	20/1/2026	190,450	0.01%
				13,730,607	0.95%
Ireland 0.53% (31 December 2023: 0.41%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	350,000	6.50%	15/7/2025	353,017	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	350,000	4.45%	3/4/2026	343,538	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	325,000	2.45%	29/10/2026	303,214	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	6.45%	15/4/2027	204,705	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	3.65%	21/7/2027	189,976	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	250,000	3.88%	23/1/2028	237,028	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	5.75%	6/6/2028	202,238	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	600,000	3.00%	29/10/2028	545,312	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	150,000	5.10%	19/1/2029	148,756	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	6.15%	30/9/2030	206,806	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	475,000	3.30%	30/1/2032	408,185	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	250,000	3.40%	29/10/2033	209,870	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	150,000	5.30%	19/1/2034	147,041	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	3.85%	29/10/2041	156,780	0.01%
AIB Group plc^	200,000	6.61%	13/9/2029	206,374	0.02%
AIB Group plc^	200,000	5.87%	28/3/2035	198,743	0.01%
Avolon Holdings Funding Ltd.	100,000	2.13%	21/2/2026	94,013	0.01%
Avolon Holdings Funding Ltd.	350,000	4.25%	15/4/2026	339,840	0.02%
Avolon Holdings Funding Ltd.	95,000	4.38%	1/5/2026	92,388	0.01%
Avolon Holdings Funding Ltd.	275,000	3.25%	15/2/2027	257,577	0.02%
Avolon Holdings Funding Ltd.	393,000	2.53%	18/11/2027	353,326	0.03%
Avolon Holdings Funding Ltd.	150,000	6.38%	4/5/2028	152,399	0.01%
Avolon Holdings Funding Ltd.	200,000	5.75%	1/3/2029	198,802	0.01%
Avolon Holdings Funding Ltd.	145,000	5.75%	15/11/2029	144,300	0.01%
Bank of Ireland Group plc^	200,000	6.25%	16/9/2026	200,908	0.01%
Bank of Ireland Group plc^	200,000	2.03%	30/9/2027	184,200	0.01%
Bank of Ireland Group plc^	200,000	5.60%	20/3/2030	198,868	0.01%
CRH America Finance, Inc.	50,000	3.95%	4/4/2028	47,943	0.00%
CRH America Finance, Inc.	200,000	4.40%	9/5/2047	161,785	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	95,000	5.50%	19/4/2029	96,082	0.01%
SMBC Aviation Capital Finance DAC	200,000	5.45%	3/5/2028	200,061	0.01%
SMBC Aviation Capital Finance DAC	200,000	5.30%	3/4/2029	198,420	0.01%
SMBC Aviation Capital Finance DAC	200,000	5.70%	25/7/2033	199,030	0.01%
Smurfit Kappa Treasury ULC	150,000	5.20%	15/1/2030	149,209	0.01%
Smurfit Kappa Treasury ULC	150,000	5.44%	3/4/2034	148,609	0.01%
Smurfit Kappa Treasury ULC	150,000	5.78%	3/4/2054	148,955	0.01%
				7,628,298	0.53%
Israel 0.26% (31 December 2023: 0.21%)					
ICL Group Ltd.	100,000	6.38%	31/5/2038	90,929	0.01%
Israel Discount Bank Ltd.	200,000	5.38%	26/1/2028	193,565	0.01%
Israel Electric Corp., Ltd.	250,000	4.25%	14/8/2028	230,295	0.02%
Israel Government International Bond	200,000	2.88%	16/3/2026	189,313	0.01%
Israel Government International Bond	200,000	3.25%	17/1/2028	183,276	0.01%
Israel Government International Bond	275,000	5.38%	12/3/2029	269,582	0.02%
Israel Government International Bond	250,000	2.75%	3/7/2030	210,645	0.01%
Israel Government International Bond	300,000	4.50%	17/1/2033	269,299	0.02%
Israel Government International Bond	400,000	5.50%	12/3/2034	380,173	0.03%
Israel Government International Bond	400,000	4.50%	30/1/2043	325,305	0.02%
Israel Government International Bond	200,000	3.88%	3/7/2050	139,267	0.01%
Israel Government International Bond	400,000	5.75%	12/3/2054	358,395	0.02%
Israel Government International Bond	200,000	4.50%	3/4/2120	139,223	0.01%
State of Israel	200,000	2.50%	15/1/2030	168,072	0.01%
State of Israel	400,000	3.38%	15/1/2050	253,404	0.02%
State of Israel	600,000	3.80%	13/5/2060	383,663	0.03%
				3,784,406	0.26%
Italy 0.46% (31 December 2023: 0.40%)					
Cassa Depositi e Prestiti SpA	350,000	5.75%	5/5/2026	348,732	0.02%
Cassa Depositi e Prestiti SpA	200,000	5.88%	30/4/2029	203,147	0.01%
Enel Finance America LLC	200,000	2.88%	12/7/2041	130,751	0.01%
Enel Finance International NV	200,000	1.38%	12/7/2026	185,123	0.01%
Enel Finance International NV	200,000	3.63%	25/5/2027	190,957	0.01%
Enel Finance International NV	200,000	4.63%	15/6/2027	195,886	0.01%
Enel Finance International NV	150,000	3.50%	6/4/2028	140,301	0.01%
Enel Finance International NV	200,000	1.88%	12/7/2028	176,227	0.01%
Enel Finance International NV	200,000	5.13%	26/6/2029	196,817	0.01%
Enel Finance International NV	150,000	2.25%	12/7/2031	122,088	0.01%
Enel Finance International NV	200,000	5.00%	15/6/2032	189,992	0.01%
Enel Finance International NV	200,000	5.50%	26/6/2034	194,851	0.01%
Enel Finance International NV	155,000	6.80%	15/9/2037	164,809	0.01%
Enel Finance International NV	205,000	6.00%	7/10/2039	202,313	0.01%
Enel Finance International NV	205,000	4.75%	25/5/2047	171,530	0.01%
Eni SpA	300,000	4.75%	12/9/2028	294,125	0.02%
Eni SpA	240,000	4.25%	9/5/2029	230,632	0.02%
Eni SpA	225,000	5.95%	15/5/2054	220,699	0.02%
Eni USA, Inc.	75,000	7.30%	15/11/2027	79,462	0.01%
Intesa Sanpaolo SpA	100,000	7.00%	21/11/2025	101,600	0.01%
Intesa Sanpaolo SpA	200,000	6.63%	20/6/2033	206,773	0.02%
Intesa Sanpaolo SpA^	200,000	8.25%	21/11/2033	221,497	0.02%
Intesa Sanpaolo SpA	325,000	7.20%	28/11/2033	348,405	0.02%
Intesa Sanpaolo SpA	25,000	4.70%	23/9/2049	18,752	0.00%
Intesa Sanpaolo SpA	200,000	7.80%	28/11/2053	221,185	0.02%
Intesa Sanpaolo SpA^	200,000	7.78%	20/6/2054	209,203	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Republic of Italy Government International Bond	200,000	1.25%	17/2/2026	187,132	0.01%
Republic of Italy Government International Bond	300,000	2.88%	17/10/2029	266,888	0.02%
Republic of Italy Government International Bond	225,000	5.38%	15/6/2033	221,994	0.02%
Republic of Italy Government International Bond	350,000	4.00%	17/10/2049	255,918	0.02%
Republic of Italy Government International Bond	400,000	3.88%	6/5/2051	279,445	0.02%
UniCredit SpA^	250,000	1.98%	3/6/2027	233,040	0.02%
UniCredit SpA^	200,000	3.13%	3/6/2032	169,677	0.01%
				6,579,951	0.46%
Japan 2.29% (31 December 2023: 2.31%)					
Asahi Mutual Life Insurance Co.^	200,000	6.90%	Perpetual	205,529	0.02%
Dai-ichi Life Insurance Co., Ltd.^	200,000	5.10%	Perpetual	199,180	0.01%
Dai-ichi Life Insurance Co., Ltd.^	200,000	4.00%	Perpetual	191,948	0.01%
Development Bank of Japan, Inc.	335,000	1.88%	1/9/2026	314,230	0.02%
Development Bank of Japan, Inc.	200,000	5.13%	1/9/2026	200,675	0.01%
Development Bank of Japan, Inc.	300,000	1.25%	20/10/2026	276,167	0.02%
Development Bank of Japan, Inc.	200,000	3.25%	6/9/2028	189,042	0.01%
Development Bank of Japan, Inc.	200,000	4.63%	10/4/2029	199,813	0.01%
Development Bank of Japan, Inc.	400,000	1.88%	28/8/2029	348,713	0.03%
Development Bank of Japan, Inc.	200,000	1.00%	27/8/2030	161,150	0.01%
Development Bank of Japan, Inc.	200,000	1.75%	20/10/2031	164,171	0.01%
Honda Motor Co., Ltd.	125,000	2.53%	10/3/2027	117,119	0.01%
Japan Bank for International Cooperation	600,000	0.63%	15/7/2025	571,883	0.04%
Japan Bank for International Cooperation	200,000	2.75%	21/1/2026	192,924	0.01%
Japan Bank for International Cooperation	450,000	4.25%	26/1/2026	444,095	0.03%
Japan Bank for International Cooperation	722,000	4.25%	27/4/2026	711,842	0.05%
Japan Bank for International Cooperation	500,000	2.25%	4/11/2026	470,824	0.03%
Japan Bank for International Cooperation	250,000	2.88%	1/6/2027	236,885	0.02%
Japan Bank for International Cooperation	450,000	2.75%	16/11/2027	421,496	0.03%
Japan Bank for International Cooperation	300,000	4.63%	19/7/2028	299,089	0.02%
Japan Bank for International Cooperation	240,000	3.25%	20/7/2028	227,257	0.02%
Japan Bank for International Cooperation	200,000	3.50%	31/10/2028	190,570	0.01%
Japan Bank for International Cooperation	200,000	1.25%	21/1/2031	161,986	0.01%
Japan Bank for International Cooperation	200,000	4.38%	24/1/2031	197,175	0.01%
Japan Bank for International Cooperation	200,000	1.88%	15/4/2031	167,941	0.01%
Japan Bank for International Cooperation	200,000	4.63%	17/4/2034	199,871	0.01%
Japan Finance Organization for Municipalities	225,000	5.13%	1/9/2026	225,216	0.02%
Japan Finance Organization for Municipalities	200,000	5.00%	23/4/2029	202,194	0.01%
Japan International Cooperation Agency	250,000	2.75%	27/4/2027	236,174	0.02%
Japan International Cooperation Agency	200,000	3.25%	25/5/2027	191,243	0.01%
Japan International Cooperation Agency	150,000	4.00%	23/5/2028	145,572	0.01%
Japan International Cooperation Agency	98,000	4.75%	21/5/2029	98,484	0.01%
Japan International Cooperation Agency	200,000	1.00%	22/7/2030	161,149	0.01%
JT International Financial Services BV	150,000	6.88%	24/10/2032	164,971	0.01%
Meiji Yasuda Life Insurance Co.^	425,000	5.20%	20/10/2045	420,269	0.03%
Mitsubishi Corp.	200,000	5.00%	2/7/2029	199,651	0.01%
Mitsubishi HC Capital, Inc.	200,000	5.08%	15/9/2027	198,816	0.01%
Mitsubishi UFJ Financial Group, Inc.	325,000	1.41%	17/7/2025	311,402	0.02%
Mitsubishi UFJ Financial Group, Inc.	450,000	3.85%	1/3/2026	439,199	0.03%
Mitsubishi UFJ Financial Group, Inc.	325,000	2.76%	13/9/2026	307,934	0.02%
Mitsubishi UFJ Financial Group, Inc.^	300,000	1.54%	20/7/2027	277,548	0.02%
Mitsubishi UFJ Financial Group, Inc.^	300,000	2.34%	19/1/2028	278,769	0.02%
Mitsubishi UFJ Financial Group, Inc.	100,000	3.96%	2/3/2028	96,212	0.01%
Mitsubishi UFJ Financial Group, Inc.^	200,000	4.08%	19/4/2028	193,520	0.01%
Mitsubishi UFJ Financial Group, Inc.	275,000	4.05%	11/9/2028	265,298	0.02%
Mitsubishi UFJ Financial Group, Inc.^	200,000	5.35%	13/9/2028	200,292	0.01%
Mitsubishi UFJ Financial Group, Inc.	425,000	3.74%	7/3/2029	401,453	0.03%
Mitsubishi UFJ Financial Group, Inc.^	200,000	5.24%	19/4/2029	200,099	0.01%
Mitsubishi UFJ Financial Group, Inc.	250,000	3.20%	18/7/2029	227,865	0.02%
Mitsubishi UFJ Financial Group, Inc.	270,000	2.56%	25/2/2030	235,203	0.02%
Mitsubishi UFJ Financial Group, Inc.^	200,000	5.26%	17/4/2030	199,519	0.01%
Mitsubishi UFJ Financial Group, Inc.	300,000	2.05%	17/7/2030	250,454	0.02%
Mitsubishi UFJ Financial Group, Inc.^	350,000	2.31%	20/7/2032	287,766	0.02%
Mitsubishi UFJ Financial Group, Inc.^	200,000	5.13%	20/7/2033	197,031	0.01%
Mitsubishi UFJ Financial Group, Inc.^	400,000	5.43%	17/4/2035	398,335	0.03%
Mitsubishi UFJ Financial Group, Inc.	72,000	4.15%	7/3/2039	63,589	0.01%
Mitsubishi UFJ Financial Group, Inc.	225,000	3.75%	18/7/2039	187,920	0.01%
Mitsui & Co., Ltd.	400,000	5.51%	10/10/2028	407,357	0.03%
Mitsui Fudosan Co., Ltd.	200,000	3.95%	24/1/2029	190,605	0.01%
Mizuho Financial Group, Inc.	300,000	3.48%	12/4/2026	290,134	0.02%
Mizuho Financial Group, Inc.	200,000	2.84%	13/9/2026	189,444	0.01%
Mizuho Financial Group, Inc.	200,000	3.66%	28/2/2027	192,044	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mizuho Financial Group, Inc.^	375,000	1.23%	22/5/2027	346,570	0.02%
Mizuho Financial Group, Inc.^	200,000	1.55%	9/7/2027	185,059	0.01%
Mizuho Financial Group, Inc.	400,000	4.02%	5/3/2028	384,537	0.03%
Mizuho Financial Group, Inc.^	200,000	5.78%	6/7/2029	202,723	0.02%
Mizuho Financial Group, Inc.^	250,000	2.59%	25/5/2031	213,742	0.02%
Mizuho Financial Group, Inc.^	200,000	1.98%	8/9/2031	163,620	0.01%
Mizuho Financial Group, Inc.	200,000	2.56%	13/9/2031	162,582	0.01%
Mizuho Financial Group, Inc.^	250,000	2.17%	22/5/2032	202,338	0.01%
Mizuho Financial Group, Inc.^	200,000	5.67%	13/9/2033	201,517	0.01%
Mizuho Financial Group, Inc.^	200,000	5.75%	27/5/2034	202,759	0.02%
Mizuho Financial Group, Inc.^	200,000	5.58%	26/5/2035	198,996	0.01%
Nippon Life Insurance Co.^	275,000	4.70%	20/1/2046	268,606	0.02%
Nippon Life Insurance Co.^	500,000	3.40%	23/1/2050	443,790	0.03%
Nippon Life Insurance Co.^	200,000	6.25%	13/9/2053	205,998	0.02%
Nippon Life Insurance Co.^	225,000	5.95%	16/4/2054	222,461	0.02%
Nissan Motor Co., Ltd.	425,000	3.52%	17/9/2025	412,504	0.03%
Nissan Motor Co., Ltd.	575,000	4.35%	17/9/2027	549,122	0.04%
Nissan Motor Co., Ltd.	375,000	4.81%	17/9/2030	348,530	0.03%
Nomura Holdings, Inc.	200,000	1.85%	16/7/2025	192,181	0.01%
Nomura Holdings, Inc.	200,000	5.71%	9/1/2026	200,103	0.01%
Nomura Holdings, Inc.	200,000	5.84%	18/1/2028	202,487	0.01%
Nomura Holdings, Inc.	200,000	6.07%	12/7/2028	204,608	0.02%
Nomura Holdings, Inc.	225,000	2.17%	14/7/2028	198,650	0.01%
Nomura Holdings, Inc.	200,000	2.71%	22/1/2029	177,702	0.01%
Nomura Holdings, Inc.	225,000	3.10%	16/1/2030	198,698	0.01%
Nomura Holdings, Inc.	250,000	2.68%	16/7/2030	212,408	0.02%
Nomura Holdings, Inc.	200,000	6.18%	18/1/2033	207,807	0.02%
Nomura Holdings, Inc.	200,000	5.78%	3/7/2034	199,183	0.01%
Norinchukin Bank	200,000	5.07%	14/9/2032	191,952	0.01%
NTT Finance Corp.	875,000	1.16%	3/4/2026	814,713	0.06%
NTT Finance Corp.	145,000	2.07%	3/4/2031	119,636	0.01%
ORIX Corp.	250,000	3.70%	18/7/2027	239,049	0.02%
ORIX Corp.	325,000	5.00%	13/9/2027	322,865	0.02%
ORIX Corp.	125,000	5.20%	13/9/2032	125,276	0.01%
Panasonic Holdings Corp.	75,000	3.11%	19/7/2029	68,535	0.01%
Sumitomo Corp.	200,000	1.55%	6/7/2026	185,657	0.01%
Sumitomo Life Insurance Co.^	200,000	5.88%	Perpetual	195,165	0.01%
Sumitomo Life Insurance Co.^	150,000	3.38%	15/4/2081	128,940	0.01%
Sumitomo Mitsui Financial Group, Inc.	200,000	1.47%	8/7/2025	192,026	0.01%
Sumitomo Mitsui Financial Group, Inc.	800,000	0.95%	12/1/2026	747,683	0.05%
Sumitomo Mitsui Financial Group, Inc.	150,000	3.78%	9/3/2026	146,059	0.01%
Sumitomo Mitsui Financial Group, Inc.	575,000	2.63%	14/7/2026	544,751	0.04%
Sumitomo Mitsui Financial Group, Inc.	250,000	3.01%	19/10/2026	237,396	0.02%
Sumitomo Mitsui Financial Group, Inc.	250,000	3.45%	11/1/2027	239,554	0.02%
Sumitomo Mitsui Financial Group, Inc.	200,000	3.36%	12/7/2027	189,726	0.01%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.52%	13/1/2028	202,094	0.01%
Sumitomo Mitsui Financial Group, Inc.	300,000	3.54%	17/1/2028	284,120	0.02%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.80%	13/7/2028	204,120	0.02%
Sumitomo Mitsui Financial Group, Inc.	600,000	1.90%	17/9/2028	525,610	0.04%
Sumitomo Mitsui Financial Group, Inc.	275,000	3.04%	16/7/2029	247,936	0.02%
Sumitomo Mitsui Financial Group, Inc.	275,000	3.20%	17/9/2029	249,289	0.02%
Sumitomo Mitsui Financial Group, Inc.	445,000	2.75%	15/1/2030	390,394	0.03%
Sumitomo Mitsui Financial Group, Inc.	400,000	2.13%	8/7/2030	334,372	0.02%
Sumitomo Mitsui Financial Group, Inc.	100,000	5.85%	13/7/2030	102,594	0.01%
Sumitomo Mitsui Financial Group, Inc.	125,000	2.14%	23/9/2030	103,976	0.01%
Sumitomo Mitsui Financial Group, Inc.	300,000	2.22%	17/9/2031	244,037	0.02%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.77%	13/1/2033	205,519	0.02%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.78%	13/7/2033	205,752	0.02%
Sumitomo Mitsui Financial Group, Inc.	150,000	6.18%	13/7/2043	163,662	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	1.05%	12/9/2025	189,806	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	5.65%	9/3/2026	201,056	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	1.35%	16/9/2026	183,503	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	5.35%	7/3/2034	200,804	0.01%
Suntory Holdings Ltd.	200,000	5.12%	11/6/2029	200,420	0.01%
Takeda Pharmaceutical Co., Ltd.	650,000	5.00%	26/11/2028	645,144	0.05%
Takeda Pharmaceutical Co., Ltd.	200,000	3.03%	9/7/2040	144,797	0.01%
Takeda Pharmaceutical Co., Ltd.	375,000	3.18%	9/7/2050	248,153	0.02%
Toyota Motor Corp.	350,000	1.34%	25/3/2026	328,082	0.02%
				32,997,810	2.29%
Kazakhstan 0.09% (31 December 2023: 0.11%)					
Kazakhstan Government International Bond	400,000	5.13%	21/7/2025	399,493	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kazakhstan Government International Bond	200,000	6.50%	21/7/2045	229,759	0.02%
KazMunayGas National Co. JSC	200,000	3.50%	14/4/2033	162,800	0.01%
KazMunayGas National Co. JSC	300,000	5.75%	19/4/2047	258,879	0.02%
KazMunayGas National Co. JSC	200,000	6.38%	24/10/2048	186,524	0.01%
				1,237,455	0.09%
Kuwait 0.09% (31 December 2023: 0.10%)					
KFH Sukuk Co.	200,000	5.01%	17/1/2029	197,153	0.01%
Kuwait International Government Bond	675,000	3.50%	20/3/2027	648,330	0.05%
NBK SPC Ltd.^	300,000	1.63%	15/9/2027	275,768	0.02%
NBK Tier 1 Financing 2 Ltd.^	200,000	4.50%	Perpetual	192,853	0.01%
				1,314,104	0.09%
Luxembourg 0.04% (31 December 2023: 0.04%)					
ArcelorMittal SA	175,000	6.55%	29/11/2027	180,497	0.01%
ArcelorMittal SA	100,000	6.80%	29/11/2032	105,498	0.01%
ArcelorMittal SA	205,000	7.00%	15/10/2039	220,301	0.02%
ArcelorMittal SA	70,000	6.35%	17/6/2054	68,047	0.00%
SES GLOBAL Americas Holdings, Inc.	70,000	5.30%	25/3/2044	51,578	0.00%
				625,921	0.04%
Macau 0.06% (31 December 2023: 0.07%)					
Sands China Ltd.	275,000	5.13%	8/8/2025	272,760	0.02%
Sands China Ltd.	200,000	2.30%	8/3/2027	182,332	0.01%
Sands China Ltd.	275,000	5.40%	8/8/2028	269,246	0.02%
Sands China Ltd.	200,000	4.38%	18/6/2030	184,131	0.01%
				908,469	0.06%
Malaysia 0.22% (31 December 2023: 0.25%)					
Axiata Spv5 Labuan Ltd.	200,000	3.06%	19/8/2050	131,603	0.01%
Genm Capital Labuan Ltd.	200,000	3.88%	19/4/2031	174,695	0.01%
Gohl Capital Ltd.	250,000	4.25%	24/1/2027	240,196	0.02%
Khazanah Capital Ltd.	200,000	4.88%	1/6/2033	195,082	0.01%
Khazanah Global Sukuk Bhd	200,000	4.69%	1/6/2028	196,459	0.01%
Malaysia Sukuk Global Bhd	250,000	3.18%	27/4/2026	242,084	0.02%
Malaysia Wakala Sukuk Bhd	250,000	2.07%	28/4/2031	211,077	0.02%
MISC Capital Two Labuan Ltd.	200,000	3.75%	6/4/2027	191,354	0.01%
Petroliam Nasional Bhd	200,000	7.63%	15/10/2026	210,006	0.02%
Petronas Capital Ltd.	200,000	3.50%	21/4/2030	183,388	0.01%
Petronas Capital Ltd.	200,000	2.48%	28/1/2032	165,619	0.01%
Petronas Capital Ltd.	250,000	4.50%	18/3/2045	215,696	0.02%
Petronas Capital Ltd.	200,000	4.55%	21/4/2050	171,617	0.01%
Petronas Capital Ltd.	250,000	4.80%	21/4/2060	218,234	0.02%
Petronas Capital Ltd.	200,000	3.40%	28/4/2061	132,013	0.01%
Tenaga Nasional Bhd	50,000	7.50%	1/11/2025	51,204	0.00%
TNB Global Ventures Capital Bhd	200,000	4.85%	1/11/2028	197,747	0.01%
				3,128,074	0.22%
Mexico 1.05% (31 December 2023: 1.11%)					
Alpek SAB de CV	200,000	4.25%	18/9/2029	183,763	0.01%
America Movil SAB de CV	200,000	4.70%	21/7/2032	192,138	0.01%
America Movil SAB de CV	100,000	6.38%	1/3/2035	107,035	0.01%
America Movil SAB de CV	250,000	6.13%	30/3/2040	259,149	0.02%
America Movil SAB de CV	200,000	4.38%	16/7/2042	169,737	0.01%
America Movil SAB de CV	200,000	4.38%	22/4/2049	165,439	0.01%
Becle SAB de CV	200,000	2.50%	14/10/2031	158,029	0.01%
Bimbo Bakeries USA, Inc.	200,000	5.38%	9/1/2036	194,477	0.01%
Buffalo Energy Mexico Holdings/Buffalo Energy Infrastructure/Buffalo Energy	100,000	7.88%	15/2/2039	103,725	0.01%
Cemex SAB de CV	200,000	3.88%	11/7/2031	175,338	0.01%
Coca-Cola Femsa SAB de CV	200,000	2.75%	22/1/2030	177,387	0.01%
Coca-Cola Femsa SAB de CV	100,000	5.25%	26/11/2043	98,024	0.01%
Cometa Energia SA de CV	156,200	6.38%	24/4/2035	151,381	0.01%
Comision Federal de Electricidad	300,000	3.35%	9/2/2031	247,213	0.02%
Comision Federal de Electricidad	200,000	6.13%	16/6/2045	180,301	0.01%
Comision Federal de Electricidad	200,000	4.68%	9/2/2051	137,199	0.01%
Grupo Bimbo SAB de CV	350,000	4.00%	6/9/2049	266,395	0.02%
Grupo Televisa SAB	100,000	8.50%	11/3/2032	113,737	0.01%
Grupo Televisa SAB	100,000	6.63%	15/1/2040	98,632	0.01%
Grupo Televisa SAB	275,000	5.00%	13/5/2045	228,174	0.02%
Industrias Penoles SAB de CV	300,000	4.75%	6/8/2050	229,065	0.02%
Infraestructura Energetica Nova SAPI de CV	200,000	4.75%	15/1/2051	143,844	0.01%
Mexico City Airport Trust	200,000	4.25%	31/10/2026	192,558	0.01%
Mexico City Airport Trust	200,000	3.88%	30/4/2028	187,564	0.01%
Mexico City Airport Trust	384,000	5.50%	31/7/2047	317,672	0.02%
Mexico Government International Bond	265,000	4.13%	21/1/2026	259,428	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mexico Government International Bond	300,000	4.15%	28/3/2027	290,654	0.02%
Mexico Government International Bond	300,000	3.75%	11/1/2028	283,356	0.02%
Mexico Government International Bond	200,000	5.40%	9/2/2028	199,047	0.01%
Mexico Government International Bond	400,000	4.50%	22/4/2029	382,554	0.03%
Mexico Government International Bond	200,000	5.00%	7/5/2029	195,167	0.01%
Mexico Government International Bond	300,000	3.25%	16/4/2030	263,506	0.02%
Mexico Government International Bond	466,000	2.66%	24/5/2031	382,926	0.03%
Mexico Government International Bond	225,000	8.30%	15/8/2031	265,318	0.02%
Mexico Government International Bond	300,000	4.75%	27/4/2032	276,965	0.02%
Mexico Government International Bond	250,000	4.88%	19/5/2033	230,329	0.02%
Mexico Government International Bond	432,000	3.50%	12/2/2034	350,912	0.02%
Mexico Government International Bond	165,000	6.75%	27/9/2034	171,777	0.01%
Mexico Government International Bond	450,000	6.35%	9/2/2035	452,738	0.03%
Mexico Government International Bond	550,000	6.00%	7/5/2036	535,851	0.04%
Mexico Government International Bond	335,000	6.05%	11/1/2040	324,011	0.02%
Mexico Government International Bond	350,000	4.28%	14/8/2041	271,046	0.02%
Mexico Government International Bond	549,000	4.75%	8/3/2044	438,983	0.03%
Mexico Government International Bond	390,000	5.55%	21/1/2045	350,394	0.02%
Mexico Government International Bond	370,000	4.60%	23/1/2046	284,685	0.02%
Mexico Government International Bond	200,000	4.35%	15/1/2047	148,785	0.01%
Mexico Government International Bond	200,000	4.60%	10/2/2048	152,411	0.01%
Mexico Government International Bond	250,000	4.50%	31/1/2050	187,587	0.01%
Mexico Government International Bond	250,000	5.00%	27/4/2051	199,901	0.01%
Mexico Government International Bond	300,000	4.40%	12/2/2052	218,146	0.02%
Mexico Government International Bond	400,000	6.34%	4/5/2053	376,306	0.03%
Mexico Government International Bond	400,000	6.40%	7/5/2054	380,545	0.03%
Mexico Government International Bond	500,000	3.77%	24/5/2061	305,532	0.02%
Mexico Government International Bond	400,000	3.75%	19/4/2071	239,401	0.02%
Mexico Government International Bond	386,000	5.75%	12/10/2110	317,989	0.02%
Minera Mexico SA de CV	200,000	4.50%	26/1/2050	153,574	0.01%
Orbia Advance Corp. SAB de CV	200,000	5.88%	17/9/2044	177,461	0.01%
Orbia Advance Corp. SAB de CV	100,000	5.50%	15/1/2048	83,709	0.01%
Sitios Latinoamerica SAB de CV	200,000	5.38%	4/4/2032	185,200	0.01%
Southern Copper Corp.	100,000	7.50%	27/7/2035	115,913	0.01%
Southern Copper Corp.	150,000	6.75%	16/4/2040	163,100	0.01%
Southern Copper Corp.	200,000	5.25%	8/11/2042	186,202	0.01%
Southern Copper Corp.	245,000	5.88%	23/4/2045	241,689	0.02%
Tierra Mojada Luxembourg II Sarl	175,336	5.75%	1/12/2040	157,877	0.01%
Trust Fibra Uno	200,000	5.25%	30/1/2026	194,861	0.01%
Trust Fibra Uno	200,000	4.87%	15/1/2030	175,246	0.01%
Trust Fibra Uno	200,000	6.39%	15/1/2050	156,427	0.01%
				15,205,485	1.05%
Netherlands 0.98% (31 December 2023: 1.06%)					
ABN AMRO Bank NV	275,000	4.75%	28/7/2025	271,269	0.02%
ABN AMRO Bank NV^	300,000	1.54%	16/6/2027	276,540	0.02%
ABN AMRO Bank NV^	200,000	6.34%	18/9/2027	202,510	0.01%
ABN AMRO Bank NV^	200,000	3.32%	13/3/2037	164,406	0.01%
Aegon Ltd.^	200,000	5.50%	11/4/2048	192,562	0.01%
Ahold Finance USA LLC	75,000	6.88%	1/5/2029	80,277	0.01%
BNG Bank NV	150,000	2.38%	16/3/2026	143,710	0.01%
BNG Bank NV	300,000	0.88%	18/5/2026	278,404	0.02%
BNG Bank NV	250,000	5.25%	26/10/2026	252,515	0.02%
BNG Bank NV	275,000	4.50%	1/3/2027	273,524	0.02%
BNG Bank NV	200,000	4.25%	25/1/2029	197,508	0.01%
BNG Bank NV	200,000	1.00%	3/6/2030	162,979	0.01%
Cooperatieve Rabobank UA	250,000	5.50%	18/7/2025	250,333	0.02%
Cooperatieve Rabobank UA	300,000	4.38%	4/8/2025	295,356	0.02%
Cooperatieve Rabobank UA	250,000	4.85%	9/1/2026	248,590	0.02%
Cooperatieve Rabobank UA^	200,000	1.00%	24/9/2026	189,044	0.01%
Cooperatieve Rabobank UA^	350,000	3.65%	6/4/2028	333,799	0.02%
Cooperatieve Rabobank UA^	250,000	4.66%	22/8/2028	243,895	0.02%
Cooperatieve Rabobank UA^	250,000	5.56%	28/2/2029	251,024	0.02%
Cooperatieve Rabobank UA^	250,000	3.76%	6/4/2033	221,444	0.02%
Cooperatieve Rabobank UA	225,000	5.25%	24/5/2041	222,358	0.02%
Cooperatieve Rabobank UA	175,000	5.75%	1/12/2043	172,474	0.01%
Cooperatieve Rabobank UA	125,000	5.25%	4/8/2045	118,426	0.01%
Enel Finance International NV	400,000	6.80%	14/10/2025	406,399	0.03%
Enel Finance International NV	200,000	7.50%	14/10/2032	221,271	0.02%
Enel Finance International NV	150,000	7.75%	14/10/2052	176,041	0.01%
Heineken NV	175,000	3.50%	29/1/2028	166,722	0.01%
Heineken NV	100,000	4.00%	1/10/2042	82,524	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Heineken NV	50,000	4.35%	29/3/2047	42,591	0.00%
ING Groep NV^	225,000	1.40%	1/7/2026	215,512	0.01%
ING Groep NV	250,000	3.95%	29/3/2027	241,538	0.02%
ING Groep NV^	325,000	1.73%	1/4/2027	304,008	0.02%
ING Groep NV^	275,000	4.02%	28/3/2028	265,166	0.02%
ING Groep NV^	200,000	5.34%	19/3/2030	199,239	0.01%
ING Groep NV^	200,000	2.73%	1/4/2032	168,790	0.01%
ING Groep NV^	200,000	4.25%	28/3/2033	184,661	0.01%
ING Groep NV^	200,000	6.11%	11/9/2034	206,108	0.01%
ING Groep NV^	150,000	5.55%	19/3/2035	148,216	0.01%
JAB Holdings BV	150,000	4.50%	8/4/2052	109,793	0.01%
JDE Peet's NV	250,000	1.38%	15/1/2027	226,162	0.02%
Koninklijke Ahold Delhaize NV	50,000	5.70%	1/10/2040	50,198	0.00%
Koninklijke KPN NV	75,000	8.38%	1/10/2030	86,555	0.01%
Koninklijke Philips NV	180,000	5.00%	15/3/2042	163,776	0.01%
Nederlandse Waterschapsbank NV	200,000	4.00%	1/6/2028	195,423	0.01%
Nederlandse Waterschapsbank NV	200,000	4.38%	28/2/2029	198,456	0.01%
Nederlandse Waterschapsbank NV	300,000	1.00%	28/5/2030	245,254	0.02%
NXP BV/NXP Funding LLC	75,000	5.35%	1/3/2026	74,835	0.01%
NXP BV/NXP Funding LLC	75,000	5.55%	1/12/2028	75,963	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	150,000	3.88%	18/6/2026	145,667	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	200,000	3.15%	1/5/2027	189,117	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	150,000	4.30%	18/6/2029	143,944	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	100,000	3.40%	1/5/2030	90,532	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	200,000	2.50%	11/5/2031	167,529	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	150,000	2.65%	15/2/2032	124,708	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	150,000	5.00%	15/1/2033	146,328	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	50,000	3.25%	11/5/2041	36,482	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	100,000	3.13%	15/2/2042	70,565	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	100,000	3.25%	30/11/2051	65,845	0.00%
Shell International Finance BV	400,000	2.88%	10/5/2026	384,301	0.03%
Shell International Finance BV	200,000	3.88%	13/11/2028	191,904	0.01%
Shell International Finance BV	120,000	2.38%	7/11/2029	105,854	0.01%
Shell International Finance BV	245,000	2.75%	6/4/2030	218,535	0.01%
Shell International Finance BV	200,000	4.13%	11/5/2035	183,324	0.01%
Shell International Finance BV ¹	520,000	6.38%	15/12/2038	573,039	0.04%
Shell International Finance BV	35,000	5.50%	25/3/2040	35,224	0.00%
Shell International Finance BV	150,000	4.55%	12/8/2043	133,551	0.01%
Shell International Finance BV	425,000	4.38%	11/5/2045	362,899	0.02%
Shell International Finance BV	385,000	4.00%	10/5/2046	309,910	0.02%
Shell International Finance BV	175,000	3.75%	12/9/2046	135,369	0.01%
Shell International Finance BV	170,000	3.13%	7/11/2049	115,492	0.01%
Shell International Finance BV	270,000	3.25%	6/4/2050	187,653	0.01%
Shell International Finance BV	135,000	3.00%	26/11/2051	88,350	0.01%
Viterra Finance BV	250,000	2.00%	21/4/2026	233,570	0.02%
Viterra Finance BV	225,000	4.90%	21/4/2027	221,132	0.02%
				14,158,972	0.98%
New Zealand 0.11% (31 December 2023: 0.10%)					
ANZ Bank New Zealand Ltd.^	75,000	5.55%	11/8/2032	74,809	0.01%
ANZ New Zealand Int'l Ltd.	200,000	3.45%	17/7/2027	189,978	0.01%
ANZ New Zealand Int'l Ltd.	200,000	5.36%	14/8/2028	201,969	0.01%
ASB Bank Ltd.	425,000	5.40%	29/11/2027	426,596	0.03%
Bank of New Zealand	250,000	4.85%	7/2/2028	247,647	0.02%
Bank of New Zealand	100,000	2.87%	27/1/2032	84,458	0.01%
Westpac New Zealand Ltd.	200,000	5.13%	26/2/2027	199,553	0.01%
Westpac New Zealand Ltd.	200,000	5.20%	28/2/2029	199,847	0.01%
				1,624,857	0.11%
Norway 0.34% (31 December 2023: 0.38%)					
Aker BP A.S.A	202,000	2.00%	15/7/2026	187,955	0.01%
Aker BP A.S.A	175,000	3.75%	15/1/2030	160,308	0.01%
Aker BP A.S.A	200,000	3.10%	15/7/2031	170,089	0.01%
Aker BP A.S.A	150,000	6.00%	13/6/2033	151,473	0.01%
DNB Bank A.S.A^	200,000	1.13%	16/9/2026	189,334	0.01%
DNB Bank A.S.A^	300,000	5.90%	9/10/2026	300,962	0.02%
DNB Bank A.S.A^	225,000	1.61%	30/3/2028	202,660	0.01%
Equinor A.S.A	150,000	1.75%	22/1/2026	142,489	0.01%
Equinor A.S.A	250,000	7.25%	23/9/2027	266,361	0.02%
Equinor A.S.A	100,000	3.13%	6/4/2030	91,208	0.01%
Equinor A.S.A	250,000	2.38%	22/5/2030	218,151	0.01%
Equinor A.S.A	200,000	5.10%	17/8/2040	193,315	0.01%
Equinor A.S.A	125,000	4.25%	23/11/2041	108,966	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Equinor A.S.A	100,000	4.80%	8/11/2043	92,713	0.01%
Equinor A.S.A	150,000	3.25%	18/11/2049	104,867	0.01%
Equinor A.S.A	230,000	3.70%	6/4/2050	174,714	0.01%
Kommunalbanken A.S.	300,000	0.38%	11/9/2025	283,616	0.02%
Kommunalbanken A.S.	300,000	0.50%	13/1/2026	280,136	0.02%
Kommunalbanken A.S.	200,000	1.50%	20/1/2027	184,498	0.01%
Kommunalbanken A.S.	225,000	5.13%	1/3/2027	227,131	0.02%
Kommunalbanken A.S.	200,000	4.63%	10/9/2027	199,899	0.01%
Kommunalbanken A.S.	300,000	4.25%	24/1/2029	296,278	0.02%
Kommunalbanken A.S.	300,000	1.13%	14/6/2030	245,817	0.02%
Var Energi A.S.A	230,000	8.00%	15/11/2032	256,658	0.02%
Yara International A.S.A	275,000	3.15%	4/6/2030	239,575	0.02%
				4,969,173	0.34%
Panama 0.30% (31 December 2023: 0.31%)					
Aeropuerto Internacional de Tocumen SA	200,000	5.13%	11/8/2061	147,065	0.01%
Autoridad del Canal de Panama	200,000	4.95%	29/7/2035	184,879	0.01%
Banco Latinoamericano de Comercio Exterior SA	200,000	2.38%	14/9/2025	192,703	0.01%
Banco Nacional de Panama	200,000	2.50%	11/8/2030	152,874	0.01%
Panama Bonos del Tesoro	125,000	6.38%	25/7/2033	117,471	0.01%
Panama Government International Bond	100,000	7.13%	29/1/2026	101,806	0.01%
Panama Government International Bond	125,000	8.88%	30/9/2027	135,031	0.01%
Panama Government International Bond	350,000	3.88%	17/3/2028	323,379	0.02%
Panama Government International Bond	200,000	3.16%	23/1/2030	168,574	0.01%
Panama Government International Bond	200,000	7.50%	1/3/2031	208,775	0.02%
Panama Government International Bond	450,000	2.25%	29/9/2032	323,317	0.02%
Panama Government International Bond	200,000	6.40%	14/2/2035	189,388	0.01%
Panama Government International Bond	252,000	6.70%	26/1/2036	245,234	0.02%
Panama Government International Bond	200,000	6.88%	31/1/2036	195,486	0.01%
Panama Government International Bond	200,000	8.00%	1/3/2038	210,666	0.02%
Panama Government International Bond	600,000	4.50%	16/4/2050	402,358	0.03%
Panama Government International Bond	300,000	6.85%	28/3/2054	275,392	0.02%
Panama Government International Bond	500,000	4.50%	1/4/2056	323,301	0.02%
Panama Government International Bond	400,000	3.87%	23/7/2060	227,675	0.02%
Panama Government International Bond	200,000	4.50%	19/1/2063	127,720	0.01%
				4,253,094	0.30%
Peru 0.27% (31 December 2023: 0.26%)					
Corp. Financiera de Desarrollo SA	200,000	4.75%	15/7/2025	197,052	0.01%
Fondo MIVIVIENDA SA	200,000	4.63%	12/4/2027	194,130	0.01%
Kallpa Generacion SA	200,000	4.13%	16/8/2027	190,521	0.01%
Lima Metro Line 2 Finance Ltd.	118,020	5.88%	5/7/2034	116,152	0.01%
Peruvian Government International Bond	150,000	7.35%	21/7/2025	152,861	0.01%
Peruvian Government International Bond	150,000	2.39%	23/1/2026	142,919	0.01%
Peruvian Government International Bond	300,000	2.84%	20/6/2030	262,905	0.02%
Peruvian Government International Bond	482,000	2.78%	23/1/2031	413,431	0.03%
Peruvian Government International Bond	180,000	1.86%	1/12/2032	136,334	0.01%
Peruvian Government International Bond	400,000	8.75%	21/11/2033	486,138	0.03%
Peruvian Government International Bond	450,000	3.00%	15/1/2034	365,744	0.03%
Peruvian Government International Bond	125,000	6.55%	14/3/2037	133,837	0.01%
Peruvian Government International Bond	159,000	3.30%	11/3/2041	117,788	0.01%
Peruvian Government International Bond	400,000	5.63%	18/11/2050	389,237	0.03%
Peruvian Government International Bond	275,000	3.55%	10/3/2051	194,216	0.01%
Peruvian Government International Bond	75,000	2.78%	1/12/2060	41,923	0.00%
Peruvian Government International Bond	150,000	3.60%	15/1/2072	96,112	0.01%
Peruvian Government International Bond	125,000	3.23%	28/7/2121	70,057	0.01%
Pluspetrol Camisea SA/Pluspetrol Lote 56 SA	200,000	6.24%	3/7/2036	199,464	0.01%
				3,900,821	0.27%
Philippines 0.35% (31 December 2023: 0.36%)					
Metropolitan Bank & Trust Co.	200,000	5.38%	6/3/2029	200,268	0.01%
Philippine Government International Bond	200,000	5.50%	30/3/2026	200,615	0.01%
Philippine Government International Bond	200,000	3.00%	1/2/2028	185,997	0.01%
Philippine Government International Bond	300,000	3.75%	14/1/2029	282,376	0.02%
Philippine Government International Bond	250,000	9.50%	2/2/2030	300,733	0.02%
Philippine Government International Bond	200,000	2.46%	5/5/2030	172,540	0.01%
Philippine Government International Bond	200,000	7.75%	14/1/2031	227,922	0.02%
Philippine Government International Bond	200,000	6.38%	15/1/2032	213,826	0.02%
Philippine Government International Bond	250,000	3.56%	29/9/2032	222,576	0.02%
Philippine Government International Bond	200,000	5.61%	13/4/2033	204,874	0.01%
Philippine Government International Bond	200,000	5.00%	17/7/2033	196,590	0.01%
Philippine Government International Bond	200,000	5.25%	14/5/2034	200,063	0.01%
Philippine Government International Bond	200,000	6.38%	23/10/2034	218,567	0.02%
Philippine Government International Bond	200,000	5.00%	13/1/2037	196,082	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Philippine Government International Bond	425,000	3.95%	20/1/2040	360,320	0.03%
Philippine Government International Bond	450,000	3.70%	2/2/2042	362,802	0.03%
Philippine Government International Bond	200,000	2.95%	5/5/2045	138,128	0.01%
Philippine Government International Bond	250,000	2.65%	10/12/2045	163,401	0.01%
Philippine Government International Bond	300,000	3.20%	6/7/2046	214,188	0.02%
Philippine Government International Bond	250,000	4.20%	29/3/2047	207,802	0.02%
Philippine Government International Bond	200,000	5.50%	17/1/2048	200,599	0.01%
Philippine Government International Bond	200,000	5.60%	14/5/2049	200,527	0.01%
PLDT, Inc.	200,000	2.50%	23/1/2031	167,345	0.01%
				5,038,141	0.35%
Poland 0.20% (31 December 2023: 0.13%)					
Bank Gospodarstwa Krajowego	200,000	6.25%	31/10/2028	206,839	0.02%
Bank Gospodarstwa Krajowego	200,000	5.38%	22/5/2033	197,656	0.01%
Republic of Poland Government International Bond	275,000	3.25%	6/4/2026	266,767	0.02%
Republic of Poland Government International Bond	250,000	5.50%	16/11/2027	254,843	0.02%
Republic of Poland Government International Bond	200,000	4.63%	18/3/2029	197,395	0.01%
Republic of Poland Government International Bond	225,000	5.75%	16/11/2032	232,859	0.02%
Republic of Poland Government International Bond	350,000	4.88%	4/10/2033	340,534	0.02%
Republic of Poland Government International Bond	400,000	5.13%	18/9/2034	393,068	0.03%
Republic of Poland Government International Bond	335,000	5.50%	4/4/2053	327,709	0.02%
Republic of Poland Government International Bond	475,000	5.50%	18/3/2054	459,808	0.03%
				2,877,478	0.20%
Portugal 0.01% (31 December 2023: 0.01%)					
EDP Finance BV	200,000	1.71%	24/1/2028	176,847	0.01%
				176,847	0.01%
Qatar 0.62% (31 December 2023: 0.59%)					
ABQ Finance Ltd.	500,000	1.88%	8/9/2025	477,030	0.03%
CBQ Finance Ltd.	200,000	2.00%	12/5/2026	186,964	0.01%
Doha Finance Ltd.	225,000	5.25%	12/3/2029	222,094	0.02%
Nakilat, Inc.	166,538	6.07%	31/12/2033	172,744	0.01%
Ooredoo International Finance Ltd.	250,000	3.88%	31/1/2028	239,959	0.02%
Ooredoo International Finance Ltd.	200,000	2.63%	8/4/2031	171,901	0.01%
Qatar Government International Bond	400,000	3.25%	2/6/2026	386,255	0.03%
Qatar Government International Bond	300,000	4.50%	23/4/2028	296,115	0.02%
Qatar Government International Bond	600,000	4.00%	14/3/2029	580,927	0.04%
Qatar Government International Bond	200,000	4.63%	29/5/2029	199,473	0.01%
Qatar Government International Bond	450,000	3.75%	16/4/2030	427,800	0.03%
Qatar Government International Bond	150,000	9.75%	15/6/2030	188,642	0.01%
Qatar Government International Bond	300,000	4.75%	29/5/2034	299,908	0.02%
Qatar Government International Bond	200,000	6.40%	20/1/2040	223,466	0.02%
Qatar Government International Bond	375,000	4.63%	2/6/2046	342,084	0.02%
Qatar Government International Bond	800,000	5.10%	23/4/2048	774,870	0.05%
Qatar Government International Bond	825,000	4.82%	14/3/2049	768,120	0.05%
Qatar Government International Bond	600,000	4.40%	16/4/2050	523,482	0.04%
QatarEnergy	400,000	1.38%	12/9/2026	368,509	0.03%
QatarEnergy	300,000	2.25%	12/7/2031	249,938	0.02%
QatarEnergy	500,000	3.13%	12/7/2041	369,448	0.03%
QatarEnergy	550,000	3.30%	12/7/2051	382,349	0.03%
QIB Sukuk Ltd.	200,000	5.58%	22/11/2028	202,941	0.02%
QNB Finance Ltd.	200,000	1.63%	22/9/2025	190,281	0.01%
QNB Finance Ltd.	300,000	1.38%	26/1/2026	281,016	0.02%
QNB Finance Ltd.	200,000	2.75%	12/2/2027	187,635	0.01%
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	155,625	5.84%	30/9/2027	156,575	0.01%
				8,870,526	0.62%
Romania 0.16% (31 December 2023: 0.13%)					
Romanian Government International Bond	200,000	3.00%	27/2/2027	185,823	0.01%
Romanian Government International Bond	150,000	5.25%	25/11/2027	147,154	0.01%
Romanian Government International Bond	230,000	6.63%	17/2/2028	234,766	0.02%
Romanian Government International Bond	200,000	3.00%	14/2/2031	165,561	0.01%
Romanian Government International Bond	180,000	3.63%	27/3/2032	151,810	0.01%
Romanian Government International Bond	230,000	7.13%	17/1/2033	242,039	0.02%
Romanian Government International Bond	400,000	6.38%	30/1/2034	401,166	0.03%
Romanian Government International Bond	100,000	6.00%	25/5/2034	97,903	0.01%
Romanian Government International Bond	170,000	6.13%	22/1/2044	161,023	0.01%
Romanian Government International Bond	52,000	5.13%	15/6/2048	43,261	0.00%
Romanian Government International Bond	320,000	4.00%	14/2/2051	219,489	0.02%
Romanian Government International Bond	200,000	7.63%	17/1/2053	214,890	0.01%
				2,264,885	0.16%
Russia 0.00% (31 December 2023: 0.00%)					
Vnesheconombank Via VEB Finance plc	200,000	6.80%	22/11/2025	11,117	0.00%
				11,117	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Saudi Arabia 1.53% (31 December 2023: 1.30%)					
Al Rajhi Bank [^]	200,000	6.38%	Perpetual	203,023	0.02%
Al Rajhi Sukuk Ltd.	200,000	4.75%	5/4/2028	196,430	0.01%
Al Rajhi Sukuk Ltd.	200,000	5.05%	12/3/2029	198,166	0.01%
Almarai Co. JSC	200,000	5.23%	25/7/2033	198,758	0.01%
BSF Finance	200,000	5.50%	23/11/2027	200,432	0.02%
EIG Pearl Holdings Sarl	200,000	3.55%	31/8/2036	171,422	0.01%
EIG Pearl Holdings Sarl	200,000	4.39%	30/11/2046	157,989	0.01%
Gaci First Investment Co.	200,000	5.00%	29/1/2029	197,015	0.01%
Gaci First Investment Co.	200,000	4.75%	14/2/2030	194,181	0.01%
Gaci First Investment Co.	200,000	5.25%	13/10/2032	198,254	0.01%
Gaci First Investment Co.	200,000	5.25%	29/1/2034	196,081	0.01%
Gaci First Investment Co.	200,000	4.88%	14/2/2035	188,454	0.01%
Gaci First Investment Co.	200,000	5.13%	14/2/2053	172,072	0.01%
Gaci First Investment Co.	200,000	5.38%	29/1/2054	175,974	0.01%
Gaci First Investment Co.	200,000	5.38%	13/10/2122	169,684	0.01%
Greensaif Pipelines Bidco Sarl	200,000	6.13%	23/2/2038	204,129	0.02%
Greensaif Pipelines Bidco Sarl	200,000	6.51%	23/2/2042	209,305	0.02%
KSA Sukuk Ltd.	1,000,000	3.63%	20/4/2027	961,308	0.07%
KSA Sukuk Ltd.	200,000	5.25%	4/6/2027	200,186	0.02%
KSA Sukuk Ltd.	550,000	5.27%	25/10/2028	555,164	0.04%
KSA Sukuk Ltd.	300,000	4.30%	19/1/2029	291,017	0.02%
KSA Sukuk Ltd.	200,000	4.27%	22/5/2029	193,556	0.01%
KSA Sukuk Ltd.	200,000	2.97%	29/10/2029	180,766	0.01%
KSA Sukuk Ltd.	200,000	5.25%	4/6/2030	200,142	0.02%
KSA Sukuk Ltd.	200,000	2.25%	17/5/2031	167,446	0.01%
KSA Sukuk Ltd.	400,000	4.51%	22/5/2033	381,934	0.03%
KSA Sukuk Ltd.	200,000	5.25%	4/6/2034	199,688	0.02%
Motiva Enterprises LLC	100,000	6.85%	15/1/2040	105,005	0.01%
SA Global Sukuk Ltd.	200,000	1.60%	17/6/2026	186,405	0.01%
SA Global Sukuk Ltd.	600,000	2.69%	17/6/2031	513,778	0.04%
SABIC Capital II BV	300,000	4.50%	10/10/2028	292,826	0.02%
Saudi Arabian Oil Co.	450,000	3.50%	16/4/2029	417,625	0.03%
Saudi Arabian Oil Co.	300,000	2.25%	24/11/2030	252,428	0.02%
Saudi Arabian Oil Co.	500,000	4.25%	16/4/2039	432,868	0.03%
Saudi Arabian Oil Co.	500,000	4.38%	16/4/2049	408,312	0.03%
Saudi Arabian Oil Co.	250,000	3.25%	24/11/2050	166,806	0.01%
Saudi Arabian Oil Co.	250,000	3.50%	24/11/2070	160,936	0.01%
Saudi Electricity Global Sukuk Co. 2	200,000	5.06%	8/4/2043	188,760	0.01%
Saudi Electricity Global Sukuk Co. 4	200,000	4.72%	27/9/2028	196,724	0.01%
Saudi Electricity Sukuk Programme Co.	200,000	4.94%	13/2/2029	198,653	0.01%
Saudi Electricity Sukuk Programme Co.	200,000	4.63%	11/4/2033	192,445	0.01%
Saudi Electricity Sukuk Programme Co.	200,000	5.19%	13/2/2034	199,467	0.01%
Saudi Electricity Sukuk Programme Co.	200,000	5.68%	11/4/2053	193,408	0.01%
Saudi Government International Bond	500,000	2.90%	22/10/2025	483,541	0.03%
Saudi Government International Bond	400,000	3.25%	26/10/2026	383,699	0.03%
Saudi Government International Bond	500,000	2.50%	3/2/2027	467,583	0.03%
Saudi Government International Bond	300,000	4.75%	18/1/2028	296,057	0.02%
Saudi Government International Bond	1,000,000	3.63%	4/3/2028	950,034	0.07%
Saudi Government International Bond	800,000	4.38%	16/4/2029	776,906	0.05%
Saudi Government International Bond	400,000	4.75%	16/1/2030	391,102	0.03%
Saudi Government International Bond	425,000	4.50%	17/4/2030	410,542	0.03%
Saudi Government International Bond	200,000	3.25%	22/10/2030	179,534	0.01%
Saudi Government International Bond	275,000	2.75%	3/2/2032	233,926	0.02%
Saudi Government International Bond	350,000	5.50%	25/10/2032	356,083	0.03%
Saudi Government International Bond	400,000	2.25%	2/2/2033	318,227	0.02%
Saudi Government International Bond	475,000	4.88%	18/7/2033	462,112	0.03%
Saudi Government International Bond	400,000	5.00%	16/1/2034	392,194	0.03%
Saudi Government International Bond	800,000	4.50%	26/10/2046	674,626	0.05%
Saudi Government International Bond	700,000	4.63%	4/10/2047	594,696	0.04%
Saudi Government International Bond	375,000	5.00%	17/4/2049	334,345	0.02%
Saudi Government International Bond	400,000	5.25%	16/1/2050	368,875	0.03%
Saudi Government International Bond	500,000	5.00%	18/1/2053	438,141	0.03%
Saudi Government International Bond	600,000	5.75%	16/1/2054	579,963	0.04%
Saudi Government International Bond	400,000	3.75%	21/1/2055	280,644	0.02%
Saudi Government International Bond	550,000	4.50%	22/4/2060	443,003	0.03%
Saudi Government International Bond	300,000	3.45%	2/2/2061	195,339	0.01%
Saudi Telecom Co.	200,000	3.89%	13/5/2029	189,452	0.01%
SNB Funding Ltd.	200,000	2.90%	29/1/2027	188,655	0.01%
SNB Sukuk Ltd.	200,000	5.13%	27/2/2029	198,234	0.01%
Suci Second Investment Co.	200,000	6.00%	25/10/2028	205,128	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Suci Second Investment Co.	200,000	5.17%	5/3/2031	197,203	0.01%
Suci Second Investment Co.	200,000	6.25%	25/10/2033	214,866	0.02%
TMS Issuer Sarl	200,000	5.78%	23/8/2032	203,256	0.02%
				22,076,988	1.53%
Singapore 0.21% (31 December 2023: 0.22%)					
DBS Bank Ltd.	200,000	2.38%	17/3/2027	186,707	0.01%
DBS Group Holdings Ltd.	200,000	1.19%	15/3/2027	180,868	0.01%
Oversea-Chinese Banking Corp., Ltd.^	225,000	4.60%	15/6/2032	220,234	0.02%
PSA Treasury Pte Ltd.	300,000	2.50%	12/4/2026	286,802	0.02%
SingTel Group Treasury Pte Ltd.	400,000	2.38%	28/8/2029	355,417	0.03%
Ste Transcore Holdings, Inc.	450,000	4.13%	23/5/2026	441,384	0.03%
Temasek Financial I Ltd.	550,000	5.38%	23/11/2039	592,845	0.04%
Temasek Financial I Ltd.	250,000	2.25%	6/4/2051	158,826	0.01%
Temasek Financial I Ltd.	250,000	2.75%	2/8/2061	163,895	0.01%
United Overseas Bank Ltd.^	300,000	1.75%	16/3/2031	281,466	0.02%
United Overseas Bank Ltd.^	200,000	3.86%	7/10/2032	190,182	0.01%
				3,058,626	0.21%
Slovenia 0.02% (31 December 2023: 0.01%)					
Slovenia Government International Bond	225,000	5.00%	19/9/2033	222,684	0.02%
				222,684	0.02%
South Africa 0.06% (31 December 2023: 0.09%)					
Anglo American Capital plc	250,000	3.88%	16/3/2029	234,169	0.02%
Anglo American Capital plc	100,000	2.63%	10/9/2030	85,255	0.01%
Anglo American Capital plc	200,000	5.50%	2/5/2033	195,884	0.01%
Anglo American Capital plc	200,000	3.95%	10/9/2050	147,220	0.01%
Gold Fields Orogen Holdings BVI Ltd.	200,000	6.13%	15/5/2029	202,269	0.01%
				864,797	0.06%
South Korea 1.18% (31 December 2023: 1.13%)					
Export-Import Bank of Korea	250,000	3.25%	10/11/2025	243,707	0.02%
Export-Import Bank of Korea	200,000	4.88%	11/1/2026	199,350	0.01%
Export-Import Bank of Korea	400,000	2.63%	26/5/2026	382,764	0.03%
Export-Import Bank of Korea	175,000	3.25%	12/8/2026	168,868	0.01%
Export-Import Bank of Korea	200,000	1.63%	18/1/2027	184,309	0.01%
Export-Import Bank of Korea	200,000	4.25%	15/9/2027	195,992	0.01%
Export-Import Bank of Korea	200,000	5.00%	11/1/2028	201,023	0.02%
Export-Import Bank of Korea	200,000	5.13%	18/9/2028	202,361	0.02%
Export-Import Bank of Korea	200,000	1.75%	19/10/2028	176,339	0.01%
Export-Import Bank of Korea	300,000	1.25%	21/9/2030	241,514	0.02%
Export-Import Bank of Korea	200,000	2.13%	18/1/2032	164,483	0.01%
Export-Import Bank of Korea	200,000	5.13%	11/1/2033	201,446	0.02%
Export-Import Bank of Korea	200,000	5.13%	18/9/2033	201,507	0.02%
Hanwha Life Insurance Co., Ltd.^	200,000	3.38%	4/2/2032	187,532	0.01%
Hyundai Capital America	200,000	1.30%	8/1/2026	187,632	0.01%
Hyundai Capital America	500,000	5.50%	30/3/2026	499,491	0.04%
Hyundai Capital America	150,000	5.65%	26/6/2026	150,329	0.01%
Hyundai Capital America	500,000	1.65%	17/9/2026	460,212	0.03%
Hyundai Capital America	50,000	2.75%	27/9/2026	47,115	0.00%
Hyundai Capital America	70,000	3.50%	2/11/2026	66,912	0.01%
Hyundai Capital America	75,000	3.00%	10/2/2027	70,682	0.01%
Hyundai Capital America	200,000	1.80%	10/1/2028	177,252	0.01%
Hyundai Capital America	100,000	2.00%	15/6/2028	88,131	0.01%
Hyundai Capital America	150,000	5.68%	26/6/2028	151,587	0.01%
Hyundai Capital America	125,000	2.10%	15/9/2028	109,790	0.01%
Hyundai Capital America	275,000	5.30%	8/1/2029	274,156	0.02%
Hyundai Capital America	125,000	6.50%	16/1/2029	130,471	0.01%
Hyundai Capital America	100,000	6.38%	8/4/2030	104,314	0.01%
Hyundai Capital America	150,000	5.70%	26/6/2030	151,849	0.01%
Hyundai Capital Services, Inc.	200,000	5.13%	5/2/2027	198,282	0.01%
Hyundai Capital Services, Inc.	250,000	3.63%	29/8/2027	236,786	0.02%
KEB Hana Bank	200,000	3.25%	30/3/2027	190,424	0.01%
Kia Corp.	400,000	3.25%	21/4/2026	384,812	0.03%
Kookmin Bank	200,000	2.38%	15/2/2027	186,472	0.01%
Kookmin Bank	200,000	4.63%	21/4/2028	197,414	0.01%
Kookmin Bank	225,000	2.50%	4/11/2030	188,472	0.01%
Korea Development Bank	800,000	3.00%	13/1/2026	775,868	0.05%
Korea Development Bank	300,000	2.00%	12/9/2026	281,359	0.02%
Korea Development Bank	200,000	4.75%	26/6/2027	199,088	0.01%
Korea Development Bank	275,000	4.38%	15/2/2028	271,098	0.02%
Korea Development Bank	225,000	4.50%	15/2/2029	222,668	0.02%
Korea Development Bank	200,000	4.38%	15/2/2033	190,845	0.01%
Korea Electric Power Corp.	200,000	5.38%	31/7/2026	200,507	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Korea Electric Power Corp.	200,000	4.88%	31/1/2027	198,513	0.01%
Korea Electric Power Corp.	200,000	4.00%	14/6/2027	193,449	0.01%
Korea Expressway Corp.	200,000	5.00%	14/5/2027	199,859	0.02%
Korea Gas Corp.	200,000	3.50%	21/7/2025	196,074	0.01%
Korea Gas Corp.	400,000	2.25%	18/7/2026	376,896	0.03%
Korea Gas Corp.	200,000	6.25%	20/1/2042	223,094	0.02%
Korea Housing Finance Corp.	200,000	4.63%	24/2/2028	197,616	0.01%
Korea Hydro & Nuclear Power Co., Ltd.	300,000	1.25%	27/4/2026	278,831	0.02%
Korea Hydro & Nuclear Power Co., Ltd.	200,000	5.00%	18/7/2028	199,527	0.01%
Korea International Bond	300,000	2.75%	19/1/2027	285,159	0.02%
Korea International Bond	200,000	4.50%	3/7/2029	199,456	0.01%
Korea International Bond	200,000	3.88%	20/9/2048	168,045	0.01%
Korea Midland Power Co., Ltd.	200,000	1.25%	9/8/2026	183,685	0.01%
Korea Mine Rehabilitation & Mineral Resources Corp.	200,000	4.13%	20/4/2027	193,519	0.01%
Korea National Oil Corp.	200,000	2.50%	24/10/2026	188,122	0.01%
Korea National Oil Corp.	200,000	4.88%	3/4/2028	198,531	0.01%
Korea National Oil Corp.	200,000	2.38%	7/4/2031	168,492	0.01%
Korea Southern Power Co., Ltd.	300,000	0.75%	27/1/2026	279,164	0.02%
KT Corp.	100,000	2.50%	18/7/2026	94,525	0.01%
LG Chem Ltd.	200,000	3.63%	15/4/2029	185,914	0.01%
LG Electronics, Inc.	200,000	5.63%	24/4/2029	201,960	0.02%
LG Energy Solution Ltd.	200,000	5.75%	25/9/2028	202,328	0.02%
LG Energy Solution Ltd.	200,000	5.38%	2/7/2029	198,466	0.01%
NongHyup Bank	200,000	4.88%	3/7/2028	199,124	0.01%
POSCO	200,000	5.63%	17/1/2026	200,297	0.02%
POSCO	200,000	5.88%	17/1/2033	205,244	0.02%
Shinhan Bank Co., Ltd.	200,000	4.50%	12/4/2028	196,571	0.01%
Shinhan Bank Co., Ltd.	200,000	4.38%	13/4/2032	183,820	0.01%
Shinhan Card Co., Ltd.	200,000	2.50%	27/1/2027	186,061	0.01%
Shinhan Financial Group Co., Ltd.	200,000	5.00%	24/7/2028	197,837	0.01%
SK Battery America, Inc.	200,000	2.13%	26/1/2026	187,728	0.01%
SK Hynix, Inc.	200,000	5.50%	16/1/2027	199,713	0.02%
SK Hynix, Inc.	225,000	2.38%	19/1/2031	185,191	0.01%
SK Hynix, Inc.	200,000	6.50%	17/1/2033	210,577	0.02%
SK On Co., Ltd.	200,000	5.38%	11/5/2026	199,698	0.01%
SK Telecom Co., Ltd.	100,000	6.63%	20/7/2027	103,620	0.01%
Woori Bank	200,000	2.00%	20/1/2027	185,019	0.01%
Woori Bank	200,000	4.75%	24/1/2029	198,342	0.01%
				16,995,280	1.18%
Spain 0.50% (31 December 2023: 0.47%)					
Banco Bilbao Vizcaya Argentaria SA	600,000	5.38%	13/3/2029	602,089	0.04%
Banco Bilbao Vizcaya Argentaria SA^	200,000	6.03%	13/3/2035	199,439	0.01%
Banco Santander SA	200,000	5.15%	18/8/2025	198,510	0.01%
Banco Santander SA	300,000	5.18%	19/11/2025	297,010	0.02%
Banco Santander SA	200,000	1.85%	25/3/2026	187,505	0.01%
Banco Santander SA	200,000	4.25%	11/4/2027	193,498	0.01%
Banco Santander SA	200,000	5.29%	18/8/2027	198,657	0.01%
Banco Santander SA^	400,000	1.72%	14/9/2027	366,748	0.03%
Banco Santander SA^	200,000	6.53%	7/11/2027	204,617	0.02%
Banco Santander SA	200,000	3.80%	23/2/2028	188,533	0.01%
Banco Santander SA^	200,000	4.18%	24/3/2028	192,724	0.01%
Banco Santander SA	200,000	4.38%	12/4/2028	192,757	0.01%
Banco Santander SA	200,000	5.59%	8/8/2028	202,005	0.02%
Banco Santander SA	200,000	6.61%	7/11/2028	209,938	0.02%
Banco Santander SA	200,000	3.31%	27/6/2029	182,994	0.01%
Banco Santander SA	150,000	2.75%	3/12/2030	124,866	0.01%
Banco Santander SA	175,000	2.96%	25/3/2031	149,449	0.01%
Banco Santander SA^	250,000	3.23%	22/11/2032	208,662	0.02%
Banco Santander SA	200,000	6.92%	8/8/2033	209,047	0.02%
Banco Santander SA	150,000	6.94%	7/11/2033	163,813	0.01%
Banco Santander SA	200,000	6.35%	14/3/2034	200,544	0.01%
CaixaBank SA^	300,000	6.68%	13/9/2027	305,503	0.02%
CaixaBank SA^	200,000	6.21%	18/1/2029	203,145	0.02%
CaixaBank SA^	200,000	5.67%	15/3/2030	199,207	0.01%
CaixaBank SA^	100,000	6.84%	13/9/2034	105,634	0.01%
CaixaBank SA^	200,000	6.04%	15/6/2035	200,666	0.02%
Iberdrola International BV	80,000	6.75%	15/7/2036	89,671	0.01%
Telefonica Emisiones SA	200,000	4.10%	8/3/2027	194,180	0.01%
Telefonica Emisiones SA	280,000	7.05%	20/6/2036	304,999	0.02%
Telefonica Emisiones SA	200,000	4.67%	6/3/2038	176,150	0.01%
Telefonica Emisiones SA	400,000	5.21%	8/3/2047	354,376	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Telefonica Emisiones SA	200,000	4.90%	6/3/2048	169,179	0.01%
Telefonica Europe BV	175,000	8.25%	15/9/2030	197,632	0.01%
				7,173,747	0.50%
Supranational 3.73% (31 December 2023: 3.81%)					
Africa Finance Corp.	200,000	4.38%	17/4/2026	193,192	0.01%
Africa Finance Corp.	200,000	2.88%	28/4/2028	176,309	0.01%
African Development Bank^	200,000	5.75%	Perpetual	192,828	0.01%
African Development Bank	350,000	0.88%	23/3/2026	326,880	0.02%
African Development Bank	650,000	0.88%	22/7/2026	600,696	0.04%
African Development Bank	200,000	4.63%	4/1/2027	199,676	0.01%
African Development Bank	300,000	4.13%	25/2/2027	295,896	0.02%
African Development Bank	250,000	4.38%	3/11/2027	248,160	0.02%
African Development Bank	300,000	4.38%	14/3/2028	297,910	0.02%
African Export-Import Bank	200,000	2.63%	17/5/2026	187,298	0.01%
African Export-Import Bank	200,000	3.99%	21/9/2029	178,863	0.01%
Asian Development Bank	625,000	0.38%	3/9/2025	592,028	0.04%
Asian Development Bank	700,000	4.25%	9/1/2026	692,930	0.05%
Asian Development Bank	112,000	0.50%	4/2/2026	104,483	0.01%
Asian Development Bank	650,000	1.00%	14/4/2026	607,436	0.04%
Asian Development Bank	693,000	2.00%	24/4/2026	658,755	0.05%
Asian Development Bank	470,000	4.88%	21/5/2026	470,213	0.03%
Asian Development Bank	550,000	2.63%	12/1/2027	523,468	0.04%
Asian Development Bank	400,000	4.13%	12/1/2027	394,794	0.03%
Asian Development Bank	250,000	2.38%	10/8/2027	234,122	0.02%
Asian Development Bank	600,000	3.13%	20/8/2027	574,284	0.04%
Asian Development Bank	425,000	2.50%	2/11/2027	397,911	0.03%
Asian Development Bank	200,000	3.75%	25/4/2028	194,550	0.01%
Asian Development Bank	200,000	1.25%	9/6/2028	176,571	0.01%
Asian Development Bank	525,000	4.50%	25/8/2028	524,903	0.04%
Asian Development Bank	375,000	4.38%	6/3/2029	373,776	0.03%
Asian Development Bank	300,000	1.75%	19/9/2029	262,537	0.02%
Asian Development Bank	200,000	1.88%	24/1/2030	174,711	0.01%
Asian Development Bank	500,000	1.50%	4/3/2031	415,505	0.03%
Asian Development Bank	300,000	3.13%	27/4/2032	273,831	0.02%
Asian Development Bank	200,000	3.88%	28/9/2032	191,401	0.01%
Asian Development Bank	330,000	4.00%	12/1/2033	318,326	0.02%
Asian Development Bank	425,000	3.88%	14/6/2033	405,435	0.03%
Asian Development Bank	400,000	4.13%	12/1/2034	388,779	0.03%
Asian Infrastructure Investment Bank	200,000	3.38%	29/6/2025	196,460	0.01%
Asian Infrastructure Investment Bank	825,000	0.50%	27/1/2026	769,907	0.05%
Asian Infrastructure Investment Bank	260,000	4.88%	14/9/2026	260,538	0.02%
Asian Infrastructure Investment Bank	400,000	4.00%	18/1/2028	392,454	0.03%
Asian Infrastructure Investment Bank	200,000	4.13%	18/1/2029	197,140	0.01%
Asian Infrastructure Investment Bank	125,000	4.25%	13/3/2034	122,035	0.01%
Banque Ouest Africaine de Developpement	200,000	4.70%	22/10/2031	174,001	0.01%
Central American Bank for Economic Integration	200,000	5.00%	25/1/2027	199,511	0.01%
Concentrix Corp.	100,000	6.65%	2/8/2026	101,052	0.01%
Corp. Andina de Fomento	100,000	5.25%	21/11/2025	99,720	0.01%
Corp. Andina de Fomento	100,000	4.75%	1/4/2026	98,922	0.01%
Corp. Andina de Fomento	200,000	6.00%	26/4/2027	204,342	0.01%
Council Of Europe Development Bank	250,000	3.75%	25/5/2026	245,013	0.02%
Council Of Europe Development Bank	200,000	0.88%	22/9/2026	183,762	0.01%
Council Of Europe Development Bank	100,000	4.13%	24/1/2029	98,595	0.01%
European Bank for Reconstruction & Development	250,000	0.50%	25/11/2025	234,947	0.02%
European Bank for Reconstruction & Development	575,000	0.50%	28/1/2026	536,647	0.04%
European Bank for Reconstruction & Development	275,000	4.38%	9/3/2028	273,436	0.02%
European Bank for Reconstruction & Development	550,000	4.13%	25/1/2029	542,154	0.04%
European Bank for Reconstruction & Development	200,000	4.25%	13/3/2034	195,794	0.01%
European Investment Bank	400,000	0.63%	25/7/2025	381,662	0.03%
European Investment Bank	700,000	2.75%	15/8/2025	682,462	0.05%
European Investment Bank	1,000,000	0.38%	15/12/2025	936,267	0.06%
European Investment Bank	1,000,000	0.38%	26/3/2026	926,128	0.06%
European Investment Bank	345,000	2.13%	13/4/2026	329,196	0.02%
European Investment Bank	400,000	0.75%	26/10/2026	365,759	0.03%
European Investment Bank	900,000	1.38%	15/3/2027	826,104	0.06%
European Investment Bank	550,000	4.38%	19/3/2027	546,205	0.04%
European Investment Bank	702,000	2.38%	24/5/2027	660,466	0.05%
European Investment Bank	500,000	3.25%	15/11/2027	479,764	0.03%
European Investment Bank	850,000	3.88%	15/3/2028	831,249	0.06%
European Investment Bank	300,000	4.50%	16/10/2028	300,243	0.02%
European Investment Bank	400,000	4.00%	15/2/2029	392,300	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
European Investment Bank	797,000	4.75%	15/6/2029	807,328	0.06%
European Investment Bank	325,000	1.63%	9/10/2029	282,555	0.02%
European Investment Bank	200,000	0.88%	17/5/2030	163,404	0.01%
European Investment Bank	300,000	3.63%	15/7/2030	287,066	0.02%
European Investment Bank	300,000	1.25%	14/2/2031	246,102	0.02%
European Investment Bank	125,000	1.63%	13/5/2031	104,598	0.01%
European Investment Bank	500,000	3.75%	14/2/2033	475,019	0.03%
European Investment Bank	600,000	4.13%	13/2/2034	582,325	0.04%
European Investment Bank	200,000	4.88%	15/2/2036	205,176	0.01%
European Stability Mechanism	500,000	0.38%	10/9/2025	473,206	0.03%
Inter-American Development Bank	750,000	0.63%	15/7/2025	716,169	0.05%
Inter-American Development Bank	600,000	0.88%	20/4/2026	559,144	0.04%
Inter-American Development Bank	400,000	4.50%	15/5/2026	397,528	0.03%
Inter-American Development Bank	100,000	2.00%	23/7/2026	94,634	0.01%
Inter-American Development Bank	600,000	1.50%	13/1/2027	555,099	0.04%
Inter-American Development Bank	290,000	4.38%	1/2/2027	288,027	0.02%
Inter-American Development Bank	495,000	2.38%	7/7/2027	464,156	0.03%
Inter-American Development Bank	400,000	4.00%	12/1/2028	392,660	0.03%
Inter-American Development Bank	300,000	1.13%	20/7/2028	262,954	0.02%
Inter-American Development Bank	225,000	3.13%	18/9/2028	213,300	0.01%
Inter-American Development Bank	400,000	4.13%	15/2/2029	394,466	0.03%
Inter-American Development Bank	300,000	3.50%	14/9/2029	286,796	0.02%
Inter-American Development Bank	475,000	1.13%	13/1/2031	385,805	0.03%
Inter-American Development Bank	350,000	3.50%	12/4/2033	324,350	0.02%
Inter-American Development Bank	200,000	4.50%	13/9/2033	199,735	0.01%
Inter-American Development Bank	200,000	3.88%	28/10/2041	175,673	0.01%
Inter-American Development Bank	150,000	3.20%	7/8/2042	119,818	0.01%
Inter-American Development Bank	200,000	4.38%	24/1/2044	186,848	0.01%
Inter-American Investment Corp.	250,000	4.13%	15/2/2028	244,928	0.02%
Inter-American Investment Corp.	100,000	4.75%	19/9/2028	100,394	0.01%
Inter-American Investment Corp.	125,000	4.25%	14/2/2029	123,221	0.01%
International Bank for Reconstruction & Development	1,000,000	0.38%	28/7/2025	951,109	0.07%
International Bank for Reconstruction & Development	500,000	2.50%	29/7/2025	486,530	0.03%
International Bank for Reconstruction & Development	95,000	3.13%	20/11/2025	92,638	0.01%
International Bank for Reconstruction & Development	200,000	4.75%	10/4/2026	199,658	0.01%
International Bank for Reconstruction & Development	350,000	0.88%	15/7/2026	324,026	0.02%
International Bank for Reconstruction & Development	1,000,000	3.13%	15/6/2027	959,819	0.07%
International Bank for Reconstruction & Development	300,000	2.50%	22/11/2027	280,821	0.02%
International Bank for Reconstruction & Development	679,000	0.75%	24/11/2027	598,492	0.04%
International Bank for Reconstruction & Development	860,000	1.38%	20/4/2028	766,348	0.05%
International Bank for Reconstruction & Development	950,000	3.50%	12/7/2028	915,659	0.06%
International Bank for Reconstruction & Development	625,000	4.63%	1/8/2028	628,040	0.04%
International Bank for Reconstruction & Development	1,000,000	1.13%	13/9/2028	872,611	0.06%
International Bank for Reconstruction & Development	200,000	3.63%	21/9/2029	192,296	0.01%
International Bank for Reconstruction & Development	325,000	1.75%	23/10/2029	283,880	0.02%
International Bank for Reconstruction & Development	575,000	3.88%	14/2/2030	558,477	0.04%
International Bank for Reconstruction & Development	800,000	0.88%	14/5/2030	653,484	0.04%
International Bank for Reconstruction & Development	525,000	4.00%	25/7/2030	512,343	0.04%
International Bank for Reconstruction & Development	125,000	0.75%	26/8/2030	100,321	0.01%
International Bank for Reconstruction & Development	300,000	4.00%	10/1/2031	292,138	0.02%
International Bank for Reconstruction & Development	500,000	1.25%	10/2/2031	408,846	0.03%
International Bank for Reconstruction & Development	375,000	4.50%	10/4/2031	375,833	0.03%
International Bank for Reconstruction & Development	700,000	1.63%	3/11/2031	576,842	0.04%
International Bank for Reconstruction & Development	450,000	2.50%	29/3/2032	393,212	0.03%
International Bank for Reconstruction & Development	260,000	4.75%	14/11/2033	265,134	0.02%
International Bank for Reconstruction & Development	200,000	5.67%	1/2/2034	198,097	0.01%
International Development Association	625,000	0.38%	23/9/2025	590,331	0.04%
International Development Association	225,000	0.75%	10/6/2027	201,192	0.01%
International Development Association	275,000	4.88%	1/11/2028	278,826	0.02%
International Development Association	400,000	4.38%	11/6/2029	398,129	0.03%
International Development Association	250,000	1.00%	3/12/2030	201,583	0.01%
International Finance Corp.	400,000	0.38%	16/7/2025	380,962	0.03%
International Finance Corp.	175,000	2.13%	7/4/2026	166,933	0.01%
International Finance Corp.	634,000	0.75%	8/10/2026	580,637	0.04%
International Finance Corp.	125,000	4.38%	15/1/2027	124,160	0.01%
International Finance Corp.	300,000	4.50%	13/7/2028	300,200	0.02%
International Finance Corp.	280,000	4.25%	2/7/2029	277,803	0.02%
Isdb Trust Services NO 2 Sarl	550,000	1.26%	31/3/2026	515,315	0.04%
Isdb Trust Services NO 2 Sarl	200,000	4.75%	27/10/2027	199,397	0.01%
Isdb Trust Services NO 2 Sarl	1,000,000	4.60%	14/3/2028	993,071	0.07%
New Development Bank	900,000	0.63%	29/9/2025	846,752	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nordic Investment Bank	200,000	5.00%	15/10/2025	199,905	0.01%
Nordic Investment Bank	200,000	0.50%	21/1/2026	186,857	0.01%
Nordic Investment Bank	200,000	3.38%	8/9/2027	192,624	0.01%
Nordic Investment Bank	350,000	4.38%	14/3/2028	347,687	0.02%
Nordic Investment Bank	200,000	4.25%	28/2/2029	198,142	0.01%
				53,812,336	3.73%
Sweden 0.24% (31 December 2023: 0.31%)					
Kommuninvest I Sverige AB	200,000	4.75%	2/7/2025	199,007	0.01%
Kommuninvest I Sverige AB	200,000	0.63%	15/9/2025	189,592	0.01%
Kommuninvest I Sverige AB	200,000	4.75%	22/10/2025	199,038	0.01%
Kommuninvest I Sverige AB	200,000	4.25%	10/12/2025	197,726	0.01%
Kommuninvest I Sverige AB	200,000	4.50%	30/9/2026	198,780	0.01%
Skandinaviska Enskilda Banken AB	200,000	1.20%	9/9/2026	183,296	0.01%
Svensk Exportkredit AB	200,000	4.00%	15/7/2025	197,444	0.01%
Svensk Exportkredit AB	212,000	4.63%	28/11/2025	210,513	0.02%
Svensk Exportkredit AB	200,000	4.38%	13/2/2026	197,901	0.01%
Svensk Exportkredit AB	200,000	4.88%	14/9/2026	200,084	0.02%
Svensk Exportkredit AB	250,000	4.13%	14/6/2028	245,302	0.02%
Svensk Exportkredit AB	200,000	4.25%	1/2/2029	197,498	0.01%
Svensk Exportkredit AB	200,000	4.88%	4/10/2030	202,601	0.02%
Svenska Handelsbanken AB	300,000	3.95%	10/6/2027	290,805	0.02%
Svenska Handelsbanken AB [^]	250,000	1.42%	11/6/2027	230,374	0.02%
Swedbank AB	200,000	5.34%	20/9/2027	199,433	0.02%
Sweden Government International Bond	100,000	4.38%	30/1/2026	99,145	0.01%
				3,438,539	0.24%
Switzerland 1.11% (31 December 2023: 1.11%)					
Alcon Finance Corp.	325,000	2.75%	23/9/2026	307,340	0.02%
Alcon Finance Corp.	250,000	5.38%	6/12/2032	250,425	0.02%
Cloverie plc for Zurich Insurance Co., Ltd. [^]	200,000	5.63%	24/6/2046	197,810	0.01%
Credit Suisse USA LLC	85,000	7.13%	15/7/2032	93,407	0.01%
Glencore Finance Canada Ltd.	175,000	5.55%	25/10/2042	162,940	0.01%
Glencore Funding LLC	300,000	4.88%	12/3/2029	295,732	0.02%
Holcim Finance US LLC	200,000	3.50%	22/9/2026	192,008	0.01%
Nestle Holdings, Inc. ¹	725,000	3.50%	24/9/2025	710,420	0.05%
Novartis Capital Corp.	150,000	3.00%	20/11/2025	145,934	0.01%
Novartis Capital Corp.	70,000	2.00%	14/2/2027	65,199	0.01%
Novartis Capital Corp.	150,000	3.10%	17/5/2027	143,263	0.01%
Novartis Capital Corp.	250,000	2.20%	14/8/2030	216,497	0.02%
Novartis Capital Corp.	320,000	4.40%	6/5/2044	285,145	0.02%
Novartis Capital Corp.	250,000	4.00%	20/11/2045	208,877	0.02%
Novartis Capital Corp.	175,000	2.75%	14/8/2050	113,457	0.01%
Roche Holdings, Inc.	200,000	0.99%	5/3/2026	187,078	0.01%
Roche Holdings, Inc.	350,000	2.38%	28/1/2027	328,050	0.02%
Roche Holdings, Inc.	375,000	2.08%	13/12/2031	306,260	0.02%
Roche Holdings, Inc.	250,000	4.00%	28/11/2044	207,859	0.02%
Roche Holdings, Inc.	200,000	2.61%	13/12/2051	122,299	0.01%
Swiss Re Finance Luxembourg SA [^]	325,000	5.00%	2/4/2049	313,057	0.02%
Tyco Electronics Group SA	400,000	3.13%	15/8/2027	378,206	0.03%
Tyco Electronics Group SA	75,000	7.13%	1/10/2037	86,558	0.01%
UBS AG	200,000	5.80%	11/9/2025	200,677	0.01%
UBS AG	225,000	1.25%	1/6/2026	208,178	0.02%
UBS AG	300,000	1.25%	7/8/2026	275,626	0.02%
UBS AG	250,000	5.00%	9/7/2027	247,969	0.02%
UBS AG	400,000	7.50%	15/2/2028	427,971	0.03%
UBS AG	200,000	5.65%	11/9/2028	203,564	0.01%
UBS AG	200,000	4.50%	26/6/2048	175,350	0.01%
UBS Group AG	200,000	4.13%	24/9/2025	196,140	0.01%
UBS Group AG	250,000	4.13%	15/4/2026	243,664	0.02%
UBS Group AG	200,000	4.55%	17/4/2026	196,577	0.01%
UBS Group AG [^]	175,000	4.49%	12/5/2026	172,951	0.01%
UBS Group AG [^]	250,000	2.19%	5/6/2026	241,708	0.02%
UBS Group AG [^]	300,000	6.37%	15/7/2026	301,519	0.02%
UBS Group AG [^]	200,000	5.71%	12/1/2027	200,130	0.01%
UBS Group AG [^]	250,000	1.36%	30/1/2027	233,382	0.02%
UBS Group AG [^]	300,000	1.31%	2/2/2027	279,600	0.02%
UBS Group AG [^]	250,000	4.70%	5/8/2027	245,393	0.02%
UBS Group AG [^]	300,000	1.49%	10/8/2027	275,196	0.02%
UBS Group AG [^]	200,000	6.33%	22/12/2027	203,158	0.01%
UBS Group AG	660,000	4.28%	9/1/2028	632,987	0.04%
UBS Group AG	300,000	4.25%	23/3/2028	287,256	0.02%
UBS Group AG [^]	200,000	4.75%	12/5/2028	195,717	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UBS Group AG^	300,000	6.44%	11/8/2028	307,622	0.02%
UBS Group AG^	325,000	3.87%	12/1/2029	306,533	0.02%
UBS Group AG^	200,000	6.25%	22/9/2029	205,637	0.01%
UBS Group AG^	250,000	5.43%	8/2/2030	249,204	0.02%
UBS Group AG^	200,000	3.13%	13/8/2030	179,237	0.01%
UBS Group AG^	200,000	5.62%	13/9/2030	201,056	0.01%
UBS Group AG^	450,000	4.19%	1/4/2031	419,766	0.03%
UBS Group AG^	200,000	2.10%	11/2/2032	160,740	0.01%
UBS Group AG^	450,000	3.09%	14/5/2032	384,021	0.03%
UBS Group AG^	200,000	2.75%	11/2/2033	163,519	0.01%
UBS Group AG^	450,000	6.54%	12/8/2033	472,424	0.03%
UBS Group AG^	300,000	9.02%	15/11/2033	361,780	0.03%
UBS Group AG^	330,000	5.96%	12/1/2034	334,890	0.02%
UBS Group AG^	200,000	6.30%	22/9/2034	207,669	0.02%
UBS Group AG^	300,000	5.70%	8/2/2035	299,690	0.02%
UBS Group AG^	225,000	3.18%	11/2/2043	160,237	0.01%
UBS Group AG	305,000	4.88%	15/5/2045	273,821	0.02%
Zurich Finance Ireland Designated Activity Co.^	400,000	3.00%	19/4/2051	329,833	0.02%
				15,980,213	1.11%
Taiwan 0.13% (31 December 2023: 0.14%)					
TSMC Arizona Corp.	200,000	2.50%	25/10/2031	169,270	0.01%
TSMC Arizona Corp.	200,000	4.25%	22/4/2032	192,817	0.02%
TSMC Arizona Corp.	200,000	3.25%	25/10/2051	147,061	0.01%
TSMC Arizona Corp.	200,000	4.50%	22/4/2052	185,158	0.01%
TSMC Global Ltd.	300,000	0.75%	28/9/2025	283,454	0.02%
TSMC Global Ltd.	325,000	1.00%	28/9/2027	285,783	0.02%
TSMC Global Ltd.	200,000	1.75%	23/4/2028	178,114	0.01%
TSMC Global Ltd.	350,000	1.38%	28/9/2030	282,818	0.02%
TSMC Global Ltd.	200,000	2.25%	23/4/2031	168,414	0.01%
				1,892,889	0.13%
Tanzania 0.01% (31 December 2023: 0.01%)					
AngloGold Ashanti Holdings plc	200,000	3.75%	1/10/2030	174,812	0.01%
				174,812	0.01%
Thailand 0.16% (31 December 2023: 0.16%)					
Bangkok Bank PCL	125,000	9.03%	15/3/2029	141,923	0.01%
Bangkok Bank PCL	200,000	5.65%	5/7/2034	199,460	0.01%
Bangkok Bank PCL^	200,000	3.47%	23/9/2036	166,435	0.01%
Export Import Bank of Thailand	525,000	3.90%	2/6/2027	505,345	0.03%
Kasikornbank PCL	200,000	5.46%	7/3/2028	200,958	0.01%
Minor International PCL^	200,000	2.70%	Perpetual	188,752	0.01%
PTTEP Treasury Center Co., Ltd.	250,000	2.59%	10/6/2027	231,520	0.02%
PTTEP Treasury Center Co., Ltd.	200,000	6.35%	12/6/2042	217,244	0.02%
Thaioil Treasury Center Co., Ltd.	400,000	4.63%	20/11/2028	386,081	0.03%
Thaioil Treasury Center Co., Ltd.	200,000	3.50%	17/10/2049	133,339	0.01%
				2,371,057	0.16%
Trinidad & Tobago 0.01% (31 December 2023: 0.00%)					
Trinidad & Tobago Government International Bond	200,000	6.40%	26/6/2034	198,612	0.01%
				198,612	0.01%
United Arab Emirates 1.11% (31 December 2023: 1.07%)					
Abu Dhabi Commercial Bank PJSC^	200,000	8.00%	Perpetual	211,772	0.02%
Abu Dhabi Commercial Bank PJSC	200,000	4.50%	14/9/2027	195,972	0.01%
Abu Dhabi Crude Oil Pipeline LLC	200,000	3.65%	2/11/2029	186,777	0.01%
Abu Dhabi Crude Oil Pipeline LLC	300,000	4.60%	2/11/2047	268,365	0.02%
Abu Dhabi Government International Bond	400,000	3.13%	3/5/2026	384,983	0.03%
Abu Dhabi Government International Bond	600,000	3.13%	11/10/2027	566,523	0.04%
Abu Dhabi Government International Bond	300,000	1.63%	2/6/2028	265,280	0.02%
Abu Dhabi Government International Bond	250,000	4.88%	30/4/2029	250,408	0.02%
Abu Dhabi Government International Bond	400,000	2.50%	30/9/2029	357,614	0.03%
Abu Dhabi Government International Bond	200,000	3.13%	16/4/2030	182,764	0.01%
Abu Dhabi Government International Bond	300,000	1.70%	2/3/2031	247,049	0.02%
Abu Dhabi Government International Bond	300,000	1.88%	15/9/2031	246,980	0.02%
Abu Dhabi Government International Bond	200,000	5.00%	30/4/2034	201,835	0.02%
Abu Dhabi Government International Bond	400,000	4.13%	11/10/2047	335,165	0.02%
Abu Dhabi Government International Bond	500,000	3.13%	30/9/2049	346,257	0.03%
Abu Dhabi Government International Bond	600,000	3.88%	16/4/2050	475,663	0.03%
Abu Dhabi Government International Bond	200,000	3.00%	15/9/2051	133,521	0.01%
Abu Dhabi Government International Bond	200,000	5.50%	30/4/2054	202,201	0.02%
Abu Dhabi Government International Bond	200,000	2.70%	2/9/2070	113,526	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	4.38%	22/6/2026	196,496	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	4.88%	23/4/2030	199,488	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	4.70%	24/4/2033	194,487	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Abu Dhabi National Energy Co. PJSC	100,000	4.00%	3/10/2049	80,178	0.01%
Abu Dhabi National Energy Co. PJSC	200,000	3.40%	29/4/2051	142,297	0.01%
Abu Dhabi Ports Co. PJSC	200,000	2.50%	6/5/2031	168,673	0.01%
Adib Sukuk Co. II Ltd.	200,000	5.70%	15/11/2028	203,131	0.02%
Aldar Sukuk No 2 Ltd.	250,000	3.88%	22/10/2029	232,834	0.02%
DAE Funding LLC	200,000	3.38%	20/3/2028	183,390	0.01%
DIB Sukuk Ltd.	600,000	2.95%	16/1/2026	576,211	0.04%
DIB Sukuk Ltd.	200,000	1.96%	22/6/2026	186,410	0.01%
DIB Sukuk Ltd.	300,000	2.74%	16/2/2027	280,249	0.02%
DP World Crescent Ltd.	200,000	3.88%	18/7/2029	187,020	0.01%
DP World Crescent Ltd.	200,000	3.75%	30/1/2030	184,376	0.01%
DP World Crescent Ltd.	200,000	5.50%	13/9/2033	199,830	0.01%
DP World Ltd.	350,000	6.85%	2/7/2037	378,152	0.03%
DP World Ltd.	200,000	4.70%	30/9/2049	165,127	0.01%
EI Sukuk Co., Ltd.	200,000	5.43%	28/5/2029	201,483	0.02%
Emaar Sukuk Ltd.	200,000	3.88%	17/9/2029	186,265	0.01%
Emirates Development Bank PJSC	200,000	1.64%	15/6/2026	185,597	0.01%
Emirates NBD Bank PJSC^	250,000	4.25%	Perpetual	233,136	0.02%
Fab Sukuk Co., Ltd.	200,000	1.41%	14/1/2026	187,569	0.01%
Fab Sukuk Co., Ltd.	200,000	4.58%	17/1/2028	196,481	0.01%
Fab Sukuk Co., Ltd.	200,000	4.78%	23/1/2029	197,584	0.01%
First Abu Dhabi Bank PJSC^	200,000	4.50%	Perpetual	192,829	0.01%
First Abu Dhabi Bank PJSC^	200,000	6.32%	4/4/2034	204,067	0.02%
Galaxy Pipeline Assets Bidco Ltd.	224,480	1.75%	30/9/2027	210,646	0.02%
Galaxy Pipeline Assets Bidco Ltd.	162,080	2.16%	31/3/2034	138,899	0.01%
Galaxy Pipeline Assets Bidco Ltd.	300,000	2.63%	31/3/2036	244,254	0.02%
Galaxy Pipeline Assets Bidco Ltd.	200,000	3.25%	30/9/2040	152,271	0.01%
Galaxy Pipeline Assets Bidco Ltd.	183,156	2.94%	30/9/2040	146,591	0.01%
MAF Sukuk Ltd.	200,000	4.50%	3/11/2025	197,171	0.01%
MAF Sukuk Ltd.	200,000	3.93%	28/2/2030	185,378	0.01%
Masdar Abu Dhabi Future Energy Co.	200,000	4.88%	25/7/2033	192,976	0.01%
MDGH GMTN RSC Ltd.	300,000	2.50%	21/5/2026	284,672	0.02%
MDGH GMTN RSC Ltd.	200,000	4.50%	7/11/2028	195,364	0.01%
MDGH GMTN RSC Ltd.	350,000	2.88%	7/11/2029	314,471	0.02%
MDGH GMTN RSC Ltd.	200,000	3.38%	28/3/2032	178,702	0.01%
MDGH GMTN RSC Ltd.	200,000	4.38%	22/11/2033	187,877	0.01%
MDGH GMTN RSC Ltd.	200,000	6.88%	1/11/2041	229,481	0.02%
MDGH GMTN RSC Ltd.	500,000	3.70%	7/11/2049	377,885	0.03%
MDGH GMTN RSC Ltd.	200,000	3.40%	7/6/2051	141,628	0.01%
Mdgh Sukuk Ltd.	200,000	4.96%	4/4/2034	199,469	0.01%
NBK Tier 1 Ltd.^	200,000	3.63%	Perpetual	185,134	0.01%
Ruwais Power Co. PJSC	200,000	6.00%	31/8/2036	202,082	0.02%
UAE International Government Bond	200,000	2.00%	19/10/2031	165,387	0.01%
UAE International Government Bond	200,000	4.05%	7/7/2032	189,747	0.01%
UAE International Government Bond	200,000	4.92%	25/9/2033	201,132	0.02%
UAE International Government Bond	200,000	4.86%	2/7/2034	199,241	0.01%
UAE International Government Bond	200,000	2.88%	19/10/2041	145,311	0.01%
UAE International Government Bond	200,000	4.95%	7/7/2052	186,362	0.01%
UAE International Government Bond	300,000	3.25%	19/10/2061	200,659	0.01%
				15,968,805	1.11%
United Kingdom 3.69% (31 December 2023: 3.46%)					
abrdrn plc	200,000	4.25%	30/6/2028	183,904	0.01%
Ashtead Capital, Inc.	225,000	4.25%	1/11/2029	210,388	0.02%
Astrazeneca Finance LLC	425,000	1.20%	28/5/2026	394,584	0.03%
Astrazeneca Finance LLC	185,000	4.80%	26/2/2027	183,942	0.01%
Astrazeneca Finance LLC	175,000	4.85%	26/2/2029	174,652	0.01%
Astrazeneca Finance LLC	150,000	4.90%	26/2/2031	149,501	0.01%
Astrazeneca Finance LLC	200,000	2.25%	28/5/2031	168,791	0.01%
Astrazeneca Finance LLC	175,000	4.88%	3/3/2033	173,139	0.01%
Astrazeneca Finance LLC	225,000	5.00%	26/2/2034	223,700	0.02%
AstraZeneca plc	503,000	3.38%	16/11/2025	490,571	0.03%
AstraZeneca plc	225,000	0.70%	8/4/2026	208,384	0.02%
AstraZeneca plc	175,000	1.38%	6/8/2030	142,993	0.01%
AstraZeneca plc	450,000	6.45%	15/9/2037	500,751	0.04%
AstraZeneca plc	200,000	4.00%	18/9/2042	168,030	0.01%
AstraZeneca plc	120,000	4.38%	16/11/2045	104,222	0.01%
AstraZeneca plc	115,000	4.38%	17/8/2048	98,914	0.01%
AstraZeneca plc	125,000	2.13%	6/8/2050	69,947	0.01%
AstraZeneca plc	210,000	3.00%	28/5/2051	140,485	0.01%
BAE Systems Finance, Inc.	100,000	7.50%	1/7/2027	106,027	0.01%
BAE Systems Holdings, Inc.	75,000	3.85%	15/12/2025	73,125	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BAE Systems Holdings, Inc.	100,000	4.75%	7/10/2044	88,639	0.01%
BAE Systems plc	200,000	5.13%	26/3/2029	199,087	0.01%
BAE Systems plc	200,000	3.40%	15/4/2030	181,080	0.01%
BAE Systems plc	300,000	1.90%	15/2/2031	243,648	0.02%
BAE Systems plc	200,000	5.25%	26/3/2031	199,434	0.01%
BAE Systems plc	300,000	5.30%	26/3/2034	296,851	0.02%
BAE Systems plc	100,000	3.00%	15/9/2050	64,602	0.01%
Bank of England Euro Note	400,000	4.63%	6/3/2026	398,213	0.03%
Barclays plc	375,000	4.38%	12/1/2026	368,831	0.03%
Barclays plc^	500,000	2.85%	7/5/2026	487,456	0.03%
Barclays plc	475,000	5.20%	12/5/2026	469,483	0.03%
Barclays plc^	200,000	5.83%	9/5/2027	200,207	0.01%
Barclays plc^	425,000	2.28%	24/11/2027	393,081	0.03%
Barclays plc^	200,000	5.67%	12/3/2028	200,271	0.01%
Barclays plc	285,000	4.84%	9/5/2028	275,014	0.02%
Barclays plc^	200,000	5.50%	9/8/2028	199,520	0.01%
Barclays plc^	250,000	7.39%	2/11/2028	263,142	0.02%
Barclays plc^	200,000	4.97%	16/5/2029	195,711	0.01%
Barclays plc^	200,000	6.49%	13/9/2029	206,926	0.02%
Barclays plc^	200,000	5.69%	12/3/2030	200,575	0.01%
Barclays plc^	240,000	5.09%	20/6/2030	229,565	0.02%
Barclays plc^	200,000	2.89%	24/11/2032	165,510	0.01%
Barclays plc^	200,000	5.75%	9/8/2033	199,552	0.01%
Barclays plc^	300,000	7.44%	2/11/2033	329,981	0.02%
Barclays plc^	300,000	6.22%	9/5/2034	307,480	0.02%
Barclays plc^	200,000	7.12%	27/6/2034	212,599	0.02%
Barclays plc^	215,000	6.69%	13/9/2034	227,867	0.02%
Barclays plc^	250,000	3.56%	23/9/2035	214,824	0.02%
Barclays plc^	200,000	3.33%	24/11/2042	143,348	0.01%
Barclays plc	200,000	5.25%	17/8/2045	188,306	0.01%
Barclays plc	250,000	4.95%	10/1/2047	222,951	0.02%
Barclays plc^	200,000	6.04%	12/3/2055	202,679	0.01%
BAT Capital Corp.	200,000	4.70%	2/4/2027	196,887	0.01%
BAT Capital Corp.	482,000	3.56%	15/8/2027	457,690	0.03%
BAT Capital Corp.	450,000	2.26%	25/3/2028	403,115	0.03%
BAT Capital Corp.	150,000	3.46%	6/9/2029	136,674	0.01%
BAT Capital Corp.	225,000	6.34%	2/8/2030	234,969	0.02%
BAT Capital Corp.	225,000	5.83%	20/2/2031	228,073	0.02%
BAT Capital Corp.	200,000	2.73%	25/3/2031	168,848	0.01%
BAT Capital Corp.	175,000	7.75%	19/10/2032	196,684	0.01%
BAT Capital Corp.	325,000	6.42%	2/8/2033	339,527	0.02%
BAT Capital Corp.	150,000	6.00%	20/2/2034	151,625	0.01%
BAT Capital Corp.	325,000	4.39%	15/8/2037	274,199	0.02%
BAT Capital Corp.	200,000	7.08%	2/8/2043	211,166	0.02%
BAT Capital Corp.	117,000	4.54%	15/8/2047	89,892	0.01%
BAT Capital Corp.	100,000	5.28%	2/4/2050	84,484	0.01%
BAT Capital Corp.	100,000	5.65%	16/3/2052	89,320	0.01%
BAT Capital Corp.	150,000	7.08%	2/8/2053	159,648	0.01%
BAT International Finance plc	300,000	1.67%	25/3/2026	281,167	0.02%
BAT International Finance plc	350,000	4.45%	16/3/2028	338,794	0.02%
BAT International Finance plc	200,000	5.93%	2/2/2029	204,682	0.01%
BG Energy Capital plc	150,000	5.13%	15/10/2041	138,937	0.01%
BP Capital Markets plc^	125,000	6.45%	Perpetual	128,546	0.01%
BP Capital Markets plc	260,000	3.28%	19/9/2027	246,542	0.02%
BP Capital Markets plc	100,000	3.72%	28/11/2028	95,039	0.01%
British Airways 2020-1 Class A Pass Through Trust	240,861	4.25%	15/11/2032	225,180	0.02%
British Telecommunications plc	100,000	5.13%	4/12/2028	99,674	0.01%
British Telecommunications plc	325,000	3.25%	8/11/2029	295,940	0.02%
British Telecommunications plc	250,000	9.63%	15/12/2030	305,257	0.02%
Brookfield Finance I UK plc/Brookfield Finance, Inc.	85,000	2.34%	30/1/2032	68,165	0.01%
Centrica plc	55,000	5.38%	16/10/2043	47,688	0.00%
CK Hutchison International 16 Ltd.	300,000	2.75%	3/10/2026	284,352	0.02%
CK Hutchison International 17 II Ltd.	200,000	3.25%	29/9/2027	188,648	0.01%
CK Hutchison International 17 Ltd.	200,000	3.50%	5/4/2027	191,433	0.01%
CK Hutchison International 19 II Ltd.	200,000	3.38%	6/9/2049	142,327	0.01%
CK Hutchison International 20 Ltd.	200,000	2.50%	8/5/2030	172,908	0.01%
CK Hutchison International 23 Ltd.	200,000	4.88%	21/4/2033	193,209	0.01%
CK Hutchison International 24 Ltd.	150,000	5.38%	26/4/2029	151,246	0.01%
CNH Industrial NV	250,000	3.85%	15/11/2027	239,389	0.02%
CSL Finance plc	175,000	4.05%	27/4/2029	167,223	0.01%
CSL Finance plc	75,000	4.63%	27/4/2042	66,884	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Diageo Capital plc	400,000	5.20%	24/10/2025	399,331	0.03%
Diageo Capital plc	200,000	5.30%	24/10/2027	201,725	0.01%
Diageo Capital plc	200,000	3.88%	18/5/2028	192,564	0.01%
Diageo Capital plc	200,000	2.38%	24/10/2029	176,688	0.01%
Diageo Capital plc	250,000	5.50%	24/1/2033	256,852	0.02%
Diageo Capital plc	200,000	5.63%	5/10/2033	207,642	0.02%
Diageo Capital plc	75,000	5.88%	30/9/2036	78,916	0.01%
Diageo Capital plc	100,000	3.88%	29/4/2043	81,963	0.01%
Experian Finance plc	50,000	2.75%	8/3/2030	44,250	0.00%
Ferguson Finance plc	200,000	3.25%	2/6/2030	180,138	0.01%
GlaxoSmithKline Capital plc	200,000	3.38%	1/6/2029	187,290	0.01%
GlaxoSmithKline Capital, Inc.	200,000	3.88%	15/5/2028	193,113	0.01%
GlaxoSmithKline Capital, Inc.	375,000	6.38%	15/5/2038	413,628	0.03%
GlaxoSmithKline Capital, Inc.	75,000	4.20%	18/3/2043	64,016	0.01%
HSBC Holdings plc	600,000	4.25%	18/8/2025	589,249	0.04%
HSBC Holdings plc	466,000	4.30%	8/3/2026	458,047	0.03%
HSBC Holdings plc	225,000	3.90%	25/5/2026	218,894	0.02%
HSBC Holdings plc^	200,000	2.10%	4/6/2026	193,362	0.01%
HSBC Holdings plc^	197,000	4.29%	12/9/2026	193,528	0.01%
HSBC Holdings plc^	525,000	7.34%	3/11/2026	536,345	0.04%
HSBC Holdings plc	350,000	4.38%	23/11/2026	341,066	0.02%
HSBC Holdings plc^	240,000	2.25%	22/11/2027	222,451	0.02%
HSBC Holdings plc^	419,000	4.04%	13/3/2028	403,691	0.03%
HSBC Holdings plc^	300,000	4.76%	9/6/2028	295,090	0.02%
HSBC Holdings plc^	300,000	5.21%	11/8/2028	297,902	0.02%
HSBC Holdings plc^	525,000	7.39%	3/11/2028	555,240	0.04%
HSBC Holdings plc^	400,000	6.16%	9/3/2029	409,097	0.03%
HSBC Holdings plc^	400,000	4.58%	19/6/2029	386,622	0.03%
HSBC Holdings plc^	600,000	2.21%	17/8/2029	527,335	0.04%
HSBC Holdings plc	245,000	4.95%	31/3/2030	240,772	0.02%
HSBC Holdings plc^	400,000	3.97%	22/5/2030	373,628	0.03%
HSBC Holdings plc^	225,000	2.85%	4/6/2031	194,319	0.01%
HSBC Holdings plc^	300,000	2.36%	18/8/2031	250,567	0.02%
HSBC Holdings plc^	425,000	2.80%	24/5/2032	355,886	0.03%
HSBC Holdings plc^	200,000	2.87%	22/11/2032	166,396	0.01%
HSBC Holdings plc^	200,000	4.76%	29/3/2033	184,767	0.01%
HSBC Holdings plc^	425,000	5.40%	11/8/2033	419,696	0.03%
HSBC Holdings plc^	300,000	8.11%	3/11/2033	339,120	0.02%
HSBC Holdings plc^	200,000	6.25%	9/3/2034	208,252	0.02%
HSBC Holdings plc^	200,000	6.55%	20/6/2034	206,478	0.01%
HSBC Holdings plc^	200,000	7.40%	13/11/2034	216,956	0.02%
HSBC Holdings plc^	200,000	5.72%	4/3/2035	201,080	0.01%
HSBC Holdings plc	350,000	6.50%	2/5/2036	364,393	0.03%
HSBC Holdings plc	325,000	6.50%	15/9/2037	335,670	0.02%
HSBC Holdings plc	175,000	6.80%	1/6/2038	185,111	0.01%
HSBC Holdings plc^	600,000	6.33%	9/3/2044	627,275	0.04%
HSBC Holdings plc	200,000	5.25%	14/3/2044	185,436	0.01%
Hutchison Whampoa International 03/33 Ltd.	300,000	7.45%	24/11/2033	342,534	0.02%
Imperial Brands Finance plc	225,000	4.25%	21/7/2025	221,558	0.02%
Imperial Brands Finance plc	200,000	3.88%	26/7/2029	185,368	0.01%
Imperial Brands Finance plc	200,000	5.50%	1/2/2030	198,100	0.01%
Imperial Brands Finance plc	200,000	5.88%	1/7/2034	196,092	0.01%
Legal & General Group plc^	200,000	5.25%	21/3/2047	193,621	0.01%
Lloyds Banking Group plc	375,000	4.58%	10/12/2025	368,143	0.03%
Lloyds Banking Group plc	350,000	4.65%	24/3/2026	343,467	0.02%
Lloyds Banking Group plc^	200,000	4.72%	11/8/2026	197,735	0.01%
Lloyds Banking Group plc	250,000	3.75%	11/1/2027	240,483	0.02%
Lloyds Banking Group plc^	200,000	5.46%	5/1/2028	199,622	0.01%
Lloyds Banking Group plc^	200,000	3.75%	18/3/2028	191,269	0.01%
Lloyds Banking Group plc	200,000	4.38%	22/3/2028	193,669	0.01%
Lloyds Banking Group plc	200,000	4.55%	16/8/2028	194,187	0.01%
Lloyds Banking Group plc^	500,000	3.57%	7/11/2028	470,356	0.03%
Lloyds Banking Group plc^	200,000	5.72%	5/6/2030	201,603	0.01%
Lloyds Banking Group plc^	200,000	4.98%	11/8/2033	191,039	0.01%
Lloyds Banking Group plc^	200,000	7.95%	15/11/2033	224,619	0.02%
Lloyds Banking Group plc^	250,000	5.68%	5/1/2035	248,895	0.02%
Lloyds Banking Group plc^	200,000	3.37%	14/12/2046	139,124	0.01%
Lloyds Banking Group plc	200,000	4.34%	9/1/2048	156,088	0.01%
Lseg US Finance Corp.	100,000	5.30%	28/3/2034	99,671	0.01%
LSEGA Financing plc	325,000	1.38%	6/4/2026	303,182	0.02%
LSEGA Financing plc	400,000	2.50%	6/4/2031	337,242	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
M&G plc^	200,000	6.50%	20/10/2048	202,190	0.01%
Mead Johnson Nutrition Co.	250,000	4.13%	15/11/2025	245,714	0.02%
Mead Johnson Nutrition Co.	100,000	4.60%	1/6/2044	86,545	0.01%
Narragansett Electric Co.	50,000	3.92%	1/8/2028	47,861	0.00%
Narragansett Electric Co.	45,000	5.64%	15/3/2040	43,901	0.00%
National Grid plc	155,000	5.81%	12/6/2033	155,746	0.01%
Nationwide Building Society	250,000	4.00%	14/9/2026	240,070	0.02%
Nationwide Building Society	200,000	1.50%	13/10/2026	183,743	0.01%
Nationwide Building Society	200,000	5.26%	10/11/2026	200,982	0.01%
Nationwide Building Society^	500,000	2.97%	16/2/2028	468,491	0.03%
NatWest Group plc^	400,000	7.47%	10/11/2026	408,842	0.03%
NatWest Group plc^	200,000	5.58%	1/3/2028	200,228	0.01%
NatWest Group plc^	208,000	3.07%	22/5/2028	194,611	0.01%
NatWest Group plc^	200,000	5.52%	30/9/2028	200,001	0.01%
NatWest Group plc^	300,000	4.89%	18/5/2029	293,356	0.02%
NatWest Group plc^	200,000	5.81%	13/9/2029	202,548	0.01%
NatWest Group plc^	400,000	5.08%	27/1/2030	393,178	0.03%
NatWest Group plc^	220,000	4.45%	8/5/2030	210,305	0.02%
NatWest Group plc^	200,000	6.48%	1/6/2034	203,203	0.01%
NatWest Group plc^	200,000	5.78%	1/3/2035	200,815	0.01%
NatWest Group plc^	100,000	3.03%	28/11/2035	83,756	0.01%
NatWest Markets plc	200,000	1.60%	29/9/2026	183,707	0.01%
New England Power Co.	115,000	3.80%	5/12/2047	85,583	0.01%
New England Power Co.	10,000	2.81%	6/10/2050	6,041	0.00%
Niagara Mohawk Power Corp.	45,000	4.12%	28/11/2042	35,761	0.00%
nVent Finance Sarl	75,000	4.55%	15/4/2028	72,900	0.01%
nVent Finance Sarl	125,000	2.75%	15/11/2031	102,986	0.01%
Phoenix Group Holdings plc	200,000	5.38%	6/7/2027	194,641	0.01%
Prudential Funding Asia plc	165,000	3.13%	14/4/2030	147,897	0.01%
Prudential Funding Asia plc^	200,000	2.95%	3/11/2033	177,466	0.01%
Reckitt Benckiser Treasury Services plc	225,000	3.00%	26/6/2027	211,934	0.02%
RELX Capital, Inc.	150,000	4.00%	18/3/2029	144,146	0.01%
RELX Capital, Inc.	175,000	4.75%	20/5/2032	169,439	0.01%
Reynolds American, Inc.	175,000	5.70%	15/8/2035	170,928	0.01%
Reynolds American, Inc.	75,000	7.25%	15/6/2037	80,933	0.01%
Reynolds American, Inc.	330,000	5.85%	15/8/2045	305,165	0.02%
Rolls-Royce plc	200,000	5.75%	15/10/2027	201,348	0.01%
Royalty Pharma plc	175,000	2.15%	2/9/2031	140,569	0.01%
Royalty Pharma plc	200,000	3.35%	2/9/2051	127,858	0.01%
Santander UK Group Holdings plc^	150,000	1.53%	21/8/2026	142,767	0.01%
Santander UK Group Holdings plc^	200,000	6.83%	21/11/2026	202,583	0.01%
Santander UK Group Holdings plc^	200,000	1.67%	14/6/2027	184,846	0.01%
Santander UK Group Holdings plc^	100,000	2.47%	11/1/2028	92,290	0.01%
Santander UK Group Holdings plc^	50,000	3.82%	3/11/2028	47,229	0.00%
Santander UK Group Holdings plc^	250,000	2.90%	15/3/2032	210,279	0.02%
Santander UK plc	200,000	3.21%	12/6/2026	192,932	0.01%
Smith & Nephew plc	150,000	5.15%	20/3/2027	149,481	0.01%
Smith & Nephew plc	200,000	2.03%	14/10/2030	165,208	0.01%
Smith & Nephew plc	100,000	5.40%	20/3/2034	98,481	0.01%
Standard Chartered plc	150,000	4.05%	12/4/2026	146,298	0.01%
Standard Chartered plc^	200,000	6.17%	9/1/2027	201,225	0.01%
Standard Chartered plc^	200,000	6.19%	6/7/2027	201,722	0.01%
Standard Chartered plc^	200,000	2.61%	12/1/2028	185,326	0.01%
Standard Chartered plc^	450,000	5.69%	14/5/2028	449,893	0.03%
Standard Chartered plc^	200,000	7.77%	16/11/2028	212,772	0.02%
Standard Chartered plc^	205,000	6.30%	9/1/2029	209,143	0.02%
Standard Chartered plc^	200,000	7.02%	8/2/2030	210,891	0.02%
Standard Chartered plc^	200,000	4.31%	21/5/2030	189,449	0.01%
Standard Chartered plc^	300,000	4.64%	1/4/2031	285,233	0.02%
Standard Chartered plc^	100,000	2.68%	29/6/2032	81,725	0.01%
Standard Chartered plc^	150,000	3.60%	12/1/2033	126,237	0.01%
Standard Chartered plc^	200,000	6.10%	11/1/2035	202,619	0.01%
Standard Chartered plc^	200,000	5.91%	14/5/2035	198,382	0.01%
Standard Chartered plc^	200,000	3.27%	18/2/2036	168,918	0.01%
Standard Chartered plc	100,000	5.30%	9/1/2043	91,682	0.01%
Standard Chartered plc	325,000	5.70%	26/3/2044	312,071	0.02%
Unilever Capital Corp.	75,000	3.10%	30/7/2025	73,420	0.01%
Unilever Capital Corp.	100,000	3.50%	22/3/2028	95,415	0.01%
Unilever Capital Corp.	125,000	2.13%	6/9/2029	109,821	0.01%
Unilever Capital Corp.	200,000	5.00%	8/12/2033	200,050	0.01%
Unilever Capital Corp.	200,000	2.63%	12/8/2051	127,267	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United Utilities plc	55,000	6.88%	15/8/2028	57,718	0.00%
Vodafone Group plc	175,000	7.88%	15/2/2030	197,456	0.01%
Vodafone Group plc	350,000	6.15%	27/2/2037	371,141	0.03%
Vodafone Group plc	225,000	4.38%	19/2/2043	196,206	0.01%
Vodafone Group plc	210,000	5.25%	30/5/2048	193,805	0.01%
Vodafone Group plc	300,000	4.88%	19/6/2049	259,628	0.02%
Vodafone Group plc	300,000	4.25%	17/9/2050	234,055	0.02%
Vodafone Group plc	100,000	5.63%	10/2/2053	95,758	0.01%
Vodafone Group plc	200,000	5.75%	28/6/2054	193,653	0.01%
Vodafone Group plc	10,000	5.13%	19/6/2059	8,677	0.00%
Vodafone Group plc	200,000	5.88%	28/6/2064	192,210	0.01%
Weir Group plc	200,000	2.20%	13/5/2026	187,606	0.01%
				53,216,974	3.69%
United States 61.71% (31 December 2023: 61.44%)					
3M Co.	75,000	2.88%	15/10/2027	69,976	0.00%
3M Co.	100,000	3.63%	14/9/2028	94,621	0.01%
3M Co.	125,000	3.38%	1/3/2029	115,980	0.01%
3M Co.	150,000	3.05%	15/4/2030	134,586	0.01%
3M Co.	50,000	3.88%	15/6/2044	38,565	0.00%
3M Co.	200,000	3.13%	19/9/2046	134,552	0.01%
3M Co.	50,000	3.63%	15/10/2047	36,170	0.00%
3M Co.	225,000	3.25%	26/8/2049	152,517	0.01%
7-Eleven, Inc.	425,000	0.95%	10/2/2026	395,805	0.03%
7-Eleven, Inc.	200,000	2.50%	10/2/2041	130,633	0.01%
7-Eleven, Inc.	200,000	2.80%	10/2/2051	119,189	0.01%
Abbott Laboratories	229,000	3.75%	30/11/2026	223,367	0.02%
Abbott Laboratories	150,000	1.15%	30/1/2028	132,953	0.01%
Abbott Laboratories	200,000	4.75%	30/11/2036	194,043	0.01%
Abbott Laboratories	75,000	6.15%	30/11/2037	81,797	0.01%
Abbott Laboratories	50,000	6.00%	1/4/2039	54,274	0.00%
Abbott Laboratories	125,000	4.75%	15/4/2043	117,291	0.01%
Abbott Laboratories	575,000	4.90%	30/11/2046	541,493	0.04%
AbbVie, Inc. ¹	575,000	3.20%	14/5/2026	555,394	0.04%
AbbVie, Inc.	725,000	2.95%	21/11/2026	690,845	0.05%
AbbVie, Inc.	275,000	4.80%	15/3/2027	273,764	0.02%
AbbVie, Inc.	100,000	4.25%	14/11/2028	97,599	0.01%
AbbVie, Inc.	275,000	4.80%	15/3/2029	273,398	0.02%
AbbVie, Inc.	960,000	3.20%	21/11/2029	881,117	0.06%
AbbVie, Inc.	275,000	4.95%	15/3/2031	274,277	0.02%
AbbVie, Inc.	425,000	5.05%	15/3/2034	423,685	0.03%
AbbVie, Inc.	255,000	4.55%	15/3/2035	241,856	0.02%
AbbVie, Inc.	350,000	4.50%	14/5/2035	330,073	0.02%
AbbVie, Inc.	200,000	4.30%	14/5/2036	183,867	0.01%
AbbVie, Inc.	500,000	4.05%	21/11/2039	433,889	0.03%
AbbVie, Inc.	75,000	4.63%	1/10/2042	67,555	0.00%
AbbVie, Inc.	446,000	4.40%	6/11/2042	391,744	0.03%
AbbVie, Inc.	150,000	4.85%	15/6/2044	138,909	0.01%
AbbVie, Inc.	358,000	4.70%	14/5/2045	323,368	0.02%
AbbVie, Inc.	385,000	4.45%	14/5/2046	334,021	0.02%
AbbVie, Inc.	200,000	4.88%	14/11/2048	183,681	0.01%
AbbVie, Inc.	875,000	4.25%	21/11/2049	728,188	0.05%
AbbVie, Inc.	425,000	5.40%	15/3/2054	420,514	0.03%
AbbVie, Inc.	225,000	5.50%	15/3/2064	222,048	0.02%
ACE Capital Trust II	75,000	9.70%	1/4/2030	89,105	0.01%
Acuity Brands Lighting, Inc.	125,000	2.15%	15/12/2030	103,671	0.01%
Adobe, Inc.	295,000	2.15%	1/2/2027	275,056	0.02%
Adobe, Inc.	235,000	2.30%	1/2/2030	205,878	0.01%
Advanced Micro Devices, Inc.	124,000	4.39%	1/6/2052	104,651	0.01%
AdventHealth Obligated Group	100,000	2.80%	15/11/2051	64,634	0.00%
Adventist Health System	50,000	2.95%	1/3/2029	44,837	0.00%
Adventist Health System	50,000	3.63%	1/3/2049	35,703	0.00%
Advocate Health & Hospitals Corp.	50,000	3.83%	15/8/2028	47,905	0.00%
Advocate Health & Hospitals Corp.	100,000	2.21%	15/6/2030	86,064	0.01%
Advocate Health & Hospitals Corp.	50,000	4.27%	15/8/2048	43,076	0.00%
Advocate Health & Hospitals Corp.	100,000	3.39%	15/10/2049	72,999	0.01%
AEP Texas, Inc.	50,000	5.45%	15/5/2029	50,267	0.00%
AEP Texas, Inc.	205,000	4.70%	15/5/2032	193,290	0.01%
AEP Texas, Inc.	50,000	5.70%	15/5/2034	49,653	0.00%
AEP Texas, Inc.	245,000	3.80%	1/10/2047	175,461	0.01%
AEP Texas, Inc.	50,000	5.25%	15/5/2052	44,655	0.00%
AEP Transmission Co. LLC	65,000	3.10%	1/12/2026	61,871	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AEP Transmission Co. LLC	50,000	5.15%	1/4/2034	48,911	0.00%
AEP Transmission Co. LLC	55,000	4.00%	1/12/2046	43,630	0.00%
AEP Transmission Co. LLC	75,000	3.75%	1/12/2047	55,521	0.00%
AEP Transmission Co. LLC	50,000	4.25%	15/9/2048	40,132	0.00%
AEP Transmission Co. LLC	55,000	3.80%	15/6/2049	40,556	0.00%
AEP Transmission Co. LLC	50,000	3.15%	15/9/2049	32,792	0.00%
AEP Transmission Co. LLC	80,000	3.65%	1/4/2050	57,673	0.00%
AEP Transmission Co. LLC	70,000	4.50%	15/6/2052	58,113	0.00%
AEP Transmission Co. LLC	105,000	5.40%	15/3/2053	100,506	0.01%
AES Corp.	200,000	3.30%	15/7/2025	194,854	0.01%
AES Corp.	135,000	1.38%	15/1/2026	126,478	0.01%
AES Corp.	190,000	5.45%	1/6/2028	189,642	0.01%
AES Corp.	40,000	3.95%	15/7/2030	36,583	0.00%
AES Corp.	145,000	2.45%	15/1/2031	119,381	0.01%
Aetna, Inc.	90,000	6.63%	15/6/2036	95,380	0.01%
Aetna, Inc.	65,000	6.75%	15/12/2037	69,438	0.00%
Aetna, Inc.	75,000	4.50%	15/5/2042	62,653	0.00%
Aetna, Inc.	75,000	4.13%	15/11/2042	58,878	0.00%
Aetna, Inc.	250,000	3.88%	15/8/2047	181,298	0.01%
Affiliated Managers Group, Inc.	100,000	3.30%	15/6/2030	89,229	0.01%
Aflac, Inc.	175,000	2.88%	15/10/2026	166,327	0.01%
Aflac, Inc.	138,000	3.60%	1/4/2030	128,239	0.01%
Aflac, Inc.	100,000	4.75%	15/1/2049	88,699	0.01%
AGCO Corp.	200,000	5.45%	21/3/2027	200,437	0.01%
AGCO Corp.	70,000	5.80%	21/3/2034	69,695	0.00%
Agilent Technologies, Inc.	75,000	2.10%	4/6/2030	63,225	0.00%
Agilent Technologies, Inc.	150,000	2.30%	12/3/2031	124,934	0.01%
Agree LP	225,000	4.80%	1/10/2032	210,978	0.01%
AHS Hospital Corp.	50,000	5.02%	1/7/2045	47,502	0.00%
AHS Hospital Corp.	100,000	2.78%	1/7/2051	63,461	0.00%
AIG SunAmerica Global Financing X	125,000	6.90%	15/3/2032	135,373	0.01%
Air Lease Corp.	100,000	3.38%	1/7/2025	97,721	0.01%
Air Lease Corp.	425,000	2.88%	15/1/2026	407,745	0.03%
Air Lease Corp.	80,000	5.30%	25/6/2026	79,740	0.01%
Air Lease Corp.	360,000	3.63%	1/4/2027	343,853	0.02%
Air Lease Corp.	200,000	5.85%	15/12/2027	202,464	0.01%
Air Lease Corp.	100,000	4.63%	1/10/2028	96,984	0.01%
Air Lease Corp.	190,000	3.00%	1/2/2030	168,237	0.01%
Air Lease Corp.	100,000	3.13%	1/12/2030	87,411	0.01%
Air Products & Chemicals, Inc.	125,000	1.50%	15/10/2025	119,064	0.01%
Air Products & Chemicals, Inc.	100,000	1.85%	15/5/2027	91,824	0.01%
Air Products & Chemicals, Inc.	175,000	2.05%	15/5/2030	149,935	0.01%
Air Products & Chemicals, Inc.	125,000	4.85%	8/2/2034	122,689	0.01%
Air Products & Chemicals, Inc.	300,000	2.70%	15/5/2040	214,284	0.01%
Aircastle Ltd.	150,000	5.25%	11/8/2025	148,834	0.01%
Aircastle Ltd.	234,000	4.25%	15/6/2026	228,093	0.02%
Aircastle Ltd.	100,000	6.50%	18/7/2028	101,814	0.01%
Aircastle Ltd.	100,000	5.95%	15/2/2029	99,909	0.01%
Alabama Power Co.	100,000	3.75%	1/9/2027	96,385	0.01%
Alabama Power Co.	45,000	3.94%	1/9/2032	41,349	0.00%
Alabama Power Co.	240,000	3.85%	1/12/2042	191,626	0.01%
Alabama Power Co.	245,000	3.75%	1/3/2045	187,676	0.01%
Alabama Power Co.	100,000	4.30%	2/1/2046	82,898	0.01%
Alabama Power Co.	150,000	3.70%	1/12/2047	111,658	0.01%
Alabama Power Co.	60,000	4.30%	15/7/2048	49,105	0.00%
Alabama Power Co.	75,000	3.45%	1/10/2049	53,222	0.00%
Alabama Power Co.	5,000	3.13%	15/7/2051	3,311	0.00%
Alameda County Joint Powers Authority	50,000	7.05%	1/12/2044	57,353	0.00%
Albemarle Corp.	150,000	4.65%	1/6/2027	147,548	0.01%
Albemarle Corp.	50,000	5.45%	1/12/2044	45,360	0.00%
Albemarle Corp.	100,000	5.65%	1/6/2052	88,685	0.01%
Alcon Finance Corp.	150,000	3.80%	23/9/2049	113,129	0.01%
Alexander Funding Trust II	100,000	7.47%	31/7/2028	105,708	0.01%
Alexandria Real Estate Equities, Inc.	50,000	4.30%	15/1/2026	49,177	0.00%
Alexandria Real Estate Equities, Inc.	234,000	3.95%	15/1/2027	226,177	0.02%
Alexandria Real Estate Equities, Inc.	70,000	3.95%	15/1/2028	66,984	0.00%
Alexandria Real Estate Equities, Inc.	50,000	4.50%	30/7/2029	48,209	0.00%
Alexandria Real Estate Equities, Inc.	125,000	4.90%	15/12/2030	122,246	0.01%
Alexandria Real Estate Equities, Inc.	200,000	1.88%	1/2/2033	150,505	0.01%
Alexandria Real Estate Equities, Inc.	200,000	2.95%	15/3/2034	161,747	0.01%
Alexandria Real Estate Equities, Inc.	100,000	4.85%	15/4/2049	84,585	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Alexandria Real Estate Equities, Inc.	200,000	4.00%	1/2/2050	148,278	0.01%
Alexandria Real Estate Equities, Inc.	200,000	3.55%	15/3/2052	134,158	0.01%
Alexandria Real Estate Equities, Inc.	50,000	5.63%	15/5/2054	46,901	0.00%
Alleghany Corp.	65,000	4.90%	15/9/2044	60,462	0.00%
Alleghany Corp.	75,000	3.25%	15/8/2051	50,555	0.00%
Allegion plc	75,000	3.50%	1/10/2029	69,160	0.00%
Allegion US Holding Co., Inc.	100,000	5.41%	1/7/2032	99,821	0.01%
Alliant Energy Finance LLC	150,000	5.40%	6/6/2027	150,341	0.01%
Alliant Energy Finance LLC	30,000	4.25%	15/6/2028	28,741	0.00%
Alliant Energy Finance LLC	55,000	3.60%	1/3/2032	47,795	0.00%
Allied World Assurance Co. Holdings Ltd.	175,000	4.35%	29/10/2025	174,845	0.01%
Allina Health System	50,000	3.89%	15/4/2049	39,472	0.00%
Allstate Corp.	600,000	0.75%	15/12/2025	561,069	0.04%
Allstate Corp.	100,000	5.05%	24/6/2029	99,563	0.01%
Allstate Corp.	50,000	5.35%	1/6/2033	50,167	0.00%
Allstate Corp.	125,000	5.55%	9/5/2035	126,618	0.01%
Allstate Corp.	175,000	4.20%	15/12/2046	141,285	0.01%
Allstate Corp.	75,000	3.85%	10/8/2049	56,679	0.00%
Allstate Corp.^	65,000	6.50%	15/5/2057	65,432	0.00%
Ally Financial, Inc.	425,000	8.00%	1/11/2031	469,387	0.03%
Alphabet, Inc.	400,000	1.10%	15/8/2030	326,673	0.02%
Alphabet, Inc.	100,000	1.90%	15/8/2040	65,134	0.00%
Alphabet, Inc.	350,000	2.05%	15/8/2050	198,734	0.01%
Alphabet, Inc.	150,000	2.25%	15/8/2060	82,914	0.01%
Altria Group, Inc.	250,000	4.80%	14/2/2029	245,884	0.02%
Altria Group, Inc.	100,000	3.40%	6/5/2030	90,414	0.01%
Altria Group, Inc.	200,000	2.45%	4/2/2032	161,636	0.01%
Altria Group, Inc.	180,000	5.80%	14/2/2039	179,866	0.01%
Altria Group, Inc.	125,000	3.40%	4/2/2041	89,980	0.01%
Altria Group, Inc.	175,000	4.50%	2/5/2043	143,786	0.01%
Altria Group, Inc.	225,000	5.38%	31/1/2044	210,841	0.01%
Altria Group, Inc.	125,000	3.88%	16/9/2046	90,049	0.01%
Altria Group, Inc.	470,000	5.95%	14/2/2049	461,013	0.03%
Altria Group, Inc.	200,000	3.70%	4/2/2051	134,708	0.01%
Altria Group, Inc.	86,000	6.20%	14/2/2059	85,791	0.01%
Altria Group, Inc.	150,000	4.00%	4/2/2061	103,909	0.01%
Amazon.com, Inc.	225,000	4.60%	1/12/2025	223,531	0.02%
Amazon.com, Inc.	240,000	5.20%	3/12/2025	240,408	0.02%
Amazon.com, Inc.	400,000	1.00%	12/5/2026	372,054	0.03%
Amazon.com, Inc.	165,000	1.20%	3/6/2027	148,996	0.01%
Amazon.com, Inc.	500,000	3.15%	22/8/2027	474,945	0.03%
Amazon.com, Inc.	300,000	4.55%	1/12/2027	297,802	0.02%
Amazon.com, Inc.	200,000	1.65%	12/5/2028	178,115	0.01%
Amazon.com, Inc.	100,000	3.45%	13/4/2029	94,871	0.01%
Amazon.com, Inc.	300,000	4.65%	1/12/2029	298,792	0.02%
Amazon.com, Inc.	300,000	1.50%	3/6/2030	249,940	0.02%
Amazon.com, Inc.	600,000	2.10%	12/5/2031	505,551	0.04%
Amazon.com, Inc.	350,000	3.60%	13/4/2032	321,576	0.02%
Amazon.com, Inc.	275,000	4.70%	1/12/2032	272,566	0.02%
Amazon.com, Inc.	375,000	3.88%	22/8/2037	331,135	0.02%
Amazon.com, Inc.	350,000	2.88%	12/5/2041	256,967	0.02%
Amazon.com, Inc.	195,000	4.95%	5/12/2044	188,453	0.01%
Amazon.com, Inc.	200,000	4.05%	22/8/2047	166,630	0.01%
Amazon.com, Inc.	450,000	2.50%	3/6/2050	275,239	0.02%
Amazon.com, Inc.	475,000	3.10%	12/5/2051	326,392	0.02%
Amazon.com, Inc.	395,000	3.95%	13/4/2052	317,987	0.02%
Amazon.com, Inc.	340,000	4.25%	22/8/2057	284,795	0.02%
Amazon.com, Inc.	100,000	2.70%	3/6/2060	58,853	0.00%
Amazon.com, Inc.	350,000	3.25%	12/5/2061	233,446	0.02%
Amazon.com, Inc.	250,000	4.10%	13/4/2062	199,904	0.01%
Amcor Finance USA, Inc.	100,000	4.50%	15/5/2028	97,076	0.01%
Amcor Finance USA, Inc.	125,000	5.63%	26/5/2033	126,340	0.01%
Amcor Flexibles North America, Inc.	200,000	2.69%	25/5/2031	168,143	0.01%
Amdocs Ltd.	50,000	2.54%	15/6/2030	42,594	0.00%
Ameren Corp.	80,000	3.65%	15/2/2026	77,572	0.01%
Ameren Corp.	135,000	1.95%	15/3/2027	123,973	0.01%
Ameren Corp.	50,000	1.75%	15/3/2028	44,109	0.00%
Ameren Corp.	200,000	5.00%	15/1/2029	197,956	0.01%
Ameren Illinois Co.	170,000	1.55%	15/11/2030	137,538	0.01%
Ameren Illinois Co.	65,000	3.85%	1/9/2032	58,976	0.00%
Ameren Illinois Co.	15,000	4.15%	15/3/2046	12,251	0.00%

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Ameren Illinois Co.	40,000	4.50%	15/3/2049	34,158	0.00%
Ameren Illinois Co.	175,000	3.25%	15/3/2050	119,117	0.01%
Ameren Illinois Co.	165,000	2.90%	15/6/2051	103,221	0.01%
Ameren Illinois Co.	50,000	5.55%	1/7/2054	49,061	0.00%
American Airlines 2015-2 Class AA Pass Through Trust	71,416	3.60%	22/9/2027	67,492	0.00%
American Airlines 2016-1 Class AA Pass Through Trust	32,158	3.58%	15/1/2028	30,284	0.00%
American Airlines 2016-3 Class AA Pass Through Trust	58,282	3.00%	15/10/2028	53,288	0.00%
American Airlines 2017-1 Class AA Pass Through Trust	281,563	3.65%	15/2/2029	263,551	0.02%
American Airlines 2017-2 Class AA Pass Through Trust	101,290	3.35%	15/10/2029	93,045	0.01%
American Airlines 2021-1 Class A Pass Through Trust	73,565	2.88%	11/7/2034	62,770	0.00%
American Electric Power Co., Inc.	125,000	5.70%	15/8/2025	125,062	0.01%
American Electric Power Co., Inc.	75,000	5.75%	1/11/2027	76,256	0.01%
American Electric Power Co., Inc.	125,000	3.20%	13/11/2027	117,096	0.01%
American Electric Power Co., Inc.	165,000	4.30%	1/12/2028	158,381	0.01%
American Electric Power Co., Inc.	100,000	5.20%	15/1/2029	99,500	0.01%
American Electric Power Co., Inc.	60,000	2.30%	1/3/2030	51,085	0.00%
American Electric Power Co., Inc.	30,000	5.95%	1/11/2032	30,722	0.00%
American Electric Power Co., Inc.	125,000	5.63%	1/3/2033	124,713	0.01%
American Electric Power Co., Inc.	75,000	3.25%	1/3/2050	49,210	0.00%
American Electric Power Co., Inc.^	100,000	7.05%	15/12/2054	99,632	0.01%
American Express Co.	300,000	3.95%	1/8/2025	295,036	0.02%
American Express Co.	400,000	4.20%	6/11/2025	394,187	0.03%
American Express Co.^	200,000	6.34%	30/10/2026	201,934	0.01%
American Express Co.	150,000	2.55%	4/3/2027	140,209	0.01%
American Express Co.^	200,000	5.65%	23/4/2027	200,757	0.01%
American Express Co.^	200,000	5.39%	28/7/2027	200,228	0.01%
American Express Co.	375,000	5.85%	5/11/2027	384,046	0.03%
American Express Co.^	400,000	5.10%	16/2/2028	398,271	0.03%
American Express Co.	325,000	4.05%	3/5/2029	313,622	0.02%
American Express Co.^	200,000	5.28%	27/7/2029	200,323	0.01%
American Express Co.^	100,000	4.99%	26/5/2033	96,532	0.01%
American Express Co.^	200,000	5.04%	1/5/2034	195,578	0.01%
American Express Co.^	125,000	5.92%	25/4/2035	127,233	0.01%
American Express Co.	250,000	4.05%	3/12/2042	207,931	0.01%
American Express Credit Corp.	125,000	3.30%	3/5/2027	120,030	0.01%
American Financial Group, Inc.	50,000	5.25%	2/4/2030	49,655	0.00%
American Financial Group, Inc.	90,000	4.50%	15/6/2047	76,850	0.01%
American Homes 4 Rent LP	95,000	4.25%	15/2/2028	90,980	0.01%
American Homes 4 Rent LP	50,000	4.90%	15/2/2029	48,856	0.00%
American Homes 4 Rent LP	90,000	3.63%	15/4/2032	78,605	0.01%
American Homes 4 Rent LP	100,000	5.50%	15/7/2034	98,236	0.01%
American Homes 4 Rent LP	100,000	3.38%	15/7/2051	65,368	0.00%
American Homes 4 Rent LP	50,000	4.30%	15/4/2052	38,689	0.00%
American Honda Finance Corp.	50,000	1.20%	8/7/2025	47,908	0.00%
American Honda Finance Corp.	175,000	5.80%	3/10/2025	175,889	0.01%
American Honda Finance Corp.	200,000	4.95%	9/1/2026	198,997	0.01%
American Honda Finance Corp.	200,000	5.25%	7/7/2026	200,410	0.01%
American Honda Finance Corp.	175,000	1.30%	9/9/2026	161,149	0.01%
American Honda Finance Corp.	75,000	2.30%	9/9/2026	70,575	0.00%
American Honda Finance Corp.	200,000	2.35%	8/1/2027	187,021	0.01%
American Honda Finance Corp.	100,000	4.90%	12/3/2027	99,642	0.01%
American Honda Finance Corp.	160,000	2.00%	24/3/2028	143,883	0.01%
American Honda Finance Corp.	200,000	5.13%	7/7/2028	200,926	0.01%
American Honda Finance Corp.	200,000	5.65%	15/11/2028	204,905	0.01%
American Honda Finance Corp.	200,000	4.90%	13/3/2029	199,170	0.01%
American Honda Finance Corp.	175,000	4.60%	17/4/2030	171,469	0.01%
American Honda Finance Corp.	40,000	1.80%	13/1/2031	32,775	0.00%
American Honda Finance Corp.	200,000	4.90%	10/1/2034	194,062	0.01%
American International Group, Inc.	90,000	3.40%	30/6/2030	81,886	0.01%
American International Group, Inc.	125,000	5.13%	27/3/2033	123,203	0.01%
American International Group, Inc.	125,000	6.25%	1/5/2036	132,103	0.01%
American International Group, Inc.	225,000	4.80%	10/7/2045	200,759	0.01%
American International Group, Inc.^	105,000	5.75%	1/4/2048	102,739	0.01%
American International Group, Inc.	115,000	4.75%	1/4/2048	101,469	0.01%
American International Group, Inc.	100,000	4.38%	30/6/2050	82,747	0.01%
American Municipal Power, Inc.	100,000	6.45%	15/2/2044	107,115	0.01%
American Municipal Power, Inc.	110,000	8.08%	15/2/2050	143,362	0.01%
American National Group LLC	50,000	6.14%	13/6/2032	47,915	0.00%
American Tower Corp.	400,000	1.60%	15/4/2026	373,417	0.03%
American Tower Corp.	125,000	3.38%	15/10/2026	119,433	0.01%
American Tower Corp.	250,000	3.65%	15/3/2027	239,406	0.02%

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American Tower Corp.	200,000	3.60%	15/1/2028	188,750	0.01%
American Tower Corp.	200,000	1.50%	31/1/2028	175,213	0.01%
American Tower Corp.	125,000	5.25%	15/7/2028	124,804	0.01%
American Tower Corp.	90,000	5.20%	15/2/2029	89,665	0.01%
American Tower Corp.	220,000	3.95%	15/3/2029	207,727	0.01%
American Tower Corp.	275,000	3.80%	15/8/2029	255,620	0.02%
American Tower Corp.	100,000	2.90%	15/1/2030	88,181	0.01%
American Tower Corp.	105,000	2.10%	15/6/2030	87,954	0.01%
American Tower Corp.	175,000	2.70%	15/4/2031	147,852	0.01%
American Tower Corp.	100,000	2.30%	15/9/2031	81,562	0.01%
American Tower Corp.	100,000	5.65%	15/3/2033	100,577	0.01%
American Tower Corp.	100,000	5.90%	15/11/2033	102,387	0.01%
American Tower Corp.	90,000	5.45%	15/2/2034	89,240	0.01%
American Tower Corp.	125,000	3.70%	15/10/2049	90,461	0.01%
American Tower Corp.	150,000	3.10%	15/6/2050	96,804	0.01%
American Tower Corp.	125,000	2.95%	15/1/2051	78,185	0.01%
American Transmission Systems, Inc.	100,000	5.00%	1/9/2044	89,554	0.01%
American University	75,000	3.67%	1/4/2049	58,537	0.00%
American Water Capital Corp.	100,000	2.95%	1/9/2027	93,610	0.01%
American Water Capital Corp.	100,000	3.75%	1/9/2028	95,275	0.01%
American Water Capital Corp.	85,000	3.45%	1/6/2029	79,133	0.01%
American Water Capital Corp.	80,000	2.80%	1/5/2030	70,333	0.00%
American Water Capital Corp.	85,000	2.30%	1/6/2031	70,357	0.00%
American Water Capital Corp.	125,000	4.45%	1/6/2032	119,073	0.01%
American Water Capital Corp.	50,000	5.15%	1/3/2034	49,541	0.00%
American Water Capital Corp.	110,000	6.59%	15/10/2037	122,239	0.01%
American Water Capital Corp.	80,000	4.30%	1/12/2042	67,819	0.00%
American Water Capital Corp.	50,000	4.30%	1/9/2045	41,954	0.00%
American Water Capital Corp.	30,000	4.00%	1/12/2046	23,620	0.00%
American Water Capital Corp.	110,000	3.75%	1/9/2047	83,291	0.01%
American Water Capital Corp.	100,000	4.20%	1/9/2048	81,113	0.01%
American Water Capital Corp.	35,000	4.15%	1/6/2049	28,070	0.00%
American Water Capital Corp.	80,000	3.45%	1/5/2050	56,445	0.00%
American Water Capital Corp.	85,000	3.25%	1/6/2051	57,680	0.00%
American Water Capital Corp.	150,000	5.45%	1/3/2054	144,868	0.01%
Ameriprise Financial, Inc.	175,000	5.15%	15/5/2033	175,195	0.01%
AmFam Holdings, Inc.	100,000	3.83%	11/3/2051	59,440	0.00%
Amgen, Inc.	175,000	2.60%	19/8/2026	165,810	0.01%
Amgen, Inc.	575,000	5.15%	2/3/2028	574,952	0.04%
Amgen, Inc.	150,000	3.00%	22/2/2029	137,906	0.01%
Amgen, Inc.	175,000	4.05%	18/8/2029	167,380	0.01%
Amgen, Inc.	275,000	2.45%	21/2/2030	239,846	0.02%
Amgen, Inc.	175,000	5.25%	2/3/2030	176,288	0.01%
Amgen, Inc.	175,000	2.30%	25/2/2031	147,087	0.01%
Amgen, Inc.	200,000	2.00%	15/1/2032	161,046	0.01%
Amgen, Inc.	225,000	3.35%	22/2/2032	199,620	0.01%
Amgen, Inc.	200,000	4.20%	1/3/2033	185,258	0.01%
Amgen, Inc.	575,000	5.25%	2/3/2033	573,303	0.04%
Amgen, Inc.	150,000	6.40%	1/2/2039	160,647	0.01%
Amgen, Inc.	450,000	3.15%	21/2/2040	336,320	0.02%
Amgen, Inc.	250,000	2.80%	15/8/2041	175,537	0.01%
Amgen, Inc.	425,000	5.60%	2/3/2043	418,781	0.03%
Amgen, Inc.	525,000	4.40%	1/5/2045	441,563	0.03%
Amgen, Inc.	325,000	4.56%	15/6/2048	274,805	0.02%
Amgen, Inc.	600,000	3.38%	21/2/2050	421,488	0.03%
Amgen, Inc.	382,000	4.66%	15/6/2051	325,953	0.02%
Amgen, Inc.	150,000	3.00%	15/1/2052	97,971	0.01%
Amgen, Inc.	75,000	4.88%	1/3/2053	66,058	0.00%
Amgen, Inc.	575,000	5.65%	2/3/2053	566,588	0.04%
Amgen, Inc.	175,000	4.40%	22/2/2062	139,076	0.01%
Amgen, Inc.	300,000	5.75%	2/3/2063	294,128	0.02%
Amphenol Corp.	100,000	4.35%	1/6/2029	96,968	0.01%
Amphenol Corp.	125,000	2.80%	15/2/2030	111,287	0.01%
Amphenol Corp.	100,000	2.20%	15/9/2031	82,102	0.01%
Amphenol Corp.	80,000	5.25%	5/4/2034	79,780	0.01%
Analog Devices, Inc.	100,000	3.50%	5/12/2026	96,477	0.01%
Analog Devices, Inc.	75,000	3.45%	15/6/2027	71,961	0.01%
Analog Devices, Inc.	125,000	1.70%	1/10/2028	110,138	0.01%
Analog Devices, Inc.	250,000	2.10%	1/10/2031	206,798	0.01%
Analog Devices, Inc.	175,000	2.80%	1/10/2041	123,314	0.01%
Analog Devices, Inc.	150,000	2.95%	1/10/2051	97,888	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Analog Devices, Inc.	100,000	5.30%	1/4/2054	97,723	0.01%
Antero Resources Corp.	95,000	5.38%	1/3/2030	92,035	0.01%
Aon Corp.	25,000	4.50%	15/12/2028	24,316	0.00%
Aon Corp.	100,000	3.75%	2/5/2029	93,861	0.01%
Aon Corp.	200,000	2.80%	15/5/2030	175,383	0.01%
Aon Corp.	50,000	6.25%	30/9/2040	52,768	0.00%
Aon Corp./Aon Global Holdings plc	200,000	2.85%	28/5/2027	187,650	0.01%
Aon Corp./Aon Global Holdings plc	75,000	2.05%	23/8/2031	60,535	0.00%
Aon Corp./Aon Global Holdings plc	175,000	5.00%	12/9/2032	170,387	0.01%
Aon Corp./Aon Global Holdings plc	200,000	5.35%	28/2/2033	198,679	0.01%
Aon Corp./Aon Global Holdings plc	125,000	3.90%	28/2/2052	92,418	0.01%
Aon Global Ltd.	100,000	4.60%	14/6/2044	85,249	0.01%
Aon North America, Inc.	200,000	5.15%	1/3/2029	199,464	0.01%
Aon North America, Inc.	250,000	5.45%	1/3/2034	248,887	0.02%
Aon North America, Inc.	350,000	5.75%	1/3/2054	342,001	0.02%
Apache Corp.	245,000	4.25%	15/1/2030	227,368	0.02%
Apache Corp.	265,000	5.10%	1/9/2040	226,177	0.02%
Apache Corp.	80,000	5.35%	1/7/2049	67,018	0.00%
Apollo Global Management, Inc.	125,000	6.38%	15/11/2033	132,072	0.01%
Apollo Global Management, Inc.	200,000	5.80%	21/5/2054	196,976	0.01%
Apollo Management Holdings LP	200,000	2.65%	5/6/2030	174,579	0.01%
Apollo Management Holdings LP	58,000	5.00%	15/3/2048	53,902	0.00%
Appalachian Power Co.	50,000	3.30%	1/6/2027	47,253	0.00%
Appalachian Power Co.	100,000	5.65%	1/4/2034	99,063	0.01%
Appalachian Power Co.	225,000	7.00%	1/4/2038	246,707	0.02%
Appalachian Power Co.	35,000	4.50%	1/3/2049	27,657	0.00%
Appalachian Power Co.	90,000	3.70%	1/5/2050	62,181	0.00%
Apple, Inc.	75,000	0.55%	20/8/2025	71,215	0.01%
Apple, Inc.	175,000	0.70%	8/2/2026	163,481	0.01%
Apple, Inc.	500,000	3.25%	23/2/2026	486,258	0.03%
Apple, Inc.	375,000	2.45%	4/8/2026	356,193	0.02%
Apple, Inc. ¹	800,000	3.35%	9/2/2027	771,545	0.05%
Apple, Inc.	300,000	3.20%	11/5/2027	287,569	0.02%
Apple, Inc.	200,000	3.00%	20/6/2027	190,466	0.01%
Apple, Inc.	400,000	2.90%	12/9/2027	377,878	0.03%
Apple, Inc.	100,000	1.20%	8/2/2028	88,439	0.01%
Apple, Inc.	300,000	1.40%	5/8/2028	264,071	0.02%
Apple, Inc.	350,000	2.20%	11/9/2029	310,449	0.02%
Apple, Inc.	285,000	1.65%	11/5/2030	240,068	0.02%
Apple, Inc.	300,000	1.25%	20/8/2030	245,663	0.02%
Apple, Inc.	400,000	1.65%	8/2/2031	330,785	0.02%
Apple, Inc.	200,000	1.70%	5/8/2031	163,559	0.01%
Apple, Inc.	200,000	4.50%	23/2/2036	195,284	0.01%
Apple, Inc.	525,000	2.38%	8/2/2041	362,927	0.03%
Apple, Inc.	580,000	3.85%	4/5/2043	485,492	0.03%
Apple, Inc.	275,000	3.45%	9/2/2045	213,414	0.01%
Apple, Inc.	475,000	4.38%	13/5/2045	422,554	0.03%
Apple, Inc.	350,000	4.65%	23/2/2046	322,978	0.02%
Apple, Inc.	555,000	3.85%	4/8/2046	452,965	0.03%
Apple, Inc.	320,000	3.75%	12/9/2047	255,303	0.02%
Apple, Inc.	185,000	2.95%	11/9/2049	126,352	0.01%
Apple, Inc.	520,000	2.65%	11/5/2050	332,060	0.02%
Apple, Inc.	350,000	2.65%	8/2/2051	221,162	0.02%
Apple, Inc.	250,000	2.70%	5/8/2051	158,644	0.01%
Apple, Inc.	250,000	3.95%	8/8/2052	202,945	0.01%
Apple, Inc.	240,000	2.55%	20/8/2060	145,838	0.01%
Apple, Inc.	270,000	2.80%	8/2/2061	164,886	0.01%
Apple, Inc.	200,000	2.85%	5/8/2061	122,981	0.01%
Apple, Inc.	125,000	4.10%	8/8/2062	101,105	0.01%
Applied Materials, Inc.	175,000	3.30%	1/4/2027	168,110	0.01%
Applied Materials, Inc.	225,000	1.75%	1/6/2030	189,445	0.01%
Applied Materials, Inc.	75,000	5.10%	1/10/2035	75,918	0.01%
Applied Materials, Inc.	75,000	5.85%	15/6/2041	79,267	0.01%
Applied Materials, Inc.	150,000	4.35%	1/4/2047	130,954	0.01%
Applied Materials, Inc.	100,000	2.75%	1/6/2050	65,379	0.00%
Aptiv plc	50,000	4.35%	15/3/2029	48,259	0.00%
Aptiv plc	100,000	5.40%	15/3/2049	89,513	0.01%
Aptiv plc	175,000	3.10%	1/12/2051	106,780	0.01%
Aptiv plc/Aptiv Corp.	200,000	3.25%	1/3/2032	173,285	0.01%
Aptiv plc/Aptiv Corp.	100,000	4.15%	1/5/2052	74,408	0.01%
Arch Capital Finance LLC	50,000	5.03%	15/12/2046	45,300	0.00%

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Arch Capital Group Ltd.	75,000	7.35%	1/5/2034	84,758	0.01%
Arch Capital Group US, Inc.	240,000	5.14%	1/11/2043	220,082	0.02%
Archer-Daniels-Midland Co.	150,000	3.25%	27/3/2030	136,593	0.01%
Archer-Daniels-Midland Co.	450,000	2.90%	1/3/2032	384,849	0.03%
Archer-Daniels-Midland Co.	150,000	2.70%	15/9/2051	91,958	0.01%
Ares Capital Corp.	150,000	2.15%	15/7/2026	138,605	0.01%
Ares Capital Corp.	200,000	2.88%	15/6/2027	182,954	0.01%
Ares Capital Corp.	325,000	2.88%	15/6/2028	288,022	0.02%
Ares Capital Corp.	150,000	5.88%	1/3/2029	147,656	0.01%
Ares Capital Corp.	150,000	5.95%	15/7/2029	147,387	0.01%
Ares Capital Corp.	150,000	3.20%	15/11/2031	123,670	0.01%
Ares Finance Co. IV LLC	145,000	3.65%	1/2/2052	100,493	0.01%
Ares Management Corp.	125,000	6.38%	10/11/2028	130,033	0.01%
Ares Strategic Income Fund	100,000	6.35%	15/8/2029	99,173	0.01%
Arizona Public Service Co.	40,000	2.95%	15/9/2027	37,245	0.00%
Arizona Public Service Co.	25,000	2.60%	15/8/2029	22,123	0.00%
Arizona Public Service Co.	75,000	5.55%	1/8/2033	74,396	0.01%
Arizona Public Service Co.	50,000	5.70%	15/8/2034	49,912	0.00%
Arizona Public Service Co.	65,000	4.50%	1/4/2042	54,501	0.00%
Arizona Public Service Co.	75,000	4.35%	15/11/2045	60,973	0.00%
Arizona Public Service Co.	45,000	4.20%	15/8/2048	34,959	0.00%
Arizona Public Service Co.	50,000	4.25%	1/3/2049	39,033	0.00%
Arizona Public Service Co.	45,000	3.50%	1/12/2049	30,532	0.00%
Army Hawaii Family Housing Trust Certificates	111,558	5.52%	15/6/2050	109,509	0.01%
Arrow Electronics, Inc.	100,000	3.88%	12/1/2028	94,677	0.01%
Arthur J Gallagher & Co.	125,000	5.50%	2/3/2033	125,339	0.01%
Arthur J Gallagher & Co.	175,000	6.50%	15/2/2034	185,151	0.01%
Arthur J Gallagher & Co.	100,000	3.50%	20/5/2051	68,979	0.00%
Arthur J Gallagher & Co.	100,000	3.05%	9/3/2052	61,253	0.00%
Arthur J Gallagher & Co.	150,000	5.75%	2/3/2053	145,748	0.01%
Ascension Health	150,000	2.53%	15/11/2029	132,988	0.01%
Ascension Health	125,000	3.11%	15/11/2039	96,714	0.01%
Ascension Health	200,000	3.95%	15/11/2046	166,844	0.01%
Ashtead Capital, Inc.	300,000	5.55%	30/5/2033	292,327	0.02%
Ashtead Capital, Inc.	200,000	5.80%	15/4/2034	198,576	0.01%
Assurant, Inc.	50,000	3.70%	22/2/2030	45,218	0.00%
Assurant, Inc.	25,000	2.65%	15/1/2032	20,566	0.00%
Assured Guaranty Municipal Holdings, Inc.^	100,000	6.40%	15/12/2036	88,468	0.01%
Assured Guaranty US Holdings, Inc.	100,000	3.15%	15/6/2031	86,717	0.01%
Astrazeneca Finance LLC	275,000	4.88%	3/3/2028	274,566	0.02%
Astrazeneca Finance LLC	150,000	4.90%	3/3/2030	150,584	0.01%
AT&T, Inc.	200,000	1.70%	25/3/2026	187,740	0.01%
AT&T, Inc.	315,000	2.95%	15/7/2026	300,446	0.02%
AT&T, Inc.	200,000	3.80%	15/2/2027	193,246	0.01%
AT&T, Inc.	100,000	4.25%	1/3/2027	97,696	0.01%
AT&T, Inc.	530,000	2.30%	1/6/2027	490,337	0.03%
AT&T, Inc.	325,000	1.65%	1/2/2028	288,638	0.02%
AT&T, Inc.	475,000	4.35%	1/3/2029	460,399	0.03%
AT&T, Inc.	387,000	4.30%	15/2/2030	370,765	0.03%
AT&T, Inc.	250,000	2.75%	1/6/2031	214,112	0.01%
AT&T, Inc.	575,000	2.25%	1/2/2032	466,644	0.03%
AT&T, Inc.	726,000	2.55%	1/12/2033	577,072	0.04%
AT&T, Inc.	500,000	5.40%	15/2/2034	500,016	0.03%
AT&T, Inc.	500,000	4.50%	15/5/2035	460,385	0.03%
AT&T, Inc.	135,000	4.85%	1/3/2039	123,670	0.01%
AT&T, Inc.	655,000	3.50%	1/6/2041	501,082	0.03%
AT&T, Inc.	300,000	4.30%	15/12/2042	249,549	0.02%
AT&T, Inc.	250,000	4.35%	15/6/2045	207,030	0.01%
AT&T, Inc.	385,000	4.75%	15/5/2046	333,281	0.02%
AT&T, Inc.	125,000	5.15%	15/11/2046	116,062	0.01%
AT&T, Inc.	125,000	5.45%	1/3/2047	120,837	0.01%
AT&T, Inc.	235,000	4.50%	9/3/2048	193,771	0.01%
AT&T, Inc.	525,000	3.65%	1/6/2051	370,742	0.03%
AT&T, Inc.	1,073,000	3.50%	15/9/2053	728,277	0.05%
AT&T, Inc.	1,073,000	3.55%	15/9/2055	722,983	0.05%
AT&T, Inc.	890,000	3.80%	1/12/2057	621,456	0.04%
AT&T, Inc.	950,000	3.65%	15/9/2059	637,608	0.04%
AT&T, Inc.	220,000	3.85%	1/6/2060	153,509	0.01%
AT&T, Inc.	100,000	3.50%	1/2/2061	65,780	0.00%
Athene Global Funding	200,000	5.62%	8/5/2026	200,132	0.01%
Athene Global Funding	100,000	1.61%	29/6/2026	92,588	0.01%

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Athene Global Funding	75,000	5.34%	15/1/2027	74,903	0.01%
Athene Global Funding	200,000	5.52%	25/3/2027	200,302	0.01%
Athene Global Funding	250,000	2.50%	24/3/2028	224,293	0.02%
Athene Global Funding	250,000	5.58%	9/1/2029	250,974	0.02%
Athene Global Funding	60,000	2.55%	19/11/2030	50,055	0.00%
Athene Global Funding	100,000	2.67%	7/6/2031	82,615	0.01%
Athene Global Funding	125,000	2.65%	4/10/2031	102,659	0.01%
Athene Holding Ltd.	140,000	4.13%	12/1/2028	134,971	0.01%
Athene Holding Ltd.	156,000	6.15%	3/4/2030	161,268	0.01%
Athene Holding Ltd.	225,000	3.95%	25/5/2051	161,196	0.01%
Athene Holding Ltd.	150,000	3.45%	15/5/2052	95,863	0.01%
Athene Holding Ltd.	200,000	6.25%	1/4/2054	200,091	0.01%
Atlantic City Electric Co.	80,000	2.30%	15/3/2031	66,993	0.00%
Atlassian Corp.	100,000	5.50%	15/5/2034	99,058	0.01%
Atmos Energy Corp.	100,000	3.00%	15/6/2027	94,551	0.01%
Atmos Energy Corp.	90,000	1.50%	15/1/2031	72,148	0.01%
Atmos Energy Corp.	200,000	5.90%	15/11/2033	208,887	0.01%
Atmos Energy Corp.	250,000	4.13%	15/10/2044	206,488	0.01%
Atmos Energy Corp.	15,000	4.30%	1/10/2048	12,331	0.00%
Atmos Energy Corp.	245,000	3.38%	15/9/2049	169,560	0.01%
Atmos Energy Corp.	190,000	2.85%	15/2/2052	117,565	0.01%
Atmos Energy Corp.	15,000	5.75%	15/10/2052	15,189	0.00%
Autodesk, Inc.	75,000	3.50%	15/6/2027	71,831	0.01%
Autodesk, Inc.	85,000	2.85%	15/1/2030	75,767	0.01%
Autodesk, Inc.	225,000	2.40%	15/12/2031	186,575	0.01%
Automatic Data Processing, Inc.	100,000	1.70%	15/5/2028	89,262	0.01%
Automatic Data Processing, Inc.	300,000	1.25%	1/9/2030	242,792	0.02%
AutoNation, Inc.	325,000	4.50%	1/10/2025	319,764	0.02%
AutoNation, Inc.	150,000	2.40%	1/8/2031	120,614	0.01%
AutoZone, Inc.	150,000	3.13%	21/4/2026	144,141	0.01%
AutoZone, Inc.	175,000	4.50%	1/2/2028	171,048	0.01%
AutoZone, Inc.	125,000	6.25%	1/11/2028	130,386	0.01%
AutoZone, Inc.	75,000	5.10%	15/7/2029	74,672	0.01%
AutoZone, Inc.	175,000	4.00%	15/4/2030	164,571	0.01%
AutoZone, Inc.	175,000	1.65%	15/1/2031	140,355	0.01%
AutoZone, Inc.	100,000	4.75%	1/2/2033	95,461	0.01%
AutoZone, Inc.	125,000	6.55%	1/11/2033	134,214	0.01%
AutoZone, Inc.	50,000	5.40%	15/7/2034	49,451	0.00%
AvalonBay Communities, Inc.	190,000	2.95%	11/5/2026	182,310	0.01%
AvalonBay Communities, Inc.	50,000	2.90%	15/10/2026	47,467	0.00%
AvalonBay Communities, Inc.	50,000	3.35%	15/5/2027	47,728	0.00%
AvalonBay Communities, Inc.	75,000	2.30%	1/3/2030	64,799	0.00%
AvalonBay Communities, Inc.	200,000	2.45%	15/1/2031	170,049	0.01%
AvalonBay Communities, Inc.	175,000	2.05%	15/1/2032	143,158	0.01%
AvalonBay Communities, Inc.	200,000	5.00%	15/2/2033	195,131	0.01%
AvalonBay Communities, Inc.	100,000	3.90%	15/10/2046	77,937	0.01%
Avangrid, Inc.	125,000	3.80%	1/6/2029	116,274	0.01%
Avery Dennison Corp.	175,000	5.75%	15/3/2033	179,095	0.01%
Aviation Capital Group LLC	175,000	4.88%	1/10/2025	172,668	0.01%
Aviation Capital Group LLC	200,000	1.95%	20/9/2026	184,287	0.01%
Aviation Capital Group LLC	200,000	3.50%	1/11/2027	187,175	0.01%
Aviation Capital Group LLC	175,000	6.25%	15/4/2028	178,498	0.01%
Avista Corp.	50,000	4.35%	1/6/2048	41,326	0.00%
Avista Corp.	60,000	4.00%	1/4/2052	44,993	0.00%
Avnet, Inc.	75,000	4.63%	15/4/2026	73,633	0.01%
Avnet, Inc.	150,000	6.25%	15/3/2028	153,795	0.01%
AXIS Specialty Finance LLC^	110,000	4.90%	15/1/2040	100,860	0.01%
Bacardi Ltd.	100,000	4.70%	15/5/2028	97,234	0.01%
Bacardi Ltd.	100,000	5.15%	15/5/2038	92,374	0.01%
Bacardi Ltd.	50,000	5.30%	15/5/2048	45,096	0.00%
Bacardi Ltd./Bacardi-Martini BV	100,000	5.40%	15/6/2033	97,539	0.01%
Bacardi Ltd./Bacardi-Martini BV	100,000	5.90%	15/6/2043	97,655	0.01%
Baker Hughes Holdings LLC	175,000	5.13%	15/9/2040	166,418	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	90,000	2.06%	15/12/2026	83,528	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	20,000	3.14%	7/11/2029	18,201	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	120,000	4.49%	1/5/2030	116,669	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	185,000	4.08%	15/12/2047	147,966	0.01%
Baltimore Gas & Electric Co.	55,000	2.40%	15/8/2026	51,934	0.00%
Baltimore Gas & Electric Co.	100,000	2.25%	15/6/2031	83,305	0.01%
Baltimore Gas & Electric Co.	100,000	5.30%	1/6/2034	99,386	0.01%
Baltimore Gas & Electric Co.	235,000	6.35%	1/10/2036	249,181	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Baltimore Gas & Electric Co.	25,000	3.50%	15/8/2046	18,035	0.00%
Baltimore Gas & Electric Co.	30,000	3.20%	15/9/2049	19,950	0.00%
Baltimore Gas & Electric Co.	30,000	4.55%	1/6/2052	25,046	0.00%
Baltimore Gas & Electric Co.	95,000	5.40%	1/6/2053	90,831	0.01%
Baltimore Gas & Electric Co.	100,000	5.65%	1/6/2054	98,829	0.01%
BANK 2017	250,000	3.63%	15/5/2050	237,178	0.02%
BANK 2017	250,000	3.78%	15/5/2050	234,752	0.02%
BANK 2017	175,000	3.49%	15/11/2050	160,979	0.01%
BANK 2017	25,000	3.73%	15/11/2050	22,736	0.00%
BANK 2017	100,000	3.39%	15/6/2060	94,299	0.01%
BANK 2017	46,000	3.52%	15/7/2060	43,454	0.00%
BANK 2017	50,000	3.44%	15/9/2060	47,048	0.00%
BANK 2018^	50,000	4.23%	15/9/2060	47,800	0.00%
BANK 2018	170,000	3.69%	15/2/2061	160,369	0.01%
BANK 2018^	50,000	4.26%	15/5/2061	47,947	0.00%
BANK 2018	250,000	3.95%	15/8/2061	236,123	0.02%
Bank of America Corp.	370,000	3.88%	1/8/2025	364,293	0.03%
Bank of America Corp.	320,000	4.45%	3/3/2026	314,578	0.02%
Bank of America Corp.	400,000	3.50%	19/4/2026	387,931	0.03%
Bank of America Corp.^	300,000	1.32%	19/6/2026	287,613	0.02%
Bank of America Corp.^	275,000	4.83%	22/7/2026	272,319	0.02%
Bank of America Corp.	125,000	4.25%	22/10/2026	121,837	0.01%
Bank of America Corp.^	400,000	1.20%	24/10/2026	377,416	0.03%
Bank of America Corp.^	400,000	5.08%	20/1/2027	397,481	0.03%
Bank of America Corp.^	100,000	1.66%	11/3/2027	93,763	0.01%
Bank of America Corp.^	964,000	3.56%	23/4/2027	932,264	0.06%
Bank of America Corp.^	475,000	1.73%	22/7/2027	440,152	0.03%
Bank of America Corp.	200,000	3.25%	21/10/2027	189,195	0.01%
Bank of America Corp.	300,000	4.18%	25/11/2027	289,584	0.02%
Bank of America Corp.^	606,000	3.82%	20/1/2028	584,259	0.04%
Bank of America Corp.^	350,000	2.55%	4/2/2028	326,641	0.02%
Bank of America Corp.^	300,000	3.71%	24/4/2028	287,387	0.02%
Bank of America Corp.^	300,000	4.38%	27/4/2028	292,807	0.02%
Bank of America Corp.^	323,000	3.59%	21/7/2028	307,399	0.02%
Bank of America Corp.^	600,000	4.95%	22/7/2028	595,084	0.04%
Bank of America Corp.^	500,000	6.20%	10/11/2028	514,700	0.04%
Bank of America Corp.^	918,000	3.42%	20/12/2028	863,018	0.06%
Bank of America Corp.^	425,000	3.97%	5/3/2029	406,295	0.03%
Bank of America Corp.^	475,000	5.20%	25/4/2029	474,160	0.03%
Bank of America Corp.^	425,000	2.09%	14/6/2029	377,104	0.03%
Bank of America Corp.^	350,000	4.27%	23/7/2029	337,163	0.02%
Bank of America Corp.^	390,000	5.82%	15/9/2029	398,117	0.03%
Bank of America Corp.^	300,000	3.97%	7/2/2030	284,120	0.02%
Bank of America Corp.^	280,000	3.19%	23/7/2030	254,118	0.02%
Bank of America Corp.^	285,000	2.88%	22/10/2030	253,723	0.02%
Bank of America Corp.^	420,000	2.50%	13/2/2031	362,913	0.03%
Bank of America Corp.^	450,000	2.59%	29/4/2031	388,941	0.03%
Bank of America Corp.^	325,000	1.90%	23/7/2031	267,521	0.02%
Bank of America Corp.^	400,000	1.92%	24/10/2031	326,897	0.02%
Bank of America Corp.^	165,000	2.65%	11/3/2032	139,674	0.01%
Bank of America Corp.^	625,000	2.69%	22/4/2032	528,509	0.04%
Bank of America Corp.^	500,000	2.30%	21/7/2032	409,476	0.03%
Bank of America Corp.^	500,000	2.57%	20/10/2032	414,722	0.03%
Bank of America Corp.^	550,000	2.97%	4/2/2033	465,606	0.03%
Bank of America Corp.^	625,000	4.57%	27/4/2033	589,489	0.04%
Bank of America Corp.^	625,000	5.02%	22/7/2033	610,607	0.04%
Bank of America Corp.^	670,000	5.29%	25/4/2034	663,002	0.05%
Bank of America Corp.^	530,000	5.87%	15/9/2034	545,085	0.04%
Bank of America Corp.^	500,000	5.47%	23/1/2035	499,363	0.03%
Bank of America Corp.^	350,000	2.48%	21/9/2036	279,469	0.02%
Bank of America Corp.	300,000	6.11%	29/1/2037	311,742	0.02%
Bank of America Corp.^	365,000	3.85%	8/3/2037	320,930	0.02%
Bank of America Corp.^	300,000	4.24%	24/4/2038	265,325	0.02%
Bank of America Corp.	249,000	7.75%	14/5/2038	295,585	0.02%
Bank of America Corp.^	225,000	4.08%	23/4/2040	191,072	0.01%
Bank of America Corp.^	850,000	2.68%	19/6/2041	594,278	0.04%
Bank of America Corp.	250,000	5.88%	7/2/2042	260,035	0.02%
Bank of America Corp.^	550,000	3.31%	22/4/2042	413,465	0.03%
Bank of America Corp.	300,000	5.00%	21/1/2044	282,902	0.02%
Bank of America Corp.	100,000	4.88%	1/4/2044	91,999	0.01%
Bank of America Corp.^	270,000	4.44%	20/1/2048	230,224	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.^	150,000	3.95%	23/1/2049	118,057	0.01%
Bank of America Corp.^	425,000	4.33%	15/3/2050	354,856	0.02%
Bank of America Corp.^	700,000	4.08%	20/3/2051	559,148	0.04%
Bank of America Corp.^	145,000	2.83%	24/10/2051	91,387	0.01%
Bank of America Corp.^	100,000	3.48%	13/3/2052	71,707	0.01%
Bank of America Corp.^	350,000	2.97%	21/7/2052	228,284	0.02%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	140,000	3.75%	15/2/2050	132,428	0.01%
Bank of America NA	250,000	5.65%	18/8/2025	250,773	0.02%
Bank of America NA	250,000	5.53%	18/8/2026	251,713	0.02%
Bank of America NA	150,000	6.00%	15/10/2036	157,616	0.01%
Bank of New York Mellon Corp.	295,000	2.80%	4/5/2026	283,063	0.02%
Bank of New York Mellon Corp.^	200,000	4.41%	24/7/2026	197,723	0.01%
Bank of New York Mellon Corp.	125,000	1.05%	15/10/2026	114,132	0.01%
Bank of New York Mellon Corp.	125,000	2.05%	26/1/2027	116,346	0.01%
Bank of New York Mellon Corp.^	175,000	4.95%	26/4/2027	173,927	0.01%
Bank of New York Mellon Corp.	125,000	3.25%	16/5/2027	119,356	0.01%
Bank of New York Mellon Corp.	175,000	3.40%	29/1/2028	166,081	0.01%
Bank of New York Mellon Corp.^	150,000	3.44%	7/2/2028	143,474	0.01%
Bank of New York Mellon Corp.	125,000	3.85%	28/4/2028	120,481	0.01%
Bank of New York Mellon Corp.	225,000	3.00%	30/10/2028	206,474	0.01%
Bank of New York Mellon Corp.	125,000	1.90%	25/1/2029	110,190	0.01%
Bank of New York Mellon Corp.^	200,000	4.54%	1/2/2029	196,048	0.01%
Bank of New York Mellon Corp.	200,000	3.85%	26/4/2029	191,440	0.01%
Bank of New York Mellon Corp.	125,000	3.30%	23/8/2029	114,290	0.01%
Bank of New York Mellon Corp.^	200,000	6.32%	25/10/2029	209,011	0.01%
Bank of New York Mellon Corp.^	200,000	4.98%	14/3/2030	198,739	0.01%
Bank of New York Mellon Corp.^	125,000	4.60%	26/7/2030	122,116	0.01%
Bank of New York Mellon Corp.	150,000	1.65%	28/1/2031	121,552	0.01%
Bank of New York Mellon Corp.^	150,000	4.29%	13/6/2033	140,068	0.01%
Bank of New York Mellon Corp.^	150,000	5.83%	25/10/2033	155,478	0.01%
Bank of New York Mellon Corp.^	175,000	4.97%	26/4/2034	170,511	0.01%
Bank of New York Mellon Corp.^	125,000	6.47%	25/10/2034	134,798	0.01%
Bank of New York Mellon Corp.^	200,000	5.19%	14/3/2035	197,430	0.01%
Banner Health	100,000	2.34%	1/1/2030	86,774	0.01%
Banner Health	50,000	2.91%	1/1/2042	36,123	0.00%
Banner Health	100,000	3.18%	1/1/2050	69,987	0.00%
Baptist Health South Florida Obligated Group	50,000	3.12%	15/11/2071	29,513	0.00%
Baptist Healthcare System Obligated Group	75,000	3.54%	15/8/2050	54,949	0.00%
Barings BDC, Inc.	50,000	3.30%	23/11/2026	46,185	0.00%
Basin Electric Power Cooperative	75,000	4.75%	26/4/2047	64,215	0.00%
Baxalta, Inc.	110,000	4.00%	23/6/2025	108,382	0.01%
Baxter International, Inc.	400,000	1.92%	1/2/2027	366,564	0.03%
Baxter International, Inc.	125,000	2.27%	1/12/2028	110,120	0.01%
Baxter International, Inc.	400,000	2.54%	1/2/2032	328,106	0.02%
Baxter International, Inc.	250,000	3.13%	1/12/2051	157,102	0.01%
Bay Area Toll Authority	105,000	6.92%	1/4/2040	117,394	0.01%
Bay Area Toll Authority	130,000	6.26%	1/4/2049	140,433	0.01%
Bay Area Toll Authority	100,000	7.04%	1/4/2050	117,932	0.01%
Bay Area Toll Authority	100,000	6.91%	1/10/2050	116,910	0.01%
Bay Area Toll Authority	75,000	3.13%	1/4/2055	50,968	0.00%
BayCare Health System, Inc.	75,000	3.83%	15/11/2050	59,539	0.00%
Bayer Corp.	200,000	6.65%	15/2/2028	206,623	0.01%
Bayer US Finance LLC	200,000	6.25%	21/1/2029	204,175	0.01%
Bayer US Finance LLC	200,000	6.50%	21/11/2033	203,977	0.01%
Bayer US Finance LLC	200,000	6.88%	21/11/2053	205,372	0.01%
Baylor Scott & White Holdings	50,000	1.78%	15/11/2030	41,252	0.00%
Baylor Scott & White Holdings	250,000	2.84%	15/11/2050	163,640	0.01%
BBCMS Mortgage Trust 2017	200,000	3.67%	15/2/2050	190,175	0.01%
BBCMS Mortgage Trust 2018	50,000	4.31%	15/12/2051	47,643	0.00%
Becton Dickinson & Co.	220,000	3.70%	6/6/2027	211,735	0.01%
Becton Dickinson & Co.	200,000	4.69%	13/2/2028	197,116	0.01%
Becton Dickinson & Co.	100,000	4.87%	8/2/2029	99,238	0.01%
Becton Dickinson & Co.	175,000	5.08%	7/6/2029	174,838	0.01%
Becton Dickinson & Co.	150,000	2.82%	20/5/2030	132,550	0.01%
Becton Dickinson & Co.	175,000	1.96%	11/2/2031	143,410	0.01%
Becton Dickinson & Co.	100,000	5.11%	8/2/2034	98,376	0.01%
Becton Dickinson & Co.	70,000	4.69%	15/12/2044	61,604	0.00%
Becton Dickinson & Co.	200,000	4.67%	6/6/2047	174,426	0.01%
Becton Dickinson & Co.	79,000	3.79%	20/5/2050	59,697	0.00%
Belrose Funding Trust	200,000	2.33%	15/8/2030	162,963	0.01%
Benchmark 2018-B1 Mortgage Trust^	125,000	3.67%	15/1/2051	117,168	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Benchmark 2018-B1 Mortgage Trust [^]	50,000	3.88%	15/1/2051	46,372	0.00%
Benchmark 2018-B2 Mortgage Trust [^]	175,000	4.08%	15/2/2051	162,870	0.01%
Benchmark 2018-B2 Mortgage Trust [^]	75,000	3.88%	15/2/2051	70,307	0.00%
Benchmark 2018-B5 Mortgage Trust	50,000	4.21%	15/7/2051	47,682	0.00%
Benchmark 2018-B7 Mortgage Trust [^]	300,000	4.51%	15/5/2053	287,571	0.02%
Benchmark 2018-B8 Mortgage Trust	250,000	4.23%	15/1/2052	235,854	0.02%
Berkshire Hathaway Energy Co.	260,000	6.13%	1/4/2036	272,482	0.02%
Berkshire Hathaway Energy Co.	100,000	5.95%	15/5/2037	103,383	0.01%
Berkshire Hathaway Energy Co.	75,000	5.15%	15/11/2043	70,578	0.00%
Berkshire Hathaway Energy Co.	150,000	3.80%	15/7/2048	110,442	0.01%
Berkshire Hathaway Energy Co.	65,000	4.45%	15/1/2049	53,154	0.00%
Berkshire Hathaway Energy Co.	125,000	4.25%	15/10/2050	98,056	0.01%
Berkshire Hathaway Energy Co.	320,000	2.85%	15/5/2051	195,472	0.01%
Berkshire Hathaway Energy Co.	250,000	4.60%	1/5/2053	207,655	0.01%
Berkshire Hathaway Finance Corp.	125,000	2.30%	15/3/2027	117,146	0.01%
Berkshire Hathaway Finance Corp.	200,000	1.45%	15/10/2030	164,376	0.01%
Berkshire Hathaway Finance Corp.	200,000	2.88%	15/3/2032	175,003	0.01%
Berkshire Hathaway Finance Corp.	150,000	4.40%	15/5/2042	136,008	0.01%
Berkshire Hathaway Finance Corp.	302,000	4.20%	15/8/2048	253,525	0.02%
Berkshire Hathaway Finance Corp.	400,000	4.25%	15/1/2049	341,793	0.02%
Berkshire Hathaway Finance Corp.	325,000	2.85%	15/10/2050	209,094	0.01%
Berkshire Hathaway Finance Corp.	429,000	3.85%	15/3/2052	331,955	0.02%
Berkshire Hathaway, Inc.	330,000	3.13%	15/3/2026	319,574	0.02%
Berkshire Hathaway, Inc.	150,000	4.50%	11/2/2043	138,858	0.01%
Berry Global, Inc.	650,000	1.57%	15/1/2026	610,850	0.04%
Berry Global, Inc.	110,000	5.80%	15/6/2031	110,017	0.01%
Berry Global, Inc.	100,000	5.65%	15/1/2034	98,047	0.01%
Best Buy Co., Inc.	75,000	4.45%	1/10/2028	73,092	0.01%
Best Buy Co., Inc.	125,000	1.95%	1/10/2030	103,587	0.01%
Beth Israel Lahey Health, Inc.	100,000	3.08%	1/7/2051	63,883	0.00%
Biogen, Inc.	325,000	4.05%	15/9/2025	319,313	0.02%
Biogen, Inc.	225,000	2.25%	1/5/2030	191,469	0.01%
Biogen, Inc.	195,000	3.15%	1/5/2050	125,689	0.01%
Biogen, Inc.	206,000	3.25%	15/2/2051	136,768	0.01%
Bio-Rad Laboratories, Inc.	300,000	3.30%	15/3/2027	284,087	0.02%
Black Hills Corp.	75,000	3.15%	15/1/2027	71,057	0.01%
Black Hills Corp.	40,000	3.05%	15/10/2029	35,580	0.00%
Black Hills Corp.	65,000	2.50%	15/6/2030	54,757	0.00%
Black Hills Corp.	185,000	4.35%	1/5/2033	166,211	0.01%
Black Hills Corp.	25,000	6.15%	15/5/2034	25,494	0.00%
Black Hills Corp.	100,000	6.00%	15/1/2035	100,627	0.01%
BlackRock Funding, Inc.	200,000	4.70%	14/3/2029	199,057	0.01%
BlackRock Funding, Inc.	200,000	5.00%	14/3/2034	198,508	0.01%
BlackRock Funding, Inc.	200,000	5.25%	14/3/2054	193,227	0.01%
BlackRock TCP Capital Corp.	200,000	2.85%	9/2/2026	188,791	0.01%
BlackRock, Inc.	50,000	3.20%	15/3/2027	48,024	0.00%
BlackRock, Inc.	200,000	1.90%	28/1/2031	165,806	0.01%
BlackRock, Inc.	300,000	2.10%	25/2/2032	244,376	0.02%
BlackRock, Inc.	75,000	4.75%	25/5/2033	73,498	0.01%
Blackstone Holdings Finance Co. LLC	50,000	3.15%	2/10/2027	46,872	0.00%
Blackstone Holdings Finance Co. LLC	125,000	5.90%	3/11/2027	127,523	0.01%
Blackstone Holdings Finance Co. LLC	170,000	2.50%	10/1/2030	148,609	0.01%
Blackstone Holdings Finance Co. LLC	200,000	2.00%	30/1/2032	157,624	0.01%
Blackstone Holdings Finance Co. LLC	125,000	6.20%	22/4/2033	131,378	0.01%
Blackstone Holdings Finance Co. LLC	75,000	4.45%	15/7/2045	62,212	0.00%
Blackstone Holdings Finance Co. LLC	50,000	4.00%	2/10/2047	38,348	0.00%
Blackstone Holdings Finance Co. LLC	50,000	3.50%	10/9/2049	35,053	0.00%
Blackstone Holdings Finance Co. LLC	140,000	2.85%	5/8/2051	85,424	0.01%
Blackstone Holdings Finance Co. LLC	139,000	3.20%	30/1/2052	91,602	0.01%
Blackstone Private Credit Fund	400,000	2.63%	15/12/2026	365,949	0.03%
Blackstone Private Credit Fund	100,000	4.00%	15/1/2029	91,244	0.01%
Blackstone Private Credit Fund	125,000	5.95%	16/7/2029	122,440	0.01%
Blackstone Private Credit Fund	75,000	6.25%	25/1/2031	74,402	0.01%
Blackstone Secured Lending Fund	250,000	2.75%	16/9/2026	231,466	0.02%
Blackstone Secured Lending Fund	175,000	2.85%	30/9/2028	153,392	0.01%
Block Financial LLC	150,000	3.88%	15/8/2030	137,532	0.01%
Blue Owl Capital Corp.	150,000	3.75%	22/7/2025	146,244	0.01%
Blue Owl Capital Corp.	75,000	3.40%	15/7/2026	70,666	0.00%
Blue Owl Capital Corp.	200,000	2.88%	11/6/2028	176,878	0.01%
Blue Owl Capital Corp.	75,000	5.95%	15/3/2029	73,869	0.01%
Blue Owl Credit Income Corp.	200,000	4.70%	8/2/2027	190,249	0.01%

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Blue Owl Credit Income Corp.	125,000	7.75%	16/9/2027	128,440	0.01%
Blue Owl Credit Income Corp.	125,000	7.95%	13/6/2028	129,254	0.01%
Blue Owl Credit Income Corp.	80,000	7.75%	15/1/2029	82,483	0.01%
Blue Owl Credit Income Corp.	100,000	6.65%	15/3/2031	97,810	0.01%
Blue Owl Finance LLC	200,000	6.25%	18/4/2034	200,690	0.01%
Blue Owl Finance LLC	150,000	4.13%	7/10/2051	107,672	0.01%
Blue Owl Technology Finance Corp.	175,000	4.75%	15/12/2025	169,345	0.01%
Blue Owl Technology Finance Corp.	100,000	2.50%	15/1/2027	89,810	0.01%
Blue Owl Technology Finance Corp. II	150,000	6.75%	4/4/2029	146,736	0.01%
BMW US Capital LLC	125,000	5.30%	11/8/2025	124,840	0.01%
BMW US Capital LLC	125,000	1.95%	12/8/2031	101,390	0.01%
BNSF Funding Trust I ^a	100,000	6.61%	15/12/2055	99,908	0.01%
Board of Regents of the University of Texas System	100,000	4.79%	15/8/2046	96,064	0.01%
Boardwalk Pipelines LP	60,000	5.95%	1/6/2026	60,324	0.00%
Boardwalk Pipelines LP	210,000	4.45%	15/7/2027	204,372	0.01%
Boardwalk Pipelines LP	160,000	4.80%	3/5/2029	156,399	0.01%
Boardwalk Pipelines LP	25,000	3.60%	1/9/2032	21,559	0.00%
Boardwalk Pipelines LP	90,000	5.63%	1/8/2034	88,487	0.01%
Boeing Co.	75,000	2.60%	30/10/2025	71,718	0.01%
Boeing Co.	925,000	2.20%	4/2/2026	870,068	0.06%
Boeing Co.	75,000	3.10%	1/5/2026	71,156	0.01%
Boeing Co.	315,000	2.25%	15/6/2026	293,362	0.02%
Boeing Co.	25,000	2.70%	1/2/2027	23,054	0.00%
Boeing Co.	50,000	2.80%	1/3/2027	45,975	0.00%
Boeing Co.	300,000	5.04%	1/5/2027	293,417	0.02%
Boeing Co.	200,000	6.26%	1/5/2027	201,450	0.01%
Boeing Co.	100,000	3.25%	1/3/2028	91,101	0.01%
Boeing Co.	200,000	6.30%	1/5/2029	202,807	0.01%
Boeing Co.	175,000	2.95%	1/2/2030	149,955	0.01%
Boeing Co.	355,000	5.15%	1/5/2030	340,822	0.02%
Boeing Co.	375,000	3.63%	1/2/2031	328,185	0.02%
Boeing Co.	200,000	6.39%	1/5/2031	203,582	0.01%
Boeing Co.	350,000	6.53%	1/5/2034	358,312	0.02%
Boeing Co.	50,000	6.63%	15/2/2038	51,112	0.00%
Boeing Co.	125,000	3.55%	1/3/2038	90,537	0.01%
Boeing Co.	150,000	5.88%	15/2/2040	140,506	0.01%
Boeing Co.	410,000	5.71%	1/5/2040	378,578	0.03%
Boeing Co.	200,000	3.65%	1/3/2047	130,257	0.01%
Boeing Co.	100,000	3.85%	1/11/2048	66,718	0.00%
Boeing Co.	225,000	3.75%	1/2/2050	147,626	0.01%
Boeing Co.	830,000	5.81%	1/5/2050	749,382	0.05%
Boeing Co.	350,000	6.86%	1/5/2054	358,847	0.02%
Boeing Co.	155,000	3.83%	1/3/2059	98,086	0.01%
Boeing Co.	175,000	3.95%	1/8/2059	111,491	0.01%
Boeing Co.	400,000	5.93%	1/5/2060	357,868	0.02%
Boeing Co.	200,000	7.01%	1/5/2064	204,828	0.01%
Bon Secours Mercy Health, Inc.	50,000	4.30%	1/7/2028	48,496	0.00%
Bon Secours Mercy Health, Inc.	86,000	3.46%	1/6/2030	79,258	0.01%
Bon Secours Mercy Health, Inc.	100,000	2.10%	1/6/2031	82,678	0.01%
Booking Holdings, Inc.	325,000	4.63%	13/4/2030	319,755	0.02%
Booz Allen Hamilton, Inc.	100,000	3.88%	1/9/2028	94,255	0.01%
Booz Allen Hamilton, Inc.	200,000	4.00%	1/7/2029	187,607	0.01%
BorgWarner, Inc.	175,000	2.65%	1/7/2027	162,346	0.01%
BorgWarner, Inc.	100,000	4.38%	15/3/2045	79,792	0.01%
Boston Gas Co.	100,000	3.15%	1/8/2027	93,167	0.01%
Boston Gas Co.	155,000	3.76%	16/3/2032	135,203	0.01%
Boston Gas Co.	135,000	4.49%	15/2/2042	110,902	0.01%
Boston Properties LP	125,000	2.75%	1/10/2026	116,617	0.01%
Boston Properties LP	225,000	6.75%	1/12/2027	230,764	0.02%
Boston Properties LP	140,000	3.40%	21/6/2029	124,442	0.01%
Boston Properties LP	100,000	2.90%	15/3/2030	84,916	0.01%
Boston Properties LP	150,000	3.25%	30/1/2031	126,831	0.01%
Boston Properties LP	350,000	2.45%	1/10/2033	259,576	0.02%
Boston Scientific Corp.	50,000	6.50%	15/11/2035	55,351	0.00%
Boston Scientific Corp.	50,000	7.38%	15/1/2040	58,703	0.00%
Boston Scientific Corp.	142,000	4.70%	1/3/2049	126,462	0.01%
BP Capital Markets America, Inc.	155,000	3.80%	21/9/2025	152,327	0.01%
BP Capital Markets America, Inc.	219,000	3.41%	11/2/2026	212,917	0.01%
BP Capital Markets America, Inc.	155,000	3.12%	4/5/2026	149,224	0.01%
BP Capital Markets America, Inc.	135,000	3.02%	16/1/2027	128,255	0.01%
BP Capital Markets America, Inc.	75,000	3.54%	6/4/2027	72,102	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BP Capital Markets America, Inc.	210,000	3.59%	14/4/2027	202,024	0.01%
BP Capital Markets America, Inc.	200,000	5.02%	17/11/2027	199,841	0.01%
BP Capital Markets America, Inc.	155,000	3.94%	21/9/2028	148,719	0.01%
BP Capital Markets America, Inc.	315,000	4.23%	6/11/2028	305,400	0.02%
BP Capital Markets America, Inc.	200,000	4.70%	10/4/2029	197,120	0.01%
BP Capital Markets America, Inc.	200,000	4.97%	17/10/2029	199,449	0.01%
BP Capital Markets America, Inc.	195,000	3.63%	6/4/2030	181,762	0.01%
BP Capital Markets America, Inc.	235,000	1.75%	10/8/2030	195,321	0.01%
BP Capital Markets America, Inc.	315,000	2.72%	12/1/2032	267,960	0.02%
BP Capital Markets America, Inc.	215,000	4.81%	13/2/2033	208,460	0.01%
BP Capital Markets America, Inc.	130,000	4.89%	11/9/2033	126,556	0.01%
BP Capital Markets America, Inc.	200,000	4.99%	10/4/2034	195,612	0.01%
BP Capital Markets America, Inc.	200,000	5.23%	17/11/2034	198,527	0.01%
BP Capital Markets America, Inc.	215,000	3.06%	17/6/2041	156,614	0.01%
BP Capital Markets America, Inc.	175,000	3.00%	24/2/2050	113,962	0.01%
BP Capital Markets America, Inc.	220,000	2.77%	10/11/2050	135,410	0.01%
BP Capital Markets America, Inc.	365,000	2.94%	4/6/2051	231,984	0.02%
BP Capital Markets America, Inc.	185,000	3.00%	17/3/2052	118,944	0.01%
BP Capital Markets America, Inc.	280,000	3.38%	8/2/2061	184,960	0.01%
Brighthouse Financial, Inc.	92,000	4.70%	22/6/2047	71,404	0.01%
Brighthouse Financial, Inc.	100,000	3.85%	22/12/2051	63,494	0.00%
Bristol-Myers Squibb Co.	200,000	4.95%	20/2/2026	199,394	0.01%
Bristol-Myers Squibb Co.	296,000	3.20%	15/6/2026	285,375	0.02%
Bristol-Myers Squibb Co.	185,000	4.90%	22/2/2027	184,528	0.01%
Bristol-Myers Squibb Co.	200,000	3.25%	27/2/2027	191,048	0.01%
Bristol-Myers Squibb Co.	125,000	3.45%	15/11/2027	119,258	0.01%
Bristol-Myers Squibb Co.	210,000	3.90%	20/2/2028	202,800	0.01%
Bristol-Myers Squibb Co.	250,000	4.90%	22/2/2029	249,483	0.02%
Bristol-Myers Squibb Co.	125,000	1.45%	13/11/2030	101,361	0.01%
Bristol-Myers Squibb Co.	400,000	5.10%	22/2/2031	401,394	0.03%
Bristol-Myers Squibb Co., Inc.	325,000	5.90%	15/11/2033	341,081	0.02%
Bristol-Myers Squibb Co.	325,000	5.20%	22/2/2034	324,387	0.02%
Bristol-Myers Squibb Co.	495,000	4.13%	15/6/2039	429,419	0.03%
Bristol-Myers Squibb Co.	55,000	3.25%	1/8/2042	40,646	0.00%
Bristol-Myers Squibb Co.	335,000	4.35%	15/11/2047	278,805	0.02%
Bristol-Myers Squibb Co., Inc.	325,000	4.55%	20/2/2048	278,792	0.02%
Bristol-Myers Squibb Co.	500,000	4.25%	26/10/2049	407,107	0.03%
Bristol-Myers Squibb Co.	200,000	2.55%	13/11/2050	117,071	0.01%
Bristol-Myers Squibb Co.	500,000	3.70%	15/3/2052	366,488	0.03%
Bristol-Myers Squibb Co.	398,000	5.55%	22/2/2054	392,279	0.03%
Bristol-Myers Squibb Co.	300,000	3.90%	15/3/2062	215,597	0.02%
Bristol-Myers Squibb Co.	300,000	5.65%	22/2/2064	293,132	0.02%
Brixmor Operating Partnership LP	100,000	4.13%	15/5/2029	94,439	0.01%
Brixmor Operating Partnership LP	475,000	4.05%	1/7/2030	440,743	0.03%
Broadcom Corp./Broadcom Cayman Finance Ltd.	225,000	3.88%	15/1/2027	217,793	0.02%
Broadcom, Inc.	284,000	3.15%	15/11/2025	275,243	0.02%
Broadcom, Inc.	200,000	1.95%	15/2/2028	178,973	0.01%
Broadcom, Inc.	150,000	4.11%	15/9/2028	144,691	0.01%
Broadcom, Inc.	400,000	4.75%	15/4/2029	394,517	0.03%
Broadcom, Inc.	70,000	5.00%	15/4/2030	70,059	0.00%
Broadcom, Inc.	500,000	4.15%	15/11/2030	472,347	0.03%
Broadcom, Inc.	500,000	2.45%	15/2/2031	421,015	0.03%
Broadcom, Inc.	200,000	4.30%	15/11/2032	186,924	0.01%
Broadcom, Inc.	125,000	2.60%	15/2/2033	101,203	0.01%
Broadcom, Inc.	416,000	3.42%	15/4/2033	358,533	0.02%
Broadcom, Inc.	500,000	3.47%	15/4/2034	426,121	0.03%
Broadcom, Inc.	300,000	3.14%	15/11/2035	240,186	0.02%
Broadcom, Inc.	510,000	3.19%	15/11/2036	403,370	0.03%
Broadcom, Inc.	445,000	4.93%	15/5/2037	418,401	0.03%
Broadcom, Inc.	500,000	3.50%	15/2/2041	383,098	0.03%
Broadcom, Inc.	80,000	3.75%	15/2/2051	59,424	0.00%
Broadridge Financial Solutions, Inc.	50,000	2.90%	1/12/2029	44,553	0.00%
Broadridge Financial Solutions, Inc.	250,000	2.60%	1/5/2031	210,815	0.01%
Brookfield Capital Finance LLC	100,000	6.09%	14/6/2033	102,822	0.01%
Brooklyn Union Gas Co.	250,000	3.41%	10/3/2026	240,274	0.02%
Brooklyn Union Gas Co.	15,000	4.87%	5/8/2032	13,875	0.00%
Brooklyn Union Gas Co.	90,000	4.50%	10/3/2046	70,722	0.00%
Brooklyn Union Gas Co.	75,000	4.27%	15/3/2048	56,585	0.00%
Brooklyn Union Gas Co.	80,000	4.49%	4/3/2049	61,494	0.00%
Brown & Brown, Inc.	200,000	4.20%	17/3/2032	182,637	0.01%
Brown & Brown, Inc.	100,000	4.95%	17/3/2052	85,042	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brown University	75,000	2.92%	1/9/2050	51,669	0.00%
Brown-Forman Corp.	125,000	4.75%	15/4/2033	122,353	0.01%
Brown-Forman Corp.	100,000	4.50%	15/7/2045	87,780	0.01%
Brunswick Corp.	75,000	5.85%	18/3/2029	75,011	0.01%
Brunswick Corp.	250,000	2.40%	18/8/2031	199,672	0.01%
Bunge Ltd. Finance Corp.	125,000	3.75%	25/9/2027	119,382	0.01%
Bunge Ltd. Finance Corp.	200,000	2.75%	14/5/2031	171,284	0.01%
Burlington Northern Santa Fe LLC	50,000	6.20%	15/8/2036	54,065	0.00%
Burlington Northern Santa Fe LLC	100,000	6.15%	1/5/2037	107,865	0.01%
Burlington Northern Santa Fe LLC	130,000	5.75%	1/5/2040	133,436	0.01%
Burlington Northern Santa Fe LLC	75,000	5.05%	1/3/2041	71,164	0.01%
Burlington Northern Santa Fe LLC	100,000	5.40%	1/6/2041	98,768	0.01%
Burlington Northern Santa Fe LLC	75,000	4.40%	15/3/2042	65,553	0.00%
Burlington Northern Santa Fe LLC	100,000	4.38%	1/9/2042	87,078	0.01%
Burlington Northern Santa Fe LLC	150,000	4.45%	15/3/2043	131,306	0.01%
Burlington Northern Santa Fe LLC	175,000	4.90%	1/4/2044	161,362	0.01%
Burlington Northern Santa Fe LLC	125,000	4.55%	1/9/2044	109,900	0.01%
Burlington Northern Santa Fe LLC	100,000	4.15%	1/4/2045	82,821	0.01%
Burlington Northern Santa Fe LLC	100,000	4.70%	1/9/2045	89,555	0.01%
Burlington Northern Santa Fe LLC	150,000	3.90%	1/8/2046	118,793	0.01%
Burlington Northern Santa Fe LLC	100,000	4.13%	15/6/2047	81,614	0.01%
Burlington Northern Santa Fe LLC	200,000	4.05%	15/6/2048	161,548	0.01%
Burlington Northern Santa Fe LLC	100,000	3.55%	15/2/2050	73,531	0.01%
Burlington Northern Santa Fe LLC	200,000	3.05%	15/2/2051	132,497	0.01%
Burlington Northern Santa Fe LLC	200,000	2.88%	15/6/2052	126,404	0.01%
Burlington Northern Santa Fe LLC	100,000	4.45%	15/1/2053	85,165	0.01%
Burlington Northern Santa Fe LLC	250,000	5.20%	15/4/2054	240,050	0.02%
Burlington Northern Santa Fe LLC	200,000	5.50%	15/3/2055	200,593	0.01%
Burlington Resources LLC	125,000	7.40%	1/12/2031	142,069	0.01%
Cabot Corp.	40,000	4.00%	1/7/2029	37,713	0.00%
Cabot Corp.	100,000	5.00%	30/6/2032	97,366	0.01%
California Earthquake Authority	50,000	5.60%	1/7/2027	49,961	0.00%
California Institute of Technology	55,000	4.70%	1/11/2111	46,986	0.00%
California Institute of Technology	100,000	3.65%	1/9/2119	66,533	0.00%
California State University	100,000	3.90%	1/11/2047	83,362	0.01%
California State University	155,000	2.98%	1/11/2051	106,506	0.01%
Camden Property Trust	120,000	4.10%	15/10/2028	115,219	0.01%
Camden Property Trust	75,000	2.80%	15/5/2030	66,456	0.00%
Camden Property Trust	50,000	4.90%	15/1/2034	47,810	0.00%
Camden Property Trust	100,000	3.35%	1/11/2049	69,949	0.00%
Cameron LNG LLC	120,000	2.90%	15/7/2031	103,161	0.01%
Cameron LNG LLC	90,000	3.30%	15/1/2035	74,249	0.01%
Cameron LNG LLC	100,000	3.40%	15/1/2038	81,234	0.01%
Cameron LNG LLC	125,000	3.70%	15/1/2039	101,240	0.01%
Campbell Soup Co.	75,000	5.30%	20/3/2026	74,827	0.01%
Campbell Soup Co.	100,000	5.20%	19/3/2027	100,144	0.01%
Campbell Soup Co.	100,000	5.20%	21/3/2029	100,133	0.01%
Campbell Soup Co.	175,000	2.38%	24/4/2030	150,743	0.01%
Campbell Soup Co.	175,000	5.40%	21/3/2034	173,943	0.01%
Campbell Soup Co.	175,000	3.13%	24/4/2050	113,766	0.01%
Cantor Fitzgerald LP	100,000	7.20%	12/12/2028	103,159	0.01%
Capital One Financial Corp.	400,000	4.20%	29/10/2025	391,523	0.03%
Capital One Financial Corp.	150,000	3.75%	28/7/2026	144,814	0.01%
Capital One Financial Corp.	425,000	3.75%	9/3/2027	408,108	0.03%
Capital One Financial Corp.^	200,000	7.15%	29/10/2027	206,596	0.01%
Capital One Financial Corp.^	528,000	1.88%	2/11/2027	484,182	0.03%
Capital One Financial Corp.	200,000	3.80%	31/1/2028	190,096	0.01%
Capital One Financial Corp.^	325,000	4.93%	10/5/2028	320,775	0.02%
Capital One Financial Corp.^	150,000	5.47%	1/2/2029	149,374	0.01%
Capital One Financial Corp.^	275,000	6.31%	8/6/2029	281,412	0.02%
Capital One Financial Corp.^	150,000	5.70%	1/2/2030	150,605	0.01%
Capital One Financial Corp.^	200,000	3.27%	1/3/2030	180,366	0.01%
Capital One Financial Corp.^	125,000	5.25%	26/7/2030	122,643	0.01%
Capital One Financial Corp.^	200,000	7.62%	30/10/2031	219,986	0.02%
Capital One Financial Corp.^	150,000	2.36%	29/7/2032	117,342	0.01%
Capital One Financial Corp.^	275,000	5.27%	10/5/2033	265,549	0.02%
Capital One Financial Corp.^	100,000	5.82%	1/2/2034	98,971	0.01%
Capital One Financial Corp.^	400,000	6.38%	8/6/2034	410,737	0.03%
Capital One Financial Corp.^	100,000	6.05%	1/2/2035	100,584	0.01%
Cardinal Health, Inc.	175,000	3.41%	15/6/2027	166,682	0.01%
Cardinal Health, Inc.	125,000	5.13%	15/2/2029	124,714	0.01%

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Cardinal Health, Inc.	100,000	5.45%	15/2/2034	99,620	0.01%
Cardinal Health, Inc.	100,000	4.90%	15/9/2045	87,716	0.01%
Cardinal Health, Inc.	110,000	4.37%	15/6/2047	88,691	0.01%
Cargill, Inc.	125,000	0.75%	2/2/2026	116,673	0.01%
Cargill, Inc.	100,000	1.70%	2/2/2031	81,595	0.01%
Cargill, Inc.	200,000	2.13%	10/11/2031	163,720	0.01%
Cargill, Inc.	200,000	4.75%	24/4/2033	194,680	0.01%
Cargill, Inc.	100,000	4.76%	23/11/2045	89,706	0.01%
Cargill, Inc.	100,000	3.13%	25/5/2051	67,129	0.00%
Carlisle Cos, Inc.	75,000	3.75%	1/12/2027	71,450	0.01%
Carlisle Cos, Inc.	175,000	2.75%	1/3/2030	154,161	0.01%
Carlyle Finance LLC	70,000	5.65%	15/9/2048	67,224	0.00%
Carlyle Holdings II Finance LLC	110,000	5.63%	30/3/2043	105,046	0.01%
Carrier Global Corp.	175,000	2.49%	15/2/2027	163,861	0.01%
Carrier Global Corp.	400,000	2.72%	15/2/2030	353,279	0.02%
Carrier Global Corp.	125,000	5.90%	15/3/2034	130,545	0.01%
Carrier Global Corp.	200,000	3.38%	5/4/2040	154,879	0.01%
Carrier Global Corp.	275,000	3.58%	5/4/2050	199,712	0.01%
Carrier Global Corp.	125,000	6.20%	15/3/2054	134,107	0.01%
Case Western Reserve University	75,000	5.41%	1/6/2122	71,223	0.01%
Caterpillar Financial Services Corp.	450,000	3.65%	12/8/2025	441,933	0.03%
Caterpillar Financial Services Corp.	200,000	5.05%	27/2/2026	200,001	0.01%
Caterpillar Financial Services Corp.	337,000	0.90%	2/3/2026	314,352	0.02%
Caterpillar Financial Services Corp.	200,000	4.35%	15/5/2026	197,303	0.01%
Caterpillar Financial Services Corp.	200,000	3.60%	12/8/2027	192,453	0.01%
Caterpillar, Inc.	75,000	6.05%	15/8/2036	81,358	0.01%
Caterpillar, Inc.	175,000	5.20%	27/5/2041	170,754	0.01%
Caterpillar, Inc.	146,000	3.80%	15/8/2042	118,310	0.01%
Caterpillar, Inc.	100,000	3.25%	19/9/2049	71,010	0.00%
Caterpillar, Inc.	225,000	3.25%	9/4/2050	160,255	0.01%
Caterpillar, Inc.	125,000	4.75%	15/5/2064	110,334	0.01%
Catholic Health Services of Long Island Obligated Group	50,000	3.37%	1/7/2050	34,292	0.00%
Cboe Global Markets, Inc.	100,000	3.65%	12/1/2027	96,459	0.01%
CBRE Services, Inc.	150,000	4.88%	1/3/2026	148,303	0.01%
CBRE Services, Inc.	100,000	5.50%	1/4/2029	100,388	0.01%
CBRE Services, Inc.	20,000	2.50%	1/4/2031	16,620	0.00%
CBRE Services, Inc.	175,000	5.95%	15/8/2034	177,108	0.01%
CCRE25 Commercial Mortgage Trust 2015	150,000	3.76%	10/8/2048	146,451	0.01%
CCRE25 Commercial Mortgage Trust 2015	31,288	3.51%	10/8/2048	30,657	0.00%
CCRE27 Commercial Mortgage Trust 2015	115,000	3.61%	10/10/2048	111,788	0.01%
CD 2017-CD3 Mortgage Trust	216,000	3.63%	10/2/2050	199,597	0.01%
CD 2017-CD3 Mortgage Trust	59,000	3.83%	10/2/2050	51,528	0.00%
CD 2017-CD3 Mortgage Trust	12,632	3.45%	10/2/2050	12,298	0.00%
CD 2017-CD4 Mortgage Trust^	200,000	3.51%	10/5/2050	186,634	0.01%
CD 2017-CD4 Mortgage Trust	200,000	3.75%	10/5/2050	182,924	0.01%
CD 2018-CD7 Mortgage Trust	75,000	4.28%	15/8/2051	71,510	0.01%
CDW LLC/CDW Finance Corp.	300,000	3.25%	15/2/2029	270,693	0.02%
CDW LLC/CDW Finance Corp.	150,000	3.57%	1/12/2031	130,723	0.01%
Cedars-Sinai Health System	100,000	2.29%	15/8/2031	83,458	0.01%
Celanese US Holdings LLC	200,000	1.40%	5/8/2026	183,582	0.01%
Celanese US Holdings LLC	300,000	6.17%	15/7/2027	304,475	0.02%
Celanese US Holdings LLC	50,000	6.35%	15/11/2028	51,363	0.00%
Celanese US Holdings LLC	250,000	6.55%	15/11/2030	261,334	0.02%
Celanese US Holdings LLC	194,000	6.38%	15/7/2032	199,479	0.01%
Cencora, Inc.	150,000	3.45%	15/12/2027	141,919	0.01%
Cencora, Inc.	200,000	2.80%	15/5/2030	176,250	0.01%
Cencora, Inc.	175,000	4.30%	15/12/2047	144,518	0.01%
Centene Corp.	265,000	4.25%	15/12/2027	253,023	0.02%
Centene Corp.	195,000	2.45%	15/7/2028	173,165	0.01%
Centene Corp.	300,000	4.63%	15/12/2029	283,566	0.02%
Centene Corp.	300,000	3.38%	15/2/2030	266,203	0.02%
Centene Corp.	275,000	3.00%	15/10/2030	235,250	0.02%
Centene Corp.	445,000	2.50%	1/3/2031	365,466	0.03%
Centene Corp.	200,000	2.63%	1/8/2031	163,658	0.01%
CenterPoint Energy Houston Electric LLC	50,000	2.40%	1/9/2026	47,158	0.00%
CenterPoint Energy Houston Electric LLC	45,000	3.00%	1/2/2027	42,934	0.00%
CenterPoint Energy Houston Electric LLC	60,000	2.35%	1/4/2031	50,478	0.00%
CenterPoint Energy Houston Electric LLC	45,000	3.00%	1/3/2032	38,793	0.00%
CenterPoint Energy Houston Electric LLC	60,000	4.45%	1/10/2032	56,771	0.00%
CenterPoint Energy Houston Electric LLC	40,000	6.95%	15/3/2033	44,515	0.00%
CenterPoint Energy Houston Electric LLC	90,000	4.95%	1/4/2033	87,736	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CenterPoint Energy Houston Electric LLC	75,000	5.15%	1/3/2034	74,370	0.01%
CenterPoint Energy Houston Electric LLC	31,000	3.55%	1/8/2042	23,951	0.00%
CenterPoint Energy Houston Electric LLC	85,000	4.50%	1/4/2044	73,805	0.01%
CenterPoint Energy Houston Electric LLC	55,000	3.95%	1/3/2048	43,069	0.00%
CenterPoint Energy Houston Electric LLC	105,000	4.25%	1/2/2049	85,603	0.01%
CenterPoint Energy Houston Electric LLC	45,000	2.90%	1/7/2050	28,814	0.00%
CenterPoint Energy Houston Electric LLC	105,000	3.35%	1/4/2051	72,877	0.01%
CenterPoint Energy Houston Electric LLC	75,000	3.60%	1/3/2052	54,152	0.00%
CenterPoint Energy Houston Electric LLC	45,000	4.85%	1/10/2052	39,974	0.00%
CenterPoint Energy Houston Electric LLC	45,000	5.30%	1/4/2053	43,076	0.00%
CenterPoint Energy Resources Corp.	50,000	4.00%	1/4/2028	47,973	0.00%
CenterPoint Energy Resources Corp.	150,000	1.75%	1/10/2030	122,328	0.01%
CenterPoint Energy Resources Corp.	25,000	4.40%	1/7/2032	23,469	0.00%
CenterPoint Energy Resources Corp.	75,000	5.40%	1/7/2034	74,243	0.01%
CenterPoint Energy Resources Corp.	65,000	5.85%	15/1/2041	66,302	0.00%
CenterPoint Energy Resources Corp.	15,000	4.10%	1/9/2047	11,750	0.00%
CenterPoint Energy, Inc.	100,000	5.40%	1/6/2029	100,377	0.01%
CenterPoint Energy, Inc.	55,000	2.95%	1/3/2030	48,691	0.00%
CenterPoint Energy, Inc.	180,000	2.65%	1/6/2031	151,501	0.01%
Central Puget Sound Regional Transit Authority	55,000	5.49%	1/11/2039	55,636	0.00%
CF Industries, Inc.	300,000	4.50%	1/12/2026	292,789	0.02%
CF Industries, Inc.	100,000	5.15%	15/3/2034	95,926	0.01%
CF Industries, Inc.	200,000	4.95%	1/6/2043	174,344	0.01%
CFCRE Commercial Mortgage Trust 2016^	100,000	3.22%	10/11/2049	93,996	0.01%
CFCRE Commercial Mortgage Trust 2017	100,000	3.57%	15/6/2050	94,224	0.01%
CGMS Commercial Mortgage Trust 2017	325,000	3.46%	15/8/2050	306,523	0.02%
CGMS Commercial Mortgage Trust 2017^	75,000	3.71%	15/8/2050	69,967	0.00%
CH Robinson Worldwide, Inc.	25,000	4.20%	15/4/2028	24,161	0.00%
Charles Schwab Corp.	354,000	3.45%	13/2/2026	343,607	0.02%
Charles Schwab Corp.	200,000	1.15%	13/5/2026	185,035	0.01%
Charles Schwab Corp.	145,000	5.88%	24/8/2026	146,641	0.01%
Charles Schwab Corp.	100,000	3.20%	2/3/2027	95,172	0.01%
Charles Schwab Corp.	275,000	2.45%	3/3/2027	256,467	0.02%
Charles Schwab Corp.	105,000	3.30%	1/4/2027	100,175	0.01%
Charles Schwab Corp.	175,000	2.00%	20/3/2028	157,045	0.01%
Charles Schwab Corp.	200,000	4.00%	1/2/2029	191,899	0.01%
Charles Schwab Corp.^	175,000	5.64%	19/5/2029	177,255	0.01%
Charles Schwab Corp.	100,000	1.65%	11/3/2031	80,358	0.01%
Charles Schwab Corp.	200,000	1.95%	1/12/2031	159,901	0.01%
Charles Schwab Corp.	225,000	2.90%	3/3/2032	192,377	0.01%
Charles Schwab Corp.^	200,000	5.85%	19/5/2034	203,815	0.01%
Charles Schwab Corp.^	195,000	6.14%	24/8/2034	203,085	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	150,000	4.91%	23/7/2025	148,721	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	6.15%	10/11/2026	201,870	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	295,000	3.75%	15/2/2028	274,335	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	330,000	2.25%	15/1/2029	282,278	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	6.10%	1/6/2029	200,734	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	225,000	2.80%	1/4/2031	183,984	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	2.30%	1/2/2032	154,590	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	150,000	4.40%	1/4/2033	132,505	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	120,000	6.65%	1/2/2034	121,235	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	6.55%	1/6/2034	200,356	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	6.38%	23/10/2035	194,965	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	140,000	5.38%	1/4/2038	122,229	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	210,000	3.50%	1/6/2041	141,159	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	105,000	3.50%	1/3/2042	70,105	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	500,000	6.48%	23/10/2045	457,330	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	370,000	5.38%	1/5/2047	295,773	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	310,000	5.75%	1/4/2048	259,861	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	5.13%	1/7/2049	153,890	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	350,000	4.80%	1/3/2050	257,261	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	330,000	3.70%	1/4/2051	201,446	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	300,000	3.90%	1/6/2052	188,025	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	225,000	5.25%	1/4/2053	176,780	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	25,000	6.83%	23/10/2055	23,682	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	265,000	3.85%	1/4/2061	155,354	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	200,000	4.40%	1/12/2061	130,554	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	250,000	3.95%	30/6/2062	148,119	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	155,000	5.50%	1/4/2063	120,452	0.01%
Cheniere Corpus Christi Holdings LLC	260,000	5.13%	30/6/2027	259,651	0.02%
Cheniere Corpus Christi Holdings LLC	160,000	3.70%	15/11/2029	147,928	0.01%
Cheniere Corpus Christi Holdings LLC	65,000	2.74%	31/12/2039	52,355	0.00%
Cheniere Energy Partners LP	115,000	4.50%	1/10/2029	109,530	0.01%
Cheniere Energy Partners LP	220,000	4.00%	1/3/2031	199,832	0.01%
Cheniere Energy Partners LP	210,000	3.25%	31/1/2032	179,075	0.01%
Cheniere Energy Partners LP	205,000	5.95%	30/6/2033	207,565	0.01%
Cheniere Energy Partners LP	200,000	5.75%	15/8/2034	200,135	0.01%
Cheniere Energy, Inc.	225,000	4.63%	15/10/2028	218,482	0.02%
Cheniere Energy, Inc.	205,000	5.65%	15/4/2034	204,741	0.01%
Chevron Corp.	450,000	2.95%	16/5/2026	433,086	0.03%
Chevron Corp.	200,000	2.00%	11/5/2027	184,803	0.01%
Chevron Corp.	200,000	2.24%	11/5/2030	173,169	0.01%
Chevron Corp.	110,000	3.08%	11/5/2050	75,130	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	25,000	3.40%	1/12/2026	23,865	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	50,000	3.70%	1/6/2028	47,605	0.00%
Chevron USA, Inc.	100,000	0.69%	12/8/2025	95,252	0.01%
Chevron USA, Inc.	75,000	3.85%	15/1/2028	72,791	0.01%
Chevron USA, Inc.	140,000	5.25%	15/11/2043	139,121	0.01%
Chevron USA, Inc.	150,000	2.34%	12/8/2050	87,040	0.01%
Chicago O'Hare International Airport	50,000	6.40%	1/1/2040	53,734	0.00%
Chicago O'Hare International Airport	50,000	4.57%	1/1/2054	45,016	0.00%
Chicago Transit Authority Sales & Transfer Tax Receipts Revenue	266,832	6.90%	1/12/2040	295,124	0.02%
Children's Hospital	50,000	2.93%	15/7/2050	32,011	0.00%
Children's Hospital Corp.	50,000	4.12%	1/1/2047	42,075	0.00%
Children's Hospital Corp.	100,000	2.59%	1/2/2050	62,317	0.00%
Children's Hospital Medical Center	50,000	4.27%	15/5/2044	43,372	0.00%
Children's Hospital of Philadelphia	100,000	2.70%	1/7/2050	64,950	0.00%
Choice Hotels International, Inc.	115,000	3.70%	15/1/2031	101,480	0.01%
Choice Hotels International, Inc.	100,000	5.85%	1/8/2034	98,490	0.01%
CHRISTUS Health	75,000	4.34%	1/7/2028	73,063	0.01%
Chubb Corp.	150,000	6.00%	11/5/2037	159,998	0.01%
Chubb INA Holdings LLC	175,000	1.38%	15/9/2030	142,673	0.01%
Chubb INA Holdings LLC	200,000	5.00%	15/3/2034	198,155	0.01%
Chubb INA Holdings LLC	150,000	6.70%	15/5/2036	168,578	0.01%
Chubb INA Holdings LLC	250,000	4.35%	3/11/2045	215,899	0.02%
Chubb INA Holdings LLC	138,000	3.05%	15/12/2061	87,729	0.01%
Church & Dwight Co., Inc.	50,000	3.15%	1/8/2027	47,458	0.00%
Church & Dwight Co., Inc.	200,000	2.30%	15/12/2031	166,154	0.01%
Church & Dwight Co., Inc.	100,000	5.00%	15/6/2052	92,850	0.01%
Cigna Group	73,000	1.25%	15/3/2026	68,176	0.00%
Cigna Group	400,000	3.40%	1/3/2027	382,398	0.03%
Cigna Group	425,000	4.38%	15/10/2028	412,666	0.03%
Cigna Group	150,000	5.00%	15/5/2029	149,349	0.01%
Cigna Group	413,000	2.40%	15/3/2030	357,384	0.02%
Cigna Group	225,000	2.38%	15/3/2031	188,760	0.01%
Cigna Group	125,000	5.13%	15/5/2031	124,076	0.01%
Cigna Group	175,000	5.25%	15/2/2034	172,477	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cigna Group	200,000	4.80%	15/8/2038	183,723	0.01%
Cigna Group	150,000	3.20%	15/3/2040	110,959	0.01%
Cigna Group	150,000	6.13%	15/11/2041	155,911	0.01%
Cigna Group	200,000	4.80%	15/7/2046	175,957	0.01%
Cigna Group	410,000	4.90%	15/12/2048	359,502	0.02%
Cigna Group	175,000	3.40%	15/3/2050	119,178	0.01%
Cigna Group	225,000	3.40%	15/3/2051	152,666	0.01%
Cigna Group	200,000	5.60%	15/2/2054	191,584	0.01%
Cincinnati Financial Corp.	50,000	6.92%	15/5/2028	52,912	0.00%
Cincinnati Financial Corp.	50,000	6.13%	1/11/2034	52,013	0.00%
Cintas Corp. No 2	300,000	3.70%	1/4/2027	288,828	0.02%
Cisco Systems, Inc.	375,000	4.90%	26/2/2026	374,535	0.03%
Cisco Systems, Inc.	250,000	2.95%	28/2/2026	241,646	0.02%
Cisco Systems, Inc.	250,000	2.50%	20/9/2026	237,620	0.02%
Cisco Systems, Inc.	275,000	4.80%	26/2/2027	274,235	0.02%
Cisco Systems, Inc.	350,000	4.85%	26/2/2029	349,890	0.02%
Cisco Systems, Inc.	200,000	4.95%	26/2/2031	199,862	0.01%
Cisco Systems, Inc.	330,000	5.05%	26/2/2034	329,683	0.02%
Cisco Systems, Inc.	300,000	5.90%	15/2/2039	318,742	0.02%
Cisco Systems, Inc.	250,000	5.50%	15/1/2040	253,919	0.02%
Cisco Systems, Inc.	215,000	5.30%	26/2/2054	210,808	0.01%
Cisco Systems, Inc.	200,000	5.35%	26/2/2064	194,524	0.01%
Citibank Credit Card Issuance Trust	200,000	3.96%	13/10/2030	192,626	0.01%
Citibank Credit Card Issuance Trust	100,000	6.15%	15/6/2039	106,207	0.01%
Citibank NA	250,000	5.86%	29/9/2025	251,252	0.02%
Citibank NA	275,000	5.44%	30/4/2026	275,976	0.02%
Citibank NA	350,000	5.49%	4/12/2026	351,728	0.02%
Citibank NA	350,000	5.80%	29/9/2028	359,503	0.02%
Citibank NA	250,000	5.57%	30/4/2034	254,143	0.02%
Citigroup Commercial Mortgage Trust 2015	250,000	3.78%	10/9/2058	241,908	0.02%
Citigroup Commercial Mortgage Trust 2016	500,000	3.62%	10/2/2049	479,447	0.03%
Citigroup Commercial Mortgage Trust 2016	100,000	3.35%	10/2/2049	96,522	0.01%
Citigroup Commercial Mortgage Trust 2016	50,000	3.31%	10/4/2049	48,015	0.00%
Citigroup Commercial Mortgage Trust 2016	100,000	2.65%	10/7/2049	94,407	0.01%
Citigroup Commercial Mortgage Trust 2016	195,000	3.15%	15/11/2049	183,844	0.01%
Citigroup Commercial Mortgage Trust 2017	83,225	3.21%	12/10/2050	77,684	0.01%
Citigroup Commercial Mortgage Trust 2017	50,000	3.76%	12/10/2050	46,608	0.00%
Citigroup Commercial Mortgage Trust 2018	75,000	4.01%	10/3/2051	71,365	0.01%
Citigroup Commercial Mortgage Trust 2018	250,000	4.41%	10/11/2051	235,267	0.02%
Citigroup, Inc.	150,000	5.50%	13/9/2025	149,834	0.01%
Citigroup, Inc.	300,000	4.60%	9/3/2026	295,227	0.02%
Citigroup, Inc. ^	425,000	5.61%	29/9/2026	424,841	0.03%
Citigroup, Inc.	445,000	3.20%	21/10/2026	424,155	0.03%
Citigroup, Inc.	150,000	4.30%	20/11/2026	146,433	0.01%
Citigroup, Inc. ^	900,000	1.12%	28/1/2027	839,702	0.06%
Citigroup, Inc. ^	400,000	1.46%	9/6/2027	370,816	0.03%
Citigroup, Inc.	675,000	4.45%	29/9/2027	658,014	0.05%
Citigroup, Inc. ^	100,000	3.89%	10/1/2028	96,577	0.01%
Citigroup, Inc. ^	200,000	3.07%	24/2/2028	188,769	0.01%
Citigroup, Inc. ^	225,000	4.66%	24/5/2028	221,362	0.02%
Citigroup, Inc. ^	350,000	3.67%	24/7/2028	333,593	0.02%
Citigroup, Inc.	300,000	4.13%	25/7/2028	287,776	0.02%
Citigroup, Inc. ^	150,000	3.52%	27/10/2028	141,775	0.01%
Citigroup, Inc. ^	400,000	4.08%	23/4/2029	383,349	0.03%
Citigroup, Inc. ^	350,000	5.17%	13/2/2030	347,879	0.02%
Citigroup, Inc. ^	250,000	3.98%	20/3/2030	235,872	0.02%
Citigroup, Inc. ^	315,000	2.98%	5/11/2030	280,557	0.02%
Citigroup, Inc. ^	270,000	2.67%	29/1/2031	234,881	0.02%
Citigroup, Inc. ^	600,000	4.41%	31/3/2031	571,839	0.04%
Citigroup, Inc. ^	550,000	2.57%	3/6/2031	471,865	0.03%
Citigroup, Inc. ^	400,000	2.56%	1/5/2032	333,317	0.02%
Citigroup, Inc.	150,000	6.63%	15/6/2032	160,031	0.01%
Citigroup, Inc. ^	200,000	2.52%	3/11/2032	164,506	0.01%
Citigroup, Inc. ^	450,000	3.06%	25/1/2033	381,603	0.03%
Citigroup, Inc.	100,000	5.88%	22/2/2033	101,940	0.01%
Citigroup, Inc. ^	250,000	3.79%	17/3/2033	222,842	0.02%
Citigroup, Inc. ^	300,000	4.91%	24/5/2033	288,426	0.02%
Citigroup, Inc.	100,000	6.00%	31/10/2033	102,707	0.01%
Citigroup, Inc. ^	400,000	6.27%	17/11/2033	419,320	0.03%
Citigroup, Inc. ^	500,000	6.17%	25/5/2034	508,574	0.04%
Citigroup, Inc. ^	375,000	5.83%	13/2/2035	371,706	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup, Inc.	112,000	6.13%	25/8/2036	114,560	0.01%
Citigroup, Inc. ^	150,000	3.88%	24/1/2039	125,480	0.01%
Citigroup, Inc.	325,000	8.13%	15/7/2039	405,981	0.03%
Citigroup, Inc. ^	200,000	5.32%	26/3/2041	192,758	0.01%
Citigroup, Inc.	100,000	5.88%	30/1/2042	102,596	0.01%
Citigroup, Inc. ^	250,000	2.90%	3/11/2042	174,213	0.01%
Citigroup, Inc.	100,000	6.68%	13/9/2043	108,808	0.01%
Citigroup, Inc.	125,000	4.65%	30/7/2045	109,114	0.01%
Citigroup, Inc.	290,000	4.75%	18/5/2046	248,629	0.02%
Citigroup, Inc. ^	125,000	4.28%	24/4/2048	103,802	0.01%
Citigroup, Inc.	300,000	4.65%	23/7/2048	261,530	0.02%
Citizens Bank NA ^	25,000	4.58%	9/8/2028	24,134	0.00%
Citizens Financial Group, Inc. ^	200,000	5.84%	23/1/2030	199,332	0.01%
Citizens Financial Group, Inc.	200,000	3.25%	30/4/2030	176,014	0.01%
Citizens Financial Group, Inc.	125,000	2.64%	30/9/2032	95,811	0.01%
Citizens Financial Group, Inc. ^	50,000	5.64%	21/5/2037	46,402	0.00%
City of Hope	100,000	4.38%	15/8/2048	81,484	0.01%
City of Houston TX	100,000	6.29%	1/3/2032	105,467	0.01%
City of Houston TX	100,000	3.96%	1/3/2047	84,911	0.01%
City of Los Angeles Department of Airports Customer Facility Charge Revenue	100,000	4.24%	15/5/2048	86,301	0.01%
City of New York NY	150,000	5.21%	1/10/2031	149,062	0.01%
City of New York NY	50,000	6.27%	1/12/2037	53,409	0.00%
City of New York NY	100,000	5.26%	1/10/2052	101,588	0.01%
City of San Antonio TX Electric & Gas Systems Revenue	100,000	5.99%	1/2/2039	104,144	0.01%
City of San Francisco CA Public Utilities Commission Water Revenue	50,000	6.95%	1/11/2050	57,199	0.00%
City of Tucson AZ	50,000	2.86%	1/7/2047	36,159	0.00%
CK Hutchison International 24 Ltd.	150,000	5.50%	26/4/2034	150,107	0.01%
Claremont Mckenna College	50,000	3.78%	1/1/2122	33,276	0.00%
Cleco Corporate Holdings LLC	230,000	3.74%	1/5/2026	221,377	0.02%
Cleco Corporate Holdings LLC	25,000	4.97%	1/5/2046	20,568	0.00%
Cleveland Clinic Foundation	60,000	4.86%	1/1/2114	52,543	0.00%
Cleveland Electric Illuminating Co.	25,000	3.50%	1/4/2028	23,388	0.00%
Cleveland Electric Illuminating Co.	50,000	4.55%	15/11/2030	47,248	0.00%
Cleveland Electric Illuminating Co.	50,000	5.95%	15/12/2036	50,488	0.00%
Clorox Co.	175,000	3.10%	1/10/2027	164,559	0.01%
Clorox Co.	50,000	3.90%	15/5/2028	48,045	0.00%
Clorox Co.	100,000	1.80%	15/5/2030	83,422	0.01%
Clorox Co.	100,000	4.60%	1/5/2032	96,901	0.01%
CME Group, Inc.	300,000	2.65%	15/3/2032	257,214	0.02%
CME Group, Inc.	125,000	5.30%	15/9/2043	124,904	0.01%
CMS Energy Corp.	50,000	3.45%	15/8/2027	47,579	0.00%
CMS Energy Corp.	55,000	4.88%	1/3/2044	49,535	0.00%
CMS Energy Corp. ^	75,000	4.75%	1/6/2050	68,606	0.00%
CMS Energy Corp. ^	60,000	3.75%	1/12/2050	49,937	0.00%
CNA Financial Corp.	130,000	4.50%	1/3/2026	128,017	0.01%
CNA Financial Corp.	150,000	3.45%	15/8/2027	142,167	0.01%
CNA Financial Corp.	50,000	3.90%	1/5/2029	47,391	0.00%
CNA Financial Corp.	100,000	5.50%	15/6/2033	99,776	0.01%
CNH Industrial Capital LLC	175,000	5.45%	14/10/2025	174,929	0.01%
CNH Industrial Capital LLC	50,000	4.55%	10/4/2028	48,891	0.00%
CNH Industrial Capital LLC	130,000	5.50%	12/1/2029	131,331	0.01%
CNH Industrial Capital LLC	75,000	5.10%	20/4/2029	74,722	0.01%
CNO Financial Group, Inc.	150,000	5.25%	30/5/2029	145,422	0.01%
CNO Financial Group, Inc.	100,000	6.45%	15/6/2034	99,942	0.01%
CNO Global Funding	200,000	1.75%	7/10/2026	183,081	0.01%
Coca-Cola Co.	150,000	3.38%	25/3/2027	144,858	0.01%
Coca-Cola Co.	175,000	1.45%	1/6/2027	159,924	0.01%
Coca-Cola Co.	375,000	1.00%	15/3/2028	329,092	0.02%
Coca-Cola Co.	175,000	1.65%	1/6/2030	146,720	0.01%
Coca-Cola Co.	100,000	2.00%	5/3/2031	83,766	0.01%
Coca-Cola Co.	200,000	1.38%	15/3/2031	160,584	0.01%
Coca-Cola Co.	100,000	2.25%	5/1/2032	84,237	0.01%
Coca-Cola Co.	150,000	5.00%	13/5/2034	150,493	0.01%
Coca-Cola Co.	175,000	4.13%	25/3/2040	152,864	0.01%
Coca-Cola Co.	50,000	2.88%	5/5/2041	36,730	0.00%
Coca-Cola Co.	75,000	4.20%	25/3/2050	64,152	0.00%
Coca-Cola Co.	125,000	2.60%	1/6/2050	77,677	0.01%
Coca-Cola Co.	275,000	3.00%	5/3/2051	185,586	0.01%
Coca-Cola Co.	350,000	2.50%	15/3/2051	212,238	0.01%
Coca-Cola Co.	100,000	5.30%	13/5/2054	99,327	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Coca-Cola Co.	175,000	2.75%	1/6/2060	105,979	0.01%
Coca-Cola Consolidated, Inc.	105,000	3.80%	25/11/2025	102,657	0.01%
Coca-Cola Consolidated, Inc.	100,000	5.25%	1/6/2029	100,416	0.01%
Coca-Cola Consolidated, Inc.	50,000	5.45%	1/6/2034	50,446	0.00%
Colgate-Palmolive Co.	100,000	3.10%	15/8/2027	95,230	0.01%
Colgate-Palmolive Co.	150,000	3.25%	15/8/2032	134,051	0.01%
Colgate-Palmolive Co.	100,000	4.60%	1/3/2033	98,187	0.01%
Colgate-Palmolive Co.	125,000	4.00%	15/8/2045	104,591	0.01%
Colonial Enterprises, Inc.	95,000	3.25%	15/5/2030	84,885	0.01%
Colonial Pipeline Co.	55,000	7.63%	15/4/2032	62,368	0.00%
Colonial Pipeline Co.	130,000	4.25%	15/4/2048	106,122	0.01%
Columbia Pipeline Group, Inc.	75,000	5.80%	1/6/2045	73,024	0.01%
Columbia Pipelines Holding Co. LLC	115,000	6.04%	15/8/2028	117,588	0.01%
Columbia Pipelines Operating Co. LLC	105,000	5.93%	15/8/2030	107,225	0.01%
Columbia Pipelines Operating Co. LLC	220,000	6.04%	15/11/2033	224,781	0.02%
Columbia Pipelines Operating Co. LLC	105,000	6.50%	15/8/2043	109,273	0.01%
Columbia Pipelines Operating Co. LLC	160,000	6.54%	15/11/2053	168,600	0.01%
Columbia Pipelines Operating Co. LLC	75,000	6.71%	15/8/2063	79,095	0.01%
Comcast Corp.	452,000	3.38%	15/8/2025	442,810	0.03%
Comcast Corp.	450,000	3.95%	15/10/2025	442,906	0.03%
Comcast Corp.	100,000	3.15%	1/3/2026	96,680	0.01%
Comcast Corp.	50,000	3.30%	1/2/2027	47,924	0.00%
Comcast Corp.	400,000	3.30%	1/4/2027	382,540	0.03%
Comcast Corp.	625,000	3.15%	15/2/2028	587,171	0.04%
Comcast Corp.	400,000	4.15%	15/10/2028	387,350	0.03%
Comcast Corp.	200,000	5.10%	1/6/2029	201,267	0.01%
Comcast Corp.	400,000	2.65%	1/2/2030	354,103	0.02%
Comcast Corp.	195,000	3.40%	1/4/2030	179,262	0.01%
Comcast Corp.	200,000	1.95%	15/1/2031	165,064	0.01%
Comcast Corp.	350,000	5.50%	15/11/2032	357,979	0.02%
Comcast Corp.	444,000	4.25%	15/1/2033	414,981	0.03%
Comcast Corp.	300,000	4.80%	15/5/2033	291,623	0.02%
Comcast Corp.	200,000	5.30%	1/6/2034	200,407	0.01%
Comcast Corp.	100,000	5.65%	15/6/2035	102,630	0.01%
Comcast Corp.	410,000	4.40%	15/8/2035	379,368	0.03%
Comcast Corp.	150,000	3.20%	15/7/2036	121,202	0.01%
Comcast Corp.	150,000	6.45%	15/3/2037	162,325	0.01%
Comcast Corp.	315,000	3.90%	1/3/2038	266,649	0.02%
Comcast Corp.	300,000	4.60%	15/10/2038	273,055	0.02%
Comcast Corp.	400,000	3.25%	1/11/2039	307,782	0.02%
Comcast Corp.	350,000	3.75%	1/4/2040	284,418	0.02%
Comcast Corp.	150,000	4.00%	15/8/2047	117,806	0.01%
Comcast Corp.	400,000	3.97%	1/11/2047	311,800	0.02%
Comcast Corp.	370,000	4.70%	15/10/2048	327,571	0.02%
Comcast Corp.	500,000	4.00%	1/11/2049	389,700	0.03%
Comcast Corp.	200,000	2.80%	15/1/2051	123,272	0.01%
Comcast Corp.	704,000	2.89%	1/11/2051	439,556	0.03%
Comcast Corp.	200,000	2.45%	15/8/2052	112,603	0.01%
Comcast Corp.	245,000	4.05%	1/11/2052	189,858	0.01%
Comcast Corp.	125,000	5.35%	15/5/2053	119,762	0.01%
Comcast Corp.	100,000	5.65%	1/6/2054	99,854	0.01%
Comcast Corp.	939,000	2.94%	1/11/2056	566,507	0.04%
Comcast Corp.	125,000	4.95%	15/10/2058	111,633	0.01%
Comcast Corp.	150,000	2.65%	15/8/2062	81,683	0.01%
Comcast Corp.	480,000	2.99%	1/11/2063	281,586	0.02%
Comcast Corp.	150,000	5.50%	15/5/2064	144,334	0.01%
Comerica Bank^	50,000	5.33%	25/8/2033	44,988	0.00%
Comerica, Inc.	100,000	4.00%	1/2/2029	91,711	0.01%
Comerica, Inc.^	200,000	5.98%	30/1/2030	197,103	0.01%
CommonSpirit Health	200,000	3.35%	1/10/2029	183,271	0.01%
CommonSpirit Health	100,000	5.21%	1/12/2031	98,594	0.01%
CommonSpirit Health	100,000	5.32%	1/12/2034	98,249	0.01%
CommonSpirit Health	100,000	4.35%	1/11/2042	84,285	0.01%
CommonSpirit Health	175,000	3.82%	1/10/2049	133,350	0.01%
CommonSpirit Health	215,000	3.91%	1/10/2050	162,937	0.01%
CommonSpirit Health	100,000	5.55%	1/12/2054	98,055	0.01%
Commonwealth Edison Co.	250,000	3.70%	15/8/2028	237,572	0.02%
Commonwealth Edison Co.	100,000	5.30%	1/6/2034	100,014	0.01%
Commonwealth Edison Co.	150,000	5.90%	15/3/2036	155,479	0.01%
Commonwealth Edison Co.	50,000	3.80%	1/10/2042	39,339	0.00%
Commonwealth Edison Co.	50,000	4.60%	15/8/2043	43,643	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Commonwealth Edison Co.	100,000	4.70%	15/1/2044	88,738	0.01%
Commonwealth Edison Co.	75,000	3.70%	1/3/2045	57,037	0.00%
Commonwealth Edison Co.	100,000	4.35%	15/11/2045	83,854	0.01%
Commonwealth Edison Co.	25,000	3.65%	15/6/2046	18,561	0.00%
Commonwealth Edison Co.	100,000	3.75%	15/8/2047	75,222	0.01%
Commonwealth Edison Co.	135,000	4.00%	1/3/2048	104,946	0.01%
Commonwealth Edison Co.	125,000	3.00%	1/3/2050	79,994	0.01%
Commonwealth Edison Co.	25,000	3.13%	15/3/2051	16,301	0.00%
Commonwealth Edison Co.	145,000	2.75%	1/9/2051	86,512	0.01%
Commonwealth Edison Co.	100,000	3.85%	15/3/2052	74,030	0.01%
Commonwealth Edison Co.	20,000	5.30%	1/2/2053	18,902	0.00%
Commonwealth Edison Co.	100,000	5.65%	1/6/2054	99,500	0.01%
Commonwealth Financing Authority	65,000	3.86%	1/6/2038	57,675	0.00%
Commonwealth Financing Authority	110,000	2.99%	1/6/2042	82,206	0.01%
Commonwealth of Massachusetts	82,428	4.11%	15/7/2031	80,749	0.01%
Commonwealth of Massachusetts	100,000	5.46%	1/12/2039	101,476	0.01%
Commonwealth of Massachusetts	105,000	2.90%	1/9/2049	72,878	0.01%
Commonwealth of Massachusetts Transportation Fund Revenue	75,000	5.73%	1/6/2040	76,165	0.01%
Community Health Network, Inc.	75,000	3.10%	1/5/2050	49,062	0.00%
Conagra Brands, Inc.	100,000	4.60%	1/11/2025	98,800	0.01%
Conagra Brands, Inc.	275,000	7.00%	1/10/2028	292,410	0.02%
Conagra Brands, Inc.	25,000	8.25%	15/9/2030	28,704	0.00%
Conagra Brands, Inc.	325,000	5.30%	1/11/2038	305,935	0.02%
Concentrix Corp.	100,000	6.60%	2/8/2028	101,226	0.01%
Concentrix Corp.	100,000	6.85%	2/8/2033	99,000	0.01%
Connecticut Light & Power Co.	170,000	0.75%	1/12/2025	159,456	0.01%
Connecticut Light & Power Co.	25,000	3.20%	15/3/2027	23,841	0.00%
Connecticut Light & Power Co.	75,000	2.05%	1/7/2031	61,153	0.00%
Connecticut Light & Power Co.	110,000	4.30%	15/4/2044	92,738	0.01%
Connecticut Light & Power Co.	75,000	4.15%	1/6/2045	61,451	0.00%
Connecticut Light & Power Co.	95,000	4.00%	1/4/2048	75,724	0.01%
Connecticut Light & Power Co.	60,000	5.25%	15/1/2053	57,329	0.00%
Conoco Funding Co.	65,000	7.25%	15/10/2031	72,955	0.01%
ConocoPhillips	50,000	5.90%	15/10/2032	52,778	0.00%
ConocoPhillips	110,000	5.90%	15/5/2038	114,199	0.01%
ConocoPhillips ¹	197,000	6.50%	1/2/2039	216,689	0.02%
ConocoPhillips Co.	225,000	6.95%	15/4/2029	243,865	0.02%
ConocoPhillips Co.	200,000	5.05%	15/9/2033	198,305	0.01%
ConocoPhillips Co.	115,000	3.76%	15/3/2042	91,126	0.01%
ConocoPhillips Co.	140,000	4.30%	15/11/2044	118,779	0.01%
ConocoPhillips Co.	160,000	3.80%	15/3/2052	119,674	0.01%
ConocoPhillips Co.	160,000	5.30%	15/5/2053	152,048	0.01%
ConocoPhillips Co.	145,000	5.55%	15/3/2054	142,821	0.01%
ConocoPhillips Co.	263,000	4.03%	15/3/2062	198,132	0.01%
ConocoPhillips Co.	100,000	5.70%	15/9/2063	99,694	0.01%
Consolidated Edison Co. of New York, Inc.	45,000	3.80%	15/5/2028	43,134	0.00%
Consolidated Edison Co. of New York, Inc.	75,000	4.00%	1/12/2028	72,210	0.01%
Consolidated Edison Co. of New York, Inc.	140,000	2.40%	15/6/2031	118,208	0.01%
Consolidated Edison Co. of New York, Inc.	75,000	5.20%	1/3/2033	74,849	0.01%
Consolidated Edison Co. of New York, Inc.	100,000	5.38%	15/5/2034	100,468	0.01%
Consolidated Edison Co. of New York, Inc.	60,000	5.85%	15/3/2036	61,636	0.00%
Consolidated Edison Co. of New York, Inc.	60,000	6.20%	15/6/2036	63,633	0.00%
Consolidated Edison Co. of New York, Inc.	95,000	6.75%	1/4/2038	105,166	0.01%
Consolidated Edison Co. of New York, Inc.	95,000	5.50%	1/12/2039	93,635	0.01%
Consolidated Edison Co. of New York, Inc.	35,000	5.70%	15/6/2040	34,900	0.00%
Consolidated Edison Co. of New York, Inc.	60,000	4.20%	15/3/2042	49,513	0.00%
Consolidated Edison Co. of New York, Inc.	205,000	4.45%	15/3/2044	174,650	0.01%
Consolidated Edison Co. of New York, Inc.	95,000	4.50%	1/12/2045	80,067	0.01%
Consolidated Edison Co. of New York, Inc.	70,000	3.85%	15/6/2046	53,581	0.00%
Consolidated Edison Co. of New York, Inc.	80,000	3.88%	15/6/2047	61,697	0.00%
Consolidated Edison Co. of New York, Inc.	95,000	4.65%	1/12/2048	80,868	0.01%
Consolidated Edison Co. of New York, Inc.	25,000	4.13%	15/5/2049	19,737	0.00%
Consolidated Edison Co. of New York, Inc.	95,000	3.20%	1/12/2051	62,523	0.00%
Consolidated Edison Co. of New York, Inc.	10,000	6.15%	15/11/2052	10,598	0.00%
Consolidated Edison Co. of New York, Inc.	325,000	5.90%	15/11/2053	332,740	0.02%
Consolidated Edison Co. of New York, Inc.	150,000	5.70%	15/5/2054	149,676	0.01%
Consolidated Edison Co. of New York, Inc.	130,000	4.63%	1/12/2054	110,043	0.01%
Consolidated Edison Co. of New York, Inc.	75,000	4.30%	1/12/2056	59,022	0.00%
Consolidated Edison Co. of New York, Inc.	105,000	4.50%	15/5/2058	85,592	0.01%
Consolidated Edison Co. of New York, Inc.	90,000	3.70%	15/11/2059	62,546	0.00%
Consolidated Edison Co. of New York, Inc.	95,000	3.00%	1/12/2060	56,175	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Consolidated Edison Co. of New York, Inc.	110,000	3.60%	15/6/2061	75,549	0.01%
Constellation Brands, Inc.	150,000	4.40%	15/11/2025	147,979	0.01%
Constellation Brands, Inc.	166,000	4.75%	1/12/2025	164,225	0.01%
Constellation Brands, Inc.	100,000	3.70%	6/12/2026	96,575	0.01%
Constellation Brands, Inc.	160,000	3.50%	9/5/2027	152,730	0.01%
Constellation Brands, Inc.	125,000	3.60%	15/2/2028	118,463	0.01%
Constellation Brands, Inc.	75,000	4.65%	15/11/2028	73,386	0.01%
Constellation Brands, Inc.	75,000	2.88%	1/5/2030	66,207	0.00%
Constellation Brands, Inc.	175,000	2.25%	1/8/2031	143,635	0.01%
Constellation Brands, Inc.	100,000	5.25%	15/11/2048	93,114	0.01%
Constellation Brands, Inc.	275,000	3.75%	1/5/2050	202,563	0.01%
Constellation Energy Generation LLC	115,000	5.80%	1/3/2033	117,450	0.01%
Constellation Energy Generation LLC	100,000	6.25%	1/10/2039	103,268	0.01%
Constellation Energy Generation LLC	15,000	5.75%	1/10/2041	14,759	0.00%
Constellation Energy Generation LLC	185,000	5.60%	15/6/2042	178,525	0.01%
Constellation Energy Generation LLC	155,000	6.50%	1/10/2053	164,734	0.01%
Constellation Energy Generation LLC	100,000	5.75%	15/3/2054	96,938	0.01%
Consumers Energy Co.	60,000	4.65%	1/3/2028	59,451	0.00%
Consumers Energy Co.	100,000	3.80%	15/11/2028	95,368	0.01%
Consumers Energy Co.	100,000	4.60%	30/5/2029	98,404	0.01%
Consumers Energy Co.	15,000	3.60%	15/8/2032	13,469	0.00%
Consumers Energy Co.	30,000	4.63%	15/5/2033	28,731	0.00%
Consumers Energy Co.	100,000	3.95%	15/5/2043	81,147	0.01%
Consumers Energy Co.	100,000	3.25%	15/8/2046	72,511	0.01%
Consumers Energy Co.	80,000	4.05%	15/5/2048	65,048	0.00%
Consumers Energy Co.	100,000	4.35%	15/4/2049	84,293	0.01%
Consumers Energy Co.	50,000	3.10%	15/8/2050	34,461	0.00%
Consumers Energy Co.	85,000	3.50%	1/8/2051	62,314	0.00%
Consumers Energy Co.	72,000	2.65%	15/8/2052	44,420	0.00%
Consumers Energy Co.	55,000	4.20%	1/9/2052	44,476	0.00%
Consumers Energy Co.	73,000	2.50%	1/5/2060	41,197	0.00%
Continental Resources, Inc.	270,000	2.27%	15/11/2026	250,592	0.02%
Continental Resources, Inc.	150,000	4.38%	15/1/2028	144,112	0.01%
Continental Resources, Inc.	100,000	5.75%	15/1/2031	98,341	0.01%
Continental Resources, Inc.	150,000	2.88%	1/4/2032	121,222	0.01%
Continental Resources, Inc.	100,000	4.90%	1/6/2044	81,760	0.01%
Continental Wind LLC	49,200	6.00%	28/2/2033	48,783	0.00%
COPT Defense Properties LP	100,000	2.00%	15/1/2029	84,907	0.01%
COPT Defense Properties LP	150,000	2.90%	1/12/2033	118,331	0.01%
COR2 Commercial Mortgage Trust 2017	160,321	3.32%	10/9/2050	155,233	0.01%
Corebridge Financial, Inc.	300,000	3.65%	5/4/2027	287,208	0.02%
Corebridge Financial, Inc.	250,000	3.85%	5/4/2029	234,340	0.02%
Corebridge Financial, Inc.	100,000	3.90%	5/4/2032	89,564	0.01%
Corebridge Financial, Inc.	125,000	5.75%	15/1/2034	125,805	0.01%
Corebridge Financial, Inc.	125,000	4.35%	5/4/2042	103,128	0.01%
Corebridge Financial, Inc.	300,000	4.40%	5/4/2052	236,178	0.02%
Corebridge Financial, Inc. ^	150,000	6.88%	15/12/2052	151,332	0.01%
Corebridge Global Funding	100,000	5.35%	24/6/2026	99,969	0.01%
Corebridge Global Funding	200,000	5.20%	12/1/2029	199,140	0.01%
Corebridge Global Funding	75,000	5.20%	24/6/2029	74,719	0.01%
Corning, Inc.	45,000	4.70%	15/3/2037	41,587	0.00%
Corning, Inc.	125,000	5.75%	15/8/2040	123,965	0.01%
Corning, Inc.	100,000	4.75%	15/3/2042	89,255	0.01%
Corning, Inc.	100,000	3.90%	15/11/2049	74,967	0.01%
Corning, Inc.	100,000	5.85%	15/11/2068	97,871	0.01%
Corning, Inc.	130,000	5.45%	15/11/2079	119,595	0.01%
CoStar Group, Inc.	140,000	2.80%	15/7/2030	118,415	0.01%
Costco Wholesale Corp.	175,000	3.00%	18/5/2027	167,368	0.01%
Costco Wholesale Corp.	200,000	1.38%	20/6/2027	181,716	0.01%
Costco Wholesale Corp.	200,000	1.60%	20/4/2030	168,041	0.01%
Costco Wholesale Corp.	400,000	1.75%	20/4/2032	321,132	0.02%
Coterra Energy, Inc.	100,000	3.90%	15/5/2027	96,165	0.01%
Coterra Energy, Inc.	65,000	4.38%	15/3/2029	62,072	0.00%
Coterra Energy, Inc.	65,000	5.60%	15/3/2034	64,844	0.00%
Cottage Health Obligated Group	100,000	3.30%	1/11/2049	71,524	0.01%
County of Clark Department of Aviation	75,000	6.82%	1/7/2045	84,472	0.01%
County of Cook IL	55,000	6.23%	15/11/2034	57,770	0.00%
County of Miami-Dade FL Aviation Revenue	100,000	4.28%	1/10/2041	88,623	0.01%
County of Riverside CA	100,000	3.82%	15/2/2038	91,333	0.01%
Cox Communications, Inc.	250,000	3.50%	15/8/2027	236,350	0.02%
Cox Communications, Inc.	250,000	5.45%	15/9/2028	251,314	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cox Communications, Inc.	125,000	1.80%	1/10/2030	100,476	0.01%
Cox Communications, Inc.	360,000	2.60%	15/6/2031	297,443	0.02%
Cox Communications, Inc.	100,000	4.80%	1/2/2035	90,471	0.01%
Cox Communications, Inc.	60,000	4.70%	15/12/2042	49,638	0.00%
Cox Communications, Inc.	70,000	4.50%	30/6/2043	56,215	0.00%
Cox Communications, Inc.	300,000	2.95%	1/10/2050	178,627	0.01%
Cox Communications, Inc.	75,000	5.80%	15/12/2053	71,484	0.01%
CR28 Commercial Mortgage Trust 2016	200,000	3.76%	10/2/2049	193,910	0.01%
CRH America Finance, Inc.	200,000	5.40%	21/5/2034	198,030	0.01%
CRH SMW Finance DAC	200,000	5.20%	21/5/2029	200,008	0.01%
Crown Castle, Inc.	300,000	1.35%	15/7/2025	287,041	0.02%
Crown Castle, Inc.	150,000	4.45%	15/2/2026	147,366	0.01%
Crown Castle, Inc.	125,000	3.70%	15/6/2026	120,815	0.01%
Crown Castle, Inc.	100,000	3.65%	1/9/2027	95,068	0.01%
Crown Castle, Inc.	200,000	3.80%	15/2/2028	189,505	0.01%
Crown Castle, Inc.	200,000	3.10%	15/11/2029	178,627	0.01%
Crown Castle, Inc.	150,000	3.30%	1/7/2030	133,722	0.01%
Crown Castle, Inc.	200,000	2.10%	1/4/2031	161,949	0.01%
Crown Castle, Inc.	400,000	5.10%	1/5/2033	385,625	0.03%
Crown Castle, Inc.	125,000	2.90%	1/4/2041	86,451	0.01%
Crown Castle, Inc.	75,000	4.75%	15/5/2047	63,816	0.00%
Crown Castle, Inc.	75,000	5.20%	15/2/2049	67,996	0.00%
Crown Castle, Inc.	225,000	3.25%	15/1/2051	148,944	0.01%
CSAIL 2015-C4 Commercial Mortgage Trust	75,000	3.81%	15/11/2048	73,079	0.01%
CSAIL 2016-C7 Commercial Mortgage Trust	225,000	3.50%	15/11/2049	213,765	0.01%
CSAIL 2017-CX10 Commercial Mortgage Trust*	180,000	3.46%	15/11/2050	165,711	0.01%
CSAIL 2018-CX11 Commercial Mortgage Trust*	50,000	4.03%	15/4/2051	47,784	0.00%
CSAIL 2018-CX12 Commercial Mortgage Trust*	350,000	4.22%	15/8/2051	336,321	0.02%
CSX Corp.	300,000	3.35%	1/11/2025	292,233	0.02%
CSX Corp.	150,000	2.60%	1/11/2026	141,813	0.01%
CSX Corp.	325,000	4.25%	15/3/2029	315,510	0.02%
CSX Corp.	150,000	4.10%	15/11/2032	140,076	0.01%
CSX Corp.	75,000	6.00%	1/10/2036	79,247	0.01%
CSX Corp.	250,000	6.22%	30/4/2040	267,714	0.02%
CSX Corp.	100,000	5.50%	15/4/2041	99,502	0.01%
CSX Corp.	175,000	4.10%	15/3/2044	143,793	0.01%
CSX Corp.	150,000	4.30%	1/3/2048	125,131	0.01%
CSX Corp.	100,000	4.75%	15/11/2048	89,123	0.01%
CSX Corp.	25,000	3.80%	15/4/2050	19,085	0.00%
CSX Corp.	380,000	2.50%	15/5/2051	223,739	0.02%
CSX Corp.	100,000	4.50%	15/11/2052	85,601	0.01%
CSX Corp.	75,000	4.50%	1/8/2054	63,600	0.00%
CSX Corp.	100,000	4.25%	1/11/2066	77,794	0.01%
CSX Corp.	100,000	4.65%	1/3/2068	83,896	0.01%
CubeSmart LP	100,000	2.25%	15/12/2028	88,088	0.01%
CubeSmart LP	50,000	4.38%	15/2/2029	47,907	0.00%
CubeSmart LP	125,000	2.00%	15/2/2031	101,086	0.01%
CubeSmart LP	100,000	2.50%	15/2/2032	81,764	0.01%
Cummins, Inc.	100,000	4.90%	20/2/2029	99,848	0.01%
Cummins, Inc.	175,000	1.50%	1/9/2030	143,540	0.01%
Cummins, Inc.	85,000	4.88%	1/10/2043	77,899	0.01%
Cummins, Inc.	100,000	2.60%	1/9/2050	60,723	0.00%
Cummins, Inc.	125,000	5.45%	20/2/2054	122,517	0.01%
CVS Health Corp.	409,000	3.88%	20/7/2025	401,624	0.03%
CVS Health Corp.	225,000	5.00%	20/2/2026	223,297	0.02%
CVS Health Corp.	500,000	2.88%	1/6/2026	476,288	0.03%
CVS Health Corp.	105,000	3.00%	15/8/2026	100,021	0.01%
CVS Health Corp.	150,000	3.63%	1/4/2027	143,886	0.01%
CVS Health Corp.	100,000	1.30%	21/8/2027	88,584	0.01%
CVS Health Corp.	548,000	4.30%	25/3/2028	529,068	0.04%
CVS Health Corp.	400,000	5.00%	30/1/2029	395,904	0.03%
CVS Health Corp.	200,000	5.40%	1/6/2029	200,219	0.01%
CVS Health Corp.	250,000	3.25%	15/8/2029	226,880	0.02%
CVS Health Corp.	300,000	5.13%	21/2/2030	296,633	0.02%
CVS Health Corp.	200,000	3.75%	1/4/2030	184,048	0.01%
CVS Health Corp.	175,000	1.88%	28/2/2031	140,296	0.01%
CVS Health Corp.	175,000	5.55%	1/6/2031	175,109	0.01%
CVS Health Corp.	275,000	5.25%	21/2/2033	268,473	0.02%
CVS Health Corp.	175,000	5.30%	1/6/2033	170,868	0.01%
CVS Health Corp.	200,000	5.70%	1/6/2034	199,434	0.01%
CVS Health Corp.	200,000	4.88%	20/7/2035	186,720	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CVS Health Corp.	838,000	4.78%	25/3/2038	748,215	0.05%
CVS Health Corp.	150,000	6.13%	15/9/2039	149,932	0.01%
CVS Health Corp.	300,000	4.13%	1/4/2040	242,119	0.02%
CVS Health Corp.	175,000	2.70%	21/8/2040	116,212	0.01%
CVS Health Corp.	100,000	5.30%	5/12/2043	90,650	0.01%
CVS Health Corp.	100,000	6.00%	1/6/2044	98,039	0.01%
CVS Health Corp.	555,000	5.13%	20/7/2045	488,026	0.03%
CVS Health Corp.	1,150,000	5.05%	25/3/2048	991,027	0.07%
CVS Health Corp.	125,000	4.25%	1/4/2050	95,028	0.01%
CVS Health Corp.	125,000	5.63%	21/2/2053	116,008	0.01%
CVS Health Corp.	175,000	5.88%	1/6/2053	167,610	0.01%
CVS Health Corp.	125,000	6.05%	1/6/2054	122,508	0.01%
Daimler Truck Finance North America LLC	175,000	5.15%	16/1/2026	174,114	0.01%
Daimler Truck Finance North America LLC	150,000	2.00%	14/12/2026	138,605	0.01%
Daimler Truck Finance North America LLC	150,000	5.00%	15/1/2027	148,898	0.01%
Daimler Truck Finance North America LLC	150,000	5.38%	18/1/2034	148,573	0.01%
Dallas Area Rapid Transit	75,000	6.00%	1/12/2044	77,883	0.01%
Dallas Area Rapid Transit	75,000	5.02%	1/12/2048	70,488	0.00%
Dallas Convention Center Hotel Development Corp.	65,000	7.09%	1/1/2042	73,035	0.01%
Dallas County Hospital District	50,000	5.62%	15/8/2044	50,859	0.00%
Dallas Fort Worth International Airport	125,000	2.99%	1/11/2038	102,271	0.01%
Dallas Fort Worth International Airport	150,000	2.92%	1/11/2050	105,867	0.01%
Dallas Fort Worth International Airport	100,000	4.51%	1/11/2051	89,539	0.01%
Dallas Independent School District	100,000	6.45%	15/2/2035	100,152	0.01%
Danaher Corp.	200,000	4.38%	15/9/2045	174,368	0.01%
Danaher Corp.	150,000	2.60%	1/10/2050	91,554	0.01%
Darden Restaurants, Inc.	50,000	3.85%	1/5/2027	48,039	0.00%
Darden Restaurants, Inc.	100,000	4.55%	15/2/2048	81,316	0.01%
Dartmouth-Hitchcock Health	50,000	4.18%	1/8/2048	39,429	0.00%
Dayton Power & Light Co.	65,000	3.95%	15/6/2049	47,365	0.00%
DBJPM 17-C6 Mortgage Trust	125,000	3.33%	10/6/2050	116,365	0.01%
DBJPM 17-C6 Mortgage Trust*	100,000	3.56%	10/6/2050	91,406	0.01%
DCP Midstream Operating LP	73,000	5.38%	15/7/2025	72,711	0.01%
DCP Midstream Operating LP	75,000	5.63%	15/7/2027	75,779	0.01%
DCP Midstream Operating LP	70,000	5.13%	15/5/2029	69,541	0.00%
DCP Midstream Operating LP	245,000	3.25%	15/2/2032	209,483	0.01%
DCP Midstream Operating LP	145,000	5.60%	1/4/2044	138,388	0.01%
Deere & Co.	100,000	5.38%	16/10/2029	102,489	0.01%
Deere & Co.	100,000	7.13%	3/3/2031	112,781	0.01%
Deere & Co.	200,000	3.90%	9/6/2042	166,936	0.01%
Deere & Co.	150,000	3.75%	15/4/2050	117,645	0.01%
Dell International LLC/EMC Corp.	200,000	5.85%	15/7/2025	200,346	0.01%
Dell International LLC/EMC Corp.	485,000	6.02%	15/6/2026	490,109	0.03%
Dell International LLC/EMC Corp.	200,000	5.25%	1/2/2028	201,322	0.01%
Dell International LLC/EMC Corp.	225,000	5.30%	1/10/2029	226,235	0.02%
Dell International LLC/EMC Corp.	95,000	6.20%	15/7/2030	99,681	0.01%
Dell International LLC/EMC Corp.	150,000	5.75%	1/2/2033	154,202	0.01%
Dell International LLC/EMC Corp.	155,000	8.10%	15/7/2036	184,670	0.01%
Dell International LLC/EMC Corp.	150,000	3.38%	15/12/2041	109,769	0.01%
Dell International LLC/EMC Corp.	100,000	8.35%	15/7/2046	126,553	0.01%
Dell International LLC/EMC Corp.	255,000	3.45%	15/12/2051	172,687	0.01%
Dell, Inc.	60,000	6.50%	15/4/2038	62,866	0.00%
Delmarva Power & Light Co.	55,000	4.15%	15/5/2045	43,822	0.00%
Delta Air Lines, Inc./SkyMiles IP Ltd.	575,000	4.75%	20/10/2028	560,685	0.04%
DENTSPLY SIRONA, Inc.	150,000	3.25%	1/6/2030	130,900	0.01%
Devon Energy Corp.	100,000	7.88%	30/9/2031	113,009	0.01%
Devon Energy Corp.	50,000	7.95%	15/4/2032	57,246	0.00%
Devon Energy Corp.	170,000	5.60%	15/7/2041	158,188	0.01%
Devon Energy Corp.	105,000	4.75%	15/5/2042	87,879	0.01%
DH Europe Finance II Sarl	200,000	2.60%	15/11/2029	178,341	0.01%
DH Europe Finance II Sarl	225,000	3.40%	15/11/2049	161,802	0.01%
Diamondback Energy, Inc.	95,000	5.20%	18/4/2027	95,040	0.01%
Diamondback Energy, Inc.	365,000	3.50%	1/12/2029	336,878	0.02%
Diamondback Energy, Inc.	75,000	5.15%	30/1/2030	74,641	0.01%
Diamondback Energy, Inc.	175,000	3.13%	24/3/2031	153,950	0.01%
Diamondback Energy, Inc.	150,000	6.25%	15/3/2033	156,905	0.01%
Diamondback Energy, Inc.	65,000	5.40%	18/4/2034	64,340	0.00%
Diamondback Energy, Inc.	100,000	4.40%	24/3/2051	79,707	0.01%
Diamondback Energy, Inc.	100,000	4.25%	15/3/2052	77,505	0.01%
Diamondback Energy, Inc.	70,000	6.25%	15/3/2053	72,262	0.01%
Diamondback Energy, Inc.	205,000	5.75%	18/4/2054	198,628	0.01%

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Diamondback Energy, Inc.	150,000	5.90%	18/4/2064	144,807	0.01%
Dick's Sporting Goods, Inc.	175,000	4.10%	15/1/2052	123,285	0.01%
Digital Realty Trust LP	170,000	3.70%	15/8/2027	162,216	0.01%
Digital Realty Trust LP	220,000	4.45%	15/7/2028	213,228	0.01%
Digital Realty Trust LP	100,000	3.60%	1/7/2029	92,704	0.01%
Dignity Health	50,000	5.27%	1/11/2064	45,576	0.00%
Discover Bank	406,000	4.25%	13/3/2026	395,976	0.03%
Discover Financial Services	150,000	6.70%	29/11/2032	156,361	0.01%
Discover Financial Services^	125,000	7.96%	2/11/2034	140,569	0.01%
Discovery Communications LLC	125,000	4.90%	11/3/2026	123,186	0.01%
Discovery Communications LLC	375,000	3.95%	20/3/2028	350,577	0.02%
Discovery Communications LLC	100,000	4.13%	15/5/2029	92,330	0.01%
Discovery Communications LLC	130,000	3.63%	15/5/2030	114,390	0.01%
Discovery Communications LLC	80,000	5.00%	20/9/2037	68,446	0.00%
Discovery Communications LLC	95,000	6.35%	1/6/2040	90,668	0.01%
District of Columbia Income Tax Revenue	100,000	5.59%	1/12/2034	101,127	0.01%
District of Columbia Water & Sewer Authority	55,000	4.81%	1/10/2114	49,576	0.00%
DOC DR LLC	50,000	3.95%	15/1/2028	47,791	0.00%
DOC DR LLC	225,000	2.63%	1/11/2031	185,874	0.01%
Doctors Co. An Interinsurance Exchange	70,000	4.50%	18/1/2032	55,693	0.00%
Dollar General Corp.	175,000	3.88%	15/4/2027	168,204	0.01%
Dollar General Corp.	200,000	3.50%	3/4/2030	182,676	0.01%
Dollar General Corp.	100,000	5.00%	1/11/2032	97,464	0.01%
Dollar General Corp.	200,000	5.45%	5/7/2033	198,871	0.01%
Dollar General Corp.	100,000	4.13%	3/4/2050	75,860	0.01%
Dollar Tree, Inc.	325,000	2.65%	1/12/2031	270,032	0.02%
Dominion Energy South Carolina, Inc.	170,000	2.30%	1/12/2031	139,894	0.01%
Dominion Energy South Carolina, Inc.	125,000	6.05%	15/1/2038	130,040	0.01%
Dominion Energy South Carolina, Inc.	55,000	5.45%	1/2/2041	53,666	0.00%
Dominion Energy South Carolina, Inc.	85,000	4.60%	15/6/2043	73,773	0.01%
Dominion Energy South Carolina, Inc.	75,000	6.25%	15/10/2053	80,625	0.01%
Dominion Energy, Inc.	25,000	3.90%	1/10/2025	24,480	0.00%
Dominion Energy, Inc.	400,000	4.25%	1/6/2028	386,358	0.03%
Dominion Energy, Inc.	225,000	3.38%	1/4/2030	203,224	0.01%
Dominion Energy, Inc.	65,000	2.25%	15/8/2031	52,894	0.00%
Dominion Energy, Inc.	150,000	5.38%	15/11/2032	148,765	0.01%
Dominion Energy, Inc.	125,000	5.25%	1/8/2033	122,019	0.01%
Dominion Energy, Inc.	125,000	3.30%	15/4/2041	90,227	0.01%
Dominion Energy, Inc.	225,000	4.90%	1/8/2041	197,950	0.01%
Dominion Energy, Inc.	25,000	4.05%	15/9/2042	19,572	0.00%
Dominion Energy, Inc.	5,000	4.70%	1/12/2044	4,232	0.00%
Dominion Energy, Inc.	50,000	4.60%	15/3/2049	41,526	0.00%
Dominion Energy, Inc.	25,000	4.85%	15/8/2052	21,509	0.00%
Dominion Energy, Inc.^	100,000	7.00%	1/6/2054	104,237	0.01%
Dominion Energy, Inc.^	100,000	6.88%	1/2/2055	102,194	0.01%
Dover Corp.	50,000	3.15%	15/11/2025	48,446	0.00%
Dover Corp.	50,000	5.38%	15/10/2035	50,425	0.00%
Dover Corp.	50,000	5.38%	1/3/2041	48,792	0.00%
Dow Chemical Co.	75,000	4.80%	30/11/2028	74,254	0.01%
Dow Chemical Co.	103,000	4.25%	1/10/2034	94,005	0.01%
Dow Chemical Co.	79,000	9.40%	15/5/2039	104,561	0.01%
Dow Chemical Co.	100,000	5.25%	15/11/2041	92,824	0.01%
Dow Chemical Co.	350,000	4.38%	15/11/2042	289,270	0.02%
Dow Chemical Co.	225,000	4.63%	1/10/2044	191,975	0.01%
Dow Chemical Co.	225,000	4.80%	15/5/2049	191,658	0.01%
Dow Chemical Co.	150,000	6.90%	15/5/2053	166,716	0.01%
DR Horton, Inc.	150,000	1.40%	15/10/2027	133,436	0.01%
DT Midstream, Inc.	90,000	4.30%	15/4/2032	81,221	0.01%
DTE Electric Co.	100,000	4.85%	1/12/2026	99,912	0.01%
DTE Electric Co.	175,000	2.25%	1/3/2030	151,078	0.01%
DTE Electric Co.	65,000	2.63%	1/3/2031	56,035	0.00%
DTE Electric Co.	200,000	3.00%	1/3/2032	172,434	0.01%
DTE Electric Co.	100,000	5.20%	1/3/2034	99,672	0.01%
DTE Electric Co.	105,000	4.00%	1/4/2043	86,156	0.01%
DTE Electric Co.	45,000	3.70%	15/3/2045	34,684	0.00%
DTE Electric Co.	50,000	3.75%	15/8/2047	37,875	0.00%
DTE Electric Co.	100,000	4.05%	15/5/2048	79,718	0.01%
DTE Electric Co.	40,000	3.95%	1/3/2049	31,512	0.00%
DTE Electric Co.	180,000	2.95%	1/3/2050	115,965	0.01%
DTE Electric Co.	10,000	3.65%	1/3/2052	7,340	0.00%
DTE Electric Co.	110,000	5.40%	1/4/2053	107,394	0.01%

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DTE Energy Co.	60,000	2.85%	1/10/2026	56,811	0.00%
DTE Energy Co.	180,000	4.88%	1/6/2028	177,113	0.01%
DTE Energy Co.	175,000	5.10%	1/3/2029	173,629	0.01%
DTE Energy Co.	30,000	3.40%	15/6/2029	27,493	0.00%
DTE Energy Co.	60,000	2.95%	1/3/2030	52,800	0.00%
DTE Energy Co.	100,000	5.85%	1/6/2034	101,456	0.01%
Duke Energy Carolinas LLC	100,000	3.95%	15/11/2028	96,132	0.01%
Duke Energy Carolinas LLC	200,000	6.00%	1/12/2028	206,082	0.01%
Duke Energy Carolinas LLC	200,000	2.55%	15/4/2031	170,355	0.01%
Duke Energy Carolinas LLC	200,000	2.85%	15/3/2032	171,297	0.01%
Duke Energy Carolinas LLC	105,000	4.95%	15/1/2033	103,287	0.01%
Duke Energy Carolinas LLC	100,000	6.10%	1/6/2037	102,842	0.01%
Duke Energy Carolinas LLC	150,000	6.05%	15/4/2038	156,179	0.01%
Duke Energy Carolinas LLC	45,000	5.30%	15/2/2040	43,488	0.00%
Duke Energy Carolinas LLC	150,000	4.25%	15/12/2041	125,542	0.01%
Duke Energy Carolinas LLC	220,000	3.88%	15/3/2046	168,570	0.01%
Duke Energy Carolinas LLC	105,000	3.20%	15/8/2049	70,373	0.00%
Duke Energy Carolinas LLC	100,000	3.45%	15/4/2051	69,773	0.00%
Duke Energy Carolinas LLC	40,000	3.55%	15/3/2052	28,145	0.00%
Duke Energy Carolinas LLC	195,000	5.35%	15/1/2053	185,235	0.01%
Duke Energy Carolinas LLC	75,000	5.40%	15/1/2054	71,873	0.01%
Duke Energy Corp.	250,000	5.00%	8/12/2025	248,826	0.02%
Duke Energy Corp.	225,000	2.65%	1/9/2026	212,776	0.01%
Duke Energy Corp.	175,000	3.15%	15/8/2027	164,961	0.01%
Duke Energy Corp.	225,000	4.30%	15/3/2028	218,331	0.02%
Duke Energy Corp.	125,000	4.85%	5/1/2029	123,506	0.01%
Duke Energy Corp.	100,000	3.40%	15/6/2029	92,449	0.01%
Duke Energy Corp.	200,000	2.55%	15/6/2031	167,492	0.01%
Duke Energy Corp.	210,000	4.50%	15/8/2032	196,425	0.01%
Duke Energy Corp.	200,000	5.45%	15/6/2034	197,817	0.01%
Duke Energy Corp.	145,000	3.30%	15/6/2041	105,184	0.01%
Duke Energy Corp.	100,000	4.80%	15/12/2045	85,941	0.01%
Duke Energy Corp.	255,000	3.75%	1/9/2046	185,724	0.01%
Duke Energy Corp.	235,000	4.20%	15/6/2049	180,677	0.01%
Duke Energy Corp.	100,000	3.50%	15/6/2051	67,448	0.00%
Duke Energy Corp.	65,000	5.00%	15/8/2052	56,503	0.00%
Duke Energy Corp.	150,000	5.80%	15/6/2054	145,809	0.01%
Duke Energy Corp.^\	135,000	3.25%	15/1/2082	121,221	0.01%
Duke Energy Florida LLC	95,000	3.20%	15/1/2027	90,727	0.01%
Duke Energy Florida LLC	90,000	3.80%	15/7/2028	85,970	0.01%
Duke Energy Florida LLC	110,000	2.50%	1/12/2029	96,999	0.01%
Duke Energy Florida LLC	75,000	1.75%	15/6/2030	62,211	0.00%
Duke Energy Florida LLC	100,000	2.40%	15/12/2031	82,973	0.01%
Duke Energy Florida LLC	60,000	6.35%	15/9/2037	63,718	0.00%
Duke Energy Florida LLC	145,000	6.40%	15/6/2038	155,419	0.01%
Duke Energy Florida LLC	55,000	5.65%	1/4/2040	54,651	0.00%
Duke Energy Florida LLC	60,000	3.85%	15/11/2042	47,621	0.00%
Duke Energy Florida LLC	90,000	3.40%	1/10/2046	63,136	0.00%
Duke Energy Florida LLC	60,000	4.20%	15/7/2048	48,154	0.00%
Duke Energy Florida LLC	70,000	3.00%	15/12/2051	44,057	0.00%
Duke Energy Florida LLC	75,000	5.95%	15/11/2052	76,505	0.01%
Duke Energy Florida LLC	125,000	6.20%	15/11/2053	132,548	0.01%
Duke Energy Florida Project Finance LLC	98,494	2.54%	1/9/2029	92,674	0.01%
Duke Energy Indiana LLC	100,000	5.25%	1/3/2034	99,715	0.01%
Duke Energy Indiana LLC	70,000	6.35%	15/8/2038	74,621	0.01%
Duke Energy Indiana LLC	65,000	6.45%	1/4/2039	70,008	0.00%
Duke Energy Indiana LLC	50,000	4.90%	15/7/2043	44,642	0.00%
Duke Energy Indiana LLC	75,000	3.75%	15/5/2046	56,810	0.00%
Duke Energy Indiana LLC	75,000	3.25%	1/10/2049	50,386	0.00%
Duke Energy Indiana LLC	80,000	2.75%	1/4/2050	48,191	0.00%
Duke Energy Indiana LLC	60,000	5.40%	1/4/2053	56,729	0.00%
Duke Energy Ohio, Inc.	155,000	2.13%	1/6/2030	130,833	0.01%
Duke Energy Ohio, Inc.	80,000	4.30%	1/2/2049	64,194	0.00%
Duke Energy Ohio, Inc.	80,000	5.65%	1/4/2053	77,231	0.01%
Duke Energy Ohio, Inc.	50,000	5.55%	15/3/2054	48,174	0.00%
Duke Energy Progress LLC	425,000	3.45%	15/3/2029	396,507	0.03%
Duke Energy Progress LLC	75,000	5.10%	15/3/2034	74,412	0.01%
Duke Energy Progress LLC	75,000	4.10%	15/5/2042	61,250	0.00%
Duke Energy Progress LLC	180,000	4.10%	15/3/2043	145,408	0.01%
Duke Energy Progress LLC	15,000	4.15%	1/12/2044	12,048	0.00%
Duke Energy Progress LLC	35,000	4.20%	15/8/2045	28,219	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Duke Energy Progress LLC	170,000	3.60%	15/9/2047	122,768	0.01%
Duke Energy Progress LLC	125,000	2.50%	15/8/2050	71,826	0.01%
Duke Energy Progress LLC	175,000	2.90%	15/8/2051	108,311	0.01%
Duke Energy Progress LLC	50,000	4.00%	1/4/2052	37,826	0.00%
Duke Energy Progress LLC	75,000	5.35%	15/3/2053	70,368	0.00%
Duke Energy Progress NC Storm Funding LLC	50,000	2.39%	1/7/2037	40,351	0.00%
Duke University	50,000	2.76%	1/10/2050	32,854	0.00%
Duke University	100,000	2.83%	1/10/2055	64,859	0.00%
Duke University Health System, Inc.	100,000	3.92%	1/6/2047	80,664	0.01%
DuPont de Nemours, Inc.	200,000	4.49%	15/11/2025	197,312	0.01%
DuPont de Nemours, Inc.	375,000	4.73%	15/11/2028	373,479	0.03%
DuPont de Nemours, Inc.	60,000	5.32%	15/11/2038	61,668	0.00%
DuPont de Nemours, Inc.	375,000	5.42%	15/11/2048	388,462	0.03%
Duquesne Light Holdings, Inc.	100,000	3.62%	1/8/2027	94,030	0.01%
Duquesne Light Holdings, Inc.	75,000	2.78%	7/1/2032	60,765	0.00%
DXC Technology Co.	160,000	2.38%	15/9/2028	139,491	0.01%
Eagle Materials, Inc.	200,000	2.50%	1/7/2031	169,024	0.01%
East Bay Municipal Utility District Water System Revenue	100,000	5.87%	1/6/2040	104,784	0.01%
East Ohio Gas Co.	220,000	2.00%	15/6/2030	182,194	0.01%
East Ohio Gas Co.	50,000	3.00%	15/6/2050	30,730	0.00%
Eastern Gas Transmission & Storage, Inc.	90,000	4.80%	1/11/2043	78,896	0.01%
Eastern Gas Transmission & Storage, Inc.	50,000	4.60%	15/12/2044	42,082	0.00%
Eastman Chemical Co.	175,000	5.75%	8/3/2033	176,539	0.01%
Eastman Chemical Co.	100,000	5.63%	20/2/2034	99,356	0.01%
Eastman Chemical Co.	165,000	4.65%	15/10/2044	138,181	0.01%
Eaton Corp.	200,000	4.15%	15/3/2033	187,349	0.01%
Eaton Corp.	180,000	4.15%	2/11/2042	153,091	0.01%
Eaton Corp.	200,000	4.70%	23/8/2052	180,955	0.01%
Eaton Vance Corp.	50,000	3.50%	6/4/2027	47,785	0.00%
eBay, Inc.	175,000	5.90%	22/11/2025	175,920	0.01%
eBay, Inc.	175,000	5.95%	22/11/2027	180,158	0.01%
eBay, Inc.	175,000	6.30%	22/11/2032	185,738	0.01%
eBay, Inc.	200,000	3.65%	10/5/2051	142,513	0.01%
Ecolab, Inc.	25,000	2.70%	1/11/2026	23,674	0.00%
Ecolab, Inc.	175,000	1.65%	1/2/2027	161,010	0.01%
Ecolab, Inc.	100,000	3.25%	1/12/2027	94,400	0.01%
Ecolab, Inc.	175,000	4.80%	24/3/2030	174,210	0.01%
Ecolab, Inc.	125,000	1.30%	30/1/2031	99,467	0.01%
Ecolab, Inc.	100,000	2.13%	1/2/2032	82,093	0.01%
Ecolab, Inc.	264,000	2.75%	18/8/2055	158,639	0.01%
Edison International	60,000	4.70%	15/8/2025	59,289	0.00%
Edison International	180,000	5.75%	15/6/2027	181,710	0.01%
Edison International	175,000	4.13%	15/3/2028	167,147	0.01%
Edison International	75,000	5.25%	15/11/2028	74,331	0.01%
Edwards Lifesciences Corp.	100,000	4.30%	15/6/2028	96,631	0.01%
EIDP, Inc.	125,000	1.70%	15/7/2025	120,290	0.01%
EIDP, Inc.	175,000	4.50%	15/5/2026	172,616	0.01%
EIDP, Inc.	175,000	4.80%	15/5/2033	168,773	0.01%
El Paso Electric Co.	85,000	5.00%	1/12/2044	71,779	0.01%
Electronic Arts, Inc.	60,000	4.80%	1/3/2026	59,566	0.00%
Electronic Arts, Inc.	125,000	2.95%	15/2/2051	80,696	0.01%
Elevance Health, Inc.	350,000	3.65%	1/12/2027	334,486	0.02%
Elevance Health, Inc.	200,000	4.10%	1/3/2028	193,414	0.01%
Elevance Health, Inc.	200,000	5.15%	15/6/2029	200,541	0.01%
Elevance Health, Inc.	150,000	2.25%	15/5/2030	128,495	0.01%
Elevance Health, Inc.	150,000	2.55%	15/3/2031	127,804	0.01%
Elevance Health, Inc.	175,000	4.75%	15/2/2033	168,923	0.01%
Elevance Health, Inc.	135,000	5.38%	15/6/2034	135,623	0.01%
Elevance Health, Inc.	100,000	5.85%	15/1/2036	103,123	0.01%
Elevance Health, Inc.	125,000	4.63%	15/5/2042	110,025	0.01%
Elevance Health, Inc.	65,000	4.65%	15/1/2043	57,357	0.00%
Elevance Health, Inc.	200,000	5.10%	15/1/2044	185,444	0.01%
Elevance Health, Inc.	115,000	4.65%	15/8/2044	100,313	0.01%
Elevance Health, Inc.	165,000	4.38%	1/12/2047	136,956	0.01%
Elevance Health, Inc.	100,000	4.55%	1/3/2048	84,769	0.01%
Elevance Health, Inc.	200,000	3.60%	15/3/2051	143,682	0.01%
Elevance Health, Inc.	200,000	4.55%	15/5/2052	167,845	0.01%
Elevance Health, Inc.	175,000	6.10%	15/10/2052	183,615	0.01%
Elevance Health, Inc.	175,000	5.13%	15/2/2053	161,007	0.01%
Elevance Health, Inc.	135,000	5.65%	15/6/2054	133,476	0.01%
Eli Lilly & Co.	150,000	4.50%	9/2/2027	148,733	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eli Lilly & Co.	200,000	4.50%	9/2/2029	198,262	0.01%
Eli Lilly & Co.	173,000	3.38%	15/3/2029	163,460	0.01%
Eli Lilly & Co.	200,000	4.70%	9/2/2034	196,089	0.01%
Eli Lilly & Co.	50,000	3.95%	15/3/2049	40,779	0.00%
Eli Lilly & Co.	250,000	2.25%	15/5/2050	145,849	0.01%
Eli Lilly & Co.	100,000	4.88%	27/2/2053	93,637	0.01%
Eli Lilly & Co.	225,000	5.00%	9/2/2054	214,911	0.01%
Eli Lilly & Co.	100,000	2.50%	15/9/2060	56,063	0.00%
Eli Lilly & Co.	300,000	4.95%	27/2/2063	278,515	0.02%
Eli Lilly & Co.	250,000	5.10%	9/2/2064	238,206	0.02%
Emerson Electric Co.	100,000	1.80%	15/10/2027	91,042	0.01%
Emerson Electric Co.	300,000	2.00%	21/12/2028	266,124	0.02%
Emerson Electric Co.	175,000	2.20%	21/12/2031	145,754	0.01%
Emerson Electric Co.	175,000	2.75%	15/10/2050	111,672	0.01%
Emerson Electric Co.	100,000	2.80%	21/12/2051	62,852	0.00%
Emory University	75,000	2.97%	1/9/2050	51,338	0.00%
Enact Holdings, Inc.	100,000	6.25%	28/5/2029	100,066	0.01%
Enbridge Energy Partners LP	100,000	5.88%	15/10/2025	100,235	0.01%
Enbridge Energy Partners LP	60,000	7.50%	15/4/2038	68,551	0.00%
Enbridge Energy Partners LP	80,000	5.50%	15/9/2040	76,309	0.01%
Enbridge Energy Partners LP	85,000	7.38%	15/10/2045	96,799	0.01%
Enbridge, Inc.	135,000	2.50%	1/8/2033	107,131	0.01%
Energy Transfer LP	60,000	5.95%	1/12/2025	60,161	0.00%
Energy Transfer LP	155,000	4.75%	15/1/2026	153,192	0.01%
Energy Transfer LP	85,000	3.90%	15/7/2026	82,309	0.01%
Energy Transfer LP	140,000	6.05%	1/12/2026	141,879	0.01%
Energy Transfer LP	110,000	4.40%	15/3/2027	107,297	0.01%
Energy Transfer LP	95,000	4.20%	15/4/2027	92,145	0.01%
Energy Transfer LP	150,000	5.50%	1/6/2027	150,472	0.01%
Energy Transfer LP	120,000	4.00%	1/10/2027	115,191	0.01%
Energy Transfer LP	150,000	5.55%	15/2/2028	151,224	0.01%
Energy Transfer LP	125,000	4.95%	15/5/2028	123,164	0.01%
Energy Transfer LP	145,000	4.95%	15/6/2028	143,095	0.01%
Energy Transfer LP	100,000	6.00%	1/2/2029	100,767	0.01%
Energy Transfer LP	235,000	5.25%	15/4/2029	234,640	0.02%
Energy Transfer LP	73,000	5.25%	1/7/2029	72,569	0.01%
Energy Transfer LP	80,000	4.15%	15/9/2029	75,742	0.01%
Energy Transfer LP	230,000	3.75%	15/5/2030	211,553	0.01%
Energy Transfer LP	50,000	6.40%	1/12/2030	52,543	0.00%
Energy Transfer LP	220,000	5.75%	15/2/2033	221,861	0.02%
Energy Transfer LP	205,000	6.55%	1/12/2033	216,910	0.02%
Energy Transfer LP	175,000	5.55%	15/5/2034	172,786	0.01%
Energy Transfer LP	113,000	5.60%	1/9/2034	112,086	0.01%
Energy Transfer LP	80,000	4.90%	15/3/2035	74,405	0.01%
Energy Transfer LP	60,000	6.63%	15/10/2036	63,343	0.00%
Energy Transfer LP	75,000	5.80%	15/6/2038	73,565	0.01%
Energy Transfer LP	75,000	7.50%	1/7/2038	85,298	0.01%
Energy Transfer LP	105,000	6.05%	1/6/2041	102,933	0.01%
Energy Transfer LP	145,000	6.50%	1/2/2042	150,222	0.01%
Energy Transfer LP	45,000	6.10%	15/2/2042	44,260	0.00%
Energy Transfer LP	55,000	4.95%	15/1/2043	47,144	0.00%
Energy Transfer LP	70,000	5.15%	1/2/2043	61,217	0.00%
Energy Transfer LP	70,000	5.95%	1/10/2043	67,834	0.00%
Energy Transfer LP	120,000	5.30%	1/4/2044	107,466	0.01%
Energy Transfer LP	85,000	5.00%	15/5/2044	73,378	0.01%
Energy Transfer LP	150,000	5.15%	15/3/2045	131,840	0.01%
Energy Transfer LP	115,000	5.35%	15/5/2045	102,915	0.01%
Energy Transfer LP	145,000	6.13%	15/12/2045	142,102	0.01%
Energy Transfer LP	130,000	5.30%	15/4/2047	115,102	0.01%
Energy Transfer LP	220,000	5.40%	1/10/2047	196,802	0.01%
Energy Transfer LP	145,000	6.00%	15/6/2048	139,915	0.01%
Energy Transfer LP	260,000	6.25%	15/4/2049	259,016	0.02%
Energy Transfer LP	290,000	5.00%	15/5/2050	246,489	0.02%
Energy Transfer LP	240,000	5.95%	15/5/2054	232,488	0.02%
Energy Transfer LP	170,000	6.05%	1/9/2054	166,653	0.01%
EnLink Midstream LLC	125,000	5.38%	1/6/2029	122,040	0.01%
EnLink Midstream LLC	130,000	6.50%	1/9/2030	132,951	0.01%
EnLink Midstream Partners LP	125,000	5.60%	1/4/2044	110,447	0.01%
EnLink Midstream Partners LP	60,000	5.45%	1/6/2047	52,034	0.00%
Enstar Finance LLC [^]	25,000	5.75%	1/9/2040	24,600	0.00%
Enstar Finance LLC [^]	50,000	5.50%	15/1/2042	48,284	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enstar Group Ltd.	150,000	3.10%	1/9/2031	123,905	0.01%
Entegris, Inc.	225,000	4.75%	15/4/2029	214,957	0.01%
Entergy Arkansas LLC	160,000	3.50%	1/4/2026	155,466	0.01%
Entergy Arkansas LLC	125,000	5.30%	15/9/2033	124,300	0.01%
Entergy Arkansas LLC	50,000	5.45%	1/6/2034	50,076	0.00%
Entergy Arkansas LLC	45,000	4.20%	1/4/2049	35,799	0.00%
Entergy Arkansas LLC	150,000	2.65%	15/6/2051	87,113	0.01%
Entergy Arkansas LLC	30,000	3.35%	15/6/2052	20,151	0.00%
Entergy Arkansas LLC	50,000	5.75%	1/6/2054	49,592	0.00%
Entergy Corp.	120,000	0.90%	15/9/2025	113,563	0.01%
Entergy Corp.	100,000	2.95%	1/9/2026	94,845	0.01%
Entergy Corp.	100,000	1.90%	15/6/2028	88,092	0.01%
Entergy Corp.	90,000	2.80%	15/6/2030	78,542	0.01%
Entergy Corp.	95,000	2.40%	15/6/2031	78,397	0.01%
Entergy Corp.	90,000	3.75%	15/6/2050	63,578	0.00%
Entergy Corp.^	150,000	7.13%	1/12/2054	148,860	0.01%
Entergy Louisiana LLC	65,000	2.40%	1/10/2026	61,114	0.00%
Entergy Louisiana LLC	10,000	3.12%	1/9/2027	9,436	0.00%
Entergy Louisiana LLC	45,000	3.25%	1/4/2028	42,152	0.00%
Entergy Louisiana LLC	45,000	1.60%	15/12/2030	36,179	0.00%
Entergy Louisiana LLC	50,000	3.05%	1/6/2031	43,538	0.00%
Entergy Louisiana LLC	80,000	2.35%	15/6/2032	65,037	0.00%
Entergy Louisiana LLC	105,000	4.00%	15/3/2033	94,511	0.01%
Entergy Louisiana LLC	50,000	5.35%	15/3/2034	49,620	0.00%
Entergy Louisiana LLC	80,000	3.10%	15/6/2041	57,671	0.00%
Entergy Louisiana LLC	65,000	4.95%	15/1/2045	57,407	0.00%
Entergy Louisiana LLC	85,000	4.20%	1/9/2048	67,353	0.00%
Entergy Louisiana LLC	80,000	4.20%	1/4/2050	62,837	0.00%
Entergy Louisiana LLC	70,000	2.90%	15/3/2051	42,404	0.00%
Entergy Louisiana LLC	75,000	4.75%	15/9/2052	64,521	0.00%
Entergy Louisiana LLC	100,000	5.70%	15/3/2054	98,558	0.01%
Entergy Mississippi LLC	185,000	2.85%	1/6/2028	170,071	0.01%
Entergy Mississippi LLC	55,000	3.85%	1/6/2049	40,502	0.00%
Entergy Mississippi LLC	55,000	3.50%	1/6/2051	38,219	0.00%
Entergy Mississippi LLC	50,000	5.85%	1/6/2054	49,807	0.00%
Entergy Texas, Inc.	210,000	1.75%	15/3/2031	169,312	0.01%
Entergy Texas, Inc.	85,000	3.55%	30/9/2049	60,507	0.00%
Entergy Texas, Inc.	50,000	5.00%	15/9/2052	44,361	0.00%
Entergy Texas, Inc.	55,000	5.80%	1/9/2053	54,966	0.00%
Enterprise Products Operating LLC	120,000	5.05%	10/1/2026	119,710	0.01%
Enterprise Products Operating LLC	25,000	3.70%	15/2/2026	24,368	0.00%
Enterprise Products Operating LLC	85,000	3.95%	15/2/2027	82,605	0.01%
Enterprise Products Operating LLC	155,000	4.15%	16/10/2028	149,849	0.01%
Enterprise Products Operating LLC	155,000	3.13%	31/7/2029	141,927	0.01%
Enterprise Products Operating LLC	175,000	2.80%	31/1/2030	156,330	0.01%
Enterprise Products Operating LLC	145,000	5.35%	31/1/2033	146,244	0.01%
Enterprise Products Operating LLC	75,000	6.88%	1/3/2033	83,308	0.01%
Enterprise Products Operating LLC	50,000	6.65%	15/10/2034	54,878	0.00%
Enterprise Products Operating LLC	40,000	7.55%	15/4/2038	47,268	0.00%
Enterprise Products Operating LLC	85,000	6.13%	15/10/2039	89,538	0.01%
Enterprise Products Operating LLC	90,000	6.45%	1/9/2040	96,456	0.01%
Enterprise Products Operating LLC	110,000	5.95%	1/2/2041	113,288	0.01%
Enterprise Products Operating LLC	85,000	5.70%	15/2/2042	85,057	0.01%
Enterprise Products Operating LLC	110,000	4.85%	15/8/2042	99,436	0.01%
Enterprise Products Operating LLC	160,000	4.45%	15/2/2043	137,325	0.01%
Enterprise Products Operating LLC	200,000	4.85%	15/3/2044	180,380	0.01%
Enterprise Products Operating LLC	240,000	5.10%	15/2/2045	222,776	0.02%
Enterprise Products Operating LLC	145,000	4.90%	15/5/2046	130,683	0.01%
Enterprise Products Operating LLC	185,000	4.25%	15/2/2048	151,267	0.01%
Enterprise Products Operating LLC	150,000	4.80%	1/2/2049	132,776	0.01%
Enterprise Products Operating LLC	305,000	4.20%	31/1/2050	245,158	0.02%
Enterprise Products Operating LLC	135,000	3.20%	15/2/2052	89,875	0.01%
Enterprise Products Operating LLC	150,000	3.30%	15/2/2053	101,260	0.01%
Enterprise Products Operating LLC	140,000	3.95%	31/1/2060	103,354	0.01%
Enterprise Products Operating LLC^	145,000	5.25%	16/8/2077	138,817	0.01%
Enterprise Products Operating LLC^	100,000	5.38%	15/2/2078	93,450	0.01%
EOG Resources, Inc.	120,000	4.15%	15/1/2026	118,166	0.01%
EOG Resources, Inc.	110,000	4.38%	15/4/2030	107,360	0.01%
EOG Resources, Inc.	75,000	3.90%	1/4/2035	67,126	0.00%
EOG Resources, Inc.	110,000	4.95%	15/4/2050	100,889	0.01%
EPR Properties	80,000	4.95%	15/4/2028	76,586	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
EPR Properties	80,000	3.75%	15/8/2029	71,324	0.01%
EPR Properties	150,000	3.60%	15/11/2031	125,099	0.01%
EQT Corp.	80,000	3.13%	15/5/2026	76,434	0.01%
EQT Corp.	155,000	3.90%	1/10/2027	148,122	0.01%
EQT Corp.	75,000	5.70%	1/4/2028	75,699	0.01%
EQT Corp.	55,000	5.00%	15/1/2029	53,952	0.00%
EQT Corp.	100,000	7.00%	1/2/2030	106,093	0.01%
EQT Corp.	40,000	3.63%	15/5/2031	35,258	0.00%
EQT Corp.	100,000	5.75%	1/2/2034	98,981	0.01%
Equifax, Inc.	200,000	5.10%	1/6/2028	199,160	0.01%
Equifax, Inc.	100,000	3.10%	15/5/2030	89,270	0.01%
Equifax, Inc.	125,000	2.35%	15/9/2031	102,578	0.01%
Equinix, Inc.	233,000	1.25%	15/7/2025	222,622	0.02%
Equinix, Inc.	150,000	2.90%	18/11/2026	141,628	0.01%
Equinix, Inc.	100,000	1.80%	15/7/2027	90,346	0.01%
Equinix, Inc.	150,000	3.20%	18/11/2029	135,270	0.01%
Equinix, Inc.	200,000	2.15%	15/7/2030	167,622	0.01%
Equinix, Inc.	150,000	2.50%	15/5/2031	125,581	0.01%
Equinix, Inc.	225,000	3.90%	15/4/2032	204,659	0.01%
Equinix, Inc.	100,000	3.00%	15/7/2050	63,329	0.00%
Equinix, Inc.	100,000	2.95%	15/9/2051	61,740	0.00%
Equitable Financial Life Global Funding	500,000	1.40%	7/7/2025	478,951	0.03%
Equitable Financial Life Global Funding	200,000	1.30%	12/7/2026	183,702	0.01%
Equitable Financial Life Global Funding	100,000	1.80%	8/3/2028	88,436	0.01%
Equitable Holdings, Inc.	275,000	4.35%	20/4/2028	266,209	0.02%
Equitable Holdings, Inc.	75,000	5.59%	11/1/2033	75,978	0.01%
Equitable Holdings, Inc.	119,000	5.00%	20/4/2048	106,714	0.01%
ERAC USA Finance LLC	125,000	3.80%	1/11/2025	122,260	0.01%
ERAC USA Finance LLC	125,000	3.30%	1/12/2026	119,531	0.01%
ERAC USA Finance LLC	250,000	4.60%	1/5/2028	246,148	0.02%
ERAC USA Finance LLC	50,000	5.00%	15/2/2029	49,882	0.00%
ERAC USA Finance LLC	100,000	4.90%	1/5/2033	97,309	0.01%
ERAC USA Finance LLC	50,000	5.20%	30/10/2034	49,486	0.00%
ERAC USA Finance LLC	150,000	7.00%	15/10/2037	169,604	0.01%
ERAC USA Finance LLC	210,000	5.63%	15/3/2042	210,329	0.01%
ERAC USA Finance LLC	75,000	4.50%	15/2/2045	65,182	0.00%
ERAC USA Finance LLC	150,000	4.20%	1/11/2046	122,686	0.01%
ERAC USA Finance LLC	100,000	5.40%	1/5/2053	96,632	0.01%
ERP Operating LP	100,000	3.50%	1/3/2028	94,773	0.01%
ERP Operating LP	205,000	3.00%	1/7/2029	186,243	0.01%
ERP Operating LP	50,000	2.50%	15/2/2030	43,616	0.00%
ERP Operating LP	200,000	1.85%	1/8/2031	161,458	0.01%
ERP Operating LP	50,000	4.50%	1/6/2045	41,912	0.00%
ERP Operating LP	100,000	4.00%	1/8/2047	76,854	0.01%
Essential Properties LP	50,000	2.95%	15/7/2031	41,141	0.00%
Essential Utilities, Inc.	150,000	2.70%	15/4/2030	130,396	0.01%
Essential Utilities, Inc.	135,000	3.35%	15/4/2050	90,747	0.01%
Essential Utilities, Inc.	110,000	5.30%	1/5/2052	100,394	0.01%
Essex Portfolio LP	190,000	3.38%	15/4/2026	183,289	0.01%
Essex Portfolio LP	100,000	3.63%	1/5/2027	95,650	0.01%
Essex Portfolio LP	125,000	4.00%	1/3/2029	118,107	0.01%
Essex Portfolio LP	80,000	3.00%	15/1/2030	70,904	0.00%
Essex Portfolio LP	200,000	2.65%	15/3/2032	165,111	0.01%
Essex Portfolio LP	40,000	4.50%	15/3/2048	32,972	0.00%
Estee Lauder Cos, Inc.	75,000	3.15%	15/3/2027	71,615	0.01%
Estee Lauder Cos, Inc.	175,000	4.38%	15/5/2028	171,434	0.01%
Estee Lauder Cos, Inc.	150,000	2.38%	1/12/2029	131,578	0.01%
Estee Lauder Cos, Inc.	175,000	4.65%	15/5/2033	168,975	0.01%
Estee Lauder Cos, Inc.	100,000	4.38%	15/6/2045	84,848	0.01%
Estee Lauder Cos, Inc.	175,000	5.15%	15/5/2053	163,940	0.01%
Everest Reinsurance Holdings, Inc.	95,000	4.87%	1/6/2044	83,327	0.01%
Everest Reinsurance Holdings, Inc.	200,000	3.50%	15/10/2050	134,570	0.01%
Everest Reinsurance Holdings, Inc.	50,000	3.13%	15/10/2052	30,896	0.00%
Everyg Kansas Central, Inc.	75,000	3.10%	1/4/2027	71,340	0.01%
Everyg Kansas Central, Inc.	80,000	4.13%	1/3/2042	65,914	0.00%
Everyg Kansas Central, Inc.	65,000	4.10%	1/4/2043	52,648	0.00%
Everyg Kansas Central, Inc.	45,000	4.25%	1/12/2045	36,807	0.00%
Everyg Kansas Central, Inc.	45,000	3.25%	1/9/2049	29,951	0.00%
Everyg Kansas Central, Inc.	75,000	3.45%	15/4/2050	51,611	0.00%
Everyg Kansas Central, Inc.	60,000	5.70%	15/3/2053	58,827	0.00%
Everyg Metro, Inc.	95,000	2.25%	1/6/2030	80,786	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Evergy Metro, Inc.	100,000	4.95%	15/4/2033	96,985	0.01%
Evergy Metro, Inc.	125,000	5.40%	1/4/2034	124,094	0.01%
Evergy Metro, Inc.	115,000	5.30%	1/10/2041	108,365	0.01%
Evergy Missouri West, Inc.	45,000	5.15%	15/12/2027	44,667	0.00%
Evergy Missouri West, Inc.	50,000	5.65%	1/6/2034	50,184	0.00%
Evergy, Inc.	90,000	2.90%	15/9/2029	80,405	0.01%
Eversource Energy	220,000	0.80%	15/8/2025	208,436	0.01%
Eversource Energy	115,000	5.45%	1/3/2028	115,362	0.01%
Eversource Energy	125,000	4.25%	1/4/2029	119,059	0.01%
Eversource Energy	35,000	1.65%	15/8/2030	28,249	0.00%
Eversource Energy	200,000	5.85%	15/4/2031	202,709	0.01%
Eversource Energy	125,000	3.38%	1/3/2032	107,365	0.01%
Eversource Energy	115,000	5.13%	15/5/2033	110,258	0.01%
Eversource Energy	125,000	5.50%	1/1/2034	122,624	0.01%
Eversource Energy	200,000	5.95%	15/7/2034	201,937	0.01%
Eversource Energy	45,000	3.45%	15/1/2050	30,805	0.00%
Exelon Corp.	125,000	3.40%	15/4/2026	120,976	0.01%
Exelon Corp.	100,000	2.75%	15/3/2027	93,747	0.01%
Exelon Corp.	145,000	5.15%	15/3/2028	144,597	0.01%
Exelon Corp.	100,000	5.15%	15/3/2029	99,658	0.01%
Exelon Corp.	185,000	4.05%	15/4/2030	173,731	0.01%
Exelon Corp.	95,000	3.35%	15/3/2032	83,187	0.01%
Exelon Corp.	125,000	5.30%	15/3/2033	124,102	0.01%
Exelon Corp.	100,000	5.45%	15/3/2034	99,299	0.01%
Exelon Corp.	75,000	5.63%	15/6/2035	74,827	0.01%
Exelon Corp.	50,000	4.95%	15/6/2035	46,555	0.00%
Exelon Corp.	110,000	5.10%	15/6/2045	99,954	0.01%
Exelon Corp.	110,000	4.45%	15/4/2046	90,808	0.01%
Exelon Corp.	110,000	4.70%	15/4/2050	92,922	0.01%
Exelon Corp.	85,000	4.10%	15/3/2052	65,206	0.00%
Exelon Corp.	90,000	5.60%	15/3/2053	86,587	0.01%
Expedia Group, Inc.	100,000	5.00%	15/2/2026	99,222	0.01%
Expedia Group, Inc.	255,000	3.80%	15/2/2028	242,709	0.02%
Expedia Group, Inc.	175,000	3.25%	15/2/2030	157,796	0.01%
Extra Space Storage LP	125,000	3.50%	1/7/2026	120,229	0.01%
Extra Space Storage LP	100,000	3.88%	15/12/2027	95,342	0.01%
Extra Space Storage LP	300,000	3.90%	1/4/2029	282,262	0.02%
Extra Space Storage LP	225,000	2.40%	15/10/2031	184,705	0.01%
Extra Space Storage LP	125,000	2.35%	15/3/2032	99,692	0.01%
Extra Space Storage LP	75,000	5.40%	1/2/2034	73,407	0.01%
Exxon Mobil Corp.	350,000	3.04%	1/3/2026	338,555	0.02%
Exxon Mobil Corp.	150,000	2.28%	16/8/2026	141,859	0.01%
Exxon Mobil Corp.	80,000	2.44%	16/8/2029	71,507	0.01%
Exxon Mobil Corp.	80,000	3.48%	19/3/2030	74,580	0.01%
Exxon Mobil Corp.	260,000	2.61%	15/10/2030	228,179	0.02%
Exxon Mobil Corp.	60,000	3.00%	16/8/2039	45,606	0.00%
Exxon Mobil Corp.	275,000	4.23%	19/3/2040	242,132	0.02%
Exxon Mobil Corp.	110,000	3.57%	6/3/2045	83,957	0.01%
Exxon Mobil Corp.	355,000	4.11%	1/3/2046	293,067	0.02%
Exxon Mobil Corp.	145,000	3.10%	16/8/2049	98,332	0.01%
Exxon Mobil Corp.	385,000	4.33%	19/3/2050	324,445	0.02%
Exxon Mobil Corp.	385,000	3.45%	15/4/2051	277,988	0.02%
F&G Annuities & Life, Inc.	125,000	7.40%	13/1/2028	129,039	0.01%
F&G Global Funding	100,000	2.30%	11/4/2027	90,538	0.01%
Farmers Exchange Capital II^	50,000	6.15%	1/11/2053	44,878	0.00%
Farmers Exchange Capital III^	95,000	5.45%	15/10/2054	79,767	0.01%
Federal Home Loan Mortgage Corp.	100,000	3.00%	25/12/2025	97,000	0.01%
Federal Home Loan Mortgage Corp.	225,000	2.75%	25/1/2026	217,091	0.02%
Federal Home Loan Mortgage Corp.^	197,366	3.35%	25/11/2026	190,211	0.01%
Federal Home Loan Mortgage Corp.	200,000	3.41%	25/12/2026	192,692	0.01%
Federal Home Loan Mortgage Corp.	500,000	1.55%	25/1/2027	461,407	0.03%
Federal Home Loan Mortgage Corp.	100,000	3.22%	25/3/2027	95,736	0.01%
Federal Home Loan Mortgage Corp.	250,000	3.24%	25/4/2027	239,000	0.02%
Federal Home Loan Mortgage Corp.	190,000	3.12%	25/6/2027	180,775	0.01%
Federal Home Loan Mortgage Corp.	400,000	3.19%	25/7/2027	380,646	0.03%
Federal Home Loan Mortgage Corp.	400,000	3.24%	25/8/2027	380,967	0.03%
Federal Home Loan Mortgage Corp.^	275,000	3.19%	25/9/2027	261,316	0.02%
Federal Home Loan Mortgage Corp.	125,000	3.29%	25/11/2027	118,820	0.01%
Federal Home Loan Mortgage Corp.^	75,000	3.30%	25/11/2027	71,386	0.01%
Federal Home Loan Mortgage Corp.	125,000	1.76%	25/3/2028	112,244	0.01%
Federal Home Loan Mortgage Corp.	69,196	3.74%	25/4/2028	67,356	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.^	250,000	3.85%	25/5/2028	241,100	0.02%
Federal Home Loan Mortgage Corp.	100,000	1.77%	25/5/2028	89,248	0.01%
Federal Home Loan Mortgage Corp.	200,000	3.93%	25/6/2028	193,271	0.01%
Federal Home Loan Mortgage Corp.	120,000	4.82%	25/6/2028	119,584	0.01%
Federal Home Loan Mortgage Corp.^	150,000	3.93%	25/7/2028	144,902	0.01%
Federal Home Loan Mortgage Corp.	72,976	1.71%	25/7/2028	64,976	0.00%
Federal Home Loan Mortgage Corp.^	375,000	3.90%	25/8/2028	361,801	0.03%
Federal Home Loan Mortgage Corp.	325,000	1.66%	25/8/2028	286,568	0.02%
Federal Home Loan Mortgage Corp.^	150,000	4.74%	25/8/2028	149,036	0.01%
Federal Home Loan Mortgage Corp.^	80,000	4.65%	25/8/2028	79,250	0.01%
Federal Home Loan Mortgage Corp.^	325,000	4.05%	25/9/2028	315,258	0.02%
Federal Home Loan Mortgage Corp.^	175,000	3.92%	25/9/2028	168,941	0.01%
Federal Home Loan Mortgage Corp.	100,000	4.85%	25/9/2028	99,750	0.01%
Federal Home Loan Mortgage Corp.^	100,000	4.80%	25/9/2028	99,586	0.01%
Federal Home Loan Mortgage Corp.^	1,100,000	4.06%	25/10/2028	1,065,627	0.07%
Federal Home Loan Mortgage Corp.^	375,000	3.78%	25/10/2028	359,348	0.02%
Federal Home Loan Mortgage Corp.^	50,000	5.07%	25/10/2028	50,271	0.00%
Federal Home Loan Mortgage Corp.	50,000	4.86%	25/10/2028	49,888	0.00%
Federal Home Loan Mortgage Corp.^	100,000	2.05%	25/11/2028	89,146	0.01%
Federal Home Loan Mortgage Corp.	50,000	5.00%	25/11/2028	50,157	0.00%
Federal Home Loan Mortgage Corp.	175,000	3.77%	25/12/2028	167,780	0.01%
Federal Home Loan Mortgage Corp.	200,000	3.69%	25/1/2029	191,024	0.01%
Federal Home Loan Mortgage Corp.^	500,000	2.12%	25/4/2029	442,157	0.03%
Federal Home Loan Mortgage Corp.	1,000,000	2.43%	25/8/2029	896,070	0.06%
Federal Home Loan Mortgage Corp.	750,000	2.52%	25/10/2029	672,482	0.05%
Federal Home Loan Mortgage Corp.	500,000	2.54%	25/10/2029	448,892	0.03%
Federal Home Loan Mortgage Corp.	500,000	2.65%	25/11/2029	450,678	0.03%
Federal Home Loan Mortgage Corp.	565,000	1.87%	25/1/2030	486,609	0.03%
Federal Home Loan Mortgage Corp.	500,000	2.07%	25/1/2030	435,023	0.03%
Federal Home Loan Mortgage Corp.	315,000	2.25%	25/1/2030	277,521	0.02%
Federal Home Loan Mortgage Corp.	200,000	1.64%	25/1/2030	170,285	0.01%
Federal Home Loan Mortgage Corp.	525,000	1.52%	25/3/2030	442,349	0.03%
Federal Home Loan Mortgage Corp.	150,000	1.48%	25/4/2030	125,767	0.01%
Federal Home Loan Mortgage Corp.	125,000	1.35%	25/5/2030	103,592	0.01%
Federal Home Loan Mortgage Corp.	150,000	1.34%	25/6/2030	124,036	0.01%
Federal Home Loan Mortgage Corp.	50,000	1.37%	25/6/2030	41,268	0.00%
Federal Home Loan Mortgage Corp.	120,000	4.28%	25/7/2030	116,768	0.01%
Federal Home Loan Mortgage Corp.	250,000	1.41%	25/8/2030	206,032	0.01%
Federal Home Loan Mortgage Corp.	250,000	1.50%	25/10/2030	205,966	0.01%
Federal Home Loan Mortgage Corp.^	50,000	4.94%	25/11/2030	50,339	0.00%
Federal Home Loan Mortgage Corp.	500,000	1.62%	25/12/2030	414,089	0.03%
Federal Home Loan Mortgage Corp.^	200,000	3.90%	25/12/2030	190,156	0.01%
Federal Home Loan Mortgage Corp.	125,000	3.08%	25/1/2031	113,385	0.01%
Federal Home Loan Mortgage Corp.	50,000	3.72%	25/1/2031	46,964	0.00%
Federal Home Loan Mortgage Corp.	875,000	2.02%	25/3/2031	740,384	0.05%
Federal Home Loan Mortgage Corp.	275,000	1.91%	25/5/2031	230,333	0.02%
Federal Home Loan Mortgage Corp.	350,000	1.85%	25/7/2031	290,350	0.02%
Federal Home Loan Mortgage Corp.	100,000	2.02%	25/8/2031	83,406	0.01%
Federal Home Loan Mortgage Corp.	500,000	2.10%	25/9/2031	418,635	0.03%
Federal Home Loan Mortgage Corp.^	100,000	2.15%	25/10/2031	84,016	0.01%
Federal Home Loan Mortgage Corp.	150,000	2.25%	25/1/2032	126,121	0.01%
Federal Home Loan Mortgage Corp.	125,000	2.48%	25/1/2032	106,978	0.01%
Federal Home Loan Mortgage Corp.	200,000	2.35%	25/3/2032	168,828	0.01%
Federal Home Loan Mortgage Corp.	150,000	3.42%	25/4/2032	140,759	0.01%
Federal Home Loan Mortgage Corp.^	1,200,000	3.50%	25/7/2032	1,096,620	0.08%
Federal Home Loan Mortgage Corp.^	800,000	3.80%	25/10/2032	744,687	0.05%
Federal Home Loan Mortgage Corp.^	200,000	3.78%	25/11/2032	185,883	0.01%
Federal Home Loan Mortgage Corp.^	100,000	4.50%	25/7/2033	97,613	0.01%
Federal Home Loan Mortgage Corp.^	150,000	4.50%	25/8/2033	146,361	0.01%
Federal Home Loan Mortgage Corp.	75,000	3.79%	25/1/2034	69,170	0.00%
Federal Home Loan Mortgage Corp.	125,000	2.80%	25/8/2034	104,525	0.01%
Federal Home Loan Mortgage Corp.	150,000	2.86%	25/10/2034	125,349	0.01%
Federal Home Loan Mortgage Corp.	100,000	1.86%	25/10/2035	74,232	0.01%
Federal Home Loan Mortgage Corp.	100,000	2.18%	25/8/2036	75,344	0.01%
Federal Home Loan Mortgage Corp.	100,000	2.36%	25/10/2036	76,370	0.01%
Federal Home Loan Mortgage Corp.	98,307	2.71%	25/4/2055	88,505	0.01%
Federal National Mortgage Association^	59,276	2.90%	25/1/2025	58,486	0.00%
Federal National Mortgage Association^	49,764	2.79%	25/6/2025	48,607	0.00%
Federal National Mortgage Association^	48,258	2.92%	25/10/2025	46,941	0.00%
Federal National Mortgage Association	65,769	2.70%	25/2/2026	63,256	0.00%
Federal National Mortgage Association	74,384	2.58%	25/3/2026	71,327	0.01%

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Federal National Mortgage Association	115,317	2.49%	25/5/2026	110,041	0.01%
Federal National Mortgage Association	93,618	2.29%	25/6/2026	89,021	0.01%
Federal National Mortgage Association^	69,526	2.60%	25/9/2026	66,064	0.00%
Federal National Mortgage Association	53,251	2.50%	25/9/2026	50,781	0.00%
Federal National Mortgage Association^	142,109	2.50%	25/10/2026	134,436	0.01%
Federal National Mortgage Association^	73,250	2.55%	25/12/2026	69,168	0.00%
Federal National Mortgage Association^	67,033	2.64%	25/12/2026	63,352	0.00%
Federal National Mortgage Association^	122,838	2.96%	25/2/2027	116,950	0.01%
Federal National Mortgage Association^	59,513	2.92%	25/2/2027	56,618	0.00%
Federal National Mortgage Association^	65,284	3.09%	25/4/2027	62,386	0.00%
Federal National Mortgage Association^	115,188	3.06%	25/5/2027	109,670	0.01%
Federal National Mortgage Association^	296,588	3.20%	25/11/2027	282,064	0.02%
Federal National Mortgage Association^	132,644	3.09%	25/12/2027	125,376	0.01%
Federal National Mortgage Association^	111,401	3.00%	25/1/2028	104,926	0.01%
Federal National Mortgage Association^	120,000	4.19%	25/7/2028	116,647	0.01%
Federal National Mortgage Association^	99,595	3.47%	25/7/2028	94,718	0.01%
Federal National Mortgage Association^	570,014	3.70%	25/8/2028	545,016	0.04%
Federal National Mortgage Association^	84,025	3.66%	25/9/2028	80,274	0.01%
Federal National Mortgage Association^	90,095	3.75%	25/11/2028	86,221	0.01%
Federal National Mortgage Association	120,245	3.45%	1/1/2029	114,528	0.01%
Federal National Mortgage Association^	57,273	3.09%	25/4/2029	53,359	0.00%
Federal National Mortgage Association^	749,762	2.89%	25/6/2029	690,589	0.05%
Federal National Mortgage Association	475,229	2.47%	25/8/2029	429,092	0.03%
Federal National Mortgage Association	95,383	2.98%	25/8/2029	88,082	0.01%
Federal National Mortgage Association	88,978	2.52%	25/8/2029	80,478	0.01%
Federal National Mortgage Association	191,075	2.15%	25/10/2029	180,424	0.01%
Federal National Mortgage Association	100,000	2.44%	25/10/2029	89,189	0.01%
Federal National Mortgage Association^	489,260	2.33%	25/11/2029	435,822	0.03%
Federal National Mortgage Association	87,500	2.21%	25/1/2030	77,119	0.01%
Federal National Mortgage Association^	200,000	2.29%	25/5/2030	175,210	0.01%
Federal National Mortgage Association^	100,000	1.49%	25/5/2030	83,293	0.01%
Federal National Mortgage Association	97,064	1.78%	25/5/2030	82,825	0.01%
Federal National Mortgage Association	300,000	1.27%	25/7/2030	245,593	0.02%
Federal National Mortgage Association^	50,000	3.76%	25/8/2030	46,947	0.00%
Federal National Mortgage Association^	269,175	3.86%	25/9/2030	254,594	0.02%
Federal National Mortgage Association^	175,000	1.36%	25/10/2030	143,235	0.01%
Federal National Mortgage Association^	25,000	1.52%	25/11/2030	20,491	0.00%
Federal National Mortgage Association	159,753	3.61%	25/2/2031	148,935	0.01%
Federal National Mortgage Association	100,000	2.58%	25/9/2031	87,349	0.01%
Federal National Mortgage Association^	50,000	1.58%	25/9/2031	40,606	0.00%
Federal National Mortgage Association^	200,000	1.80%	25/10/2031	163,183	0.01%
Federal National Mortgage Association^	200,000	1.72%	25/10/2031	161,778	0.01%
Federal National Mortgage Association^	700,000	1.76%	25/11/2031	566,186	0.04%
Federal National Mortgage Association^	200,000	2.00%	25/12/2031	164,484	0.01%
Federal National Mortgage Association^	300,000	2.00%	25/1/2032	246,315	0.02%
Federal National Mortgage Association^	400,000	3.89%	25/8/2032	372,679	0.03%
Federal National Mortgage Association^	300,000	1.68%	25/3/2033	232,479	0.02%
Federal National Mortgage Association^	50,000	4.62%	25/3/2033	48,774	0.00%
Federal National Mortgage Association^	120,000	4.65%	25/4/2033	117,309	0.01%
Federal Realty OP LP	50,000	1.25%	15/2/2026	46,661	0.00%
Federal Realty OP LP	25,000	3.25%	15/7/2027	23,581	0.00%
Federal Realty OP LP	200,000	5.38%	1/5/2028	200,044	0.01%
Federal Realty OP LP	25,000	3.20%	15/6/2029	22,673	0.00%
Federal Realty OP LP	90,000	4.50%	1/12/2044	72,821	0.01%
FedEx Corp.	200,000	4.20%	17/10/2028	194,432	0.01%
FedEx Corp.	100,000	2.40%	15/5/2031	84,725	0.01%
FedEx Corp.	50,000	3.88%	1/8/2042	39,035	0.00%
FedEx Corp.	175,000	4.10%	15/4/2043	140,495	0.01%
FedEx Corp.	65,000	5.10%	15/1/2044	59,374	0.00%
FedEx Corp.	225,000	4.75%	15/11/2045	193,643	0.01%
FedEx Corp.	245,000	4.55%	1/4/2046	204,261	0.01%
FedEx Corp.	200,000	4.05%	15/2/2048	155,535	0.01%
FedEx Corp.	100,000	4.95%	17/10/2048	88,471	0.01%
FedEx Corp.	250,000	5.25%	15/5/2050	233,140	0.02%
FedEx Corp. 2020-1 Class AA Pass Through Trust	406,423	1.88%	20/2/2034	337,594	0.02%
Fells Point Funding Trust	150,000	3.05%	31/1/2027	141,354	0.01%
Ferguson Finance plc	200,000	4.25%	20/4/2027	193,916	0.01%
Fidelity National Financial, Inc.	100,000	4.50%	15/8/2028	96,925	0.01%
Fidelity National Financial, Inc.	150,000	3.40%	15/6/2030	133,116	0.01%
Fidelity National Financial, Inc.	75,000	2.45%	15/3/2031	61,180	0.00%
Fidelity National Financial, Inc.	40,000	3.20%	17/9/2051	24,607	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fidelity National Information Services, Inc.	600,000	1.15%	1/3/2026	559,410	0.04%
Fidelity National Information Services, Inc.	200,000	3.10%	1/3/2041	143,635	0.01%
Fidelity National Information Services, Inc.	50,000	4.50%	15/8/2046	40,948	0.00%
Fifth Third Bancorp	300,000	2.55%	5/5/2027	277,905	0.02%
Fifth Third Bancorp^	175,000	1.71%	1/11/2027	160,393	0.01%
Fifth Third Bancorp	200,000	3.95%	14/3/2028	190,815	0.01%
Fifth Third Bancorp^	200,000	6.34%	27/7/2029	205,079	0.01%
Fifth Third Bancorp^	225,000	5.63%	29/1/2032	222,949	0.02%
Fifth Third Bancorp	150,000	8.25%	1/3/2038	177,322	0.01%
Fifth Third Bank NA	250,000	2.25%	1/2/2027	231,263	0.02%
First American Financial Corp.	200,000	2.40%	15/8/2031	159,536	0.01%
First Horizon Bank	100,000	5.75%	1/5/2030	95,283	0.01%
FirstEnergy Corp.	150,000	4.15%	15/7/2027	143,871	0.01%
FirstEnergy Corp.	100,000	5.10%	15/7/2047	85,467	0.01%
FirstEnergy Corp.	150,000	3.40%	1/3/2050	99,592	0.01%
FirstEnergy Pennsylvania Electric Co.	40,000	5.15%	30/3/2026	39,738	0.00%
FirstEnergy Pennsylvania Electric Co.	40,000	3.25%	15/3/2028	37,406	0.00%
FirstEnergy Pennsylvania Electric Co.	65,000	5.20%	1/4/2028	64,907	0.00%
FirstEnergy Pennsylvania Electric Co.	75,000	4.30%	15/1/2029	72,083	0.01%
FirstEnergy Transmission LLC	25,000	2.87%	15/9/2028	22,819	0.00%
FirstEnergy Transmission LLC	45,000	5.45%	15/7/2044	42,152	0.00%
FirstEnergy Transmission LLC	95,000	4.55%	1/4/2049	78,544	0.01%
Fiserv, Inc.	450,000	3.20%	1/7/2026	431,947	0.03%
Fiserv, Inc.	175,000	5.45%	2/3/2028	176,573	0.01%
Fiserv, Inc.	125,000	5.38%	21/8/2028	125,863	0.01%
Fiserv, Inc.	200,000	4.20%	1/10/2028	192,245	0.01%
Fiserv, Inc.	500,000	3.50%	1/7/2029	462,382	0.03%
Fiserv, Inc.	125,000	2.65%	1/6/2030	108,738	0.01%
Fiserv, Inc.	130,000	5.60%	2/3/2033	131,118	0.01%
Fiserv, Inc.	225,000	5.63%	21/8/2033	226,987	0.02%
Fiserv, Inc.	100,000	5.45%	15/3/2034	99,353	0.01%
Fiserv, Inc.	275,000	4.40%	1/7/2049	223,082	0.02%
Five Corners Funding Trust II	300,000	2.85%	15/5/2030	264,258	0.02%
Five Corners Funding Trust III	150,000	5.79%	15/2/2033	152,653	0.01%
Five Corners Funding Trust IV	125,000	6.00%	15/2/2053	125,886	0.01%
Flex Intermediate Holdco LLC	225,000	3.36%	30/6/2031	187,296	0.01%
Flex Ltd.	210,000	4.88%	15/6/2029	203,384	0.01%
FLNG Liquefaction 2 LLC	156,427	4.13%	31/3/2038	137,056	0.01%
Florida Gas Transmission Co. LLC	100,000	4.35%	15/7/2025	98,443	0.01%
Florida Gas Transmission Co. LLC	165,000	2.55%	1/7/2030	142,710	0.01%
Florida Power & Light Co.	90,000	3.13%	1/12/2025	87,360	0.01%
Florida Power & Light Co.	75,000	4.45%	15/5/2026	74,106	0.01%
Florida Power & Light Co.	150,000	5.05%	1/4/2028	150,589	0.01%
Florida Power & Light Co.	175,000	4.40%	15/5/2028	171,865	0.01%
Florida Power & Light Co.	150,000	5.15%	15/6/2029	151,325	0.01%
Florida Power & Light Co.	50,000	4.63%	15/5/2030	48,990	0.00%
Florida Power & Light Co.	235,000	5.10%	1/4/2033	233,957	0.02%
Florida Power & Light Co.	110,000	4.80%	15/5/2033	106,966	0.01%
Florida Power & Light Co.	60,000	5.63%	1/4/2034	61,824	0.00%
Florida Power & Light Co.	150,000	5.30%	15/6/2034	151,288	0.01%
Florida Power & Light Co.	85,000	5.95%	1/2/2038	89,260	0.01%
Florida Power & Light Co.	70,000	5.69%	1/3/2040	70,922	0.00%
Florida Power & Light Co.	85,000	4.13%	1/2/2042	71,659	0.01%
Florida Power & Light Co.	85,000	4.05%	1/6/2042	70,962	0.00%
Florida Power & Light Co.	70,000	4.05%	1/10/2044	57,374	0.00%
Florida Power & Light Co.	90,000	3.70%	1/12/2047	68,084	0.00%
Florida Power & Light Co.	145,000	3.95%	1/3/2048	114,162	0.01%
Florida Power & Light Co.	70,000	4.13%	1/6/2048	56,851	0.00%
Florida Power & Light Co.	100,000	3.99%	1/3/2049	79,109	0.01%
Florida Power & Light Co.	110,000	3.15%	1/10/2049	74,803	0.01%
Florida Power & Light Co.	170,000	2.88%	4/12/2051	107,978	0.01%
Florida Power & Light Co.	105,000	5.30%	1/4/2053	101,112	0.01%
Florida Power & Light Co.	200,000	5.60%	15/6/2054	202,120	0.01%
Flowers Foods, Inc.	50,000	3.50%	1/10/2026	47,985	0.00%
Flowers Foods, Inc.	125,000	2.40%	15/3/2031	103,991	0.01%
Flowserve Corp.	150,000	2.80%	15/1/2032	123,091	0.01%
FMC Corp.	175,000	5.15%	18/5/2026	173,832	0.01%
FMC Corp.	65,000	4.50%	1/10/2049	49,602	0.00%
FMC Corp.	175,000	6.38%	18/5/2053	173,535	0.01%
FMR LLC	275,000	7.57%	15/6/2029	305,330	0.02%
FMR LLC	100,000	4.95%	1/2/2033	96,885	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Foothill-Eastern Transportation Corridor Agency	130,000	4.09%	15/1/2049	108,185	0.01%
Ford Credit Floorplan Master Owner Trust A	100,000	4.06%	15/11/2030	95,961	0.01%
Ford Foundation	100,000	2.82%	1/6/2070	58,166	0.00%
Ford Motor Co.	155,000	4.35%	8/12/2026	150,497	0.01%
Ford Motor Co.	50,000	9.63%	22/4/2030	58,155	0.00%
Ford Motor Co.	115,000	7.45%	16/7/2031	123,594	0.01%
Ford Motor Co.	429,000	3.25%	12/2/2032	354,945	0.02%
Ford Motor Co.	123,000	6.10%	19/8/2032	122,849	0.01%
Ford Motor Co.	283,000	4.75%	15/1/2043	229,122	0.02%
Ford Motor Co.	150,000	7.40%	1/11/2046	161,962	0.01%
Ford Motor Co.	149,000	5.29%	8/12/2046	130,258	0.01%
Ford Motor Credit Co. LLC	200,000	4.13%	4/8/2025	196,249	0.01%
Ford Motor Credit Co. LLC	475,000	3.38%	13/11/2025	459,695	0.03%
Ford Motor Credit Co. LLC	200,000	6.95%	10/6/2026	203,770	0.01%
Ford Motor Credit Co. LLC	212,000	2.70%	10/8/2026	199,158	0.01%
Ford Motor Credit Co. LLC	550,000	5.85%	17/5/2027	550,509	0.04%
Ford Motor Credit Co. LLC	212,000	4.95%	28/5/2027	207,065	0.01%
Ford Motor Credit Co. LLC	200,000	4.13%	17/8/2027	190,090	0.01%
Ford Motor Credit Co. LLC	212,000	7.35%	4/11/2027	221,024	0.02%
Ford Motor Credit Co. LLC	212,000	6.80%	12/5/2028	218,525	0.02%
Ford Motor Credit Co. LLC	250,000	6.80%	7/11/2028	258,464	0.02%
Ford Motor Credit Co. LLC	200,000	5.80%	8/3/2029	199,430	0.01%
Ford Motor Credit Co. LLC	411,000	5.11%	3/5/2029	397,322	0.03%
Ford Motor Credit Co. LLC	200,000	7.35%	6/3/2030	211,635	0.01%
Ford Motor Credit Co. LLC	300,000	4.00%	13/11/2030	267,791	0.02%
Ford Motor Credit Co. LLC	200,000	3.63%	17/6/2031	172,259	0.01%
Ford Motor Credit Co. LLC	200,000	7.12%	7/11/2033	211,257	0.01%
Ford Motor Credit Co. LLC	300,000	6.13%	8/3/2034	297,213	0.02%
Fortinet, Inc.	200,000	1.00%	15/3/2026	185,662	0.01%
Fortive Corp.	75,000	4.30%	15/6/2046	62,396	0.00%
Fortune Brands Innovations, Inc.	140,000	4.00%	25/3/2032	127,121	0.01%
Fortune Brands Innovations, Inc.	175,000	5.88%	1/6/2033	177,287	0.01%
Foundry JV Holdco LLC	200,000	6.15%	25/1/2032	204,031	0.01%
Foundry JV Holdco LLC	400,000	5.88%	25/1/2034	396,757	0.03%
Fox Corp.	325,000	4.71%	25/1/2029	319,189	0.02%
Fox Corp.	175,000	6.50%	13/10/2033	183,389	0.01%
Fox Corp.	175,000	5.48%	25/1/2039	166,803	0.01%
Fox Corp.	175,000	5.58%	25/1/2049	160,588	0.01%
Franciscan Missionaries of Our Lady Health System, Inc.	75,000	3.91%	1/7/2049	57,498	0.00%
Franklin Resources, Inc.	190,000	1.60%	30/10/2030	153,645	0.01%
Fred Hutchinson Cancer Center	50,000	4.97%	1/1/2052	48,661	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates^	50,000	4.72%	25/12/2028	49,652	0.00%
Freddie Mac Multifamily Structured Pass Through Certificates	190,000	5.40%	25/1/2029	193,706	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates^	175,000	5.36%	25/1/2029	178,197	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates	100,000	5.48%	25/1/2029	102,255	0.01%
Freddie Mac Multifamily Structured Pass Through Certificates^	175,000	5.18%	25/3/2029	177,187	0.01%
Freeport-McMoRan, Inc.	325,000	4.63%	1/8/2030	312,867	0.02%
Freeport-McMoRan, Inc.	225,000	5.40%	14/11/2034	220,678	0.02%
Freeport-McMoRan, Inc.	150,000	5.45%	15/3/2043	141,497	0.01%
FS KKR Capital Corp.	125,000	3.25%	15/7/2027	113,222	0.01%
FS KKR Capital Corp.	200,000	3.13%	12/10/2028	173,650	0.01%
GA Global Funding Trust	150,000	2.90%	6/1/2032	125,028	0.01%
Gartner, Inc.	100,000	4.50%	1/7/2028	96,379	0.01%
Gartner, Inc.	100,000	3.75%	1/10/2030	89,691	0.01%
GATX Corp.	150,000	3.85%	30/3/2027	144,446	0.01%
GATX Corp.	180,000	4.55%	7/11/2028	175,870	0.01%
GATX Corp.	100,000	4.70%	1/4/2029	97,796	0.01%
GATX Corp.	135,000	4.00%	30/6/2030	125,655	0.01%
GATX Corp.	80,000	3.50%	1/6/2032	69,529	0.00%
GATX Corp.	100,000	5.45%	15/9/2033	98,641	0.01%
GATX Corp.	50,000	5.20%	15/3/2044	46,189	0.00%
GATX Corp.	200,000	3.10%	1/6/2051	126,415	0.01%
GE Capital Funding LLC	225,000	4.55%	15/5/2032	214,604	0.01%
GE HealthCare Technologies, Inc.	150,000	5.60%	15/11/2025	150,129	0.01%
GE HealthCare Technologies, Inc.	475,000	5.65%	15/11/2027	481,389	0.03%
GE HealthCare Technologies, Inc.	275,000	5.86%	15/3/2030	282,509	0.02%
GE HealthCare Technologies, Inc.	200,000	6.38%	22/11/2052	216,978	0.02%
General Dynamics Corp.	175,000	1.15%	1/6/2026	162,672	0.01%
General Dynamics Corp.	150,000	2.13%	15/8/2026	141,156	0.01%
General Dynamics Corp.	250,000	3.50%	1/4/2027	240,705	0.02%
General Dynamics Corp.	100,000	2.63%	15/11/2027	92,973	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
General Dynamics Corp.	100,000	3.75%	15/5/2028	96,224	0.01%
General Dynamics Corp.	175,000	3.63%	1/4/2030	164,038	0.01%
General Dynamics Corp.	200,000	2.85%	1/6/2041	143,869	0.01%
General Electric Co. ¹	200,000	6.75%	15/3/2032	219,041	0.02%
General Electric Co.	400,000	5.88%	14/1/2038	411,058	0.03%
General Mills, Inc.	150,000	4.70%	30/1/2027	148,154	0.01%
General Mills, Inc.	100,000	3.20%	10/2/2027	95,268	0.01%
General Mills, Inc.	125,000	5.50%	17/10/2028	126,741	0.01%
General Mills, Inc.	125,000	2.25%	14/10/2031	102,706	0.01%
General Mills, Inc.	175,000	4.95%	29/3/2033	170,469	0.01%
General Mills, Inc.	225,000	3.00%	1/2/2051	143,717	0.01%
General Motors Co.	300,000	6.13%	1/10/2025	301,528	0.02%
General Motors Co.	425,000	6.80%	1/10/2027	441,242	0.03%
General Motors Co.	375,000	5.00%	1/10/2028	371,495	0.03%
General Motors Co.	225,000	5.40%	15/10/2029	223,814	0.02%
General Motors Co.	125,000	5.60%	15/10/2032	125,025	0.01%
General Motors Co.	200,000	6.60%	1/4/2036	209,548	0.01%
General Motors Co.	125,000	5.15%	1/4/2038	114,944	0.01%
General Motors Co.	350,000	6.25%	2/10/2043	348,591	0.02%
General Motors Co.	145,000	5.20%	1/4/2045	127,230	0.01%
General Motors Co.	225,000	5.40%	1/4/2048	201,524	0.01%
General Motors Co.	130,000	5.95%	1/4/2049	126,088	0.01%
General Motors Financial Co., Inc.	425,000	4.30%	13/7/2025	419,300	0.03%
General Motors Financial Co., Inc.	325,000	6.05%	10/10/2025	326,331	0.02%
General Motors Financial Co., Inc.	175,000	5.40%	6/4/2026	174,624	0.01%
General Motors Financial Co., Inc.	150,000	1.50%	10/6/2026	138,929	0.01%
General Motors Financial Co., Inc.	150,000	4.00%	6/10/2026	145,245	0.01%
General Motors Financial Co., Inc.	400,000	2.35%	26/2/2027	369,948	0.03%
General Motors Financial Co., Inc.	150,000	5.00%	9/4/2027	148,492	0.01%
General Motors Financial Co., Inc.	200,000	5.35%	15/7/2027	199,478	0.01%
General Motors Financial Co., Inc.	200,000	2.70%	20/8/2027	184,572	0.01%
General Motors Financial Co., Inc.	75,000	3.85%	5/1/2028	71,154	0.01%
General Motors Financial Co., Inc.	100,000	5.80%	23/6/2028	101,156	0.01%
General Motors Financial Co., Inc.	200,000	5.80%	7/1/2029	201,874	0.01%
General Motors Financial Co., Inc.	475,000	4.30%	6/4/2029	451,266	0.03%
General Motors Financial Co., Inc.	200,000	5.55%	15/7/2029	200,051	0.01%
General Motors Financial Co., Inc.	200,000	5.75%	8/2/2031	200,514	0.01%
General Motors Financial Co., Inc.	100,000	5.60%	18/6/2031	99,220	0.01%
General Motors Financial Co., Inc.	275,000	3.10%	12/1/2032	231,070	0.02%
General Motors Financial Co., Inc.	200,000	6.10%	7/1/2034	202,196	0.01%
General Motors Financial Co., Inc.	200,000	5.95%	4/4/2034	200,130	0.01%
Genpact Luxembourg Sarl/Genpact USA, Inc.	50,000	6.00%	4/6/2029	50,568	0.00%
Genuine Parts Co.	100,000	1.88%	1/11/2030	81,019	0.01%
Genuine Parts Co.	125,000	6.88%	1/11/2033	137,267	0.01%
George Washington University	50,000	4.30%	15/9/2044	44,654	0.00%
George Washington University	50,000	4.87%	15/9/2045	47,561	0.00%
George Washington University	125,000	4.13%	15/9/2048	106,179	0.01%
Georgetown University	50,000	5.12%	1/4/2053	49,284	0.00%
Georgetown University	50,000	5.22%	1/10/2118	45,999	0.00%
Georgia Power Co.	50,000	3.25%	1/4/2026	48,324	0.00%
Georgia Power Co.	150,000	5.00%	23/2/2027	149,621	0.01%
Georgia Power Co.	60,000	3.25%	30/3/2027	57,084	0.00%
Georgia Power Co.	110,000	4.70%	15/5/2032	106,253	0.01%
Georgia Power Co.	145,000	4.95%	17/5/2033	141,455	0.01%
Georgia Power Co.	125,000	5.25%	15/3/2034	124,649	0.01%
Georgia Power Co.	80,000	4.75%	1/9/2040	72,089	0.01%
Georgia Power Co.	165,000	4.30%	15/3/2042	140,145	0.01%
Georgia Power Co.	60,000	4.30%	15/3/2043	49,893	0.00%
Georgia Power Co.	65,000	3.70%	30/1/2050	47,924	0.00%
Georgia Power Co.	110,000	3.25%	15/3/2051	74,656	0.01%
Georgia Power Co.	120,000	5.13%	15/5/2052	111,756	0.01%
Georgia-Pacific LLC	250,000	1.75%	30/9/2025	239,130	0.02%
Georgia-Pacific LLC	250,000	2.30%	30/4/2030	215,675	0.02%
Georgia-Pacific LLC	65,000	8.88%	15/5/2031	79,238	0.01%
Gilead Sciences, Inc.	646,000	3.65%	1/3/2026	628,272	0.04%
Gilead Sciences, Inc.	200,000	5.25%	15/10/2033	201,330	0.01%
Gilead Sciences, Inc.	125,000	4.60%	1/9/2035	117,974	0.01%
Gilead Sciences, Inc.	225,000	4.80%	1/4/2044	202,700	0.01%
Gilead Sciences, Inc.	375,000	4.50%	1/2/2045	323,906	0.02%
Gilead Sciences, Inc.	550,000	4.75%	1/3/2046	489,445	0.03%
Gilead Sciences, Inc.	200,000	4.15%	1/3/2047	162,559	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Gilead Sciences, Inc.	125,000	2.80%	1/10/2050	78,300	0.01%
Gilead Sciences, Inc.	200,000	5.55%	15/10/2053	199,639	0.01%
Glencore Funding LLC	125,000	5.34%	4/4/2027	124,776	0.01%
Glencore Funding LLC	125,000	5.63%	4/4/2034	123,095	0.01%
Glencore Funding LLC	70,000	5.89%	4/4/2054	67,331	0.00%
Global Atlantic Finance Co.	200,000	4.40%	15/10/2029	186,165	0.01%
Global Atlantic Finance Co.	100,000	7.95%	15/6/2033	109,552	0.01%
Global Atlantic Finance Co.	120,000	6.75%	15/3/2054	118,621	0.01%
Global Payments, Inc.	225,000	3.20%	15/8/2029	202,290	0.01%
Global Payments, Inc.	225,000	2.90%	15/5/2030	195,970	0.01%
Global Payments, Inc.	200,000	5.40%	15/8/2032	196,071	0.01%
Global Payments, Inc.	170,000	4.15%	15/8/2049	127,899	0.01%
Global Payments, Inc.	100,000	5.95%	15/8/2052	96,371	0.01%
Globe Life, Inc.	225,000	4.55%	15/9/2028	213,594	0.01%
GLP Capital LP/GLP Financing II, Inc.	200,000	5.38%	15/4/2026	198,400	0.01%
GLP Capital LP/GLP Financing II, Inc.	100,000	4.00%	15/1/2030	91,435	0.01%
GLP Capital LP/GLP Financing II, Inc.	275,000	4.00%	15/1/2031	246,620	0.02%
GLP Capital LP/GLP Financing II, Inc.	85,000	3.25%	15/1/2032	71,335	0.01%
Golden State Tobacco Securitization Corp.	250,000	3.12%	1/6/2038	201,283	0.01%
Golden State Tobacco Securitization Corp.	100,000	4.21%	1/6/2050	74,286	0.01%
Goldman Sachs Bank USA^	275,000	5.28%	18/3/2027	274,012	0.02%
Goldman Sachs Bank USA^	275,000	5.41%	21/5/2027	274,676	0.02%
Goldman Sachs BDC, Inc.	275,000	2.88%	15/1/2026	262,385	0.02%
Goldman Sachs Capital I	175,000	6.35%	15/2/2034	180,754	0.01%
Goldman Sachs Group, Inc.	175,000	4.25%	21/10/2025	171,944	0.01%
Goldman Sachs Group, Inc.	535,000	3.75%	25/2/2026	521,372	0.04%
Goldman Sachs Group, Inc.	295,000	3.50%	16/11/2026	283,151	0.02%
Goldman Sachs Group, Inc.^	100,000	1.09%	9/12/2026	93,489	0.01%
Goldman Sachs Group, Inc.	400,000	3.85%	26/1/2027	386,574	0.03%
Goldman Sachs Group, Inc.^	200,000	1.43%	9/3/2027	186,603	0.01%
Goldman Sachs Group, Inc.^	483,000	1.54%	10/9/2027	443,516	0.03%
Goldman Sachs Group, Inc.^	600,000	1.95%	21/10/2027	554,048	0.04%
Goldman Sachs Group, Inc.^	400,000	2.64%	24/2/2028	373,057	0.03%
Goldman Sachs Group, Inc.^	375,000	3.62%	15/3/2028	358,490	0.02%
Goldman Sachs Group, Inc.^	150,000	3.69%	5/6/2028	143,471	0.01%
Goldman Sachs Group, Inc.^	264,000	4.48%	23/8/2028	257,882	0.02%
Goldman Sachs Group, Inc.^	200,000	3.81%	23/4/2029	189,723	0.01%
Goldman Sachs Group, Inc.^	425,000	4.22%	1/5/2029	409,105	0.03%
Goldman Sachs Group, Inc.^	390,000	6.48%	24/10/2029	407,274	0.03%
Goldman Sachs Group, Inc.	300,000	2.60%	7/2/2030	262,858	0.02%
Goldman Sachs Group, Inc.	230,000	3.80%	15/3/2030	215,018	0.01%
Goldman Sachs Group, Inc.^	375,000	5.73%	25/4/2030	381,625	0.03%
Goldman Sachs Group, Inc.^	425,000	1.99%	27/1/2032	345,269	0.02%
Goldman Sachs Group, Inc.^	500,000	2.62%	22/4/2032	420,295	0.03%
Goldman Sachs Group, Inc.^	550,000	2.38%	21/7/2032	451,993	0.03%
Goldman Sachs Group, Inc.^	406,000	2.65%	21/10/2032	337,642	0.02%
Goldman Sachs Group, Inc.	100,000	6.13%	15/2/2033	105,909	0.01%
Goldman Sachs Group, Inc.^	605,000	3.10%	24/2/2033	517,481	0.04%
Goldman Sachs Group, Inc.^	125,000	6.56%	24/10/2034	134,440	0.01%
Goldman Sachs Group, Inc.^	350,000	5.85%	25/4/2035	358,584	0.02%
Goldman Sachs Group, Inc.	125,000	6.45%	1/5/2036	133,165	0.01%
Goldman Sachs Group, Inc.	759,000	6.75%	1/10/2037	819,546	0.06%
Goldman Sachs Group, Inc.^	400,000	4.02%	31/10/2038	340,239	0.02%
Goldman Sachs Group, Inc.^	125,000	4.41%	23/4/2039	110,435	0.01%
Goldman Sachs Group, Inc.	345,000	6.25%	1/2/2041	366,452	0.03%
Goldman Sachs Group, Inc.^	200,000	3.21%	22/4/2042	148,162	0.01%
Goldman Sachs Group, Inc.^	225,000	2.91%	21/7/2042	158,005	0.01%
Goldman Sachs Group, Inc.^	250,000	3.44%	24/2/2043	188,588	0.01%
Goldman Sachs Group, Inc.	270,000	4.80%	8/7/2044	243,629	0.02%
Goldman Sachs Group, Inc.	300,000	5.15%	22/5/2045	280,553	0.02%
Goldman Sachs Group, Inc.	150,000	4.75%	21/10/2045	134,585	0.01%
Golub Capital BDC, Inc.	150,000	2.50%	24/8/2026	138,183	0.01%
Golub Capital BDC, Inc.	125,000	7.05%	5/12/2028	127,509	0.01%
Golub Capital BDC, Inc.	100,000	6.00%	15/7/2029	98,167	0.01%
Goodman US Finance Five LLC	75,000	4.63%	4/5/2032	69,168	0.00%
Grand Parkway Transportation Corp.	60,000	5.18%	1/10/2042	59,529	0.00%
Grand Parkway Transportation Corp.	140,000	3.24%	1/10/2052	102,471	0.01%
Gray Oak Pipeline LLC	90,000	2.60%	15/10/2025	86,370	0.01%
Gray Oak Pipeline LLC	60,000	3.45%	15/10/2027	56,399	0.00%
Great River Energy	112,031	6.25%	1/7/2038	111,559	0.01%
GS Mortgage Securities Trust 2014	272,433	3.93%	10/9/2047	270,332	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
GS Mortgage Securities Trust 2015	50,000	3.76%	10/7/2048	48,917	0.00%
GS Mortgage Securities Trust 2016	300,000	2.85%	10/10/2049	281,910	0.02%
GS Mortgage Securities Trust 2016	559,838	3.18%	10/11/2049	533,242	0.04%
GS Mortgage Securities Trust 2017	100,000	3.64%	10/5/2050	91,836	0.01%
GS Mortgage Securities Trust 2017	57,199	3.43%	10/5/2050	53,531	0.00%
GS Mortgage Securities Trust 2017^	10,000	4.32%	10/5/2050	8,147	0.00%
GS Mortgage Securities Trust 2017	125,000	3.66%	10/8/2050	115,204	0.01%
Guardian Life Global Funding	200,000	1.25%	13/5/2026	185,565	0.01%
Guardian Life Global Funding	300,000	5.55%	28/10/2027	303,939	0.02%
Guardian Life Insurance Co. of America	90,000	4.88%	19/6/2064	79,196	0.01%
Guardian Life Insurance Co. of America	100,000	4.85%	24/1/2077	83,797	0.01%
Gulfstream Natural Gas System LLC	155,000	4.60%	15/9/2025	152,766	0.01%
GXO Logistics, Inc.	200,000	1.65%	15/7/2026	184,411	0.01%
GXO Logistics, Inc.	110,000	6.25%	6/5/2029	111,997	0.01%
GXO Logistics, Inc.	70,000	6.50%	6/5/2034	71,094	0.01%
Hackensack Meridian Health, Inc.	50,000	4.21%	1/7/2048	42,291	0.00%
Hackensack Meridian Health, Inc.	150,000	2.88%	1/9/2050	98,149	0.01%
Hackensack Meridian Health, Inc.	35,000	4.50%	1/7/2057	30,141	0.00%
Haleon US Capital LLC	250,000	3.38%	24/3/2029	232,131	0.02%
Haleon US Capital LLC	550,000	3.63%	24/3/2032	492,400	0.03%
Halliburton Co.	63,000	3.80%	15/11/2025	61,673	0.00%
Halliburton Co.	90,000	2.92%	1/3/2030	80,488	0.01%
Halliburton Co.	230,000	4.85%	15/11/2035	218,814	0.02%
Halliburton Co.	105,000	6.70%	15/9/2038	115,419	0.01%
Halliburton Co.	120,000	7.45%	15/9/2039	141,907	0.01%
Halliburton Co.	15,000	4.50%	15/11/2041	12,951	0.00%
Halliburton Co.	70,000	4.75%	1/8/2043	61,610	0.00%
Halliburton Co.	380,000	5.00%	15/11/2045	343,996	0.02%
Hanover Insurance Group, Inc.	100,000	4.50%	15/4/2026	98,161	0.01%
Hanover Insurance Group, Inc.	50,000	2.50%	1/9/2030	42,083	0.00%
Harley-Davidson Financial Services, Inc.	350,000	3.05%	14/2/2027	328,337	0.02%
Hartford Financial Services Group, Inc.	100,000	5.95%	15/10/2036	104,082	0.01%
Hartford Financial Services Group, Inc.	110,000	6.10%	1/10/2041	113,825	0.01%
Hartford Financial Services Group, Inc.	225,000	3.60%	19/8/2049	164,250	0.01%
Hartford HealthCare Corp.	50,000	3.45%	1/7/2054	35,864	0.00%
Hasbro, Inc.	475,000	3.55%	19/11/2026	453,483	0.03%
Hasbro, Inc.	125,000	3.90%	19/11/2029	115,316	0.01%
Hasbro, Inc.	100,000	5.10%	15/5/2044	85,849	0.01%
HCA, Inc.	375,000	5.25%	15/6/2026	373,531	0.03%
HCA, Inc.	100,000	4.50%	15/2/2027	97,732	0.01%
HCA, Inc.	400,000	3.13%	15/3/2027	377,922	0.03%
HCA, Inc.	100,000	5.63%	1/9/2028	100,876	0.01%
HCA, Inc.	175,000	5.88%	1/2/2029	178,187	0.01%
HCA, Inc.	550,000	3.38%	15/3/2029	505,366	0.04%
HCA, Inc.	300,000	4.13%	15/6/2029	284,121	0.02%
HCA, Inc.	400,000	3.50%	1/9/2030	360,826	0.03%
HCA, Inc.	125,000	5.45%	1/4/2031	124,891	0.01%
HCA, Inc.	175,000	2.38%	15/7/2031	143,649	0.01%
HCA, Inc.	150,000	3.63%	15/3/2032	132,100	0.01%
HCA, Inc.	125,000	5.50%	1/6/2033	123,951	0.01%
HCA, Inc.	150,000	5.60%	1/4/2034	149,029	0.01%
HCA, Inc.	150,000	5.13%	15/6/2039	138,831	0.01%
HCA, Inc.	125,000	4.38%	15/3/2042	102,526	0.01%
HCA, Inc.	200,000	5.50%	15/6/2047	184,605	0.01%
HCA, Inc.	225,000	5.25%	15/6/2049	200,430	0.01%
HCA, Inc.	155,000	3.50%	15/7/2051	103,627	0.01%
HCA, Inc.	348,000	4.63%	15/3/2052	281,020	0.02%
HCA, Inc.	100,000	5.90%	1/6/2053	97,350	0.01%
HCA, Inc.	300,000	6.00%	1/4/2054	295,960	0.02%
HCA, Inc.	100,000	6.10%	1/4/2064	97,774	0.01%
Health & Educational Facilities Authority of the State of Missouri	65,000	3.23%	15/5/2050	47,198	0.00%
Health & Educational Facilities Authority of the State of Missouri	80,000	3.65%	15/8/2057	60,728	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	100,000	5.20%	15/6/2029	99,658	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	250,000	2.20%	1/6/2030	210,982	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	100,000	5.45%	15/6/2034	98,789	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	135,000	5.88%	15/6/2054	132,614	0.01%
Healthcare Realty Holdings LP	200,000	3.10%	15/2/2030	174,539	0.01%
Healthcare Realty Holdings LP	100,000	2.00%	15/3/2031	78,863	0.01%
Healthpeak OP LLC	225,000	3.25%	15/7/2026	215,585	0.02%
Healthpeak OP LLC	200,000	2.13%	1/12/2028	176,286	0.01%
Healthpeak OP LLC	75,000	3.50%	15/7/2029	69,234	0.00%

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Healthpeak OP LLC	40,000	5.25%	15/12/2032	39,282	0.00%
Healthpeak OP LLC	75,000	6.75%	1/2/2041	81,803	0.01%
HEICO Corp.	175,000	5.25%	1/8/2028	175,366	0.01%
Helmerich & Payne, Inc.	80,000	2.90%	29/9/2031	66,640	0.00%
Hercules Capital, Inc.	125,000	2.63%	16/9/2026	114,507	0.01%
Hershey Co.	100,000	3.20%	21/8/2025	97,841	0.01%
Hershey Co.	175,000	4.25%	4/5/2028	172,139	0.01%
Hershey Co.	150,000	2.45%	15/11/2029	133,203	0.01%
Hershey Co.	75,000	4.50%	4/5/2033	72,883	0.01%
Hershey Co.	75,000	3.38%	15/8/2046	55,252	0.00%
Hershey Co.	200,000	2.65%	1/6/2050	124,700	0.01%
Hess Corp.	245,000	4.30%	1/4/2027	238,839	0.02%
Hess Corp.	70,000	7.88%	1/10/2029	78,325	0.01%
Hess Corp.	15,000	7.30%	15/8/2031	16,723	0.00%
Hess Corp.	10,000	7.13%	15/3/2033	11,225	0.00%
Hess Corp.	130,000	6.00%	15/1/2040	134,333	0.01%
Hess Corp.	170,000	5.60%	15/2/2041	169,619	0.01%
Hess Corp.	95,000	5.80%	1/4/2047	96,181	0.01%
Hewlett Packard Enterprise Co.	375,000	4.90%	15/10/2025	372,129	0.03%
Hewlett Packard Enterprise Co.	350,000	1.75%	1/4/2026	328,373	0.02%
Hewlett Packard Enterprise Co.	200,000	6.35%	15/10/2045	210,080	0.01%
HF Sinclair Corp.	200,000	5.88%	1/4/2026	200,386	0.01%
HF Sinclair Corp.	70,000	5.00%	1/2/2028	67,915	0.00%
HF Sinclair Corp.	30,000	4.50%	1/10/2030	28,141	0.00%
High Street Funding Trust II	100,000	4.68%	15/2/2048	79,908	0.01%
Highmark, Inc.	100,000	1.45%	10/5/2026	92,103	0.01%
Highmark, Inc.	100,000	2.55%	10/5/2031	80,868	0.01%
Highwoods Realty LP	175,000	3.88%	1/3/2027	165,746	0.01%
Highwoods Realty LP	125,000	3.05%	15/2/2030	105,926	0.01%
Highwoods Realty LP	150,000	2.60%	1/2/2031	119,904	0.01%
Hill City Funding Trust	100,000	4.05%	15/8/2041	73,073	0.01%
Hoag Memorial Hospital Presbyterian	100,000	3.80%	15/7/2052	78,213	0.01%
Home Depot, Inc.	175,000	3.35%	15/9/2025	171,069	0.01%
Home Depot, Inc.	550,000	5.10%	24/12/2025	549,553	0.04%
Home Depot, Inc.	75,000	3.00%	1/4/2026	72,300	0.01%
Home Depot, Inc.	350,000	5.15%	25/6/2026	350,332	0.02%
Home Depot, Inc.	228,000	2.13%	15/9/2026	214,212	0.01%
Home Depot, Inc.	250,000	2.50%	15/4/2027	234,135	0.02%
Home Depot, Inc.	200,000	2.88%	15/4/2027	189,351	0.01%
Home Depot, Inc.	150,000	4.88%	25/6/2027	149,732	0.01%
Home Depot, Inc.	100,000	1.50%	15/9/2028	87,738	0.01%
Home Depot, Inc.	200,000	3.90%	6/12/2028	193,210	0.01%
Home Depot, Inc.	150,000	2.95%	15/6/2029	137,481	0.01%
Home Depot, Inc.	300,000	4.75%	25/6/2029	298,287	0.02%
Home Depot, Inc.	420,000	2.70%	15/4/2030	374,138	0.03%
Home Depot, Inc.	175,000	4.85%	25/6/2031	173,594	0.01%
Home Depot, Inc.	175,000	1.88%	15/9/2031	142,535	0.01%
Home Depot, Inc.	150,000	4.95%	25/6/2034	148,474	0.01%
Home Depot, Inc.	490,000	5.88%	16/12/2036	519,297	0.04%
Home Depot, Inc.	150,000	5.95%	1/4/2041	158,583	0.01%
Home Depot, Inc.	160,000	4.20%	1/4/2043	135,649	0.01%
Home Depot, Inc.	105,000	4.88%	15/2/2044	97,245	0.01%
Home Depot, Inc.	245,000	4.40%	15/3/2045	211,934	0.01%
Home Depot, Inc.	195,000	4.25%	1/4/2046	164,076	0.01%
Home Depot, Inc.	250,000	4.50%	6/12/2048	216,700	0.02%
Home Depot, Inc.	350,000	3.13%	15/12/2049	238,477	0.02%
Home Depot, Inc.	150,000	3.35%	15/4/2050	106,652	0.01%
Home Depot, Inc.	450,000	2.38%	15/3/2051	258,325	0.02%
Home Depot, Inc.	275,000	3.63%	15/4/2052	203,461	0.01%
Home Depot, Inc.	125,000	4.95%	15/9/2052	115,626	0.01%
Home Depot, Inc.	175,000	5.30%	25/6/2054	170,861	0.01%
Home Depot, Inc.	200,000	3.50%	15/9/2056	141,869	0.01%
Home Depot, Inc.	25,000	5.40%	25/6/2064	24,364	0.00%
Honeywell International, Inc.	125,000	2.50%	1/11/2026	118,150	0.01%
Honeywell International, Inc.	125,000	1.10%	1/3/2027	113,325	0.01%
Honeywell International, Inc.	175,000	4.95%	15/2/2028	176,302	0.01%
Honeywell International, Inc.	150,000	4.88%	1/9/2029	150,188	0.01%
Honeywell International, Inc.	269,000	1.95%	1/6/2030	229,296	0.02%
Honeywell International, Inc.	150,000	4.95%	1/9/2031	150,120	0.01%
Honeywell International, Inc.	175,000	5.00%	15/2/2033	174,956	0.01%
Honeywell International, Inc.	175,000	4.50%	15/1/2034	167,990	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Honeywell International, Inc.	150,000	5.00%	1/3/2035	148,697	0.01%
Honeywell International, Inc.	100,000	5.70%	15/3/2037	103,770	0.01%
Honeywell International, Inc.	125,000	3.81%	21/11/2047	98,008	0.01%
Honeywell International, Inc.	125,000	2.80%	1/6/2050	82,374	0.01%
Honeywell International, Inc.	225,000	5.25%	1/3/2054	218,382	0.02%
Honeywell International, Inc.	150,000	5.35%	1/3/2064	145,490	0.01%
Hormel Foods Corp.	150,000	4.80%	30/3/2027	149,439	0.01%
Hormel Foods Corp.	225,000	1.70%	3/6/2028	199,835	0.01%
Hormel Foods Corp.	115,000	3.05%	3/6/2051	75,869	0.01%
Host Hotels & Resorts LP	150,000	3.38%	15/12/2029	133,928	0.01%
Host Hotels & Resorts LP	325,000	3.50%	15/9/2030	286,991	0.02%
Host Hotels & Resorts LP	100,000	5.70%	1/7/2034	98,296	0.01%
Howard University	50,000	5.21%	1/10/2052	44,856	0.00%
Howmet Aerospace, Inc.	100,000	3.00%	15/1/2029	90,872	0.01%
Howmet Aerospace, Inc.	100,000	5.95%	1/2/2037	102,675	0.01%
HP, Inc.	400,000	1.45%	17/6/2026	371,005	0.03%
HP, Inc.	125,000	3.00%	17/6/2027	117,590	0.01%
HP, Inc.	175,000	4.00%	15/4/2029	166,648	0.01%
HP, Inc.	125,000	3.40%	17/6/2030	113,761	0.01%
HP, Inc.	150,000	2.65%	17/6/2031	127,046	0.01%
HP, Inc.	95,000	4.20%	15/4/2032	88,008	0.01%
HP, Inc.	190,000	6.00%	15/9/2041	194,079	0.01%
HSBC Bank USA NA	250,000	5.63%	15/8/2035	246,601	0.02%
Hubbell, Inc.	50,000	3.35%	1/3/2026	48,403	0.00%
Hubbell, Inc.	50,000	3.15%	15/8/2027	47,132	0.00%
Hubbell, Inc.	100,000	3.50%	15/2/2028	94,417	0.01%
Hubbell, Inc.	100,000	2.30%	15/3/2031	83,287	0.01%
Humana, Inc.	200,000	1.35%	3/2/2027	181,253	0.01%
Humana, Inc.	325,000	3.95%	15/3/2027	314,353	0.02%
Humana, Inc.	225,000	3.13%	15/8/2029	203,700	0.01%
Humana, Inc.	100,000	4.88%	1/4/2030	98,128	0.01%
Humana, Inc.	200,000	5.38%	15/4/2031	198,901	0.01%
Humana, Inc.	150,000	2.15%	3/2/2032	119,543	0.01%
Humana, Inc.	125,000	5.95%	15/3/2034	127,813	0.01%
Humana, Inc.	175,000	4.80%	15/3/2047	148,184	0.01%
Humana, Inc.	75,000	3.95%	15/8/2049	56,368	0.00%
Humana, Inc.	225,000	5.75%	15/4/2054	216,808	0.02%
Huntington Bancshares, Inc.^	325,000	4.44%	4/8/2028	314,856	0.02%
Huntington Bancshares, Inc.^	100,000	6.21%	21/8/2029	102,071	0.01%
Huntington Bancshares, Inc.^	200,000	5.02%	17/5/2033	189,127	0.01%
Huntington Bancshares, Inc.^	200,000	5.71%	2/2/2035	196,935	0.01%
Huntington Ingalls Industries, Inc.	300,000	3.48%	1/12/2027	282,411	0.02%
Huntington National Bank^	175,000	4.55%	17/5/2028	170,342	0.01%
Huntington National Bank	100,000	5.65%	10/1/2030	99,956	0.01%
Huntsman International LLC	100,000	4.50%	1/5/2029	94,735	0.01%
Hyatt Hotels Corp.	75,000	4.85%	15/3/2026	74,146	0.01%
Hyatt Hotels Corp.	100,000	5.75%	30/1/2027	100,894	0.01%
Hyatt Hotels Corp.	75,000	4.38%	15/9/2028	72,440	0.01%
Hyatt Hotels Corp.	50,000	5.25%	30/6/2029	49,596	0.00%
Hyatt Hotels Corp.	50,000	5.50%	30/6/2034	48,646	0.00%
Hyundai Capital America	125,000	5.35%	19/3/2029	124,783	0.01%
IBM International Capital Pte Ltd.	300,000	4.60%	5/2/2029	294,542	0.02%
IBM International Capital Pte Ltd.	350,000	4.90%	5/2/2034	339,665	0.02%
IBM International Capital Pte Ltd.	150,000	5.25%	5/2/2044	142,119	0.01%
IBM International Capital Pte Ltd.	300,000	5.30%	5/2/2054	280,984	0.02%
Idaho Power Co.	65,000	4.20%	1/3/2048	50,945	0.00%
Idaho Power Co.	60,000	5.50%	15/3/2053	57,187	0.00%
Idaho Power Co.	45,000	5.80%	1/4/2054	44,665	0.00%
IDEX Corp.	150,000	3.00%	1/5/2030	132,409	0.01%
Illinois State Toll Highway Authority	100,000	6.18%	1/1/2034	104,675	0.01%
Illinois Tool Works, Inc.	150,000	2.65%	15/11/2026	142,696	0.01%
Illinois Tool Works, Inc.	225,000	3.90%	1/9/2042	187,582	0.01%
Illumina, Inc.	300,000	5.80%	12/12/2025	300,302	0.02%
Indiana Finance Authority	75,000	3.05%	1/1/2051	54,338	0.00%
Indiana Michigan Power Co.	75,000	6.05%	15/3/2037	77,608	0.01%
Indiana Michigan Power Co.	220,000	4.55%	15/3/2046	184,691	0.01%
Indiana Michigan Power Co.	40,000	3.25%	1/5/2051	26,311	0.00%
Indiana Michigan Power Co.	50,000	5.63%	1/4/2053	48,614	0.00%
Indiana University Health, Inc. Obligated Group	125,000	2.85%	1/11/2051	82,096	0.01%
Indianapolis Power & Light Co.	10,000	5.65%	1/12/2032	10,051	0.00%
Indianapolis Power & Light Co.	85,000	4.05%	1/5/2046	66,431	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Indianapolis Power & Light Co.	50,000	5.70%	1/4/2054	49,067	0.00%
Ingersoll Rand, Inc.	250,000	5.40%	14/8/2028	252,226	0.02%
Ingersoll Rand, Inc.	200,000	5.18%	15/6/2029	199,982	0.01%
Ingersoll Rand, Inc.	200,000	5.45%	15/6/2034	201,625	0.01%
Ingredion, Inc.	100,000	3.20%	1/10/2026	95,432	0.01%
Ingredion, Inc.	125,000	2.90%	1/6/2030	110,203	0.01%
Inova Health System Foundation	100,000	4.07%	15/5/2052	82,954	0.01%
Integris Baptist Medical Center, Inc.	75,000	3.88%	15/8/2050	55,606	0.00%
Intel Corp.	500,000	3.70%	29/7/2025	491,429	0.03%
Intel Corp.	300,000	4.88%	10/2/2026	298,216	0.02%
Intel Corp.	581,000	2.60%	19/5/2026	553,705	0.04%
Intel Corp.	125,000	3.75%	25/3/2027	120,963	0.01%
Intel Corp.	200,000	3.15%	11/5/2027	190,112	0.01%
Intel Corp.	200,000	3.75%	5/8/2027	192,900	0.01%
Intel Corp.	250,000	4.88%	10/2/2028	249,055	0.02%
Intel Corp.	100,000	4.00%	5/8/2029	95,468	0.01%
Intel Corp.	400,000	2.45%	15/11/2029	351,655	0.02%
Intel Corp.	220,000	3.90%	25/3/2030	206,724	0.01%
Intel Corp.	175,000	2.00%	12/8/2031	142,466	0.01%
Intel Corp.	180,000	4.15%	5/8/2032	168,492	0.01%
Intel Corp.	200,000	4.00%	15/12/2032	183,963	0.01%
Intel Corp.	400,000	5.20%	10/2/2033	399,325	0.03%
Intel Corp.	100,000	2.80%	12/8/2041	69,214	0.00%
Intel Corp.	250,000	5.63%	10/2/2043	247,658	0.02%
Intel Corp.	125,000	4.90%	29/7/2045	114,110	0.01%
Intel Corp.	200,000	4.10%	19/5/2046	159,660	0.01%
Intel Corp.	50,000	4.10%	11/5/2047	39,624	0.00%
Intel Corp.	100,000	3.73%	8/12/2047	73,554	0.01%
Intel Corp.	350,000	3.25%	15/11/2049	234,693	0.02%
Intel Corp.	325,000	4.75%	25/3/2050	279,948	0.02%
Intel Corp.	325,000	3.05%	12/8/2051	206,139	0.01%
Intel Corp.	150,000	4.90%	5/8/2052	132,211	0.01%
Intel Corp.	300,000	5.70%	10/2/2053	295,126	0.02%
Intel Corp.	125,000	5.60%	21/2/2054	121,233	0.01%
Intel Corp.	200,000	3.10%	15/2/2060	121,148	0.01%
Intel Corp.	100,000	4.95%	25/3/2060	87,443	0.01%
Intel Corp.	200,000	3.20%	12/8/2061	123,096	0.01%
Intel Corp.	150,000	5.05%	5/8/2062	132,487	0.01%
Intel Corp.	200,000	5.90%	10/2/2063	199,906	0.01%
Intercontinental Exchange, Inc.	175,000	3.75%	1/12/2025	171,111	0.01%
Intercontinental Exchange, Inc.	300,000	4.00%	15/9/2027	290,204	0.02%
Intercontinental Exchange, Inc.	100,000	3.75%	21/9/2028	95,256	0.01%
Intercontinental Exchange, Inc.	325,000	4.35%	15/6/2029	314,645	0.02%
Intercontinental Exchange, Inc.	90,000	2.10%	15/6/2030	76,387	0.01%
Intercontinental Exchange, Inc.	205,000	1.85%	15/9/2032	158,968	0.01%
Intercontinental Exchange, Inc.	175,000	4.60%	15/3/2033	167,085	0.01%
Intercontinental Exchange, Inc.	285,000	2.65%	15/9/2040	197,738	0.01%
Intercontinental Exchange, Inc.	200,000	4.25%	21/9/2048	163,776	0.01%
Intercontinental Exchange, Inc.	175,000	3.00%	15/6/2050	113,610	0.01%
Intercontinental Exchange, Inc.	150,000	4.95%	15/6/2052	136,618	0.01%
Intercontinental Exchange, Inc.	200,000	3.00%	15/9/2060	119,616	0.01%
Intercontinental Exchange, Inc.	150,000	5.20%	15/6/2062	139,700	0.01%
International Business Machines Corp.	125,000	4.00%	27/7/2025	123,225	0.01%
International Business Machines Corp.	200,000	7.00%	30/10/2025	204,434	0.01%
International Business Machines Corp.	250,000	4.50%	6/2/2026	247,559	0.02%
International Business Machines Corp.	200,000	3.45%	19/2/2026	194,376	0.01%
International Business Machines Corp.	400,000	3.30%	15/5/2026	386,515	0.03%
International Business Machines Corp.	100,000	6.22%	1/8/2027	103,249	0.01%
International Business Machines Corp.	50,000	6.50%	15/1/2028	52,707	0.00%
International Business Machines Corp.	200,000	4.50%	6/2/2028	197,132	0.01%
International Business Machines Corp. ¹	730,000	3.50%	15/5/2029	682,419	0.05%
International Business Machines Corp.	130,000	1.95%	15/5/2030	109,910	0.01%
International Business Machines Corp.	125,000	4.40%	27/7/2032	118,846	0.01%
International Business Machines Corp.	200,000	4.75%	6/2/2033	194,568	0.01%
International Business Machines Corp.	300,000	4.15%	15/5/2039	258,026	0.02%
International Business Machines Corp.	255,000	2.85%	15/5/2040	182,174	0.01%
International Business Machines Corp.	150,000	4.00%	20/6/2042	122,584	0.01%
International Business Machines Corp.	375,000	4.25%	15/5/2049	304,818	0.02%
International Business Machines Corp.	275,000	3.43%	9/2/2052	190,042	0.01%
International Flavors & Fragrances, Inc.	225,000	1.23%	1/10/2025	212,865	0.01%
International Flavors & Fragrances, Inc.	100,000	3.27%	15/11/2040	70,707	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
International Flavors & Fragrances, Inc.	125,000	4.38%	1/6/2047	96,249	0.01%
International Flavors & Fragrances, Inc.	125,000	5.00%	26/9/2048	107,405	0.01%
International Flavors & Fragrances, Inc.	200,000	3.47%	1/12/2050	131,393	0.01%
International Paper Co.	160,000	6.00%	15/11/2041	160,489	0.01%
International Paper Co.	215,000	4.80%	15/6/2044	186,761	0.01%
International Paper Co.	175,000	4.35%	15/8/2048	141,730	0.01%
Interpublic Group of Cos, Inc.	100,000	4.65%	1/10/2028	97,767	0.01%
Interpublic Group of Cos, Inc.	80,000	5.38%	15/6/2033	78,902	0.01%
Interpublic Group of Cos, Inc.	100,000	3.38%	1/3/2041	73,190	0.01%
Interpublic Group of Cos, Inc.	125,000	5.40%	1/10/2048	115,584	0.01%
Interstate Power & Light Co.	75,000	4.10%	26/9/2028	71,925	0.01%
Interstate Power & Light Co.	50,000	3.60%	1/4/2029	46,803	0.00%
Interstate Power & Light Co.	265,000	2.30%	1/6/2030	226,146	0.02%
Interstate Power & Light Co.	45,000	5.70%	15/10/2033	45,468	0.00%
Interstate Power & Light Co.	75,000	6.25%	15/7/2039	77,849	0.01%
Intuit, Inc.	125,000	0.95%	15/7/2025	119,436	0.01%
Intuit, Inc.	100,000	1.35%	15/7/2027	90,092	0.01%
Intuit, Inc.	100,000	1.65%	15/7/2030	82,985	0.01%
Intuit, Inc.	325,000	5.20%	15/9/2033	326,505	0.02%
Intuit, Inc.	175,000	5.50%	15/9/2053	175,707	0.01%
Invesco Finance plc	100,000	3.75%	15/1/2026	97,424	0.01%
Invesco Finance plc	29,000	5.38%	30/11/2043	27,533	0.00%
Invitation Homes Operating Partnership LP	175,000	2.30%	15/11/2028	154,934	0.01%
Invitation Homes Operating Partnership LP	200,000	2.00%	15/8/2031	158,614	0.01%
Invitation Homes Operating Partnership LP	125,000	2.70%	15/1/2034	98,551	0.01%
IPALCO Enterprises, Inc.	65,000	4.25%	1/5/2030	60,364	0.00%
IPALCO Enterprises, Inc.	50,000	5.75%	1/4/2034	49,558	0.00%
IQVIA, Inc.	250,000	6.25%	1/2/2029	256,962	0.02%
ITC Holdings Corp.	130,000	4.95%	22/9/2027	128,776	0.01%
ITC Holdings Corp.	100,000	3.35%	15/11/2027	94,280	0.01%
ITC Holdings Corp.	110,000	2.95%	14/5/2030	96,877	0.01%
ITC Holdings Corp.	50,000	5.40%	1/6/2033	49,282	0.00%
ITC Holdings Corp.	100,000	5.65%	9/5/2034	99,966	0.01%
Jabil, Inc.	250,000	4.25%	15/5/2027	242,041	0.02%
Jabil, Inc.	100,000	3.95%	12/1/2028	94,978	0.01%
Jabil, Inc.	75,000	3.00%	15/1/2031	63,831	0.00%
Jackson Financial, Inc.	125,000	4.00%	23/11/2051	87,056	0.01%
Jackson National Life Global Funding	150,000	5.50%	9/1/2026	149,340	0.01%
Jackson National Life Global Funding	375,000	3.05%	29/4/2026	357,575	0.02%
Jackson National Life Global Funding	150,000	5.55%	2/7/2027	149,566	0.01%
Jacobs Engineering Group, Inc.	100,000	6.35%	18/8/2028	103,167	0.01%
Jacobs Engineering Group, Inc.	125,000	5.90%	1/3/2033	125,165	0.01%
Janus Henderson US Holdings, Inc.	25,000	4.88%	1/8/2025	24,758	0.00%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	285,000	5.13%	1/2/2028	281,624	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	125,000	3.00%	2/2/2029	111,465	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	100,000	5.50%	15/1/2030	98,470	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	175,000	3.75%	1/12/2031	152,913	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	275,000	3.63%	15/1/2032	237,780	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	125,000	3.00%	15/5/2032	102,405	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	309,000	5.75%	1/4/2033	307,304	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	182,000	6.75%	15/3/2034	192,508	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	125,000	4.38%	2/2/2052	92,615	0.01%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	225,000	6.50%	1/12/2052	223,677	0.02%
JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl	125,000	7.25%	15/11/2053	135,486	0.01%
Jefferies Financial Group, Inc.	200,000	6.45%	8/6/2027	204,766	0.01%
Jefferies Financial Group, Inc.	200,000	5.88%	21/7/2028	201,971	0.01%
Jefferies Financial Group, Inc.	150,000	2.63%	15/10/2031	121,235	0.01%
Jefferies Financial Group, Inc.	200,000	6.20%	14/4/2034	202,684	0.01%
Jefferies Financial Group, Inc.	100,000	6.25%	15/1/2036	101,083	0.01%
Jefferies Financial Group, Inc.	75,000	6.50%	20/1/2043	78,280	0.01%
Jersey Central Power & Light Co.	100,000	2.75%	1/3/2032	82,623	0.01%
JetBlue 2019-1 Class AA Pass Through Trust	79,272	2.75%	15/5/2032	68,357	0.00%
JetBlue 2020-1 Class A Pass Through Trust	96,371	4.00%	15/11/2032	89,734	0.01%
JM Smucker Co.	200,000	3.38%	15/12/2027	189,519	0.01%
JM Smucker Co.	325,000	5.90%	15/11/2028	334,745	0.02%
JM Smucker Co.	100,000	2.13%	15/3/2032	80,020	0.01%
JM Smucker Co.	125,000	6.20%	15/11/2033	131,253	0.01%
JM Smucker Co.	100,000	6.50%	15/11/2043	105,319	0.01%
JM Smucker Co.	125,000	3.55%	15/3/2050	85,771	0.01%
JM Smucker Co.	125,000	6.50%	15/11/2053	134,187	0.01%
JobsOhio Beverage System	65,000	3.99%	1/1/2029	63,424	0.00%

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JobsOhio Beverage System	65,000	4.53%	1/1/2035	63,565	0.00%
JobsOhio Beverage System	55,000	2.83%	1/1/2038	44,068	0.00%
John Deere Capital Corp.	300,000	4.05%	8/9/2025	295,900	0.02%
John Deere Capital Corp.	100,000	3.40%	11/9/2025	97,855	0.01%
John Deere Capital Corp.	350,000	4.80%	9/1/2026	347,809	0.02%
John Deere Capital Corp.	120,000	0.70%	15/1/2026	112,176	0.01%
John Deere Capital Corp.	125,000	4.95%	6/3/2026	124,786	0.01%
John Deere Capital Corp.	175,000	4.75%	8/6/2026	173,917	0.01%
John Deere Capital Corp.	125,000	5.15%	8/9/2026	125,153	0.01%
John Deere Capital Corp.	150,000	2.25%	14/9/2026	141,148	0.01%
John Deere Capital Corp.	130,000	1.70%	11/1/2027	119,873	0.01%
John Deere Capital Corp.	125,000	4.85%	5/3/2027	124,553	0.01%
John Deere Capital Corp.	100,000	2.80%	8/9/2027	93,553	0.01%
John Deere Capital Corp.	200,000	4.15%	15/9/2027	195,555	0.01%
John Deere Capital Corp.	100,000	3.05%	6/1/2028	94,430	0.01%
John Deere Capital Corp.	175,000	4.75%	20/1/2028	174,256	0.01%
John Deere Capital Corp.	200,000	4.95%	14/7/2028	200,210	0.01%
John Deere Capital Corp.	50,000	3.45%	7/3/2029	47,085	0.00%
John Deere Capital Corp.	119,000	4.85%	11/6/2029	118,615	0.01%
John Deere Capital Corp.	175,000	4.85%	11/10/2029	174,843	0.01%
John Deere Capital Corp.	175,000	4.70%	10/6/2030	173,313	0.01%
John Deere Capital Corp.	250,000	1.45%	15/1/2031	202,956	0.01%
John Deere Capital Corp.	175,000	3.90%	7/6/2032	161,963	0.01%
John Deere Capital Corp.	250,000	5.15%	8/9/2033	250,602	0.02%
John Deere Capital Corp.	55,000	5.10%	11/4/2034	54,832	0.00%
John Deere Capital Corp.	200,000	5.05%	12/6/2034	198,587	0.01%
John Sevier Combined Cycle Generation LLC	120,285	4.63%	15/1/2042	112,208	0.01%
Johns Hopkins Health System Corp.	125,000	3.84%	15/5/2046	101,362	0.01%
Johns Hopkins University	75,000	4.71%	1/7/2032	73,664	0.01%
Johns Hopkins University	75,000	2.81%	1/1/2060	47,360	0.00%
Johnson & Johnson	125,000	2.45%	1/3/2026	120,045	0.01%
Johnson & Johnson	100,000	0.95%	1/9/2027	89,080	0.01%
Johnson & Johnson ¹	500,000	2.90%	15/1/2028	472,488	0.03%
Johnson & Johnson	300,000	4.90%	1/6/2031	302,928	0.02%
Johnson & Johnson	100,000	4.95%	1/6/2034	101,152	0.01%
Johnson & Johnson	200,000	3.55%	1/3/2036	175,064	0.01%
Johnson & Johnson	225,000	3.63%	3/3/2037	196,141	0.01%
Johnson & Johnson	150,000	3.40%	15/1/2038	125,934	0.01%
Johnson & Johnson	125,000	5.85%	15/7/2038	135,012	0.01%
Johnson & Johnson	150,000	2.10%	1/9/2040	100,108	0.01%
Johnson & Johnson	100,000	4.50%	1/9/2040	93,992	0.01%
Johnson & Johnson	50,000	4.85%	15/5/2041	48,672	0.00%
Johnson & Johnson ¹	575,000	3.70%	1/3/2046	461,618	0.03%
Johnson & Johnson	50,000	3.50%	15/1/2048	38,268	0.00%
Johnson & Johnson	125,000	2.25%	1/9/2050	74,266	0.01%
Johnson & Johnson	125,000	5.25%	1/6/2054	125,530	0.01%
Johnson & Johnson	175,000	2.45%	1/9/2060	98,893	0.01%
Johnson Controls International plc	37,000	3.90%	14/2/2026	36,095	0.00%
Johnson Controls International plc	39,000	6.00%	15/1/2036	40,505	0.00%
Johnson Controls International plc	275,000	4.63%	2/7/2044	236,965	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	125,000	2.00%	16/9/2031	101,024	0.01%
Jones Lang LaSalle, Inc.	125,000	6.88%	1/12/2028	131,638	0.01%
JPMBB Commercial Mortgage Securities Trust 2015	100,000	3.82%	15/7/2048	96,682	0.01%
JPMBB Commercial Mortgage Securities Trust 2015	347,106	3.80%	15/8/2048	339,516	0.02%
JPMCC Commercial Mortgage Securities Trust 2017	100,000	3.74%	15/7/2050	90,819	0.01%
JPMCC Commercial Mortgage Securities Trust 2017	50,000	3.49%	15/7/2050	46,370	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	25,000	3.45%	15/9/2050	23,467	0.00%
JPMDB Commercial Mortgage Securities Trust 2016	35,000	3.14%	15/6/2049	32,939	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	50,000	3.69%	15/3/2050	47,542	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	100,000	3.41%	15/10/2050	93,571	0.01%
JPMDB Commercial Mortgage Securities Trust 2017 [^]	50,000	3.71%	15/10/2050	46,295	0.00%
JPMDB Commercial Mortgage Securities Trust 2018	100,000	4.42%	15/6/2051	92,972	0.01%
JPMorgan Chase & Co.	100,000	3.90%	15/7/2025	98,473	0.01%
JPMorgan Chase & Co.	500,000	3.20%	15/6/2026	481,515	0.03%
JPMorgan Chase & Co.	375,000	2.95%	1/10/2026	357,247	0.02%
JPMorgan Chase & Co. [^]	400,000	1.05%	19/11/2026	375,846	0.03%
JPMorgan Chase & Co.	700,000	4.13%	15/12/2026	681,828	0.05%
JPMorgan Chase & Co. [^]	275,000	3.96%	29/1/2027	268,651	0.02%
JPMorgan Chase & Co. [^]	267,000	1.04%	4/2/2027	248,782	0.02%
JPMorgan Chase & Co. [^]	500,000	1.58%	22/4/2027	466,852	0.03%
JPMorgan Chase & Co. [^]	275,000	1.47%	22/9/2027	252,519	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.^	40,000	6.07%	22/10/2027	40,690	0.00%
JPMorgan Chase & Co.^	350,000	5.04%	23/1/2028	348,206	0.02%
JPMorgan Chase & Co.^	100,000	3.78%	1/2/2028	96,347	0.01%
JPMorgan Chase & Co.^	275,000	5.57%	22/4/2028	277,239	0.02%
JPMorgan Chase & Co.^	450,000	4.32%	26/4/2028	438,823	0.03%
JPMorgan Chase & Co.^	600,000	3.54%	1/5/2028	572,575	0.04%
JPMorgan Chase & Co.^	300,000	2.18%	1/6/2028	275,398	0.02%
JPMorgan Chase & Co.^	600,000	4.85%	25/7/2028	593,559	0.04%
JPMorgan Chase & Co.^	250,000	3.51%	23/1/2029	236,411	0.02%
JPMorgan Chase & Co.^	225,000	4.01%	23/4/2029	215,325	0.01%
JPMorgan Chase & Co.^	300,000	2.07%	1/6/2029	266,832	0.02%
JPMorgan Chase & Co.^	300,000	4.20%	23/7/2029	288,728	0.02%
JPMorgan Chase & Co.^	375,000	5.30%	24/7/2029	376,309	0.03%
JPMorgan Chase & Co.^	320,000	6.09%	23/10/2029	330,553	0.02%
JPMorgan Chase & Co.^	400,000	4.45%	5/12/2029	388,149	0.03%
JPMorgan Chase & Co.^	350,000	5.01%	23/1/2030	347,146	0.02%
JPMorgan Chase & Co.^	275,000	5.58%	22/4/2030	279,355	0.02%
JPMorgan Chase & Co.^	300,000	3.70%	6/5/2030	280,339	0.02%
JPMorgan Chase & Co.^	215,000	4.57%	14/6/2030	208,709	0.01%
JPMorgan Chase & Co.^	675,000	2.74%	15/10/2030	597,164	0.04%
JPMorgan Chase & Co.^	420,000	4.49%	24/3/2031	404,955	0.03%
JPMorgan Chase & Co.^	400,000	2.52%	22/4/2031	345,719	0.02%
JPMorgan Chase & Co.^	600,000	2.96%	13/5/2031	525,836	0.04%
JPMorgan Chase & Co.^	200,000	1.76%	19/11/2031	162,407	0.01%
JPMorgan Chase & Co.^	435,000	1.95%	4/2/2032	354,108	0.02%
JPMorgan Chase & Co.^	600,000	2.58%	22/4/2032	506,594	0.04%
JPMorgan Chase & Co.^	475,000	2.55%	8/11/2032	396,038	0.03%
JPMorgan Chase & Co.^	400,000	2.96%	25/1/2033	340,985	0.02%
JPMorgan Chase & Co.^	300,000	4.59%	26/4/2033	285,435	0.02%
JPMorgan Chase & Co.^	700,000	4.91%	25/7/2033	680,003	0.05%
JPMorgan Chase & Co.^	450,000	5.72%	14/9/2033	458,888	0.03%
JPMorgan Chase & Co.^	650,000	5.35%	1/6/2034	647,159	0.04%
JPMorgan Chase & Co.^	425,000	6.25%	23/10/2034	450,741	0.03%
JPMorgan Chase & Co.^	400,000	5.34%	23/1/2035	397,920	0.03%
JPMorgan Chase & Co.^	475,000	5.77%	22/4/2035	487,608	0.03%
JPMorgan Chase & Co.	350,000	6.40%	15/5/2038	386,846	0.03%
JPMorgan Chase & Co.^	350,000	3.88%	24/7/2038	300,333	0.02%
JPMorgan Chase & Co.	150,000	5.50%	15/10/2040	150,619	0.01%
JPMorgan Chase & Co.^	220,000	3.11%	22/4/2041	164,601	0.01%
JPMorgan Chase & Co.	275,000	5.60%	15/7/2041	279,860	0.02%
JPMorgan Chase & Co.^	125,000	2.53%	19/11/2041	85,308	0.01%
JPMorgan Chase & Co.	200,000	5.40%	6/1/2042	198,798	0.01%
JPMorgan Chase & Co.^	285,000	3.16%	22/4/2042	211,548	0.01%
JPMorgan Chase & Co.	150,000	5.63%	16/8/2043	152,422	0.01%
JPMorgan Chase & Co.	150,000	4.85%	1/2/2044	139,964	0.01%
JPMorgan Chase & Co.	275,000	4.95%	1/6/2045	256,771	0.02%
JPMorgan Chase & Co.^	300,000	4.26%	22/2/2048	251,411	0.02%
JPMorgan Chase & Co.^	200,000	4.03%	24/7/2048	160,940	0.01%
JPMorgan Chase & Co.^	475,000	3.96%	15/11/2048	377,543	0.03%
JPMorgan Chase & Co.^	225,000	3.90%	23/1/2049	177,323	0.01%
JPMorgan Chase & Co.^	195,000	3.11%	22/4/2051	132,877	0.01%
JPMorgan Chase & Co.^	425,000	3.33%	22/4/2052	299,642	0.02%
JPMorgan Chase Bank NA	250,000	5.11%	8/12/2026	249,883	0.02%
Juniper Networks, Inc.	125,000	3.75%	15/8/2029	116,249	0.01%
Juniper Networks, Inc.	200,000	2.00%	10/12/2030	162,237	0.01%
Kaiser Foundation Hospitals	150,000	3.15%	1/5/2027	143,551	0.01%
Kaiser Foundation Hospitals	250,000	2.81%	1/6/2041	180,444	0.01%
Kaiser Foundation Hospitals	100,000	4.88%	1/4/2042	94,324	0.01%
Kaiser Foundation Hospitals	100,000	4.15%	1/5/2047	83,612	0.01%
Kaiser Foundation Hospitals	140,000	3.27%	1/11/2049	99,779	0.01%
Kaiser Foundation Hospitals	200,000	3.00%	1/6/2051	133,618	0.01%
Kansas Development Finance Authority	65,000	4.93%	15/4/2045	61,900	0.00%
Kellanova	325,000	4.30%	15/5/2028	316,397	0.02%
Kellanova	175,000	4.50%	1/4/2046	145,995	0.01%
Kellanova	50,000	5.75%	16/5/2054	49,968	0.00%
Kemper Corp.	200,000	2.40%	30/9/2030	163,584	0.01%
Kennametal, Inc.	125,000	4.63%	15/6/2028	121,979	0.01%
Kentucky Power Co.	55,000	7.00%	15/11/2033	58,230	0.00%
Kentucky Utilities Co.	35,000	5.13%	1/11/2040	32,901	0.00%
Kentucky Utilities Co.	175,000	4.38%	1/10/2045	145,662	0.01%
Kentucky Utilities Co.	75,000	3.30%	1/6/2050	50,758	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kenvue, Inc.	175,000	5.35%	22/3/2026	175,443	0.01%
Kenvue, Inc.	175,000	5.00%	22/3/2030	175,613	0.01%
Kenvue, Inc.	175,000	4.90%	22/3/2033	173,032	0.01%
Kenvue, Inc.	225,000	5.05%	22/3/2053	212,117	0.01%
Kenvue, Inc.	150,000	5.20%	22/3/2063	141,680	0.01%
Keurig Dr Pepper, Inc.	272,000	3.40%	15/11/2025	264,699	0.02%
Keurig Dr Pepper, Inc.	100,000	5.10%	15/3/2027	100,028	0.01%
Keurig Dr Pepper, Inc.	375,000	4.60%	25/5/2028	367,443	0.03%
Keurig Dr Pepper, Inc.	150,000	3.95%	15/4/2029	142,632	0.01%
Keurig Dr Pepper, Inc.	75,000	2.25%	15/3/2031	62,400	0.00%
Keurig Dr Pepper, Inc.	175,000	4.05%	15/4/2032	162,464	0.01%
Keurig Dr Pepper, Inc.	100,000	5.30%	15/3/2034	99,497	0.01%
Keurig Dr Pepper, Inc.	195,000	4.50%	15/11/2045	166,127	0.01%
Keurig Dr Pepper, Inc.	50,000	4.42%	15/12/2046	41,966	0.00%
Keurig Dr Pepper, Inc.	150,000	3.80%	1/5/2050	111,625	0.01%
Keurig Dr Pepper, Inc.	100,000	4.50%	15/4/2052	83,336	0.01%
KeyBank NA	200,000	4.15%	8/8/2025	196,142	0.01%
KeyBank NA	150,000	5.85%	15/11/2027	149,480	0.01%
KeyBank NA	50,000	6.95%	1/2/2028	51,314	0.00%
KeyBank NA	100,000	4.90%	8/8/2032	89,096	0.01%
KeyBank NA	150,000	5.00%	26/1/2033	138,271	0.01%
KeyCorp	172,000	4.15%	29/10/2025	168,141	0.01%
KeyCorp	120,000	2.25%	6/4/2027	109,029	0.01%
KeyCorp	100,000	2.55%	1/10/2029	84,843	0.01%
KeyCorp^	75,000	4.79%	1/6/2033	68,351	0.00%
KeyCorp^	200,000	6.40%	6/3/2035	202,845	0.01%
Keysight Technologies, Inc.	100,000	4.60%	6/4/2027	98,141	0.01%
Keysight Technologies, Inc.	50,000	3.00%	30/10/2029	44,546	0.00%
KeySpan Gas East Corp.	80,000	5.99%	6/3/2033	80,521	0.01%
KeySpan Gas East Corp.	125,000	3.59%	18/1/2052	82,343	0.01%
Kilroy Realty LP	100,000	3.45%	15/12/2024	98,731	0.01%
Kilroy Realty LP	75,000	4.75%	15/12/2028	70,915	0.00%
Kilroy Realty LP	50,000	2.50%	15/11/2032	37,411	0.00%
Kilroy Realty LP	200,000	2.65%	15/11/2033	146,901	0.01%
Kilroy Realty LP	50,000	6.25%	15/1/2036	47,448	0.00%
Kimberly-Clark Corp.	235,000	3.05%	15/8/2025	229,533	0.02%
Kimberly-Clark Corp.	175,000	3.10%	26/3/2030	160,002	0.01%
Kimberly-Clark Corp.	400,000	2.00%	2/11/2031	332,044	0.02%
Kimberly-Clark Corp.	125,000	4.50%	16/2/2033	121,425	0.01%
Kimberly-Clark Corp.	100,000	5.30%	1/3/2041	98,339	0.01%
Kimco Realty OP LLC	100,000	3.80%	1/4/2027	96,181	0.01%
Kimco Realty OP LLC	125,000	1.90%	1/3/2028	111,403	0.01%
Kimco Realty OP LLC	125,000	3.20%	1/4/2032	107,228	0.01%
Kimco Realty OP LLC	350,000	4.60%	1/2/2033	328,277	0.02%
Kimco Realty OP LLC	100,000	4.45%	1/9/2047	80,090	0.01%
Kinder Morgan Energy Partners LP	45,000	7.40%	15/3/2031	49,721	0.00%
Kinder Morgan Energy Partners LP	180,000	6.95%	15/1/2038	195,426	0.01%
Kinder Morgan Energy Partners LP	75,000	6.50%	1/9/2039	77,713	0.01%
Kinder Morgan Energy Partners LP	65,000	6.55%	15/9/2040	66,965	0.00%
Kinder Morgan Energy Partners LP	50,000	7.50%	15/11/2040	56,173	0.00%
Kinder Morgan Energy Partners LP	90,000	6.38%	1/3/2041	91,517	0.01%
Kinder Morgan Energy Partners LP	55,000	5.63%	1/9/2041	51,740	0.00%
Kinder Morgan Energy Partners LP	90,000	5.00%	15/8/2042	78,652	0.01%
Kinder Morgan Energy Partners LP	20,000	4.70%	1/11/2042	16,784	0.00%
Kinder Morgan Energy Partners LP	100,000	5.00%	1/3/2043	87,225	0.01%
Kinder Morgan Energy Partners LP	80,000	5.50%	1/3/2044	74,064	0.01%
Kinder Morgan Energy Partners LP	80,000	5.40%	1/9/2044	73,234	0.01%
Kinder Morgan, Inc.	260,000	4.80%	1/2/2033	246,399	0.02%
Kinder Morgan, Inc.	190,000	5.20%	1/6/2033	184,497	0.01%
Kinder Morgan, Inc.	135,000	5.40%	1/2/2034	132,926	0.01%
Kinder Morgan, Inc.	125,000	5.30%	1/12/2034	121,190	0.01%
Kinder Morgan, Inc.	225,000	5.55%	1/6/2045	209,997	0.01%
Kinder Morgan, Inc.	85,000	5.05%	15/2/2046	74,445	0.01%
Kinder Morgan, Inc.	70,000	5.20%	1/3/2048	62,098	0.00%
Kinder Morgan, Inc.	70,000	3.25%	1/8/2050	44,727	0.00%
Kinder Morgan, Inc.	150,000	3.60%	15/2/2051	102,325	0.01%
Kinder Morgan, Inc.	110,000	5.45%	1/8/2052	101,271	0.01%
Kirby Corp.	75,000	4.20%	1/3/2028	72,400	0.01%
Kite Realty Group LP	50,000	4.00%	1/10/2026	48,382	0.00%
KKR Group Finance Co. II LLC	75,000	5.50%	1/2/2043	71,398	0.01%
KKR Group Finance Co. III LLC	140,000	5.13%	1/6/2044	126,680	0.01%

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KKR Group Finance Co. VII LLC	70,000	3.63%	25/2/2050	49,477	0.00%
KKR Group Finance Co. VIII LLC	125,000	3.50%	25/8/2050	86,184	0.01%
KKR Group Finance Co. X LLC	100,000	3.25%	15/12/2051	65,636	0.00%
KKR Group Finance Co. XII LLC	200,000	4.85%	17/5/2032	191,994	0.01%
KLA Corp.	400,000	4.10%	15/3/2029	388,411	0.03%
KLA Corp.	300,000	4.65%	15/7/2032	292,604	0.02%
KLA Corp.	75,000	5.00%	15/3/2049	70,087	0.00%
KLA Corp.	75,000	3.30%	1/3/2050	52,746	0.00%
KLA Corp.	100,000	4.95%	15/7/2052	93,067	0.01%
KLA Corp.	175,000	5.25%	15/7/2062	167,133	0.01%
Kraft Heinz Foods Co.	200,000	3.88%	15/5/2027	193,475	0.01%
Kraft Heinz Foods Co.	50,000	4.25%	1/3/2031	47,411	0.00%
Kraft Heinz Foods Co.	275,000	5.00%	15/7/2035	266,773	0.02%
Kraft Heinz Foods Co.	100,000	6.88%	26/1/2039	110,964	0.01%
Kraft Heinz Foods Co.	125,000	7.13%	1/8/2039	140,825	0.01%
Kraft Heinz Foods Co.	250,000	4.63%	1/10/2039	221,545	0.02%
Kraft Heinz Foods Co.	150,000	6.50%	9/2/2040	160,104	0.01%
Kraft Heinz Foods Co.	200,000	5.00%	4/6/2042	180,832	0.01%
Kraft Heinz Foods Co.	200,000	5.20%	15/7/2045	183,228	0.01%
Kraft Heinz Foods Co.	360,000	4.38%	1/6/2046	293,138	0.02%
Kraft Heinz Foods Co.	125,000	5.50%	1/6/2050	119,458	0.01%
Kroger Co.	125,000	3.70%	1/8/2027	120,131	0.01%
Kroger Co.	100,000	4.50%	15/1/2029	98,095	0.01%
Kroger Co.	225,000	2.20%	1/5/2030	191,292	0.01%
Kroger Co.	200,000	1.70%	15/1/2031	161,007	0.01%
Kroger Co.	100,000	7.50%	1/4/2031	112,165	0.01%
Kroger Co.	175,000	5.00%	15/4/2042	159,683	0.01%
Kroger Co.	50,000	5.15%	1/8/2043	45,832	0.00%
Kroger Co.	150,000	4.45%	1/2/2047	123,892	0.01%
Kroger Co.	175,000	3.95%	15/1/2050	134,846	0.01%
Kyndryl Holdings, Inc.	200,000	2.70%	15/10/2028	177,743	0.01%
Kyndryl Holdings, Inc.	200,000	3.15%	15/10/2031	167,636	0.01%
L3Harris Technologies, Inc.	50,000	3.85%	15/12/2026	48,332	0.00%
L3Harris Technologies, Inc.	325,000	5.40%	15/1/2027	326,263	0.02%
L3Harris Technologies, Inc.	275,000	4.40%	15/6/2028	266,997	0.02%
L3Harris Technologies, Inc.	300,000	5.40%	31/7/2033	298,987	0.02%
L3Harris Technologies, Inc.	90,000	5.35%	1/6/2034	89,342	0.01%
L3Harris Technologies, Inc.	175,000	4.85%	27/4/2035	166,102	0.01%
L3Harris Technologies, Inc.	125,000	5.60%	31/7/2053	123,851	0.01%
Laboratory Corp. of America Holdings	320,000	2.95%	1/12/2029	285,811	0.02%
Laboratory Corp. of America Holdings	30,000	4.70%	1/2/2045	26,303	0.00%
Lam Research Corp.	200,000	4.00%	15/3/2029	192,459	0.01%
Lam Research Corp.	100,000	4.88%	15/3/2049	91,309	0.01%
Lam Research Corp.	150,000	2.88%	15/6/2050	97,675	0.01%
Lam Research Corp.	150,000	3.13%	15/6/2060	95,187	0.01%
Las Vegas Sands Corp.	100,000	5.90%	1/6/2027	100,508	0.01%
Las Vegas Sands Corp.	125,000	3.90%	8/8/2029	114,254	0.01%
Las Vegas Sands Corp.	100,000	6.00%	15/8/2029	100,754	0.01%
Las Vegas Sands Corp.	100,000	6.20%	15/8/2034	100,640	0.01%
Lazard Group LLC	75,000	4.50%	19/9/2028	72,419	0.01%
Lazard Group LLC	200,000	4.38%	11/3/2029	191,186	0.01%
LBJ Infrastructure Group LLC	100,000	3.80%	31/12/2057	67,021	0.00%
LC17 Commercial Mortgage Trust 2014*	250,000	4.19%	10/10/2047	248,870	0.02%
LC23 Commercial Mortgage Trust 2015	50,000	3.77%	10/10/2048	48,703	0.00%
Lear Corp.	341,000	3.80%	15/9/2027	325,620	0.02%
Lear Corp.	50,000	4.25%	15/5/2029	47,634	0.00%
Lear Corp.	125,000	5.25%	15/5/2049	110,907	0.01%
Legg Mason, Inc.	100,000	4.75%	15/3/2026	99,328	0.01%
Legg Mason, Inc.	100,000	5.63%	15/1/2044	97,205	0.01%
Leggett & Platt, Inc.	175,000	4.40%	15/3/2029	159,995	0.01%
Leggett & Platt, Inc.	75,000	3.50%	15/11/2051	48,940	0.00%
Leidos, Inc.	105,000	4.38%	15/5/2030	99,227	0.01%
Leidos, Inc.	175,000	2.30%	15/2/2031	144,098	0.01%
Lennar Corp.	275,000	4.75%	29/11/2027	271,154	0.02%
Lennox International, Inc.	125,000	1.70%	1/8/2027	112,364	0.01%
Lennox International, Inc.	100,000	5.50%	15/9/2028	101,090	0.01%
Liberty Mutual Group, Inc.	150,000	4.57%	1/2/2029	146,310	0.01%
Liberty Mutual Group, Inc.	250,000	3.95%	15/10/2050	181,330	0.01%
Liberty Mutual Group, Inc.	100,000	5.50%	15/6/2052	92,965	0.01%
Liberty Mutual Group, Inc.	135,000	3.95%	15/5/2060	92,819	0.01%
Liberty Utilities Co.	125,000	5.87%	31/1/2034	125,097	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lincoln National Corp.	115,000	3.63%	12/12/2026	110,035	0.01%
Lincoln National Corp.	145,000	3.80%	1/3/2028	138,440	0.01%
Lincoln National Corp.	25,000	3.05%	15/1/2030	22,210	0.00%
Lincoln National Corp.	45,000	6.30%	9/10/2037	46,004	0.00%
Lincoln National Corp.	80,000	7.00%	15/6/2040	86,595	0.01%
Linde, Inc.	175,000	4.70%	5/12/2025	173,940	0.01%
Linde, Inc.	150,000	1.10%	10/8/2030	120,775	0.01%
Linde, Inc.	175,000	2.00%	10/8/2050	95,440	0.01%
LKQ Corp.	125,000	5.75%	15/6/2028	126,225	0.01%
Lockheed Martin Corp.	175,000	4.95%	15/10/2025	174,465	0.01%
Lockheed Martin Corp.	175,000	5.10%	15/11/2027	176,207	0.01%
Lockheed Martin Corp.	175,000	5.25%	15/1/2033	177,941	0.01%
Lockheed Martin Corp.	175,000	4.75%	15/2/2034	170,350	0.01%
Lockheed Martin Corp.	125,000	4.80%	15/8/2034	122,027	0.01%
Lockheed Martin Corp.	100,000	3.60%	1/3/2035	87,624	0.01%
Lockheed Martin Corp.	125,000	6.15%	1/9/2036	135,674	0.01%
Lockheed Martin Corp.	310,000	4.07%	15/12/2042	260,714	0.02%
Lockheed Martin Corp.	175,000	3.80%	1/3/2045	139,208	0.01%
Lockheed Martin Corp.	200,000	4.70%	15/5/2046	180,009	0.01%
Lockheed Martin Corp.	200,000	2.80%	15/6/2050	127,172	0.01%
Lockheed Martin Corp.	125,000	4.09%	15/9/2052	100,267	0.01%
Lockheed Martin Corp.	200,000	4.15%	15/6/2053	161,687	0.01%
Lockheed Martin Corp.	175,000	5.70%	15/11/2054	179,927	0.01%
Lockheed Martin Corp.	100,000	5.90%	15/11/2063	105,111	0.01%
Lockheed Martin Corp.	100,000	5.20%	15/2/2064	94,546	0.01%
Loews Corp.	125,000	3.20%	15/5/2030	113,339	0.01%
Loews Corp.	125,000	6.00%	1/2/2035	131,622	0.01%
Loews Corp.	85,000	4.13%	15/5/2043	70,899	0.00%
Los Angeles Community College District	120,000	6.75%	1/8/2049	138,005	0.01%
Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue	75,000	5.74%	1/6/2039	77,179	0.01%
Los Angeles County Public Works Financing Authority	40,000	7.62%	1/8/2040	47,214	0.00%
Los Angeles Department of Water & Power	150,000	6.57%	1/7/2045	166,149	0.01%
Louisiana Local Government Environmental Facilities & Community Development Auth	42,960	5.08%	1/6/2031	42,720	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	100,000	4.15%	1/2/2033	96,307	0.01%
Louisiana Local Government Environmental Facilities & Community Development Auth	100,000	4.28%	1/2/2036	93,868	0.01%
Louisiana Local Government Environmental Facilities & Community Development Auth	225,000	4.48%	1/8/2039	211,398	0.01%
Louisiana Local Government Environmental Facilities & Community Development Auth	100,000	5.20%	1/12/2039	100,477	0.01%
Louisville & Jefferson County Metropolitan Sewer District	100,000	6.25%	15/5/2043	110,271	0.01%
Louisville Gas & Electric Co.	75,000	3.30%	1/10/2025	73,038	0.01%
Louisville Gas & Electric Co.	55,000	5.45%	15/4/2033	55,306	0.00%
Louisville Gas & Electric Co.	60,000	4.25%	1/4/2049	47,570	0.00%
Lowe's Cos, Inc.	150,000	4.80%	1/4/2026	148,762	0.01%
Lowe's Cos, Inc.	150,000	2.50%	15/4/2026	142,889	0.01%
Lowe's Cos, Inc.	200,000	3.35%	1/4/2027	190,922	0.01%
Lowe's Cos, Inc.	366,000	3.10%	3/5/2027	346,521	0.02%
Lowe's Cos, Inc.	100,000	1.30%	15/4/2028	87,249	0.01%
Lowe's Cos, Inc.	375,000	1.70%	15/9/2028	327,699	0.02%
Lowe's Cos, Inc.	155,000	4.50%	15/4/2030	150,455	0.01%
Lowe's Cos, Inc.	250,000	2.63%	1/4/2031	213,434	0.01%
Lowe's Cos, Inc.	200,000	5.00%	15/4/2033	196,919	0.01%
Lowe's Cos, Inc.	125,000	5.15%	1/7/2033	124,379	0.01%
Lowe's Cos, Inc.	175,000	5.00%	15/4/2040	163,301	0.01%
Lowe's Cos, Inc.	300,000	2.80%	15/9/2041	205,733	0.01%
Lowe's Cos, Inc.	171,000	4.25%	15/9/2044	136,512	0.01%
Lowe's Cos, Inc.	330,000	3.70%	15/4/2046	242,324	0.02%
Lowe's Cos, Inc.	150,000	4.55%	5/4/2049	124,227	0.01%
Lowe's Cos, Inc.	270,000	3.00%	15/10/2050	169,027	0.01%
Lowe's Cos, Inc.	100,000	4.25%	1/4/2052	78,611	0.01%
Lowe's Cos, Inc.	100,000	5.63%	15/4/2053	96,832	0.01%
Lowe's Cos, Inc.	150,000	5.75%	1/7/2053	147,881	0.01%
Lowe's Cos, Inc.	125,000	4.45%	1/4/2062	97,292	0.01%
Lowe's Cos, Inc.	200,000	5.80%	15/9/2062	194,296	0.01%
Lowe's Cos, Inc.	125,000	5.85%	1/4/2063	121,974	0.01%
LPL Holdings, Inc.	100,000	6.75%	17/11/2028	105,008	0.01%
LPL Holdings, Inc.	150,000	4.00%	15/3/2029	140,098	0.01%
LPL Holdings, Inc.	60,000	4.38%	15/5/2031	54,924	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lubrizol Corp.	50,000	6.50%	1/10/2034	55,794	0.00%
LXP Industrial Trust	200,000	2.38%	1/10/2031	159,647	0.01%
LYB International Finance BV	100,000	4.88%	15/3/2044	86,942	0.01%
LYB International Finance III LLC	76,000	1.25%	1/10/2025	71,943	0.01%
LYB International Finance III LLC	175,000	2.25%	1/10/2030	147,855	0.01%
LYB International Finance III LLC	200,000	5.50%	1/3/2034	197,877	0.01%
LYB International Finance III LLC	225,000	3.38%	1/10/2040	164,487	0.01%
LYB International Finance III LLC	210,000	4.20%	15/10/2049	161,098	0.01%
LYB International Finance III LLC	250,000	4.20%	1/5/2050	190,050	0.01%
LYB International Finance III LLC	125,000	3.63%	1/4/2051	85,905	0.01%
LYB International Finance III LLC	100,000	3.80%	1/10/2060	67,606	0.00%
M&T Bank Corp.^	100,000	6.08%	13/3/2032	99,670	0.01%
M&T Bank Corp.^	200,000	5.05%	27/1/2034	185,043	0.01%
Main Street Capital Corp.	50,000	6.95%	1/3/2029	50,533	0.00%
Manufacturers & Traders Trust Co.	825,000	4.65%	27/1/2026	809,699	0.06%
Manufacturers & Traders Trust Co.	50,000	3.40%	17/8/2027	46,614	0.00%
Manufacturers & Traders Trust Co.	250,000	4.70%	27/1/2028	240,929	0.02%
Marathon Oil Corp.	145,000	4.40%	15/7/2027	141,913	0.01%
Marathon Oil Corp.	15,000	6.80%	15/3/2032	16,320	0.00%
Marathon Oil Corp.	80,000	5.70%	1/4/2034	81,448	0.01%
Marathon Oil Corp.	125,000	6.60%	1/10/2037	135,399	0.01%
Marathon Oil Corp.	90,000	5.20%	1/6/2045	82,778	0.01%
Marathon Petroleum Corp.	200,000	5.13%	15/12/2026	199,303	0.01%
Marathon Petroleum Corp.	175,000	3.80%	1/4/2028	166,750	0.01%
Marathon Petroleum Corp.	45,000	6.50%	1/3/2041	46,816	0.00%
Marathon Petroleum Corp.	80,000	4.75%	15/9/2044	68,209	0.00%
Marathon Petroleum Corp.	35,000	4.50%	1/4/2048	28,163	0.00%
Marathon Petroleum Corp.	180,000	5.00%	15/9/2054	152,259	0.01%
Markel Group, Inc.	200,000	3.50%	1/11/2027	189,522	0.01%
Markel Group, Inc.	150,000	5.00%	20/5/2049	132,610	0.01%
Markel Group, Inc.	200,000	3.45%	7/5/2052	134,342	0.01%
Markel Group, Inc.	75,000	6.00%	16/5/2054	74,248	0.01%
Marriott International, Inc.	225,000	3.13%	15/6/2026	215,924	0.02%
Marriott International, Inc.	275,000	5.00%	15/10/2027	274,262	0.02%
Marriott International, Inc.	125,000	4.00%	15/4/2028	120,002	0.01%
Marriott International, Inc.	125,000	5.55%	15/10/2028	126,668	0.01%
Marriott International, Inc.	125,000	4.90%	15/4/2029	123,670	0.01%
Marriott International, Inc.	275,000	3.50%	15/10/2032	238,709	0.02%
Marriott International, Inc.	125,000	2.75%	15/10/2033	100,925	0.01%
Marriott International, Inc.	135,000	5.30%	15/5/2034	132,490	0.01%
Mars, Inc.	300,000	0.88%	16/7/2026	275,667	0.02%
Mars, Inc.	175,000	1.63%	16/7/2032	136,349	0.01%
Mars, Inc.	175,000	4.75%	20/4/2033	169,893	0.01%
Mars, Inc.	150,000	2.38%	16/7/2040	100,948	0.01%
Mars, Inc.	175,000	3.95%	1/4/2049	139,096	0.01%
Mars, Inc.	225,000	4.20%	1/4/2059	179,444	0.01%
Marsh & McLennan Cos, Inc.	100,000	3.75%	14/3/2026	97,610	0.01%
Marsh & McLennan Cos, Inc.	185,000	4.38%	15/3/2029	180,834	0.01%
Marsh & McLennan Cos, Inc.	225,000	2.38%	15/12/2031	186,889	0.01%
Marsh & McLennan Cos, Inc.	120,000	5.88%	1/8/2033	126,100	0.01%
Marsh & McLennan Cos, Inc.	100,000	5.40%	15/9/2033	101,842	0.01%
Marsh & McLennan Cos, Inc.	125,000	5.15%	15/3/2034	124,765	0.01%
Marsh & McLennan Cos, Inc.	75,000	4.35%	30/1/2047	63,354	0.00%
Marsh & McLennan Cos, Inc.	200,000	4.90%	15/3/2049	179,222	0.01%
Marsh & McLennan Cos, Inc.	100,000	2.90%	15/12/2051	62,350	0.00%
Marsh & McLennan Cos, Inc.	75,000	6.25%	1/11/2052	81,185	0.01%
Marsh & McLennan Cos, Inc.	100,000	5.45%	15/3/2053	97,279	0.01%
Marsh & McLennan Cos, Inc.	150,000	5.70%	15/9/2053	151,520	0.01%
Martin Marietta Materials, Inc.	50,000	3.45%	1/6/2027	47,787	0.00%
Martin Marietta Materials, Inc.	150,000	3.50%	15/12/2027	142,533	0.01%
Martin Marietta Materials, Inc.	150,000	2.50%	15/3/2030	130,240	0.01%
Martin Marietta Materials, Inc.	75,000	4.25%	15/12/2047	60,942	0.00%
Martin Marietta Materials, Inc.	150,000	3.20%	15/7/2051	99,853	0.01%
Marvell Technology, Inc.	75,000	4.88%	22/6/2028	73,890	0.01%
Marvell Technology, Inc.	125,000	5.75%	15/2/2029	127,608	0.01%
Marvell Technology, Inc.	200,000	2.95%	15/4/2031	172,421	0.01%
Maryland Economic Development Corp.	50,000	5.94%	31/5/2057	50,293	0.00%
Maryland Health & Higher Educational Facilities Authority	150,000	3.05%	1/7/2040	112,446	0.01%
Masco Corp.	125,000	1.50%	15/2/2028	109,573	0.01%
Masco Corp.	200,000	3.13%	15/2/2051	129,612	0.01%
Mass General Brigham, Inc.	50,000	3.77%	1/7/2048	39,116	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mass General Brigham, Inc.	125,000	3.34%	1/7/2060	83,865	0.01%
Massachusetts Electric Co.	70,000	1.73%	24/11/2030	55,875	0.00%
Massachusetts Electric Co.	110,000	5.90%	15/11/2039	108,474	0.01%
Massachusetts Electric Co.	85,000	4.00%	15/8/2046	64,513	0.00%
Massachusetts Electric Co.	50,000	5.87%	26/2/2054	49,536	0.00%
Massachusetts Institute of Technology	200,000	2.99%	1/7/2050	140,415	0.01%
Massachusetts Institute of Technology	175,000	3.07%	1/4/2052	124,311	0.01%
Massachusetts Institute of Technology	130,000	5.60%	1/7/2111	137,420	0.01%
Massachusetts Institute of Technology	100,000	3.89%	1/7/2116	73,624	0.01%
Massachusetts Mutual Life Insurance Co.	140,000	3.38%	15/4/2050	95,788	0.01%
Massachusetts Mutual Life Insurance Co.	90,000	3.20%	1/12/2061	54,843	0.00%
Massachusetts Mutual Life Insurance Co. ^	125,000	5.08%	15/2/2069	109,436	0.01%
Massachusetts Mutual Life Insurance Co.	249,000	3.73%	15/10/2070	167,422	0.01%
Massachusetts School Building Authority	100,000	1.75%	15/8/2030	86,426	0.01%
Massachusetts School Building Authority	70,000	5.72%	15/8/2039	72,044	0.01%
Massachusetts School Building Authority	100,000	3.40%	15/10/2040	81,312	0.01%
MassMutual Global Funding II	200,000	1.20%	16/7/2026	184,408	0.01%
MassMutual Global Funding II	200,000	2.35%	14/1/2027	187,272	0.01%
MassMutual Global Funding II	200,000	5.10%	9/4/2027	199,988	0.01%
MassMutual Global Funding II	200,000	5.05%	14/6/2028	200,002	0.01%
MassMutual Global Funding II	200,000	4.85%	17/1/2029	198,618	0.01%
MassMutual Global Funding II	150,000	1.55%	9/10/2030	121,572	0.01%
MasTec, Inc.	100,000	4.50%	15/8/2028	95,359	0.01%
MasTec, Inc.	75,000	5.90%	15/6/2029	75,356	0.01%
Mastercard, Inc.	350,000	3.30%	26/3/2027	335,933	0.02%
Mastercard, Inc.	175,000	4.88%	9/3/2028	175,925	0.01%
Mastercard, Inc.	200,000	3.35%	26/3/2030	185,039	0.01%
Mastercard, Inc.	350,000	2.00%	18/11/2031	287,589	0.02%
Mastercard, Inc.	200,000	4.88%	9/5/2034	197,712	0.01%
Mastercard, Inc.	100,000	3.80%	21/11/2046	79,417	0.01%
Mastercard, Inc.	150,000	3.65%	1/6/2049	114,556	0.01%
Mastercard, Inc.	225,000	3.85%	26/3/2050	177,471	0.01%
Mastercard, Inc.	125,000	2.95%	15/3/2051	82,705	0.01%
Mattel, Inc.	175,000	5.88%	15/12/2027	175,590	0.01%
Mattel, Inc.	125,000	3.75%	1/4/2029	115,277	0.01%
Mattel, Inc.	50,000	5.45%	1/11/2041	44,783	0.00%
Mayo Clinic	90,000	4.00%	15/11/2047	75,535	0.01%
Mayo Clinic	85,000	4.13%	15/11/2052	71,415	0.01%
McCormick & Co., Inc.	225,000	0.90%	15/2/2026	209,532	0.01%
McCormick & Co., Inc.	125,000	3.40%	15/8/2027	118,761	0.01%
McCormick & Co., Inc.	200,000	2.50%	15/4/2030	173,399	0.01%
McDonald's Corp.	350,000	3.30%	1/7/2025	342,829	0.02%
McDonald's Corp.	375,000	3.50%	1/7/2027	359,358	0.02%
McDonald's Corp.	200,000	3.80%	1/4/2028	192,033	0.01%
McDonald's Corp. ¹	500,000	5.00%	17/5/2029	499,593	0.03%
McDonald's Corp.	125,000	2.63%	1/9/2029	112,010	0.01%
McDonald's Corp.	545,000	3.60%	1/7/2030	505,216	0.04%
McDonald's Corp.	125,000	4.95%	14/8/2033	123,070	0.01%
McDonald's Corp.	150,000	4.70%	9/12/2035	142,454	0.01%
McDonald's Corp.	200,000	6.30%	15/10/2037	214,291	0.01%
McDonald's Corp.	100,000	6.30%	1/3/2038	107,239	0.01%
McDonald's Corp.	140,000	3.70%	15/2/2042	109,702	0.01%
McDonald's Corp.	175,000	4.60%	26/5/2045	151,405	0.01%
McDonald's Corp.	275,000	4.88%	9/12/2045	247,133	0.02%
McDonald's Corp.	375,000	3.63%	1/9/2049	272,030	0.02%
McDonald's Corp.	150,000	4.20%	1/4/2050	119,656	0.01%
McKesson Corp.	300,000	4.90%	15/7/2028	299,046	0.02%
McLaren Health Care Corp.	100,000	4.39%	15/5/2048	85,951	0.01%
MDC Holdings, Inc.	200,000	2.50%	15/1/2031	177,964	0.01%
MDC Holdings, Inc.	75,000	3.97%	6/8/2061	63,523	0.00%
MedStar Health, Inc.	50,000	3.63%	15/8/2049	37,828	0.00%
Medtronic Global Holdings SCA	175,000	4.50%	30/3/2033	168,249	0.01%
Medtronic, Inc.	195,000	4.38%	15/3/2035	183,621	0.01%
Medtronic, Inc.	250,000	4.63%	15/3/2045	225,967	0.02%
Memorial Health Services	50,000	3.45%	1/11/2049	37,197	0.00%
Memorial Sloan-Kettering Cancer Center	100,000	2.96%	1/1/2050	67,623	0.00%
Memorial Sloan-Kettering Cancer Center	150,000	4.13%	1/7/2052	124,048	0.01%
Merck & Co., Inc.	200,000	4.05%	17/5/2028	195,904	0.01%
Merck & Co., Inc. ¹	800,000	1.90%	10/12/2028	711,277	0.05%
Merck & Co., Inc.	175,000	4.30%	17/5/2030	170,523	0.01%
Merck & Co., Inc.	300,000	4.50%	17/5/2033	289,860	0.02%

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Merck & Co., Inc.	100,000	6.50%	1/12/2033	111,118	0.01%
Merck & Co., Inc.	175,000	3.90%	7/3/2039	151,089	0.01%
Merck & Co., Inc.	350,000	2.35%	24/6/2040	238,895	0.02%
Merck & Co., Inc.	200,000	3.60%	15/9/2042	158,302	0.01%
Merck & Co., Inc.	175,000	4.15%	18/5/2043	148,944	0.01%
Merck & Co., Inc.	175,000	4.90%	17/5/2044	164,157	0.01%
Merck & Co., Inc.	340,000	3.70%	10/2/2045	266,762	0.02%
Merck & Co., Inc.	150,000	2.45%	24/6/2050	89,201	0.01%
Merck & Co., Inc.	375,000	2.75%	10/12/2051	234,482	0.02%
Merck & Co., Inc.	150,000	5.00%	17/5/2053	141,165	0.01%
Merck & Co., Inc.	100,000	2.90%	10/12/2061	59,851	0.00%
Merck & Co., Inc.	150,000	5.15%	17/5/2063	142,319	0.01%
Meritage Homes Corp.	75,000	3.88%	15/4/2029	69,120	0.00%
Meta Platforms, Inc.	375,000	3.50%	15/8/2027	360,163	0.03%
Meta Platforms, Inc.	225,000	4.60%	15/5/2028	224,121	0.02%
Meta Platforms, Inc.	375,000	3.85%	15/8/2032	348,911	0.02%
Meta Platforms, Inc.	200,000	4.95%	15/5/2033	200,974	0.01%
Meta Platforms, Inc.	487,000	4.45%	15/8/2052	419,911	0.03%
Meta Platforms, Inc.	400,000	5.60%	15/5/2053	408,300	0.03%
Meta Platforms, Inc.	200,000	4.65%	15/8/2062	172,789	0.01%
Meta Platforms, Inc.	200,000	5.75%	15/5/2063	205,651	0.01%
Methodist Hospital	100,000	2.71%	1/12/2050	63,120	0.00%
MetLife, Inc.	275,000	4.55%	23/3/2030	270,058	0.02%
MetLife, Inc.	200,000	6.38%	15/6/2034	215,451	0.02%
MetLife, Inc.	100,000	5.30%	15/12/2034	99,736	0.01%
MetLife, Inc.	275,000	9.25%	8/4/2038	319,448	0.02%
MetLife, Inc.	125,000	4.13%	13/8/2042	103,641	0.01%
MetLife, Inc.	105,000	4.88%	13/11/2043	95,572	0.01%
MetLife, Inc.	150,000	4.72%	15/12/2044	132,367	0.01%
MetLife, Inc.	200,000	4.05%	1/3/2045	160,623	0.01%
MetLife, Inc.	50,000	4.60%	13/5/2046	43,533	0.00%
MetLife, Inc.	200,000	5.00%	15/7/2052	182,253	0.01%
Metropolitan Government of Nashville & Davidson County Convention Center Auth	60,000	6.73%	1/7/2043	65,430	0.00%
Metropolitan Life Global Funding I	250,000	0.95%	2/7/2025	239,116	0.02%
Metropolitan Life Global Funding I	100,000	3.45%	18/12/2026	96,137	0.01%
Metropolitan Life Global Funding I	150,000	3.00%	19/9/2027	140,502	0.01%
Metropolitan Life Global Funding I	300,000	3.30%	21/3/2029	278,150	0.02%
Metropolitan Life Global Funding I	150,000	3.05%	17/6/2029	136,188	0.01%
Metropolitan Life Global Funding I	175,000	4.30%	25/8/2029	168,280	0.01%
Metropolitan Life Global Funding I	250,000	5.15%	28/3/2033	246,818	0.02%
Metropolitan Life Global Funding I	150,000	5.05%	8/1/2034	147,383	0.01%
Metropolitan Transportation Authority	100,000	7.34%	15/11/2039	116,061	0.01%
Metropolitan Transportation Authority	75,000	6.81%	15/11/2040	83,284	0.01%
Metropolitan Transportation Authority	10,000	5.18%	15/11/2049	9,150	0.00%
Metropolitan Washington Airports Authority Dulles Toll Road Revenue	65,000	7.46%	1/10/2046	78,045	0.01%
Metropolitan Water Reclamation District of Greater Chicago	100,000	5.72%	1/12/2038	102,937	0.01%
Michigan Finance Authority	50,000	3.08%	1/12/2034	43,171	0.00%
Michigan Finance Authority	50,000	3.38%	1/12/2040	40,417	0.00%
Michigan State University	75,000	4.17%	15/8/2122	57,778	0.00%
Microchip Technology, Inc.	200,000	4.25%	1/9/2025	196,885	0.01%
Microchip Technology, Inc.	140,000	5.05%	15/3/2029	138,838	0.01%
Micron Technology, Inc.	75,000	4.98%	6/2/2026	74,392	0.01%
Micron Technology, Inc.	200,000	5.38%	15/4/2028	200,792	0.01%
Micron Technology, Inc.	225,000	5.33%	6/2/2029	225,766	0.02%
Micron Technology, Inc.	100,000	6.75%	1/11/2029	106,334	0.01%
Micron Technology, Inc.	50,000	4.66%	15/2/2030	48,428	0.00%
Micron Technology, Inc.	150,000	2.70%	15/4/2032	124,166	0.01%
Micron Technology, Inc.	100,000	5.88%	9/2/2033	102,193	0.01%
Micron Technology, Inc.	200,000	5.88%	15/9/2033	204,548	0.01%
Micron Technology, Inc.	150,000	3.37%	1/11/2041	109,750	0.01%
Microsoft Corp.	155,000	3.40%	15/9/2026	150,057	0.01%
Microsoft Corp. ¹	625,000	3.30%	6/2/2027	602,983	0.04%
Microsoft Corp.	200,000	3.40%	15/6/2027	192,380	0.01%
Microsoft Corp. ¹	450,000	3.50%	12/2/2035	407,477	0.03%
Microsoft Corp.	350,000	3.45%	8/8/2036	305,151	0.02%
Microsoft Corp.	95,000	4.10%	6/2/2037	89,064	0.01%
Microsoft Corp. ¹	594,000	3.70%	8/8/2046	486,929	0.03%
Microsoft Corp. ¹	985,000	2.53%	1/6/2050	621,873	0.04%
Microsoft Corp.	225,000	2.50%	15/9/2050	141,634	0.01%
Microsoft Corp.	1,041,000	2.92%	17/3/2052	707,105	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Microsoft Corp.	100,000	4.00%	12/2/2055	83,458	0.01%
Microsoft Corp.	150,000	3.95%	8/8/2056	122,377	0.01%
Microsoft Corp.	125,000	4.50%	6/2/2057	114,597	0.01%
Microsoft Corp.	350,000	2.68%	1/6/2060	212,790	0.01%
Microsoft Corp.	300,000	3.04%	17/3/2062	198,488	0.01%
Mid-America Apartments LP	300,000	1.10%	15/9/2026	274,113	0.02%
Mid-America Apartments LP	200,000	2.75%	15/3/2030	177,050	0.01%
Mid-America Apartments LP	100,000	1.70%	15/2/2031	80,219	0.01%
Mid-America Apartments LP	50,000	5.00%	15/3/2034	48,561	0.00%
MidAmerican Energy Co.	395,000	3.65%	15/4/2029	373,422	0.03%
MidAmerican Energy Co.	125,000	5.35%	15/1/2034	126,550	0.01%
MidAmerican Energy Co.	100,000	5.80%	15/10/2036	103,611	0.01%
MidAmerican Energy Co.	40,000	4.25%	1/5/2046	32,941	0.00%
MidAmerican Energy Co.	15,000	3.95%	1/8/2047	11,680	0.00%
MidAmerican Energy Co.	250,000	3.65%	1/8/2048	187,306	0.01%
MidAmerican Energy Co.	95,000	4.25%	15/7/2049	78,080	0.01%
MidAmerican Energy Co.	285,000	3.15%	15/4/2050	190,842	0.01%
MidAmerican Energy Co.	95,000	5.85%	15/9/2054	97,363	0.01%
Mid-Atlantic Interstate Transmission LLC	95,000	4.10%	15/5/2028	91,199	0.01%
Midwest Connector Capital Co. LLC	130,000	4.63%	1/4/2029	126,207	0.01%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	570,000	6.50%	20/6/2027	571,259	0.04%
Mississippi Power Co.	5,000	4.25%	15/3/2042	4,107	0.00%
Mississippi Power Co.	110,000	3.10%	30/7/2051	69,352	0.00%
Mohawk Industries, Inc.	75,000	5.85%	18/9/2028	76,520	0.01%
Mohawk Industries, Inc.	100,000	3.63%	15/5/2030	91,634	0.01%
Molson Coors Beverage Co.	325,000	3.00%	15/7/2026	311,161	0.02%
Molson Coors Beverage Co.	425,000	4.20%	15/7/2046	339,355	0.02%
Mondelez International Holdings Netherlands BV	200,000	4.25%	15/9/2025	197,131	0.01%
Mondelez International, Inc.	127,000	2.75%	13/4/2030	112,559	0.01%
Mondelez International, Inc.	200,000	3.00%	17/3/2032	172,387	0.01%
Mondelez International, Inc.	200,000	2.63%	4/9/2050	119,594	0.01%
Monongahela Power Co.	90,000	3.55%	15/5/2027	85,772	0.01%
Monongahela Power Co.	65,000	5.85%	15/2/2034	66,183	0.00%
Monongahela Power Co.	75,000	5.40%	15/12/2043	69,903	0.00%
Moody's Corp.	200,000	2.00%	19/8/2031	162,445	0.01%
Moody's Corp.	175,000	2.75%	19/8/2041	120,884	0.01%
Moody's Corp.	100,000	4.88%	17/12/2048	89,547	0.01%
Moody's Corp.	70,000	3.75%	25/2/2052	52,588	0.00%
Moody's Corp.	75,000	3.10%	29/11/2061	45,940	0.00%
Morgan Stanley	250,000	4.00%	23/7/2025	246,252	0.02%
Morgan Stanley	300,000	5.00%	24/11/2025	297,806	0.02%
Morgan Stanley	100,000	3.88%	27/1/2026	97,753	0.01%
Morgan Stanley^	300,000	4.68%	17/7/2026	297,069	0.02%
Morgan Stanley	684,000	3.13%	27/7/2026	654,018	0.05%
Morgan Stanley	175,000	6.25%	9/8/2026	178,079	0.01%
Morgan Stanley	352,000	4.35%	8/9/2026	344,246	0.02%
Morgan Stanley^	200,000	6.14%	16/10/2026	201,340	0.01%
Morgan Stanley^	500,000	0.99%	10/12/2026	467,742	0.03%
Morgan Stanley^	325,000	5.05%	28/1/2027	323,211	0.02%
Morgan Stanley	300,000	3.95%	23/4/2027	289,743	0.02%
Morgan Stanley^	750,000	1.59%	4/5/2027	699,081	0.05%
Morgan Stanley^	125,000	1.51%	20/7/2027	115,594	0.01%
Morgan Stanley^	350,000	2.48%	21/1/2028	326,276	0.02%
Morgan Stanley^	175,000	5.65%	13/4/2028	176,688	0.01%
Morgan Stanley^	250,000	4.21%	20/4/2028	243,065	0.02%
Morgan Stanley^	480,000	3.59%	22/7/2028	456,396	0.03%
Morgan Stanley^	300,000	6.30%	18/10/2028	309,324	0.02%
Morgan Stanley^	445,000	3.77%	24/1/2029	423,681	0.03%
Morgan Stanley^	325,000	5.12%	1/2/2029	323,722	0.02%
Morgan Stanley^	375,000	5.16%	20/4/2029	373,697	0.03%
Morgan Stanley^	300,000	5.45%	20/7/2029	301,781	0.02%
Morgan Stanley^	275,000	6.41%	1/11/2029	286,884	0.02%
Morgan Stanley^	275,000	5.17%	16/1/2030	274,172	0.02%
Morgan Stanley^	505,000	4.43%	23/1/2030	488,201	0.03%
Morgan Stanley^	175,000	5.66%	18/4/2030	177,921	0.01%
Morgan Stanley^	487,000	2.70%	22/1/2031	426,909	0.03%
Morgan Stanley^	400,000	3.62%	1/4/2031	366,829	0.03%
Morgan Stanley^	425,000	1.79%	13/2/2032	341,589	0.02%
Morgan Stanley^	410,000	1.93%	28/4/2032	329,493	0.02%
Morgan Stanley^	700,000	2.24%	21/7/2032	572,639	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley^	338,000	2.51%	20/10/2032	279,621	0.02%
Morgan Stanley^	400,000	2.94%	21/1/2033	340,043	0.02%
Morgan Stanley^	300,000	4.89%	20/7/2033	289,237	0.02%
Morgan Stanley^	325,000	6.34%	18/10/2033	345,045	0.02%
Morgan Stanley^	340,000	5.25%	21/4/2034	334,825	0.02%
Morgan Stanley^	275,000	5.42%	21/7/2034	273,536	0.02%
Morgan Stanley^	300,000	6.63%	1/11/2034	324,019	0.02%
Morgan Stanley^	400,000	5.47%	18/1/2035	399,078	0.03%
Morgan Stanley^	425,000	5.83%	19/4/2035	436,155	0.03%
Morgan Stanley^	425,000	2.48%	16/9/2036	336,351	0.02%
Morgan Stanley^	200,000	5.30%	20/4/2037	191,550	0.01%
Morgan Stanley^	300,000	5.95%	19/1/2038	298,294	0.02%
Morgan Stanley^	225,000	3.97%	22/7/2038	190,466	0.01%
Morgan Stanley^	205,000	5.94%	7/2/2039	203,059	0.01%
Morgan Stanley^	150,000	4.46%	22/4/2039	134,066	0.01%
Morgan Stanley^	275,000	3.22%	22/4/2042	206,128	0.01%
Morgan Stanley	218,000	6.38%	24/7/2042	239,654	0.02%
Morgan Stanley	410,000	4.30%	27/1/2045	348,790	0.02%
Morgan Stanley	340,000	4.38%	22/1/2047	291,084	0.02%
Morgan Stanley^	250,000	5.60%	24/3/2051	252,899	0.02%
Morgan Stanley^	275,000	2.80%	25/1/2052	172,972	0.01%
Morgan Stanley Bank NA	300,000	5.48%	16/7/2025	300,474	0.02%
Morgan Stanley Bank NA	250,000	5.88%	30/10/2026	252,986	0.02%
Morgan Stanley Bank NA^	250,000	4.95%	14/1/2028	248,127	0.02%
Morgan Stanley Bank NA^	350,000	5.50%	26/5/2028	352,417	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2014	223,212	3.92%	15/10/2047	222,131	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	100,000	3.53%	15/10/2048	97,065	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	75,000	3.64%	15/10/2048	72,982	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	50,000	3.72%	15/12/2049	47,594	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	300,000	3.85%	15/5/2050	282,442	0.02%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	100,000	3.54%	15/11/2052	93,657	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	75,000	3.28%	15/11/2052	70,176	0.00%
Morgan Stanley Capital I 2017	875,000	3.59%	15/12/2050	818,888	0.06%
Morgan Stanley Capital I Trust 2016	99,879	3.33%	15/3/2049	96,332	0.01%
Morgan Stanley Capital I Trust 2016	65,000	3.28%	15/11/2049	59,191	0.00%
Morgan Stanley Capital I Trust 2017	50,000	3.53%	15/6/2050	47,152	0.00%
Mosaic Co.	100,000	4.05%	15/11/2027	95,961	0.01%
Mosaic Co.	100,000	5.45%	15/11/2033	99,076	0.01%
Mosaic Co.	150,000	5.63%	15/11/2043	141,844	0.01%
Motorola Solutions, Inc.	250,000	4.60%	23/2/2028	245,558	0.02%
Motorola Solutions, Inc.	50,000	5.00%	15/4/2029	49,620	0.00%
Motorola Solutions, Inc.	125,000	4.60%	23/5/2029	121,805	0.01%
Motorola Solutions, Inc.	125,000	2.30%	15/11/2030	105,085	0.01%
Motorola Solutions, Inc.	225,000	2.75%	24/5/2031	190,718	0.01%
Motorola Solutions, Inc.	120,000	5.40%	15/4/2034	118,911	0.01%
Motorola Solutions, Inc.	25,000	5.50%	1/9/2044	24,230	0.00%
Mount Sinai Hospital	75,000	3.74%	1/7/2049	54,509	0.00%
Mount Sinai Hospital	100,000	3.39%	1/7/2050	65,806	0.00%
MPLX LP	337,000	1.75%	1/3/2026	316,833	0.02%
MPLX LP	300,000	4.13%	1/3/2027	291,418	0.02%
MPLX LP	115,000	4.25%	1/12/2027	111,322	0.01%
MPLX LP	230,000	2.65%	15/8/2030	198,254	0.01%
MPLX LP	150,000	4.95%	1/9/2032	143,474	0.01%
MPLX LP	200,000	5.00%	1/3/2033	191,193	0.01%
MPLX LP	200,000	5.50%	1/6/2034	196,946	0.01%
MPLX LP	220,000	4.50%	15/4/2038	192,025	0.01%
MPLX LP	50,000	5.20%	1/3/2047	44,767	0.00%
MPLX LP	90,000	5.20%	1/12/2047	79,233	0.01%
MPLX LP	140,000	4.70%	15/4/2048	115,717	0.01%
MPLX LP	335,000	5.50%	15/2/2049	309,472	0.02%
MPLX LP	195,000	4.95%	14/3/2052	165,572	0.01%
MPLX LP	40,000	5.65%	1/3/2053	37,582	0.00%
MSCI, Inc.	200,000	3.63%	1/9/2030	179,765	0.01%
MSCI, Inc.	200,000	3.63%	1/11/2031	175,277	0.01%
MSCI, Inc.	150,000	3.25%	15/8/2033	123,957	0.01%
Munich Re America Corp.	50,000	7.45%	15/12/2026	52,666	0.00%
Municipal Electric Authority of Georgia	170,000	6.66%	1/4/2057	184,067	0.01%
Municipal Electric Authority of Georgia	99,000	6.64%	1/4/2057	107,644	0.01%
Municipal Electric Authority of Georgia	94,000	7.06%	1/4/2057	105,167	0.01%
Mutual of Omaha Cos Global Funding	100,000	5.80%	27/7/2026	100,447	0.01%
Mutual of Omaha Cos Global Funding	175,000	5.35%	9/4/2027	175,011	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mutual of Omaha Insurance Co.^	75,000	4.30%	15/7/2054	74,958	0.01%
Mylan, Inc.	250,000	4.55%	15/4/2028	240,873	0.02%
Mylan, Inc.	100,000	5.40%	29/11/2043	86,516	0.01%
Mylan, Inc.	105,000	5.20%	15/4/2048	85,229	0.01%
Narragansett Electric Co.	85,000	3.40%	9/4/2030	77,763	0.01%
Narragansett Electric Co.	75,000	5.35%	1/5/2034	74,260	0.01%
Nasdaq, Inc.	200,000	5.35%	28/6/2028	201,691	0.01%
Nasdaq, Inc.	100,000	1.65%	15/1/2031	80,178	0.01%
Nasdaq, Inc.	175,000	5.55%	15/2/2034	175,326	0.01%
Nasdaq, Inc.	250,000	2.50%	21/12/2040	163,392	0.01%
Nasdaq, Inc.	50,000	3.95%	7/3/2052	37,114	0.00%
Nasdaq, Inc.	100,000	5.95%	15/8/2053	101,083	0.01%
Nasdaq, Inc.	125,000	6.10%	28/6/2063	126,809	0.01%
National Fuel Gas Co.	100,000	5.50%	15/1/2026	99,619	0.01%
National Fuel Gas Co.	185,000	3.95%	15/9/2027	176,697	0.01%
National Fuel Gas Co.	40,000	2.95%	1/3/2031	33,513	0.00%
National Grid USA	45,000	5.80%	1/4/2035	44,840	0.00%
National Life Insurance Co.^	70,000	5.25%	19/7/2068	58,209	0.00%
National Rural Utilities Cooperative Finance Corp.	425,000	1.00%	15/6/2026	392,119	0.03%
National Rural Utilities Cooperative Finance Corp.	100,000	3.05%	25/4/2027	94,778	0.01%
National Rural Utilities Cooperative Finance Corp.	50,000	5.10%	6/5/2027	50,042	0.00%
National Rural Utilities Cooperative Finance Corp.	150,000	3.40%	7/2/2028	142,184	0.01%
National Rural Utilities Cooperative Finance Corp.	35,000	3.90%	1/11/2028	33,340	0.00%
National Rural Utilities Cooperative Finance Corp.	100,000	4.85%	7/2/2029	99,443	0.01%
National Rural Utilities Cooperative Finance Corp.	125,000	3.70%	15/3/2029	117,831	0.01%
National Rural Utilities Cooperative Finance Corp.	50,000	5.15%	15/6/2029	50,145	0.00%
National Rural Utilities Cooperative Finance Corp.	100,000	2.40%	15/3/2030	86,442	0.01%
National Rural Utilities Cooperative Finance Corp.	100,000	5.00%	7/2/2031	98,951	0.01%
National Rural Utilities Cooperative Finance Corp.	90,000	1.35%	15/3/2031	70,342	0.00%
National Rural Utilities Cooperative Finance Corp.	255,000	2.75%	15/4/2032	214,853	0.01%
National Rural Utilities Cooperative Finance Corp.	50,000	4.02%	1/11/2032	45,750	0.00%
National Rural Utilities Cooperative Finance Corp.	120,000	5.80%	15/1/2033	123,459	0.01%
National Rural Utilities Cooperative Finance Corp.^	25,000	5.25%	20/4/2046	24,407	0.00%
National Rural Utilities Cooperative Finance Corp.	20,000	4.40%	1/11/2048	16,691	0.00%
National Rural Utilities Cooperative Finance Corp.	15,000	4.30%	15/3/2049	12,273	0.00%
National Rural Utilities Cooperative Finance Corp.^	130,000	7.13%	15/9/2053	133,656	0.01%
National Securities Clearing Corp.	475,000	0.75%	7/12/2025	446,119	0.03%
Nationwide Children's Hospital, Inc.	50,000	4.56%	1/11/2052	45,062	0.00%
Nationwide Financial Services, Inc.	50,000	6.75%	15/5/2037	50,494	0.00%
Nationwide Financial Services, Inc.	100,000	5.30%	18/11/2044	91,246	0.01%
Nationwide Financial Services, Inc.	125,000	3.90%	30/11/2049	93,527	0.01%
Nationwide Mutual Insurance Co.	225,000	8.25%	1/12/2031	251,515	0.02%
Nationwide Mutual Insurance Co.	100,000	9.38%	15/8/2039	127,039	0.01%
Nationwide Mutual Insurance Co.	50,000	4.95%	22/4/2044	43,081	0.00%
Nationwide Mutual Insurance Co.	100,000	4.35%	30/4/2050	77,109	0.01%
NBCUniversal Media LLC	100,000	4.45%	15/1/2043	86,347	0.01%
Nestle Capital Corp.	200,000	4.65%	12/3/2029	198,011	0.01%
Nestle Capital Corp.	200,000	4.75%	12/3/2031	197,408	0.01%
Nestle Capital Corp.	200,000	4.88%	12/3/2034	197,187	0.01%
Nestle Capital Corp.	200,000	5.10%	12/3/2054	191,068	0.01%
Nestle Holdings, Inc.	175,000	4.00%	12/9/2025	172,747	0.01%
Nestle Holdings, Inc.	175,000	5.25%	13/3/2026	175,530	0.01%
Nestle Holdings, Inc.	175,000	5.00%	14/3/2028	175,637	0.01%
Nestle Holdings, Inc.	150,000	3.63%	24/9/2028	142,749	0.01%
Nestle Holdings, Inc.	175,000	4.25%	1/10/2029	169,970	0.01%
Nestle Holdings, Inc.	200,000	1.25%	15/9/2030	161,665	0.01%
Nestle Holdings, Inc.	200,000	2.50%	14/9/2041	138,391	0.01%
Nestle Holdings, Inc.	350,000	4.00%	24/9/2048	283,739	0.02%
Nestle Holdings, Inc.	150,000	4.70%	15/1/2053	134,701	0.01%
NetApp, Inc.	25,000	2.38%	22/6/2027	23,089	0.00%
NetApp, Inc.	150,000	2.70%	22/6/2030	130,286	0.01%
Netflix, Inc.	150,000	4.38%	15/11/2026	147,324	0.01%
Netflix, Inc.	925,000	4.88%	15/4/2028	919,499	0.06%
Netflix, Inc.	225,000	5.88%	15/11/2028	231,865	0.02%
Netflix, Inc.	250,000	5.38%	15/11/2029	252,264	0.02%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	100,000	4.88%	15/4/2045	80,167	0.01%
Nevada Power Co.	150,000	3.70%	1/5/2029	141,384	0.01%
Nevada Power Co.	209,000	2.40%	1/5/2030	179,862	0.01%
Nevada Power Co.	95,000	3.13%	1/8/2050	60,655	0.00%
Nevada Power Co.	55,000	5.90%	1/5/2053	54,919	0.00%
Nevada Power Co.	55,000	6.00%	15/3/2054	55,850	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
New England Power Co.	40,000	5.94%	25/11/2052	40,351	0.00%
New Hampshire Business Finance Authority	100,000	3.30%	1/4/2032	79,456	0.01%
New Jersey Economic Development Authority	215,000	7.43%	15/2/2029	228,722	0.02%
New Jersey Transportation Trust Fund Authority	70,000	6.56%	15/12/2040	76,408	0.01%
New Jersey Turnpike Authority	200,000	7.41%	1/1/2040	234,208	0.02%
New Jersey Turnpike Authority	265,000	7.10%	1/1/2041	302,105	0.02%
New Mountain Finance Corp.	50,000	6.88%	1/2/2029	48,815	0.00%
New York & Presbyterian Hospital	120,000	4.06%	1/8/2056	97,681	0.01%
New York & Presbyterian Hospital	105,000	3.95%	1/8/2119	75,492	0.01%
New York City Municipal Water Finance Authority	150,000	5.75%	15/6/2041	151,787	0.01%
New York City Municipal Water Finance Authority	75,000	5.44%	15/6/2043	73,119	0.01%
New York City Municipal Water Finance Authority	90,000	5.88%	15/6/2044	92,067	0.01%
New York City Transitional Finance Authority Future Tax Secured Revenue	100,000	5.51%	1/8/2037	100,124	0.01%
New York City Transitional Finance Authority Future Tax Secured Revenue	70,000	5.57%	1/11/2038	70,572	0.00%
New York Life Global Funding	200,000	0.85%	15/1/2026	187,273	0.01%
New York Life Global Funding	200,000	1.15%	9/6/2026	185,092	0.01%
New York Life Global Funding	200,000	2.35%	14/7/2026	189,159	0.01%
New York Life Global Funding	125,000	5.45%	18/9/2026	125,620	0.01%
New York Life Global Funding	300,000	3.25%	7/4/2027	285,959	0.02%
New York Life Global Funding	150,000	4.85%	9/1/2028	149,002	0.01%
New York Life Global Funding	100,000	3.00%	10/1/2028	93,406	0.01%
New York Life Global Funding	100,000	4.70%	29/1/2029	99,208	0.01%
New York Life Global Funding	100,000	5.00%	6/6/2029	99,699	0.01%
New York Life Global Funding	150,000	4.55%	28/1/2033	142,541	0.01%
New York Life Global Funding	125,000	5.00%	9/1/2034	122,745	0.01%
New York Life Insurance Co.	175,000	6.75%	15/11/2039	194,811	0.01%
New York Life Insurance Co.	125,000	3.75%	15/5/2050	93,287	0.01%
New York Life Insurance Co.	225,000	4.45%	15/5/2069	182,147	0.01%
New York State Dormitory Authority	100,000	5.63%	15/3/2039	100,946	0.01%
New York State Dormitory Authority	50,000	5.60%	15/3/2040	50,340	0.00%
New York State Dormitory Authority	50,000	4.95%	1/8/2048	45,362	0.00%
New York State Electric & Gas Corp.	75,000	3.25%	1/12/2026	70,666	0.00%
New York State Electric & Gas Corp.	40,000	5.65%	15/8/2028	40,628	0.00%
New York State Electric & Gas Corp.	55,000	5.85%	15/8/2033	55,874	0.00%
New York State Electric & Gas Corp.	60,000	3.30%	15/9/2049	39,749	0.00%
New York State Urban Development Corp.	50,000	3.90%	15/3/2033	46,480	0.00%
New York State Urban Development Corp.	45,000	5.77%	15/3/2039	45,636	0.00%
Newmont Corp.	200,000	2.25%	1/10/2030	170,559	0.01%
Newmont Corp.	125,000	5.88%	1/4/2035	129,269	0.01%
Newmont Corp.	113,000	6.25%	1/10/2039	119,236	0.01%
Newmont Corp.	150,000	4.88%	15/3/2042	138,353	0.01%
Newmont Corp.	120,000	5.45%	9/6/2044	115,907	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	225,000	3.25%	13/5/2030	203,168	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	125,000	5.35%	15/3/2034	124,776	0.01%
Newmont Corp./Newcrest Finance Pty Ltd.	75,000	5.75%	15/11/2041	75,283	0.01%
NextEra Energy Capital Holdings, Inc.	300,000	5.75%	1/9/2025	300,671	0.02%
NextEra Energy Capital Holdings, Inc.	155,000	1.88%	15/1/2027	142,851	0.01%
NextEra Energy Capital Holdings, Inc.	250,000	3.55%	1/5/2027	238,766	0.02%
NextEra Energy Capital Holdings, Inc.	195,000	4.63%	15/7/2027	191,886	0.01%
NextEra Energy Capital Holdings, Inc.	185,000	4.90%	28/2/2028	183,259	0.01%
NextEra Energy Capital Holdings, Inc.	125,000	4.90%	15/3/2029	123,808	0.01%
NextEra Energy Capital Holdings, Inc.	155,000	2.75%	1/11/2029	137,885	0.01%
NextEra Energy Capital Holdings, Inc.	75,000	5.00%	28/2/2030	74,392	0.01%
NextEra Energy Capital Holdings, Inc.	305,000	2.25%	1/6/2030	259,970	0.02%
NextEra Energy Capital Holdings, Inc.	150,000	5.00%	15/7/2032	146,236	0.01%
NextEra Energy Capital Holdings, Inc.	135,000	5.05%	28/2/2033	131,332	0.01%
NextEra Energy Capital Holdings, Inc.	150,000	5.25%	15/3/2034	147,380	0.01%
NextEra Energy Capital Holdings, Inc.	75,000	3.00%	15/1/2052	47,431	0.00%
NextEra Energy Capital Holdings, Inc.	160,000	5.25%	28/2/2053	148,096	0.01%
NextEra Energy Capital Holdings, Inc.	110,000	5.55%	15/3/2054	105,549	0.01%
NextEra Energy Capital Holdings, Inc.^	75,000	6.75%	15/6/2054	75,728	0.01%
NextEra Energy Capital Holdings, Inc.^	200,000	6.70%	1/9/2054	200,490	0.01%
NextEra Energy Capital Holdings, Inc.^	85,000	4.80%	1/12/2077	78,404	0.01%
NextEra Energy Capital Holdings, Inc.^	75,000	5.65%	1/5/2079	71,556	0.01%
NextEra Energy Capital Holdings, Inc.^	90,000	3.80%	15/3/2082	82,913	0.01%
NGPL PipeCo LLC	250,000	4.88%	15/8/2027	244,360	0.02%
NGPL PipeCo LLC	85,000	7.77%	15/12/2037	97,425	0.01%
Niagara Mohawk Power Corp.	25,000	4.28%	15/12/2028	23,874	0.00%
Niagara Mohawk Power Corp.	280,000	1.96%	27/6/2030	233,000	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Niagara Mohawk Power Corp.	25,000	2.76%	10/1/2032	20,652	0.00%
Niagara Mohawk Power Corp.	125,000	5.29%	17/1/2034	121,358	0.01%
Niagara Mohawk Power Corp.	60,000	4.28%	1/10/2034	53,014	0.00%
Niagara Mohawk Power Corp.	50,000	3.03%	27/6/2050	31,317	0.00%
Niagara Mohawk Power Corp.	50,000	5.78%	16/9/2052	48,881	0.00%
NIKE, Inc.	200,000	2.75%	27/3/2027	189,401	0.01%
NIKE, Inc.	200,000	2.85%	27/3/2030	179,991	0.01%
NIKE, Inc.	175,000	3.25%	27/3/2040	136,484	0.01%
NIKE, Inc.	325,000	3.88%	1/11/2045	260,792	0.02%
NIKE, Inc.	100,000	3.38%	1/11/2046	73,671	0.01%
NIKE, Inc.	125,000	3.38%	27/3/2050	90,009	0.01%
NiSource, Inc.	200,000	0.95%	15/8/2025	189,992	0.01%
NiSource, Inc.	145,000	3.49%	15/5/2027	138,295	0.01%
NiSource, Inc.	100,000	5.25%	30/3/2028	99,893	0.01%
NiSource, Inc.	50,000	5.20%	1/7/2029	49,821	0.00%
NiSource, Inc.	110,000	2.95%	1/9/2029	98,816	0.01%
NiSource, Inc.	215,000	3.60%	1/5/2030	197,319	0.01%
NiSource, Inc.	100,000	5.35%	1/4/2034	98,093	0.01%
NiSource, Inc.	20,000	5.95%	15/6/2041	20,039	0.00%
NiSource, Inc.	20,000	5.25%	15/2/2043	18,359	0.00%
NiSource, Inc.	205,000	4.80%	15/2/2044	177,886	0.01%
NiSource, Inc.	20,000	5.65%	1/2/2045	19,324	0.00%
NiSource, Inc.	220,000	4.38%	15/5/2047	176,738	0.01%
NiSource, Inc.	100,000	3.95%	30/3/2048	74,879	0.01%
NiSource, Inc. ^	150,000	6.95%	30/11/2054	150,731	0.01%
Nissan Motor Acceptance Co. LLC	150,000	7.05%	15/9/2028	156,136	0.01%
NMI Holdings, Inc.	50,000	6.00%	15/8/2029	49,577	0.00%
NNN, Inc.	125,000	3.50%	15/10/2027	118,429	0.01%
NNN, Inc.	50,000	2.50%	15/4/2030	42,906	0.00%
NNN, Inc.	70,000	5.60%	15/10/2033	69,689	0.00%
NNN, Inc.	100,000	5.50%	15/6/2034	99,091	0.01%
NNN, Inc.	100,000	4.80%	15/10/2048	84,956	0.01%
NNN, Inc.	100,000	3.10%	15/4/2050	63,542	0.00%
Nordson Corp.	200,000	5.60%	15/9/2028	202,414	0.01%
Norfolk Southern Corp.	165,000	3.65%	1/8/2025	161,912	0.01%
Norfolk Southern Corp.	75,000	7.80%	15/5/2027	80,444	0.01%
Norfolk Southern Corp.	125,000	3.15%	1/6/2027	118,601	0.01%
Norfolk Southern Corp.	125,000	3.80%	1/8/2028	119,662	0.01%
Norfolk Southern Corp.	150,000	2.55%	1/11/2029	132,132	0.01%
Norfolk Southern Corp.	125,000	5.05%	1/8/2030	124,703	0.01%
Norfolk Southern Corp.	200,000	2.30%	15/5/2031	168,033	0.01%
Norfolk Southern Corp.	275,000	3.00%	15/3/2032	237,048	0.02%
Norfolk Southern Corp.	125,000	4.45%	1/3/2033	117,912	0.01%
Norfolk Southern Corp.	175,000	5.55%	15/3/2034	178,413	0.01%
Norfolk Southern Corp.	175,000	4.84%	1/10/2041	159,679	0.01%
Norfolk Southern Corp.	75,000	3.95%	1/10/2042	60,109	0.00%
Norfolk Southern Corp.	75,000	4.45%	15/6/2045	63,716	0.00%
Norfolk Southern Corp.	225,000	3.94%	1/11/2047	173,308	0.01%
Norfolk Southern Corp.	100,000	4.15%	28/2/2048	79,538	0.01%
Norfolk Southern Corp.	60,000	4.10%	15/5/2049	47,242	0.00%
Norfolk Southern Corp.	125,000	3.40%	1/11/2049	87,455	0.01%
Norfolk Southern Corp.	250,000	3.05%	15/5/2050	162,766	0.01%
Norfolk Southern Corp.	75,000	4.05%	15/8/2052	57,792	0.00%
Norfolk Southern Corp.	60,000	3.70%	15/3/2053	43,266	0.00%
Norfolk Southern Corp.	100,000	4.55%	1/6/2053	83,793	0.01%
Norfolk Southern Corp.	135,000	5.35%	1/8/2054	128,655	0.01%
Norfolk Southern Corp.	215,000	3.16%	15/5/2055	136,298	0.01%
Norfolk Southern Corp.	50,000	5.95%	15/3/2064	50,998	0.00%
North Texas Tollway Authority	115,000	6.72%	1/1/2049	130,185	0.01%
Northern Natural Gas Co.	65,000	4.30%	15/1/2049	51,947	0.00%
Northern Natural Gas Co.	190,000	3.40%	16/10/2051	125,852	0.01%
Northern States Power Co.	20,000	2.25%	1/4/2031	16,819	0.00%
Northern States Power Co.	40,000	6.25%	1/6/2036	42,741	0.00%
Northern States Power Co.	50,000	6.20%	1/7/2037	53,497	0.00%
Northern States Power Co.	45,000	5.35%	1/11/2039	44,091	0.00%
Northern States Power Co.	80,000	3.40%	15/8/2042	60,451	0.00%
Northern States Power Co.	45,000	4.00%	15/8/2045	35,602	0.00%
Northern States Power Co.	55,000	3.60%	15/5/2046	40,706	0.00%
Northern States Power Co.	90,000	3.60%	15/9/2047	65,495	0.00%
Northern States Power Co.	90,000	2.90%	1/3/2050	57,264	0.00%
Northern States Power Co.	110,000	2.60%	1/6/2051	65,595	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Northern States Power Co.	65,000	3.20%	1/4/2052	43,257	0.00%
Northern States Power Co.	80,000	4.50%	1/6/2052	67,596	0.00%
Northern States Power Co.	125,000	5.10%	15/5/2053	115,366	0.01%
Northern States Power Co.	100,000	5.40%	15/3/2054	96,623	0.01%
Northern Trust Corp.	159,000	3.95%	30/10/2025	155,827	0.01%
Northern Trust Corp.	150,000	4.00%	10/5/2027	146,440	0.01%
Northern Trust Corp.	100,000	3.65%	3/8/2028	95,591	0.01%
Northern Trust Corp.	325,000	3.15%	3/5/2029	300,200	0.02%
Northern Trust Corp.^	75,000	3.38%	8/5/2032	70,848	0.00%
Northern Trust Corp.	100,000	6.13%	2/11/2032	104,879	0.01%
Northrop Grumman Corp.	225,000	3.20%	1/2/2027	214,676	0.01%
Northrop Grumman Corp.	200,000	3.25%	15/1/2028	188,337	0.01%
Northrop Grumman Corp.	200,000	4.70%	15/3/2033	193,052	0.01%
Northrop Grumman Corp.	125,000	4.90%	1/6/2034	121,583	0.01%
Northrop Grumman Corp.	105,000	5.15%	1/5/2040	100,421	0.01%
Northrop Grumman Corp.	125,000	4.75%	1/6/2043	112,031	0.01%
Northrop Grumman Corp.	65,000	3.85%	15/4/2045	50,812	0.00%
Northrop Grumman Corp.	255,000	4.03%	15/10/2047	201,695	0.01%
Northrop Grumman Corp.	175,000	5.25%	1/5/2050	165,966	0.01%
Northrop Grumman Corp.	175,000	4.95%	15/3/2053	157,731	0.01%
Northrop Grumman Corp.	150,000	5.20%	1/6/2054	140,387	0.01%
Northwell Healthcare, Inc.	75,000	3.98%	1/11/2046	58,049	0.00%
Northwell Healthcare, Inc.	175,000	4.26%	1/11/2047	141,338	0.01%
NorthWestern Corp.	65,000	4.18%	15/11/2044	52,967	0.00%
Northwestern Mutual Global Funding	150,000	4.00%	1/7/2025	148,172	0.01%
Northwestern Mutual Global Funding	400,000	4.90%	12/6/2028	396,593	0.03%
Northwestern Mutual Life Insurance Co.	170,000	6.06%	30/3/2040	177,633	0.01%
Northwestern Mutual Life Insurance Co.	235,000	3.85%	30/9/2047	178,086	0.01%
Northwestern Mutual Life Insurance Co.	200,000	3.45%	30/3/2051	139,747	0.01%
Northwestern Mutual Life Insurance Co.	100,000	3.63%	30/9/2059	68,328	0.00%
Northwestern University	75,000	4.64%	1/12/2044	71,025	0.01%
Northwestern University	75,000	2.64%	1/12/2050	49,230	0.00%
NOV, Inc.	80,000	3.60%	1/12/2029	73,573	0.01%
NOV, Inc.	155,000	3.95%	1/12/2042	117,300	0.01%
Novant Health, Inc.	150,000	3.32%	1/11/2061	99,017	0.01%
NRG Energy, Inc.	75,000	2.00%	2/12/2025	70,941	0.00%
NRG Energy, Inc.	135,000	2.45%	2/12/2027	121,884	0.01%
NRG Energy, Inc.	75,000	4.45%	15/6/2029	70,768	0.00%
NRG Energy, Inc.	55,000	7.00%	15/3/2033	58,001	0.00%
NSTAR Electric Co.	250,000	3.20%	15/5/2027	238,042	0.02%
NSTAR Electric Co.	30,000	3.25%	15/5/2029	27,821	0.00%
NSTAR Electric Co.	25,000	3.95%	1/4/2030	23,611	0.00%
NSTAR Electric Co.	50,000	5.40%	1/6/2034	50,047	0.00%
NSTAR Electric Co.	50,000	5.50%	15/3/2040	49,464	0.00%
NSTAR Electric Co.	35,000	3.10%	1/6/2051	23,055	0.00%
NSTAR Electric Co.	125,000	4.55%	1/6/2052	105,072	0.01%
NSTAR Electric Co.	50,000	4.95%	15/9/2052	44,900	0.00%
Nucor Corp.	175,000	4.30%	23/5/2027	171,254	0.01%
Nucor Corp.	300,000	3.95%	1/5/2028	287,387	0.02%
Nucor Corp.	200,000	2.70%	1/6/2030	176,619	0.01%
Nucor Corp.	175,000	3.13%	1/4/2032	151,456	0.01%
Nucor Corp.	125,000	3.85%	1/4/2052	94,737	0.01%
Nucor Corp.	40,000	2.98%	15/12/2055	24,573	0.00%
Nuveen LLC	175,000	4.00%	1/11/2028	167,567	0.01%
Nuveen LLC	200,000	5.85%	15/4/2034	200,940	0.01%
NVIDIA Corp.	425,000	3.20%	16/9/2026	410,753	0.03%
NVIDIA Corp.	175,000	2.85%	1/4/2030	158,667	0.01%
NVIDIA Corp.	200,000	3.50%	1/4/2040	165,496	0.01%
NVIDIA Corp.	400,000	3.50%	1/4/2050	306,622	0.02%
NVIDIA Corp.	75,000	3.70%	1/4/2060	56,559	0.00%
NVR, Inc.	50,000	3.00%	15/5/2030	44,301	0.00%
NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	75,000	2.67%	1/10/2050	47,731	0.00%
NYU Langone Hospitals	100,000	5.75%	1/7/2043	104,651	0.01%
NYU Langone Hospitals	100,000	4.37%	1/7/2047	87,156	0.01%
Oaktree Specialty Lending Corp.	45,000	7.10%	15/2/2029	45,530	0.00%
Oaktree Strategic Credit Fund	125,000	8.40%	14/11/2028	131,994	0.01%
Occidental Petroleum Corp.	230,000	5.88%	1/9/2025	230,250	0.02%
Occidental Petroleum Corp.	70,000	5.50%	1/12/2025	69,812	0.00%
Occidental Petroleum Corp.	125,000	5.55%	15/3/2026	124,788	0.01%
Occidental Petroleum Corp.	70,000	8.50%	15/7/2027	74,963	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Occidental Petroleum Corp.	45,000	6.38%	1/9/2028	46,423	0.00%
Occidental Petroleum Corp.	425,000	6.63%	1/9/2030	445,547	0.03%
Occidental Petroleum Corp.	50,000	6.13%	1/1/2031	51,202	0.00%
Occidental Petroleum Corp.	405,000	6.45%	15/9/2036	422,544	0.03%
Occidental Petroleum Corp.	15,000	7.95%	15/6/2039	17,322	0.00%
Occidental Petroleum Corp.	30,000	6.20%	15/3/2040	29,961	0.00%
Occidental Petroleum Corp.	295,000	6.60%	15/3/2046	307,443	0.02%
OGE Energy Corp.	50,000	5.45%	15/5/2029	50,392	0.00%
Oglethorpe Power Corp.	125,000	5.95%	1/11/2039	124,053	0.01%
Oglethorpe Power Corp.	165,000	5.38%	1/11/2040	154,909	0.01%
Oglethorpe Power Corp.	105,000	4.50%	1/4/2047	85,333	0.01%
Oglethorpe Power Corp.	25,000	5.05%	1/10/2048	21,927	0.00%
Oglethorpe Power Corp.	75,000	5.80%	1/6/2054	73,463	0.01%
Ohio Edison Co.	45,000	5.50%	15/1/2033	44,678	0.00%
Ohio Edison Co.	50,000	6.88%	15/7/2036	55,709	0.00%
Ohio Power Co.	200,000	1.63%	15/1/2031	159,616	0.01%
Ohio Power Co.	100,000	5.65%	1/6/2034	100,394	0.01%
Ohio Power Co.	45,000	4.15%	1/4/2048	34,651	0.00%
Ohio Power Co.	35,000	4.00%	1/6/2049	26,434	0.00%
Ohio Power Co.	70,000	2.90%	1/10/2051	42,734	0.00%
Ohio State University	75,000	4.91%	1/6/2040	72,057	0.01%
Ohio State University	65,000	4.80%	1/6/2111	57,868	0.00%
OhioHealth Corp.	100,000	2.30%	15/11/2031	83,424	0.01%
OhioHealth Corp.	100,000	3.04%	15/11/2050	69,880	0.00%
Oklahoma Development Finance Authority	230,000	4.71%	1/5/2052	212,362	0.01%
Oklahoma Gas & Electric Co.	75,000	3.80%	15/8/2028	71,579	0.01%
Oklahoma Gas & Electric Co.	85,000	3.25%	1/4/2030	76,756	0.01%
Oklahoma Gas & Electric Co.	55,000	4.15%	1/4/2047	43,958	0.00%
Oklahoma Gas & Electric Co.	50,000	3.85%	15/8/2047	37,788	0.00%
Oklahoma Gas & Electric Co.	55,000	5.60%	1/4/2053	53,799	0.00%
Old Republic International Corp.	125,000	3.85%	11/6/2051	88,369	0.01%
Omega Healthcare Investors, Inc.	375,000	3.38%	1/2/2031	319,930	0.02%
Omnicom Group, Inc.	300,000	2.60%	1/8/2031	252,813	0.02%
Omnicom Group, Inc./Omnicom Capital, Inc.	225,000	3.60%	15/4/2026	217,736	0.02%
Oncor Electric Delivery Co. LLC	90,000	4.30%	15/5/2028	87,748	0.01%
Oncor Electric Delivery Co. LLC	95,000	3.70%	15/11/2028	90,284	0.01%
Oncor Electric Delivery Co. LLC	170,000	2.75%	15/5/2030	150,093	0.01%
Oncor Electric Delivery Co. LLC	150,000	7.00%	1/5/2032	166,982	0.01%
Oncor Electric Delivery Co. LLC	145,000	4.15%	1/6/2032	134,931	0.01%
Oncor Electric Delivery Co. LLC	105,000	4.55%	15/9/2032	100,584	0.01%
Oncor Electric Delivery Co. LLC	125,000	5.65%	15/11/2033	128,228	0.01%
Oncor Electric Delivery Co. LLC	35,000	5.25%	30/9/2040	33,702	0.00%
Oncor Electric Delivery Co. LLC	111,000	5.30%	1/6/2042	107,146	0.01%
Oncor Electric Delivery Co. LLC	50,000	3.75%	1/4/2045	38,762	0.00%
Oncor Electric Delivery Co. LLC	20,000	4.10%	15/11/2048	16,022	0.00%
Oncor Electric Delivery Co. LLC	95,000	3.80%	1/6/2049	72,087	0.01%
Oncor Electric Delivery Co. LLC	85,000	3.70%	15/5/2050	62,727	0.00%
Oncor Electric Delivery Co. LLC	135,000	2.70%	15/11/2051	80,645	0.01%
Oncor Electric Delivery Co. LLC	115,000	4.95%	15/9/2052	104,028	0.01%
Oncor Electric Delivery Co. LLC	44,000	5.35%	1/10/2052	42,064	0.00%
Oncor Electric Delivery Co. LLC	100,000	5.55%	15/6/2054	98,142	0.01%
ONE Gas, Inc.	165,000	4.50%	1/11/2048	138,301	0.01%
ONEOK Partners LP	155,000	6.65%	1/10/2036	163,870	0.01%
ONEOK Partners LP	125,000	6.85%	15/10/2037	134,209	0.01%
ONEOK Partners LP	30,000	6.13%	1/2/2041	29,970	0.00%
ONEOK, Inc.	290,000	5.85%	15/1/2026	291,371	0.02%
ONEOK, Inc.	95,000	5.00%	1/3/2026	94,196	0.01%
ONEOK, Inc.	75,000	4.00%	13/7/2027	72,425	0.01%
ONEOK, Inc.	35,000	4.55%	15/7/2028	34,130	0.00%
ONEOK, Inc.	150,000	4.35%	15/3/2029	144,485	0.01%
ONEOK, Inc.	125,000	3.40%	1/9/2029	114,551	0.01%
ONEOK, Inc.	240,000	3.10%	15/3/2030	214,618	0.01%
ONEOK, Inc.	75,000	3.25%	1/6/2030	67,450	0.00%
ONEOK, Inc.	175,000	6.10%	15/11/2032	180,947	0.01%
ONEOK, Inc.	220,000	6.05%	1/9/2033	226,558	0.02%
ONEOK, Inc.	80,000	5.15%	15/10/2043	72,296	0.01%
ONEOK, Inc.	70,000	4.25%	15/9/2046	54,730	0.00%
ONEOK, Inc.	140,000	4.95%	13/7/2047	119,684	0.01%
ONEOK, Inc.	70,000	4.20%	3/10/2047	53,658	0.00%
ONEOK, Inc.	40,000	5.20%	15/7/2048	35,461	0.00%
ONEOK, Inc.	65,000	4.85%	1/2/2049	54,711	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ONEOK, Inc.	40,000	4.45%	1/9/2049	31,436	0.00%
ONEOK, Inc.	115,000	3.95%	1/3/2050	83,841	0.01%
ONEOK, Inc.	50,000	4.50%	15/3/2050	39,551	0.00%
ONEOK, Inc.	90,000	7.15%	15/1/2051	99,498	0.01%
ONEOK, Inc.	255,000	6.63%	1/9/2053	272,296	0.02%
Oracle Corp.	200,000	5.80%	10/11/2025	200,987	0.01%
Oracle Corp.	300,000	1.65%	25/3/2026	281,222	0.02%
Oracle Corp.	550,000	2.65%	15/7/2026	521,210	0.04%
Oracle Corp.	400,000	2.80%	1/4/2027	375,603	0.03%
Oracle Corp.	250,000	3.25%	15/11/2027	235,770	0.02%
Oracle Corp.	300,000	2.30%	25/3/2028	271,234	0.02%
Oracle Corp.	100,000	6.15%	9/11/2029	104,567	0.01%
Oracle Corp.	350,000	2.95%	1/4/2030	311,122	0.02%
Oracle Corp.	575,000	2.88%	25/3/2031	496,704	0.03%
Oracle Corp.	225,000	6.25%	9/11/2032	238,208	0.02%
Oracle Corp.	300,000	4.90%	6/2/2033	291,153	0.02%
Oracle Corp.	425,000	4.30%	8/7/2034	387,098	0.03%
Oracle Corp.	200,000	3.90%	15/5/2035	173,401	0.01%
Oracle Corp.	355,000	3.85%	15/7/2036	299,341	0.02%
Oracle Corp.	100,000	3.80%	15/11/2037	82,370	0.01%
Oracle Corp.	250,000	6.50%	15/4/2038	267,855	0.02%
Oracle Corp.	195,000	6.13%	8/7/2039	202,039	0.01%
Oracle Corp.	405,000	3.60%	1/4/2040	311,291	0.02%
Oracle Corp.	310,000	5.38%	15/7/2040	294,478	0.02%
Oracle Corp.	500,000	3.65%	25/3/2041	382,391	0.03%
Oracle Corp.	225,000	4.13%	15/5/2045	176,113	0.01%
Oracle Corp.	450,000	4.00%	15/7/2046	343,128	0.02%
Oracle Corp.	335,000	4.00%	15/11/2047	253,679	0.02%
Oracle Corp.	450,000	3.60%	1/4/2050	314,230	0.02%
Oracle Corp.	550,000	3.95%	25/3/2051	406,563	0.03%
Oracle Corp.	275,000	6.90%	9/11/2052	307,386	0.02%
Oracle Corp.	175,000	5.55%	6/2/2053	165,500	0.01%
Oracle Corp.	170,000	4.38%	15/5/2055	132,680	0.01%
Oracle Corp.	575,000	3.85%	1/4/2060	395,398	0.03%
Oracle Corp.	170,000	4.10%	25/3/2061	122,060	0.01%
Oregon State University	100,000	3.42%	1/3/2060	71,959	0.01%
O'Reilly Automotive, Inc.	200,000	3.55%	15/3/2026	193,819	0.01%
O'Reilly Automotive, Inc.	200,000	5.75%	20/11/2026	201,921	0.01%
O'Reilly Automotive, Inc.	125,000	3.60%	1/9/2027	119,105	0.01%
O'Reilly Automotive, Inc.	225,000	1.75%	15/3/2031	181,489	0.01%
O'Reilly Automotive, Inc.	100,000	4.70%	15/6/2032	96,549	0.01%
Orlando Health Obligated Group	75,000	4.09%	1/10/2048	61,976	0.00%
Oshkosh Corp.	50,000	4.60%	15/5/2028	48,694	0.00%
Oshkosh Corp.	45,000	3.10%	1/3/2030	39,706	0.00%
Otis Worldwide Corp.	300,000	2.57%	15/2/2030	263,231	0.02%
Otis Worldwide Corp.	200,000	3.36%	15/2/2050	140,681	0.01%
Ovintiv, Inc.	70,000	5.38%	1/1/2026	69,664	0.00%
Ovintiv, Inc.	75,000	5.65%	15/5/2028	75,852	0.01%
Ovintiv, Inc.	15,000	8.13%	15/9/2030	16,935	0.00%
Ovintiv, Inc.	10,000	7.38%	1/11/2031	10,866	0.00%
Ovintiv, Inc.	90,000	6.25%	15/7/2033	92,768	0.01%
Ovintiv, Inc.	110,000	6.50%	15/8/2034	115,038	0.01%
Ovintiv, Inc.	65,000	6.63%	15/8/2037	67,534	0.00%
Ovintiv, Inc.	100,000	6.50%	1/2/2038	102,661	0.01%
Ovintiv, Inc.	60,000	7.10%	15/7/2053	65,824	0.00%
Owens Corning	25,000	3.40%	15/8/2026	23,961	0.00%
Owens Corning	100,000	5.50%	15/6/2027	100,900	0.01%
Owens Corning	200,000	3.95%	15/8/2029	188,946	0.01%
Owens Corning	75,000	3.88%	1/6/2030	69,835	0.00%
Owens Corning	200,000	5.70%	15/6/2034	201,909	0.01%
Owens Corning	32,000	7.00%	1/12/2036	35,520	0.00%
Owens Corning	100,000	4.40%	30/1/2048	80,653	0.01%
Owens Corning	65,000	5.95%	15/6/2054	65,441	0.00%
PACCAR Financial Corp.	175,000	4.45%	30/3/2026	173,332	0.01%
PACCAR Financial Corp.	175,000	5.05%	10/8/2026	174,879	0.01%
PACCAR Financial Corp.	50,000	5.00%	13/5/2027	50,138	0.00%
PACCAR Financial Corp.	175,000	4.95%	10/8/2028	175,236	0.01%
PACCAR Financial Corp.	125,000	4.60%	31/1/2029	123,578	0.01%
PACCAR Financial Corp.	100,000	5.00%	22/3/2034	99,586	0.01%
Pacific Gas & Electric Co.	25,000	3.45%	1/7/2025	24,407	0.00%
Pacific Gas & Electric Co.	415,000	3.15%	1/1/2026	399,871	0.03%

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Pacific Gas & Electric Co.	175,000	2.95%	1/3/2026	167,443	0.01%
Pacific Gas & Electric Co.	350,000	2.10%	1/8/2027	316,097	0.02%
Pacific Gas & Electric Co.	175,000	3.30%	1/12/2027	163,165	0.01%
Pacific Gas & Electric Co.	125,000	3.75%	1/7/2028	117,366	0.01%
Pacific Gas & Electric Co.	125,000	6.10%	15/1/2029	127,941	0.01%
Pacific Gas & Electric Co.	200,000	5.55%	15/5/2029	200,438	0.01%
Pacific Gas & Electric Co.	475,000	4.55%	1/7/2030	450,441	0.03%
Pacific Gas & Electric Co.	210,000	2.50%	1/2/2031	173,157	0.01%
Pacific Gas & Electric Co.	350,000	3.25%	1/6/2031	301,041	0.02%
Pacific Gas & Electric Co.	200,000	6.15%	15/1/2033	203,167	0.01%
Pacific Gas & Electric Co.	170,000	6.40%	15/6/2033	175,829	0.01%
Pacific Gas & Electric Co.	125,000	6.95%	15/3/2034	134,596	0.01%
Pacific Gas & Electric Co.	200,000	5.80%	15/5/2034	198,911	0.01%
Pacific Gas & Electric Co.	290,000	4.50%	1/7/2040	239,036	0.02%
Pacific Gas & Electric Co.	225,000	3.30%	1/8/2040	159,995	0.01%
Pacific Gas & Electric Co.	200,000	4.45%	15/4/2042	158,685	0.01%
Pacific Gas & Electric Co.	20,000	4.75%	15/2/2044	16,347	0.00%
Pacific Gas & Electric Co.	175,000	4.30%	15/3/2045	133,909	0.01%
Pacific Gas & Electric Co.	40,000	4.00%	1/12/2046	28,755	0.00%
Pacific Gas & Electric Co.	125,000	3.95%	1/12/2047	89,374	0.01%
Pacific Gas & Electric Co.	470,000	4.95%	1/7/2050	388,162	0.03%
Pacific Gas & Electric Co.	245,000	3.50%	1/8/2050	160,302	0.01%
Pacific Gas & Electric Co.	45,000	5.25%	1/3/2052	38,562	0.00%
Pacific Gas & Electric Co.	225,000	6.75%	15/1/2053	233,784	0.02%
Pacific Gas & Electric Co.	100,000	6.70%	1/4/2053	103,922	0.01%
Pacific Life Global Funding II	475,000	1.38%	14/4/2026	443,752	0.03%
Pacific Life Global Funding II	200,000	1.45%	20/1/2028	176,722	0.01%
Pacific Life Global Funding II	100,000	1.60%	21/9/2028	86,663	0.01%
Pacific Life Insurance Co. ^	100,000	4.30%	24/10/2067	78,147	0.01%
Pacific LifeCorp	58,000	5.13%	30/1/2043	53,375	0.00%
Pacific LifeCorp	225,000	3.35%	15/9/2050	153,094	0.01%
Pacific LifeCorp	50,000	5.40%	15/9/2052	47,702	0.00%
PacifiCorp	125,000	5.10%	15/2/2029	124,828	0.01%
PacifiCorp	190,000	5.25%	15/6/2035	183,930	0.01%
PacifiCorp	155,000	5.75%	1/4/2037	153,746	0.01%
PacifiCorp	100,000	6.25%	15/10/2037	103,268	0.01%
PacifiCorp	150,000	6.00%	15/1/2039	152,146	0.01%
PacifiCorp	80,000	4.13%	15/1/2049	60,715	0.00%
PacifiCorp	45,000	4.15%	15/2/2050	34,360	0.00%
PacifiCorp	120,000	3.30%	15/3/2051	77,732	0.01%
PacifiCorp	70,000	2.90%	15/6/2052	41,330	0.00%
PacifiCorp	165,000	5.35%	1/12/2053	149,806	0.01%
PacifiCorp	175,000	5.50%	15/5/2054	162,863	0.01%
PacifiCorp	125,000	5.80%	15/1/2055	121,109	0.01%
Packaging Corp. of America	145,000	3.40%	15/12/2027	137,097	0.01%
Packaging Corp. of America	100,000	5.70%	1/12/2033	101,625	0.01%
Packaging Corp. of America	135,000	3.05%	1/10/2051	88,165	0.01%
Paramount Global	275,000	2.90%	15/1/2027	253,823	0.02%
Paramount Global	75,000	3.38%	15/2/2028	67,079	0.00%
Paramount Global	150,000	4.20%	1/6/2029	133,850	0.01%
Paramount Global	175,000	4.95%	15/1/2031	153,900	0.01%
Paramount Global	200,000	4.20%	19/5/2032	163,479	0.01%
Paramount Global	135,000	6.88%	30/4/2036	126,312	0.01%
Paramount Global	75,000	4.85%	1/7/2042	54,477	0.00%
Paramount Global	300,000	4.38%	15/3/2043	198,971	0.01%
Paramount Global	100,000	5.85%	1/9/2043	78,548	0.01%
Paramount Global	120,000	5.25%	1/4/2044	87,100	0.01%
Paramount Global	50,000	4.90%	15/8/2044	34,684	0.00%
Paramount Global	85,000	4.60%	15/1/2045	57,491	0.00%
Paramount Global	125,000	4.95%	19/5/2050	87,374	0.01%
Parker-Hannifin Corp.	300,000	4.25%	15/9/2027	292,406	0.02%
Parker-Hannifin Corp.	300,000	3.25%	14/6/2029	275,427	0.02%
Parker-Hannifin Corp.	300,000	4.50%	15/9/2029	292,317	0.02%
Parker-Hannifin Corp.	75,000	4.20%	21/11/2034	68,488	0.00%
Parker-Hannifin Corp.	100,000	4.45%	21/11/2044	85,162	0.01%
Parker-Hannifin Corp.	215,000	4.00%	14/6/2049	167,859	0.01%
Patterson-UTI Energy, Inc.	70,000	3.95%	1/2/2028	65,851	0.00%
Patterson-UTI Energy, Inc.	50,000	5.15%	15/11/2029	48,533	0.00%
Patterson-UTI Energy, Inc.	55,000	7.15%	1/10/2033	58,279	0.00%
PayPal Holdings, Inc.	500,000	3.90%	1/6/2027	485,238	0.03%
PayPal Holdings, Inc.	177,000	2.30%	1/6/2030	152,526	0.01%

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PayPal Holdings, Inc.	200,000	5.15%	1/6/2034	197,508	0.01%
PayPal Holdings, Inc.	296,000	3.25%	1/6/2050	200,352	0.01%
PayPal Holdings, Inc.	100,000	5.05%	1/6/2052	91,349	0.01%
PayPal Holdings, Inc.	65,000	5.25%	1/6/2062	59,316	0.00%
PeaceHealth Obligated Group	100,000	3.22%	15/11/2050	66,044	0.00%
PECO Energy Co.	100,000	4.90%	15/6/2033	97,926	0.01%
PECO Energy Co.	205,000	3.70%	15/9/2047	155,123	0.01%
PECO Energy Co.	80,000	3.90%	1/3/2048	61,728	0.00%
PECO Energy Co.	125,000	3.05%	15/3/2051	81,118	0.01%
PECO Energy Co.	100,000	4.60%	15/5/2052	85,543	0.01%
PECO Energy Co.	10,000	4.38%	15/8/2052	8,231	0.00%
Penn Mutual Life Insurance Co.	50,000	3.80%	29/4/2061	32,064	0.00%
Pennsylvania State University	50,000	2.84%	1/9/2050	34,142	0.00%
Pennsylvania Turnpike Commission	55,000	5.51%	1/12/2045	54,083	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	150,000	4.00%	15/7/2025	147,342	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	50,000	4.45%	29/1/2026	49,128	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	100,000	5.75%	24/5/2026	100,300	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	125,000	1.70%	15/6/2026	116,040	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	75,000	4.20%	1/4/2027	72,845	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	100,000	5.88%	15/11/2027	101,385	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	150,000	5.70%	1/2/2028	151,399	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	100,000	6.05%	1/8/2028	102,447	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	295,000	3.35%	1/11/2029	267,585	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	100,000	6.20%	15/6/2030	104,049	0.01%
Pentair Finance Sarl	125,000	5.90%	15/7/2032	127,567	0.01%
PepsiCo, Inc.	250,000	3.50%	17/7/2025	245,549	0.02%
PepsiCo, Inc.	250,000	4.55%	13/2/2026	248,346	0.02%
PepsiCo, Inc.	225,000	2.63%	19/3/2027	212,021	0.01%
PepsiCo, Inc.	200,000	2.63%	29/7/2029	180,908	0.01%
PepsiCo, Inc.	400,000	1.40%	25/2/2031	321,361	0.02%
PepsiCo, Inc.	225,000	1.95%	21/10/2031	185,285	0.01%
PepsiCo, Inc.	275,000	3.90%	18/7/2032	256,735	0.02%
PepsiCo, Inc.	150,000	5.50%	15/1/2040	152,274	0.01%
PepsiCo, Inc.	225,000	3.50%	19/3/2040	182,583	0.01%
PepsiCo, Inc.	175,000	4.00%	5/3/2042	149,337	0.01%
PepsiCo, Inc.	25,000	3.60%	13/8/2042	19,863	0.00%
PepsiCo, Inc.	325,000	4.45%	14/4/2046	287,008	0.02%
PepsiCo, Inc.	125,000	3.45%	6/10/2046	94,081	0.01%
PepsiCo, Inc.	50,000	4.00%	2/5/2047	40,697	0.00%
PepsiCo, Inc.	175,000	2.88%	15/10/2049	116,076	0.01%
PepsiCo, Inc.	175,000	4.65%	15/2/2053	158,106	0.01%
Permanent University Fund - Texas A&M University System	50,000	3.66%	1/7/2047	41,152	0.00%
Permanent University Fund - Texas A&M University System	55,000	3.10%	1/7/2049	40,566	0.00%
Permanent University Fund - University of Texas System	75,000	3.38%	1/7/2047	56,950	0.00%
Pernod Ricard International Finance LLC	250,000	2.75%	1/10/2050	154,371	0.01%
Pfizer Investment Enterprises Pte Ltd.	425,000	4.45%	19/5/2026	419,640	0.03%
Pfizer Investment Enterprises Pte Ltd.	425,000	4.45%	19/5/2028	417,585	0.03%
Pfizer Investment Enterprises Pte Ltd.	950,000	4.75%	19/5/2033	925,576	0.06%
Pfizer Investment Enterprises Pte Ltd.	325,000	5.11%	19/5/2043	309,002	0.02%
Pfizer Investment Enterprises Pte Ltd.	950,000	5.30%	19/5/2053	916,903	0.06%
Pfizer Investment Enterprises Pte Ltd.	404,000	5.34%	19/5/2063	381,285	0.03%
Pfizer, Inc. ¹	495,000	2.75%	3/6/2026	473,274	0.03%
Pfizer, Inc.	100,000	3.60%	15/9/2028	95,678	0.01%
Pfizer, Inc.	275,000	3.45%	15/3/2029	260,295	0.02%
Pfizer, Inc. ¹	615,000	2.63%	1/4/2030	545,336	0.04%
Pfizer, Inc. ¹	400,000	7.20%	15/3/2039	472,290	0.03%
Pfizer, Inc.	275,000	2.55%	28/5/2040	191,240	0.01%
Pfizer, Inc.	100,000	4.30%	15/6/2043	86,284	0.01%
Pfizer, Inc.	100,000	4.40%	15/5/2044	88,740	0.01%
Pfizer, Inc.	375,000	4.13%	15/12/2046	310,282	0.02%
Pfizer, Inc.	175,000	4.20%	15/9/2048	145,656	0.01%
Pfizer, Inc.	100,000	4.00%	15/3/2049	80,696	0.01%
Pfizer, Inc.	350,000	2.70%	28/5/2050	224,758	0.02%
Pharmacia LLC	100,000	6.60%	1/12/2028	106,041	0.01%
Philip Morris International, Inc.	123,000	3.38%	11/8/2025	120,217	0.01%
Philip Morris International, Inc.	200,000	5.00%	17/11/2025	199,000	0.01%
Philip Morris International, Inc.	350,000	2.75%	25/2/2026	335,428	0.02%
Philip Morris International, Inc.	200,000	4.75%	12/2/2027	198,413	0.01%
Philip Morris International, Inc.	200,000	5.13%	17/11/2027	199,960	0.01%
Philip Morris International, Inc.	225,000	4.88%	15/2/2028	223,135	0.02%
Philip Morris International, Inc.	150,000	3.13%	2/3/2028	139,928	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Philip Morris International, Inc.	200,000	4.88%	13/2/2029	197,745	0.01%
Philip Morris International, Inc.	150,000	3.38%	15/8/2029	138,651	0.01%
Philip Morris International, Inc.	200,000	5.63%	17/11/2029	204,242	0.01%
Philip Morris International, Inc.	100,000	5.13%	15/2/2030	99,642	0.01%
Philip Morris International, Inc.	175,000	2.10%	1/5/2030	148,359	0.01%
Philip Morris International, Inc.	150,000	1.75%	1/11/2030	122,245	0.01%
Philip Morris International, Inc.	200,000	5.13%	13/2/2031	197,440	0.01%
Philip Morris International, Inc.	200,000	5.75%	17/11/2032	204,269	0.01%
Philip Morris International, Inc.	450,000	5.38%	15/2/2033	446,967	0.03%
Philip Morris International, Inc.	250,000	5.63%	7/9/2033	252,289	0.02%
Philip Morris International, Inc. ¹	250,000	5.25%	13/2/2034	245,285	0.02%
Philip Morris International, Inc.	225,000	6.38%	16/5/2038	241,887	0.02%
Philip Morris International, Inc.	125,000	4.38%	15/11/2041	105,275	0.01%
Philip Morris International, Inc.	425,000	4.13%	4/3/2043	341,530	0.02%
Phillips 66	80,000	1.30%	15/2/2026	74,906	0.01%
Phillips 66	200,000	3.90%	15/3/2028	191,652	0.01%
Phillips 66	140,000	2.15%	15/12/2030	117,044	0.01%
Phillips 66	160,000	4.65%	15/11/2034	148,686	0.01%
Phillips 66	60,000	5.88%	1/5/2042	60,410	0.00%
Phillips 66	320,000	4.88%	15/11/2044	283,242	0.02%
Phillips 66	210,000	3.30%	15/3/2052	137,453	0.01%
Phillips 66 Co.	20,000	3.55%	1/10/2026	19,302	0.00%
Phillips 66 Co.	175,000	4.95%	1/12/2027	174,518	0.01%
Phillips 66 Co.	100,000	3.75%	1/3/2028	95,378	0.01%
Phillips 66 Co.	155,000	3.15%	15/12/2029	140,386	0.01%
Phillips 66 Co.	90,000	5.30%	30/6/2033	89,071	0.01%
Phillips 66 Co.	10,000	4.68%	15/2/2045	8,506	0.00%
Phillips 66 Co.	115,000	4.90%	1/10/2046	101,237	0.01%
Phillips 66 Co.	65,000	5.65%	15/6/2054	62,458	0.00%
Piedmont Healthcare, Inc.	150,000	2.72%	1/1/2042	104,493	0.01%
Piedmont Natural Gas Co., Inc.	135,000	4.65%	1/8/2043	116,836	0.01%
Piedmont Natural Gas Co., Inc.	30,000	3.64%	1/11/2046	21,578	0.00%
Piedmont Natural Gas Co., Inc.	45,000	3.35%	1/6/2050	29,498	0.00%
Piedmont Operating Partnership LP	65,000	9.25%	20/7/2028	69,316	0.00%
Piedmont Operating Partnership LP	75,000	6.88%	15/7/2029	74,089	0.01%
Piedmont Operating Partnership LP	75,000	3.15%	15/8/2030	59,651	0.00%
Pilgrim's Pride Corp.	175,000	4.25%	15/4/2031	159,218	0.01%
Pilgrim's Pride Corp.	150,000	3.50%	1/3/2032	126,916	0.01%
Pilgrim's Pride Corp.	150,000	6.25%	1/7/2033	152,335	0.01%
Pine Street Trust II	100,000	5.57%	15/2/2049	92,296	0.01%
Pine Street Trust III	125,000	6.22%	15/5/2054	124,782	0.01%
Pioneer Natural Resources Co.	110,000	1.13%	15/1/2026	103,223	0.01%
Pioneer Natural Resources Co.	165,000	5.10%	29/3/2026	164,700	0.01%
Pioneer Natural Resources Co.	435,000	1.90%	15/8/2030	364,380	0.03%
Pioneer Natural Resources Co.	380,000	2.15%	15/1/2031	319,161	0.02%
Plains All American Pipeline LP/PAA Finance Corp.	200,000	4.50%	15/12/2026	195,668	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	250,000	3.55%	15/12/2029	228,349	0.02%
Plains All American Pipeline LP/PAA Finance Corp.	150,000	3.80%	15/9/2030	137,080	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	90,000	5.70%	15/9/2034	89,154	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	75,000	6.65%	15/1/2037	78,760	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	85,000	4.30%	31/1/2043	67,019	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	135,000	4.70%	15/6/2044	111,227	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	40,000	4.90%	15/2/2045	33,916	0.00%
PNC Bank NA	171,000	4.20%	1/11/2025	167,683	0.01%
PNC Bank NA	250,000	3.25%	22/1/2028	233,798	0.02%
PNC Bank NA	275,000	4.05%	26/7/2028	261,284	0.02%
PNC Financial Services Group, Inc. [^]	325,000	5.81%	12/6/2026	325,338	0.02%
PNC Financial Services Group, Inc. [^]	325,000	4.76%	26/1/2027	321,104	0.02%
PNC Financial Services Group, Inc. [^]	180,000	6.62%	20/10/2027	184,338	0.01%
PNC Financial Services Group, Inc. [^]	100,000	5.30%	21/1/2028	99,850	0.01%
PNC Financial Services Group, Inc. [^]	150,000	5.35%	2/12/2028	150,129	0.01%
PNC Financial Services Group, Inc.	350,000	3.45%	23/4/2029	324,545	0.02%
PNC Financial Services Group, Inc. [^]	425,000	5.58%	12/6/2029	429,604	0.03%
PNC Financial Services Group, Inc.	300,000	2.55%	22/1/2030	263,004	0.02%
PNC Financial Services Group, Inc. [^]	200,000	5.49%	14/5/2030	201,160	0.01%
PNC Financial Services Group, Inc. [^]	200,000	2.31%	23/4/2032	165,486	0.01%
PNC Financial Services Group, Inc. [^]	125,000	4.63%	6/6/2033	115,839	0.01%
PNC Financial Services Group, Inc. [^]	125,000	6.04%	28/10/2033	128,847	0.01%
PNC Financial Services Group, Inc. [^]	275,000	5.07%	24/1/2034	265,669	0.02%
PNC Financial Services Group, Inc. [^]	520,000	6.88%	20/10/2034	566,566	0.04%
PNC Financial Services Group, Inc. [^]	325,000	5.68%	22/1/2035	326,668	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Polaris, Inc.	75,000	6.95%	15/3/2029	78,603	0.01%
Port Authority of New York & New Jersey	60,000	5.65%	1/11/2040	62,502	0.00%
Port Authority of New York & New Jersey	80,000	5.31%	1/8/2046	77,733	0.01%
Port Authority of New York & New Jersey	75,000	4.96%	1/8/2046	72,039	0.01%
Port Authority of New York & New Jersey	125,000	3.14%	15/2/2051	91,072	0.01%
Port Authority of New York & New Jersey	150,000	4.93%	1/10/2051	142,815	0.01%
Port Authority of New York & New Jersey	100,000	5.07%	15/7/2053	97,629	0.01%
Port Authority of New York & New Jersey	75,000	3.18%	15/7/2060	49,688	0.00%
Port Authority of New York & New Jersey	295,000	4.46%	1/10/2062	255,771	0.02%
Port Authority of New York & New Jersey	50,000	4.81%	15/10/2065	46,044	0.00%
Port Authority of New York & New Jersey	60,000	3.29%	1/8/2069	39,251	0.00%
Port of Morrow OR	100,000	2.54%	1/9/2040	73,318	0.01%
Potomac Electric Power Co.	100,000	5.20%	15/3/2034	99,942	0.01%
Potomac Electric Power Co.	75,000	6.50%	15/11/2037	82,166	0.01%
Potomac Electric Power Co.	50,000	5.50%	15/3/2054	48,802	0.00%
PPG Industries, Inc.	200,000	1.20%	15/3/2026	186,290	0.01%
PPG Industries, Inc.	200,000	2.55%	15/6/2030	174,361	0.01%
PPL Capital Funding, Inc.	95,000	3.10%	15/5/2026	91,145	0.01%
PPL Capital Funding, Inc.	65,000	4.13%	15/4/2030	61,235	0.00%
PPL Electric Utilities Corp.	175,000	5.00%	15/5/2033	172,422	0.01%
PPL Electric Utilities Corp.	60,000	6.25%	15/5/2039	64,284	0.00%
PPL Electric Utilities Corp.	50,000	4.13%	15/6/2044	41,323	0.00%
PPL Electric Utilities Corp.	70,000	3.95%	1/6/2047	55,476	0.00%
PPL Electric Utilities Corp.	45,000	3.00%	1/10/2049	29,820	0.00%
Precision Castparts Corp.	50,000	3.90%	15/1/2043	41,418	0.00%
Presbyterian Healthcare Services	50,000	4.88%	1/8/2052	47,507	0.00%
President & Fellows of Harvard College	150,000	4.61%	15/2/2035	146,814	0.01%
President & Fellows of Harvard College	75,000	4.88%	15/10/2040	73,046	0.01%
President & Fellows of Harvard College	125,000	3.15%	15/7/2046	92,106	0.01%
President & Fellows of Harvard College	150,000	2.52%	15/10/2050	94,671	0.01%
President & Fellows of Harvard College	75,000	3.75%	15/11/2052	60,327	0.00%
Pricoa Global Funding I	250,000	1.15%	6/12/2024	245,095	0.02%
Pricoa Global Funding I	300,000	5.10%	30/5/2028	300,205	0.02%
Primerica, Inc.	85,000	2.80%	19/11/2031	71,101	0.01%
Principal Financial Group, Inc.	50,000	3.10%	15/11/2026	47,577	0.00%
Principal Financial Group, Inc.	150,000	5.38%	15/3/2033	149,795	0.01%
Principal Financial Group, Inc.	110,000	6.05%	15/10/2036	115,764	0.01%
Principal Financial Group, Inc.	85,000	4.35%	15/5/2043	72,275	0.01%
Principal Life Global Funding II	200,000	0.88%	12/1/2026	186,811	0.01%
Principal Life Global Funding II	200,000	3.00%	18/4/2026	191,884	0.01%
Principal Life Global Funding II	75,000	5.10%	25/1/2029	74,552	0.01%
Principal Life Global Funding II	100,000	2.50%	16/9/2029	87,719	0.01%
Procter & Gamble Co. ¹	400,000	2.80%	25/3/2027	380,202	0.03%
Procter & Gamble Co.	200,000	2.85%	11/8/2027	188,990	0.01%
Procter & Gamble Co.	150,000	4.35%	29/1/2029	148,682	0.01%
Procter & Gamble Co. ¹	400,000	3.00%	25/3/2030	368,163	0.03%
Procter & Gamble Co.	175,000	1.20%	29/10/2030	142,493	0.01%
Procter & Gamble Co.	350,000	1.95%	23/4/2031	297,645	0.02%
Procter & Gamble Co.	150,000	4.55%	29/1/2034	147,182	0.01%
Procter & Gamble Co.	175,000	5.80%	15/8/2034	189,844	0.01%
Procter & Gamble Co.	175,000	3.55%	25/3/2040	146,200	0.01%
Progress Energy, Inc.	75,000	7.75%	1/3/2031	84,093	0.01%
Progress Energy, Inc.	80,000	7.00%	30/10/2031	86,708	0.01%
Progress Energy, Inc.	85,000	6.00%	1/12/2039	85,396	0.01%
Progressive Corp.	150,000	4.00%	1/3/2029	143,630	0.01%
Progressive Corp.	225,000	3.20%	26/3/2030	205,049	0.01%
Progressive Corp.	125,000	3.00%	15/3/2032	108,470	0.01%
Progressive Corp.	125,000	6.25%	1/12/2032	133,740	0.01%
Progressive Corp.	150,000	4.35%	25/4/2044	128,853	0.01%
Progressive Corp.	100,000	3.70%	26/1/2045	77,801	0.01%
Progressive Corp.	100,000	4.20%	15/3/2048	82,083	0.01%
Prologis LP	50,000	3.25%	30/6/2026	48,199	0.00%
Prologis LP	103,000	2.13%	15/4/2027	95,121	0.01%
Prologis LP	100,000	4.88%	15/6/2028	99,568	0.01%
Prologis LP	175,000	4.00%	15/9/2028	168,436	0.01%
Prologis LP	100,000	3.88%	15/9/2028	95,733	0.01%
Prologis LP	50,000	2.88%	15/11/2029	44,909	0.00%
Prologis LP	227,000	1.63%	15/3/2031	181,433	0.01%
Prologis LP	250,000	4.63%	15/1/2033	239,272	0.02%
Prologis LP	200,000	4.75%	15/6/2033	192,721	0.01%
Prologis LP	100,000	5.13%	15/1/2034	98,676	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Prologis LP	275,000	5.00%	15/3/2034	269,133	0.02%
Prologis LP	100,000	4.38%	15/9/2048	83,859	0.01%
Prologis LP	100,000	3.00%	15/4/2050	64,796	0.00%
Prologis LP	175,000	5.25%	15/6/2053	165,299	0.01%
Prospect Capital Corp.	125,000	3.71%	22/1/2026	119,235	0.01%
Prospect Capital Corp.	100,000	3.44%	15/10/2028	85,373	0.01%
Protective Life Corp.	200,000	4.30%	30/9/2028	192,691	0.01%
Protective Life Global Funding	150,000	4.99%	12/1/2027	149,512	0.01%
Protective Life Global Funding	350,000	1.90%	6/7/2028	311,607	0.02%
Protective Life Global Funding	150,000	5.22%	12/6/2029	149,785	0.01%
Providence St Joseph Health Obligated Group	125,000	5.40%	1/10/2033	124,406	0.01%
Providence St Joseph Health Obligated Group	85,000	3.74%	1/10/2047	65,029	0.00%
Providence St Joseph Health Obligated Group	150,000	2.70%	1/10/2051	88,708	0.01%
Prudential Financial, Inc.	200,000	2.10%	10/3/2030	171,171	0.01%
Prudential Financial, Inc.	125,000	5.75%	15/7/2033	130,359	0.01%
Prudential Financial, Inc.	75,000	5.70%	14/12/2036	76,746	0.01%
Prudential Financial, Inc.	100,000	6.63%	1/12/2037	111,265	0.01%
Prudential Financial, Inc.	50,000	3.00%	10/3/2040	36,968	0.00%
Prudential Financial, Inc.	75,000	6.63%	21/6/2040	82,461	0.01%
Prudential Financial, Inc.	150,000	3.91%	7/12/2047	115,338	0.01%
Prudential Financial, Inc.	75,000	4.42%	27/3/2048	62,315	0.00%
Prudential Financial, Inc.^	120,000	5.70%	15/9/2048	117,619	0.01%
Prudential Financial, Inc.	190,000	3.94%	7/12/2049	144,122	0.01%
Prudential Financial, Inc.	50,000	4.35%	25/2/2050	40,720	0.00%
Prudential Financial, Inc.^	250,000	3.70%	1/10/2050	217,455	0.02%
Prudential Financial, Inc.	225,000	3.70%	13/3/2051	162,973	0.01%
Prudential Financial, Inc.^	125,000	5.13%	1/3/2052	116,013	0.01%
Prudential Financial, Inc.^	125,000	6.00%	1/9/2052	123,268	0.01%
Prudential Financial, Inc.^	100,000	6.75%	1/3/2053	102,487	0.01%
Prudential Financial, Inc.^	100,000	6.50%	15/3/2054	101,120	0.01%
Public Service Co. of Colorado	50,000	3.70%	15/6/2028	47,450	0.00%
Public Service Co. of Colorado	165,000	1.90%	15/1/2031	134,039	0.01%
Public Service Co. of Colorado	115,000	1.88%	15/6/2031	92,044	0.01%
Public Service Co. of Colorado	85,000	4.10%	1/6/2032	78,168	0.01%
Public Service Co. of Colorado	50,000	5.35%	15/5/2034	49,552	0.00%
Public Service Co. of Colorado	80,000	3.60%	15/9/2042	59,918	0.00%
Public Service Co. of Colorado	45,000	4.30%	15/3/2044	36,587	0.00%
Public Service Co. of Colorado	60,000	3.80%	15/6/2047	43,744	0.00%
Public Service Co. of Colorado	55,000	4.10%	15/6/2048	42,035	0.00%
Public Service Co. of Colorado	55,000	2.70%	15/1/2051	32,400	0.00%
Public Service Co. of Colorado	125,000	5.25%	1/4/2053	114,389	0.01%
Public Service Co. of Colorado	200,000	5.75%	15/5/2054	197,699	0.01%
Public Service Co. of New Hampshire	100,000	2.20%	15/6/2031	82,936	0.01%
Public Service Co. of New Hampshire	60,000	5.15%	15/1/2053	56,002	0.00%
Public Service Co. of Oklahoma	50,000	3.15%	15/8/2051	32,138	0.00%
Public Service Electric & Gas Co.	285,000	2.25%	15/9/2026	267,769	0.02%
Public Service Electric & Gas Co.	175,000	3.00%	15/5/2027	165,879	0.01%
Public Service Electric & Gas Co.	50,000	2.45%	15/1/2030	43,648	0.00%
Public Service Electric & Gas Co.	45,000	3.10%	15/3/2032	39,161	0.00%
Public Service Electric & Gas Co.	200,000	4.65%	15/3/2033	192,671	0.01%
Public Service Electric & Gas Co.	70,000	5.20%	1/8/2033	70,052	0.00%
Public Service Electric & Gas Co.	100,000	5.20%	1/3/2034	100,075	0.01%
Public Service Electric & Gas Co.	50,000	5.80%	1/5/2037	52,214	0.00%
Public Service Electric & Gas Co.	25,000	5.50%	1/3/2040	24,982	0.00%
Public Service Electric & Gas Co.	65,000	3.95%	1/5/2042	53,009	0.00%
Public Service Electric & Gas Co.	100,000	3.65%	1/9/2042	78,259	0.01%
Public Service Electric & Gas Co.	55,000	3.80%	1/1/2043	44,334	0.00%
Public Service Electric & Gas Co.	140,000	3.85%	1/5/2049	108,371	0.01%
Public Service Electric & Gas Co.	40,000	3.20%	1/8/2049	27,550	0.00%
Public Service Electric & Gas Co.	25,000	2.70%	1/5/2050	15,606	0.00%
Public Service Electric & Gas Co.	100,000	2.05%	1/8/2050	53,908	0.00%
Public Service Electric & Gas Co.	65,000	3.00%	1/3/2051	42,408	0.00%
Public Service Electric & Gas Co.	25,000	5.13%	15/3/2053	23,650	0.00%
Public Service Electric & Gas Co.	55,000	5.45%	1/8/2053	54,185	0.00%
Public Service Electric & Gas Co.	100,000	5.45%	1/3/2054	98,698	0.01%
Public Service Enterprise Group, Inc.	100,000	5.20%	1/4/2029	99,749	0.01%
Public Service Enterprise Group, Inc.	65,000	1.60%	15/8/2030	52,639	0.00%
Public Service Enterprise Group, Inc.	185,000	2.45%	15/11/2031	152,293	0.01%
Public Service Enterprise Group, Inc.	55,000	6.13%	15/10/2033	57,113	0.00%
Public Service Enterprise Group, Inc.	75,000	5.45%	1/4/2034	74,385	0.01%
Public Storage Operating Co.	200,000	1.50%	9/11/2026	184,066	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Public Storage Operating Co.	75,000	3.09%	15/9/2027	70,675	0.00%
Public Storage Operating Co.	150,000	1.95%	9/11/2028	132,136	0.01%
Public Storage Operating Co.	175,000	5.13%	15/1/2029	176,582	0.01%
Public Storage Operating Co.	100,000	5.10%	1/8/2033	99,196	0.01%
Public Storage Operating Co.	100,000	5.35%	1/8/2053	96,431	0.01%
Puget Energy, Inc.	115,000	4.10%	15/6/2030	105,594	0.01%
Puget Energy, Inc.	70,000	4.22%	15/3/2032	62,745	0.00%
Puget Sound Energy, Inc.	100,000	5.33%	15/6/2034	99,650	0.01%
Puget Sound Energy, Inc.	75,000	6.27%	15/3/2037	79,834	0.01%
Puget Sound Energy, Inc.	75,000	5.64%	15/4/2041	73,550	0.01%
Puget Sound Energy, Inc.	50,000	4.30%	20/5/2045	40,873	0.00%
Puget Sound Energy, Inc.	75,000	4.22%	15/6/2048	59,426	0.00%
Puget Sound Energy, Inc.	55,000	3.25%	15/9/2049	36,220	0.00%
Puget Sound Energy, Inc.	125,000	2.89%	15/9/2051	77,031	0.01%
Puget Sound Energy, Inc.	60,000	5.45%	1/6/2053	57,650	0.00%
Puget Sound Energy, Inc.	50,000	5.69%	15/6/2054	49,517	0.00%
PulteGroup, Inc.	150,000	6.38%	15/5/2033	157,621	0.01%
Qorvo, Inc.	225,000	4.38%	15/10/2029	212,308	0.01%
QUALCOMM, Inc. ¹	581,000	3.25%	20/5/2027	554,929	0.04%
QUALCOMM, Inc.	350,000	1.65%	20/5/2032	275,770	0.02%
QUALCOMM, Inc.	250,000	4.25%	20/5/2032	238,943	0.02%
QUALCOMM, Inc.	175,000	4.65%	20/5/2035	170,201	0.01%
QUALCOMM, Inc.	375,000	4.30%	20/5/2047	319,756	0.02%
QUALCOMM, Inc.	100,000	3.25%	20/5/2050	70,606	0.00%
QUALCOMM, Inc.	170,000	4.50%	20/5/2052	146,723	0.01%
Quanta Services, Inc.	275,000	2.90%	1/10/2030	242,155	0.02%
Quest Diagnostics, Inc.	175,000	4.20%	30/6/2029	168,476	0.01%
Quest Diagnostics, Inc.	150,000	2.80%	30/6/2031	128,337	0.01%
Quest Diagnostics, Inc.	100,000	6.40%	30/11/2033	107,044	0.01%
Quest Diagnostics, Inc.	42,000	5.75%	30/1/2040	40,509	0.00%
Radian Group, Inc.	50,000	4.88%	15/3/2027	48,876	0.00%
Rady Children's Hospital-San Diego	100,000	3.15%	15/8/2051	69,856	0.00%
Ralph Lauren Corp.	200,000	2.95%	15/6/2030	178,538	0.01%
Raymond James Financial, Inc.	235,000	4.95%	15/7/2046	211,353	0.01%
Rayonier LP	100,000	2.75%	17/5/2031	83,509	0.01%
Realty Income Corp.	135,000	4.63%	1/11/2025	133,412	0.01%
Realty Income Corp.	150,000	4.13%	15/10/2026	146,243	0.01%
Realty Income Corp.	55,000	3.20%	15/1/2027	52,055	0.00%
Realty Income Corp.	150,000	3.95%	15/8/2027	144,588	0.01%
Realty Income Corp.	40,000	4.00%	15/7/2029	37,848	0.00%
Realty Income Corp.	420,000	3.10%	15/12/2029	377,543	0.03%
Realty Income Corp.	275,000	3.40%	15/1/2030	250,467	0.02%
Realty Income Corp.	200,000	4.85%	15/3/2030	196,043	0.01%
Realty Income Corp.	175,000	3.25%	15/1/2031	154,669	0.01%
Realty Income Corp.	100,000	5.63%	13/10/2032	101,298	0.01%
Realty Income Corp.	125,000	2.85%	15/12/2032	103,072	0.01%
Realty Income Corp.	75,000	1.80%	15/3/2033	56,418	0.00%
Realty Income Corp.	100,000	5.13%	15/2/2034	97,043	0.01%
Realty Income Corp.	50,000	4.65%	15/3/2047	43,082	0.00%
Regal Rexnord Corp.	175,000	6.05%	15/4/2028	177,088	0.01%
Regal Rexnord Corp.	175,000	6.30%	15/2/2030	178,665	0.01%
Regal Rexnord Corp.	225,000	6.40%	15/4/2033	230,956	0.02%
Regency Centers LP	90,000	2.95%	15/9/2029	80,772	0.01%
Regency Centers LP	100,000	3.70%	15/6/2030	92,023	0.01%
Regency Centers LP	55,000	4.40%	1/2/2047	44,415	0.00%
Regency Centers LP	80,000	4.65%	15/3/2049	66,204	0.00%
Regeneron Pharmaceuticals, Inc.	200,000	1.75%	15/9/2030	164,607	0.01%
Regeneron Pharmaceuticals, Inc.	100,000	2.80%	15/9/2050	61,297	0.00%
Regents of the University of California Medical Center Pooled Revenue	100,000	6.55%	15/5/2048	109,628	0.01%
Regents of the University of California Medical Center Pooled Revenue	75,000	6.58%	15/5/2049	82,497	0.01%
Regents of the University of California Medical Center Pooled Revenue	100,000	4.56%	15/5/2053	88,650	0.01%
Regents of the University of California Medical Center Pooled Revenue	150,000	3.26%	15/5/2060	100,708	0.01%
Regents of the University of California Medical Center Pooled Revenue	100,000	3.71%	15/5/2120	65,922	0.00%
Regional Transportation District Sales Tax Revenue	50,000	5.84%	1/11/2050	52,275	0.00%
Regions Bank/Birmingham AL	75,000	6.45%	26/6/2037	76,437	0.01%
Regions Financial Corp.	90,000	1.80%	12/8/2028	77,729	0.01%
Regions Financial Corp. [^]	200,000	5.72%	6/6/2030	199,830	0.01%
Reinsurance Group of America, Inc.	100,000	3.95%	15/9/2026	97,050	0.01%
Reinsurance Group of America, Inc.	250,000	3.15%	15/6/2030	222,359	0.02%
Reinsurance Group of America, Inc.	75,000	5.75%	15/9/2034	74,738	0.01%
Reliance Standard Life Global Funding II	400,000	1.51%	28/9/2026	362,008	0.03%

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Reliance Standard Life Global Funding II	45,000	2.75%	21/1/2027	41,737	0.00%
Reliance, Inc.	100,000	2.15%	15/8/2030	83,643	0.01%
RenaissanceRe Finance, Inc.	75,000	3.45%	1/7/2027	71,127	0.01%
RenaissanceRe Holdings Ltd.	50,000	3.60%	15/4/2029	46,161	0.00%
RenaissanceRe Holdings Ltd.	105,000	5.75%	5/6/2033	105,102	0.01%
Republic Services, Inc.	300,000	2.90%	1/7/2026	286,781	0.02%
Republic Services, Inc.	125,000	2.38%	15/3/2033	99,905	0.01%
Republic Services, Inc.	275,000	5.00%	1/4/2034	269,193	0.02%
Republic Services, Inc.	50,000	6.20%	1/3/2040	53,050	0.00%
Republic Services, Inc.	75,000	5.70%	15/5/2041	75,727	0.01%
Republic Services, Inc.	150,000	3.05%	1/3/2050	99,731	0.01%
Revvity, Inc.	125,000	3.30%	15/9/2029	113,748	0.01%
Revvity, Inc.	275,000	2.25%	15/9/2031	224,682	0.02%
Rexford Industrial Realty LP	150,000	2.13%	1/12/2030	122,932	0.01%
RGA Global Funding	100,000	5.45%	24/5/2029	100,229	0.01%
RGA Global Funding	225,000	5.50%	11/1/2031	224,639	0.02%
Roche Holdings, Inc.	200,000	5.27%	13/11/2026	200,893	0.01%
Roche Holdings, Inc.	425,000	2.31%	10/3/2027	397,068	0.03%
Roche Holdings, Inc.	300,000	5.34%	13/11/2028	304,795	0.02%
Roche Holdings, Inc.	200,000	4.79%	8/3/2029	199,377	0.01%
Roche Holdings, Inc.	300,000	5.49%	13/11/2030	308,344	0.02%
Roche Holdings, Inc.	200,000	4.91%	8/3/2031	199,138	0.01%
Roche Holdings, Inc.	400,000	5.59%	13/11/2033	414,354	0.03%
Roche Holdings, Inc.	200,000	4.99%	8/3/2034	198,162	0.01%
Roche Holdings, Inc.	200,000	5.22%	8/3/2054	196,071	0.01%
Rochester Gas & Electric Corp.	50,000	3.10%	1/6/2027	47,191	0.00%
Rockefeller Foundation	125,000	2.49%	1/10/2050	77,499	0.01%
Rockwell Automation, Inc.	50,000	3.50%	1/3/2029	47,214	0.00%
Rockwell Automation, Inc.	175,000	2.80%	15/8/2061	100,506	0.01%
Roper Technologies, Inc.	150,000	3.80%	15/12/2026	145,002	0.01%
Roper Technologies, Inc.	250,000	4.20%	15/9/2028	241,507	0.02%
Roper Technologies, Inc.	250,000	1.75%	15/2/2031	201,380	0.01%
Royalty Pharma plc	345,000	1.75%	2/9/2027	309,896	0.02%
Royalty Pharma plc	100,000	3.30%	2/9/2040	72,213	0.01%
Royalty Pharma plc	50,000	3.55%	2/9/2050	33,588	0.00%
RPM International, Inc.	75,000	3.75%	15/3/2027	71,944	0.01%
RPM International, Inc.	200,000	4.55%	1/3/2029	193,311	0.01%
RPM International, Inc.	25,000	5.25%	1/6/2045	22,993	0.00%
RPM International, Inc.	75,000	4.25%	15/1/2048	61,988	0.00%
RTX Corp.	160,000	3.95%	16/8/2025	157,285	0.01%
RTX Corp.	250,000	5.00%	27/2/2026	248,768	0.02%
RTX Corp.	125,000	5.75%	8/11/2026	126,340	0.01%
RTX Corp.	175,000	3.50%	15/3/2027	167,761	0.01%
RTX Corp.	364,000	3.13%	4/5/2027	345,175	0.02%
RTX Corp. ¹	450,000	4.13%	16/11/2028	433,392	0.03%
RTX Corp.	325,000	5.15%	27/2/2033	321,577	0.02%
RTX Corp.	165,000	6.10%	15/3/2034	173,746	0.01%
RTX Corp.	200,000	5.40%	1/5/2035	200,548	0.01%
RTX Corp.	25,000	6.13%	15/7/2038	26,225	0.00%
RTX Corp.	375,000	4.88%	15/10/2040	341,905	0.02%
RTX Corp.	125,000	4.70%	15/12/2041	110,656	0.01%
RTX Corp.	675,000	4.50%	1/6/2042	585,642	0.04%
RTX Corp.	125,000	4.15%	15/5/2045	100,925	0.01%
RTX Corp.	125,000	3.75%	1/11/2046	93,589	0.01%
RTX Corp.	150,000	4.35%	15/4/2047	123,519	0.01%
RTX Corp.	150,000	4.05%	4/5/2047	117,927	0.01%
RTX Corp.	300,000	4.63%	16/11/2048	257,504	0.02%
RTX Corp.	200,000	2.82%	1/9/2051	121,679	0.01%
RTX Corp.	250,000	3.03%	15/3/2052	159,425	0.01%
RTX Corp.	150,000	5.38%	27/2/2053	142,437	0.01%
RTX Corp.	125,000	6.40%	15/3/2054	136,397	0.01%
Rutgers The State University of New Jersey	50,000	5.67%	1/5/2040	50,319	0.00%
Rutgers The State University of New Jersey	50,000	3.27%	1/5/2043	39,821	0.00%
Rutgers The State University of New Jersey	35,000	3.92%	1/5/2119	24,747	0.00%
RWE Finance US LLC	200,000	5.88%	16/4/2034	200,236	0.01%
RWE Finance US LLC	200,000	6.25%	16/4/2054	197,955	0.01%
Ryder System, Inc.	400,000	1.75%	1/9/2026	370,128	0.03%
Ryder System, Inc.	300,000	2.90%	1/12/2026	283,467	0.02%
Ryder System, Inc.	125,000	5.30%	15/3/2027	125,103	0.01%
Ryder System, Inc.	100,000	5.25%	1/6/2028	100,207	0.01%
Ryder System, Inc.	75,000	6.30%	1/12/2028	78,102	0.01%

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Ryder System, Inc.	125,000	5.38%	15/3/2029	125,505	0.01%
Ryder System, Inc.	75,000	6.60%	1/12/2033	80,058	0.01%
S&P Global, Inc.	219,000	2.45%	1/3/2027	204,753	0.01%
S&P Global, Inc.	325,000	2.70%	1/3/2029	294,413	0.02%
S&P Global, Inc.	70,000	2.50%	1/12/2029	61,888	0.00%
S&P Global, Inc.	350,000	2.90%	1/3/2032	302,517	0.02%
S&P Global, Inc.	200,000	3.70%	1/3/2052	150,917	0.01%
S&P Global, Inc.	200,000	2.30%	15/8/2060	101,785	0.01%
S&P Global, Inc.	50,000	3.90%	1/3/2062	37,111	0.00%
Sabal Trail Transmission LLC	75,000	4.25%	1/5/2028	72,227	0.01%
Sabal Trail Transmission LLC	65,000	4.68%	1/5/2038	59,029	0.00%
Sabal Trail Transmission LLC	75,000	4.83%	1/5/2048	64,320	0.00%
Sabine Pass Liquefaction LLC	235,000	5.88%	30/6/2026	236,004	0.02%
Sabine Pass Liquefaction LLC	115,000	5.00%	15/3/2027	114,066	0.01%
Sabine Pass Liquefaction LLC	350,000	4.20%	15/3/2028	337,716	0.02%
Sabine Pass Liquefaction LLC	295,000	4.50%	15/5/2030	282,987	0.02%
Sabine Pass Liquefaction LLC	235,000	5.90%	15/9/2037	240,771	0.02%
Sabra Health Care LP	450,000	5.13%	15/8/2026	443,348	0.03%
Sabra Health Care LP	100,000	3.20%	1/12/2031	83,185	0.01%
Safehold GL Holdings LLC	100,000	2.85%	15/1/2032	82,160	0.01%
Sales Tax Securitization Corp.	50,000	3.24%	1/1/2042	39,745	0.00%
Sales Tax Securitization Corp.	100,000	3.59%	1/1/2043	83,291	0.01%
Sales Tax Securitization Corp.	75,000	4.79%	1/1/2048	70,578	0.00%
Salesforce, Inc.	325,000	3.70%	11/4/2028	313,396	0.02%
Salesforce, Inc.	200,000	1.50%	15/7/2028	175,767	0.01%
Salesforce, Inc.	325,000	1.95%	15/7/2031	266,643	0.02%
Salesforce, Inc.	275,000	2.70%	15/7/2041	192,182	0.01%
Salesforce, Inc.	278,000	2.90%	15/7/2051	179,120	0.01%
Salesforce, Inc.	50,000	3.05%	15/7/2061	30,868	0.00%
Salt River Project Agricultural Improvement & Power District	80,000	4.84%	1/1/2041	75,140	0.01%
Sammons Financial Group, Inc.	150,000	4.45%	12/5/2027	145,019	0.01%
Sammons Financial Group, Inc.	150,000	3.35%	16/4/2031	124,744	0.01%
Sammons Financial Group, Inc.	100,000	6.88%	15/4/2034	102,480	0.01%
San Diego County Regional Transportation Commission	60,000	5.91%	1/4/2048	62,458	0.00%
San Diego County Water Authority	110,000	6.14%	1/5/2049	116,942	0.01%
San Diego Gas & Electric Co.	55,000	2.50%	15/5/2026	52,404	0.00%
San Diego Gas & Electric Co.	25,000	6.00%	1/6/2039	26,403	0.00%
San Diego Gas & Electric Co.	60,000	3.75%	1/6/2047	44,716	0.00%
San Diego Gas & Electric Co.	75,000	4.15%	15/5/2048	60,517	0.00%
San Diego Gas & Electric Co.	100,000	4.10%	15/6/2049	78,689	0.01%
San Diego Gas & Electric Co.	100,000	3.32%	15/4/2050	68,195	0.00%
San Diego Gas & Electric Co.	25,000	2.95%	15/8/2051	16,244	0.00%
San Diego Gas & Electric Co.	135,000	3.70%	15/3/2052	97,398	0.01%
San Diego Gas & Electric Co.	160,000	5.35%	1/4/2053	151,242	0.01%
San Diego Gas & Electric Co.	100,000	5.55%	15/4/2054	97,834	0.01%
San Joaquin Hills Transportation Corridor Agency	75,000	3.49%	15/1/2050	56,747	0.00%
San Jose Redevelopment Agency Successor Agency	75,000	3.38%	1/8/2034	67,540	0.00%
Santander Holdings USA, Inc.	210,000	4.50%	17/7/2025	207,007	0.01%
Santander Holdings USA, Inc.	175,000	3.24%	5/10/2026	165,843	0.01%
Santander Holdings USA, Inc.	200,000	4.40%	13/7/2027	193,293	0.01%
Santander Holdings USA, Inc.^	400,000	2.49%	6/1/2028	368,593	0.03%
Santander Holdings USA, Inc.^	150,000	6.17%	9/1/2030	151,284	0.01%
Santander Holdings USA, Inc.^	75,000	7.66%	9/11/2031	81,237	0.01%
SBL Holdings, Inc.	100,000	5.00%	18/2/2031	87,595	0.01%
SC Johnson & Son, Inc.	250,000	4.80%	1/9/2040	224,966	0.02%
Schlumberger Finance Canada Ltd.	75,000	1.40%	17/9/2025	71,558	0.01%
Schlumberger Holdings Corp.	280,000	3.90%	17/5/2028	267,265	0.02%
Schlumberger Holdings Corp.	85,000	4.30%	1/5/2029	82,063	0.01%
Schlumberger Investment SA	190,000	2.65%	26/6/2030	167,362	0.01%
Schlumberger Investment SA	80,000	4.85%	15/5/2033	78,384	0.01%
Sealed Air Corp.	125,000	1.57%	15/10/2026	113,733	0.01%
Sempra	85,000	5.40%	1/8/2026	84,942	0.01%
Sempra	120,000	3.25%	15/6/2027	113,277	0.01%
Sempra	155,000	3.40%	1/2/2028	145,807	0.01%
Sempra	60,000	3.70%	1/4/2029	56,168	0.00%
Sempra	165,000	3.80%	1/2/2038	134,798	0.01%
Sempra	105,000	6.00%	15/10/2039	106,196	0.01%
Sempra	115,000	4.00%	1/2/2048	87,489	0.01%
Sempra^	145,000	4.13%	1/4/2052	133,710	0.01%
Sempra^	125,000	6.88%	1/10/2054	124,336	0.01%
Sempra Infrastructure Partners LP	60,000	3.25%	15/1/2032	49,460	0.00%

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ServiceNow, Inc.	150,000	1.40%	1/9/2030	121,779	0.01%
Sherwin-Williams Co.	125,000	2.95%	15/8/2029	112,668	0.01%
Sherwin-Williams Co.	275,000	4.50%	1/6/2047	232,157	0.02%
Sherwin-Williams Co.	225,000	3.30%	15/5/2050	153,161	0.01%
Shire Acquisitions Investments Ireland DAC	538,000	3.20%	23/9/2026	515,880	0.04%
Sierra Pacific Power Co.	60,000	5.90%	15/3/2054	59,768	0.00%
Silgan Holdings, Inc.	125,000	1.40%	1/4/2026	115,823	0.01%
Simon Property Group LP	125,000	3.50%	1/9/2025	122,335	0.01%
Simon Property Group LP	50,000	3.25%	30/11/2026	47,778	0.00%
Simon Property Group LP	400,000	1.38%	15/1/2027	364,500	0.03%
Simon Property Group LP	100,000	3.38%	1/12/2027	94,597	0.01%
Simon Property Group LP	125,000	1.75%	1/2/2028	111,366	0.01%
Simon Property Group LP	200,000	2.25%	15/1/2032	162,339	0.01%
Simon Property Group LP	200,000	2.65%	1/2/2032	166,899	0.01%
Simon Property Group LP	100,000	6.75%	1/2/2040	108,458	0.01%
Simon Property Group LP	50,000	4.25%	1/10/2044	40,600	0.00%
Simon Property Group LP	186,000	3.25%	13/9/2049	124,722	0.01%
Simon Property Group LP	200,000	3.80%	15/7/2050	146,819	0.01%
Simon Property Group LP	100,000	5.85%	8/3/2053	99,371	0.01%
Simon Property Group LP	125,000	6.65%	15/1/2054	137,541	0.01%
SITE Centers Corp.	125,000	4.70%	1/6/2027	124,165	0.01%
Sixth Street Lending Partners	200,000	6.50%	11/3/2029	197,949	0.01%
Sixth Street Specialty Lending, Inc.	45,000	6.95%	14/8/2028	45,957	0.00%
Sixth Street Specialty Lending, Inc.	125,000	6.13%	1/3/2029	123,459	0.01%
Skyworks Solutions, Inc.	200,000	1.80%	1/6/2026	185,949	0.01%
Smithfield Foods, Inc.	185,000	4.25%	1/2/2027	178,089	0.01%
Smithfield Foods, Inc.	75,000	5.20%	1/4/2029	72,828	0.01%
Smithfield Foods, Inc.	125,000	3.00%	15/10/2030	106,005	0.01%
Snap-on, Inc.	165,000	3.25%	1/3/2027	158,377	0.01%
Snap-on, Inc.	75,000	3.10%	1/5/2050	51,094	0.00%
Solventum Corp.	150,000	5.45%	25/2/2027	149,888	0.01%
Solventum Corp.	200,000	5.40%	1/3/2029	199,382	0.01%
Solventum Corp.	175,000	5.45%	13/3/2031	172,835	0.01%
Solventum Corp.	200,000	5.60%	23/3/2034	196,295	0.01%
Solventum Corp.	75,000	5.90%	30/4/2054	71,690	0.01%
Solventum Corp.	25,000	6.00%	15/5/2064	23,758	0.00%
Sonoco Products Co.	275,000	3.13%	1/5/2030	244,045	0.02%
South Carolina Public Service Authority	45,000	6.45%	1/1/2050	48,263	0.00%
Southern California Edison Co.	225,000	3.70%	1/8/2025	220,423	0.02%
Southern California Edison Co.	200,000	5.35%	1/3/2026	199,678	0.01%
Southern California Edison Co.	195,000	4.70%	1/6/2027	192,325	0.01%
Southern California Edison Co.	175,000	5.30%	1/3/2028	175,348	0.01%
Southern California Edison Co.	75,000	6.65%	1/4/2029	78,417	0.01%
Southern California Edison Co.	200,000	5.15%	1/6/2029	199,909	0.01%
Southern California Edison Co.	175,000	2.25%	1/6/2030	148,360	0.01%
Southern California Edison Co.	100,000	5.45%	1/6/2031	100,737	0.01%
Southern California Edison Co.	190,000	5.95%	1/11/2032	196,367	0.01%
Southern California Edison Co.	70,000	6.00%	15/1/2034	72,429	0.01%
Southern California Edison Co.	200,000	5.20%	1/6/2034	195,216	0.01%
Southern California Edison Co.	50,000	5.35%	15/7/2035	49,334	0.00%
Southern California Edison Co.	100,000	5.55%	15/1/2037	99,822	0.01%
Southern California Edison Co.	230,000	5.95%	1/2/2038	232,942	0.02%
Southern California Edison Co.	155,000	4.50%	1/9/2040	133,381	0.01%
Southern California Edison Co.	110,000	3.90%	15/3/2043	85,342	0.01%
Southern California Edison Co.	100,000	4.65%	1/10/2043	85,942	0.01%
Southern California Edison Co.	315,000	4.00%	1/4/2047	241,067	0.02%
Southern California Edison Co.	110,000	4.13%	1/3/2048	85,415	0.01%
Southern California Edison Co.	75,000	4.88%	1/3/2049	65,082	0.00%
Southern California Edison Co.	100,000	3.65%	1/2/2050	71,094	0.01%
Southern California Edison Co.	125,000	2.95%	1/2/2051	77,338	0.01%
Southern California Edison Co.	145,000	3.65%	1/6/2051	101,900	0.01%
Southern California Edison Co.	55,000	3.45%	1/2/2052	37,298	0.00%
Southern California Edison Co.	40,000	5.70%	1/3/2053	38,806	0.00%
Southern California Edison Co.	80,000	5.88%	1/12/2053	79,835	0.01%
Southern California Edison Co.	50,000	5.75%	15/4/2054	48,901	0.00%
Southern California Gas Co.	110,000	2.95%	15/4/2027	103,555	0.01%
Southern California Gas Co.	90,000	2.55%	1/2/2030	78,356	0.01%
Southern California Gas Co.	75,000	5.20%	1/6/2033	74,088	0.01%
Southern California Gas Co.	45,000	5.13%	15/11/2040	42,589	0.00%
Southern California Gas Co.	50,000	3.75%	15/9/2042	38,881	0.00%
Southern California Gas Co.	50,000	4.13%	1/6/2048	38,459	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southern California Gas Co.	80,000	4.30%	15/1/2049	64,076	0.00%
Southern California Gas Co.	150,000	3.95%	15/2/2050	113,560	0.01%
Southern California Gas Co.	80,000	6.35%	15/11/2052	86,230	0.01%
Southern California Gas Co.	70,000	5.75%	1/6/2053	69,460	0.00%
Southern California Gas Co.	50,000	5.60%	1/4/2054	49,105	0.00%
Southern Co.	255,000	3.25%	1/7/2026	245,186	0.02%
Southern Co.	200,000	5.11%	1/8/2027	199,437	0.01%
Southern Co.	150,000	1.75%	15/3/2028	132,840	0.01%
Southern Co.	60,000	4.85%	15/6/2028	59,379	0.00%
Southern Co.	100,000	5.50%	15/3/2029	101,329	0.01%
Southern Co.	200,000	3.70%	30/4/2030	184,544	0.01%
Southern Co.	95,000	5.70%	15/10/2032	97,029	0.01%
Southern Co.	85,000	5.20%	15/6/2033	83,561	0.01%
Southern Co.	125,000	5.70%	15/3/2034	127,179	0.01%
Southern Co.	15,000	4.25%	1/7/2036	13,268	0.00%
Southern Co.	255,000	4.40%	1/7/2046	213,169	0.01%
Southern Co. ^	100,000	4.00%	15/1/2051	96,902	0.01%
Southern Co. ^	215,000	3.75%	15/9/2051	201,910	0.01%
Southern Co. Gas Capital Corp.	305,000	3.25%	15/6/2026	292,881	0.02%
Southern Co. Gas Capital Corp.	40,000	5.75%	15/9/2033	40,945	0.00%
Southern Co. Gas Capital Corp.	150,000	5.88%	15/3/2041	150,131	0.01%
Southern Co. Gas Capital Corp.	155,000	4.40%	1/6/2043	127,169	0.01%
Southern Co. Gas Capital Corp.	45,000	3.95%	1/10/2046	33,730	0.00%
Southern Co. Gas Capital Corp.	15,000	4.40%	30/5/2047	12,161	0.00%
Southern Co. Gas Capital Corp.	50,000	3.15%	30/9/2051	31,358	0.00%
Southern Natural Gas Co. LLC	75,000	4.80%	15/3/2047	61,913	0.00%
Southern Power Co.	205,000	0.90%	15/1/2026	191,109	0.01%
Southern Power Co.	170,000	4.95%	15/12/2046	147,818	0.01%
Southwest Airlines Co.	200,000	5.13%	15/6/2027	199,038	0.01%
Southwest Airlines Co.	150,000	3.45%	16/11/2027	140,984	0.01%
Southwest Airlines Co.	85,000	2.63%	10/2/2030	73,623	0.01%
Southwest Gas Corp.	50,000	3.70%	1/4/2028	47,482	0.00%
Southwest Gas Corp.	35,000	2.20%	15/6/2030	29,657	0.00%
Southwest Gas Corp.	80,000	4.05%	15/3/2032	72,407	0.01%
Southwest Gas Corp.	20,000	4.15%	1/6/2049	15,132	0.00%
Southwest Gas Corp.	80,000	3.18%	15/8/2051	50,275	0.00%
Southwestern Electric Power Co.	200,000	4.10%	15/9/2028	190,710	0.01%
Southwestern Electric Power Co.	55,000	5.30%	1/4/2033	53,290	0.00%
Southwestern Electric Power Co.	95,000	3.90%	1/4/2045	70,538	0.00%
Southwestern Electric Power Co.	55,000	3.85%	1/2/2048	39,389	0.00%
Southwestern Electric Power Co.	100,000	3.25%	1/11/2051	63,087	0.00%
Southwestern Public Service Co.	45,000	4.50%	15/8/2041	37,656	0.00%
Southwestern Public Service Co.	25,000	3.40%	15/8/2046	16,886	0.00%
Southwestern Public Service Co.	50,000	3.70%	15/8/2047	35,252	0.00%
Southwestern Public Service Co.	45,000	4.40%	15/11/2048	35,467	0.00%
Southwestern Public Service Co.	75,000	3.75%	15/6/2049	53,777	0.00%
Southwestern Public Service Co.	90,000	3.15%	1/5/2050	57,079	0.00%
Spectra Energy Partners LP	160,000	3.38%	15/10/2026	153,118	0.01%
Spire Missouri, Inc.	65,000	4.80%	15/2/2033	63,137	0.00%
Sprint Capital Corp.	530,000	6.88%	15/11/2028	561,834	0.04%
Sprint Capital Corp.	450,000	8.75%	15/3/2032	541,132	0.04%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	225,000	5.15%	20/3/2028	223,935	0.02%
SSM Health Care Corp.	75,000	3.82%	1/6/2027	72,413	0.01%
SSM Health Care Corp.	100,000	4.89%	1/6/2028	99,456	0.01%
Stanford Health Care	175,000	3.80%	15/11/2048	139,630	0.01%
Stanley Black & Decker, Inc.	125,000	2.30%	15/3/2030	106,436	0.01%
Stanley Black & Decker, Inc.	150,000	3.00%	15/5/2032	127,396	0.01%
Stanley Black & Decker, Inc.	50,000	5.20%	1/9/2040	46,646	0.00%
Stanley Black & Decker, Inc.	115,000	2.75%	15/11/2050	65,844	0.00%
Starbucks Corp.	100,000	3.80%	15/8/2025	98,315	0.01%
Starbucks Corp.	175,000	4.75%	15/2/2026	173,783	0.01%
Starbucks Corp.	150,000	3.50%	1/3/2028	142,270	0.01%
Starbucks Corp.	100,000	4.00%	15/11/2028	96,339	0.01%
Starbucks Corp.	400,000	3.55%	15/8/2029	374,662	0.03%
Starbucks Corp.	275,000	2.25%	12/3/2030	236,849	0.02%
Starbucks Corp.	200,000	2.55%	15/11/2030	172,442	0.01%
Starbucks Corp.	100,000	4.90%	15/2/2031	98,951	0.01%
Starbucks Corp.	100,000	5.00%	15/2/2034	97,708	0.01%
Starbucks Corp.	100,000	3.75%	1/12/2047	74,219	0.01%
Starbucks Corp.	175,000	4.50%	15/11/2048	146,047	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Starbucks Corp.	50,000	3.35%	12/3/2050	34,093	0.00%
Starbucks Corp.	230,000	3.50%	15/11/2050	161,863	0.01%
State Board of Administration Finance Corp.	275,000	1.26%	1/7/2025	263,920	0.02%
State Board of Administration Finance Corp.	150,000	1.71%	1/7/2027	135,921	0.01%
State Board of Administration Finance Corp.	150,000	2.15%	1/7/2030	126,855	0.01%
State Board of Administration Finance Corp.	125,000	5.53%	1/7/2034	125,920	0.01%
State of California	75,000	3.50%	1/4/2028	71,530	0.01%
State of California	75,000	5.13%	1/9/2029	76,022	0.01%
State of California	125,000	2.50%	1/10/2029	111,348	0.01%
State of California	101,000	1.75%	1/11/2030	83,962	0.01%
State of California	200,000	5.75%	1/10/2031	210,096	0.01%
State of California	50,000	6.00%	1/3/2033	53,563	0.00%
State of California	275,000	7.50%	1/4/2034	317,056	0.02%
State of California	50,000	5.13%	1/3/2038	49,247	0.00%
State of California	90,000	4.60%	1/4/2038	84,389	0.01%
State of California	410,000	7.55%	1/4/2039	485,816	0.03%
State of California	275,000	7.30%	1/10/2039	314,292	0.02%
State of California	150,000	7.35%	1/11/2039	172,831	0.01%
State of California	150,000	7.63%	1/3/2040	177,432	0.01%
State of California	200,000	7.60%	1/11/2040	240,672	0.02%
State of California	115,000	5.20%	1/3/2043	113,573	0.01%
State of Connecticut	175,000	5.85%	15/3/2032	183,316	0.01%
State of Illinois	1,148,235	5.10%	1/6/2033	1,127,172	0.08%
State of Louisiana Gasoline & Fuels Tax Revenue	75,000	2.95%	1/5/2041	56,929	0.00%
State of Mississippi	80,000	5.25%	1/11/2034	79,510	0.01%
State of Oregon	137,892	5.89%	1/6/2027	139,786	0.01%
State of Oregon Department of Transportation	60,000	5.83%	15/11/2034	62,384	0.00%
State of Texas	150,000	5.52%	1/4/2039	154,652	0.01%
State of Texas	95,000	4.68%	1/4/2040	89,183	0.01%
State of Utah	20,000	4.55%	1/7/2024	19,998	0.00%
State of Utah	27,947	3.54%	1/7/2025	27,459	0.00%
State of Wisconsin	40,000	5.70%	1/5/2026	40,195	0.00%
State of Wisconsin	75,000	3.15%	1/5/2027	71,942	0.01%
State of Wisconsin	100,000	3.95%	1/5/2036	91,518	0.01%
State Public School Building Authority	75,000	5.00%	15/9/2027	74,803	0.01%
State Street Corp.	615,000	2.65%	19/5/2026	587,409	0.04%
State Street Corp.	200,000	5.27%	3/8/2026	200,389	0.01%
State Street Corp.^	325,000	2.20%	7/2/2028	302,252	0.02%
State Street Corp.^	200,000	5.68%	21/11/2029	204,559	0.01%
State Street Corp.^	50,000	4.14%	3/12/2029	48,102	0.00%
State Street Corp.^	200,000	4.16%	4/8/2033	185,267	0.01%
State Street Corp.^	150,000	5.16%	18/5/2034	148,327	0.01%
State Street Corp.^	100,000	3.03%	1/11/2034	88,672	0.01%
State Street Corp.^	125,000	6.12%	21/11/2034	129,771	0.01%
Steel Dynamics, Inc.	150,000	3.45%	15/4/2030	137,035	0.01%
Steel Dynamics, Inc.	150,000	3.25%	15/1/2031	132,847	0.01%
Steel Dynamics, Inc.	95,000	5.38%	15/8/2034	93,287	0.01%
Stellantis Finance US, Inc.	300,000	1.71%	29/1/2027	273,319	0.02%
Stellantis Finance US, Inc.	200,000	6.38%	12/9/2032	208,915	0.01%
STERIS Irish FinCo UnLtd Co.	150,000	2.70%	15/3/2031	127,789	0.01%
STERIS Irish FinCo UnLtd Co.	100,000	3.75%	15/3/2051	72,693	0.01%
Stifel Financial Corp.	50,000	4.00%	15/5/2030	46,018	0.00%
Store Capital LLC	75,000	4.63%	15/3/2029	70,854	0.00%
Store Capital LLC	100,000	2.70%	1/12/2031	80,152	0.01%
Stryker Corp.	150,000	3.50%	15/3/2026	145,634	0.01%
Stryker Corp.	175,000	3.65%	7/3/2028	166,666	0.01%
Stryker Corp.	150,000	1.95%	15/6/2030	126,312	0.01%
Stryker Corp.	125,000	4.38%	15/5/2044	107,221	0.01%
Stryker Corp.	200,000	4.63%	15/3/2046	175,860	0.01%
Sun Communities Operating LP	100,000	5.50%	15/1/2029	100,011	0.01%
Sun Communities Operating LP	225,000	4.20%	15/4/2032	201,787	0.01%
Sutter Health	75,000	1.32%	15/8/2025	71,611	0.01%
Sutter Health	50,000	3.70%	15/8/2028	47,500	0.00%
Sutter Health	200,000	2.29%	15/8/2030	171,650	0.01%
Sutter Health	50,000	3.16%	15/8/2040	37,822	0.00%
Sutter Health	50,000	4.09%	15/8/2048	41,196	0.00%
Sutter Health	25,000	3.36%	15/8/2050	17,895	0.00%
Sutter Health	100,000	5.55%	15/8/2053	102,433	0.01%
Synchrony Bank	250,000	5.40%	22/8/2025	248,099	0.02%
Synchrony Financial	350,000	4.50%	23/7/2025	344,118	0.02%
Synchrony Financial	100,000	3.70%	4/8/2026	95,395	0.01%

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Synchrony Financial	225,000	3.95%	1/12/2027	210,413	0.01%
Synchrony Financial	100,000	5.15%	19/3/2029	96,005	0.01%
Synovus Financial Corp.	50,000	5.20%	11/8/2025	49,297	0.00%
Sysco Corp.	350,000	3.30%	15/7/2026	336,512	0.02%
Sysco Corp.	100,000	5.75%	17/1/2029	102,404	0.01%
Sysco Corp.	125,000	5.95%	1/4/2030	130,042	0.01%
Sysco Corp.	100,000	6.00%	17/1/2034	104,914	0.01%
Sysco Corp.	150,000	6.60%	1/4/2040	162,300	0.01%
Sysco Corp.	100,000	4.85%	1/10/2045	88,563	0.01%
Sysco Corp.	200,000	4.50%	1/4/2046	168,276	0.01%
Sysco Corp.	100,000	3.30%	15/2/2050	68,436	0.00%
Sysco Corp.	125,000	6.60%	1/4/2050	139,211	0.01%
System Energy Resources, Inc.	50,000	6.00%	15/4/2028	50,862	0.00%
Take-Two Interactive Software, Inc.	150,000	3.70%	14/4/2027	144,236	0.01%
Take-Two Interactive Software, Inc.	100,000	4.00%	14/4/2032	91,019	0.01%
Tampa Electric Co.	50,000	4.10%	15/6/2042	41,101	0.00%
Tampa Electric Co.	50,000	4.35%	15/5/2044	41,194	0.00%
Tampa Electric Co.	50,000	4.30%	15/6/2048	40,529	0.00%
Tampa Electric Co.	50,000	4.45%	15/6/2049	41,783	0.00%
Tampa Electric Co.	50,000	3.63%	15/6/2050	35,795	0.00%
Tampa Electric Co.	35,000	3.45%	15/3/2051	24,044	0.00%
Tampa Electric Co.	75,000	5.00%	15/7/2052	67,183	0.00%
Tanger Properties LP	75,000	3.13%	1/9/2026	70,765	0.00%
Tanger Properties LP	175,000	3.88%	15/7/2027	165,963	0.01%
Tapestry, Inc.	100,000	7.05%	27/11/2025	101,685	0.01%
Tapestry, Inc.	100,000	7.00%	27/11/2026	102,776	0.01%
Tapestry, Inc.	19,000	4.13%	15/7/2027	18,211	0.00%
Tapestry, Inc.	225,000	7.70%	27/11/2030	234,881	0.02%
Tapestry, Inc.	100,000	3.05%	15/3/2032	80,598	0.01%
Tapestry, Inc.	150,000	7.85%	27/11/2033	157,811	0.01%
Targa Resources Corp.	150,000	5.20%	1/7/2027	149,707	0.01%
Targa Resources Corp.	325,000	6.15%	1/3/2029	335,474	0.02%
Targa Resources Corp.	130,000	4.20%	1/2/2033	117,001	0.01%
Targa Resources Corp.	170,000	6.13%	15/3/2033	174,880	0.01%
Targa Resources Corp.	125,000	6.50%	30/3/2034	132,319	0.01%
Targa Resources Corp.	110,000	4.95%	15/4/2052	93,578	0.01%
Targa Resources Corp.	75,000	6.25%	1/7/2052	75,758	0.01%
Targa Resources Corp.	65,000	6.50%	15/2/2053	68,301	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	300,000	5.00%	15/1/2028	293,642	0.02%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	150,000	5.50%	1/3/2030	149,070	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	205,000	4.88%	1/2/2031	195,480	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	105,000	4.00%	15/1/2032	94,311	0.01%
Target Corp.	340,000	2.50%	15/4/2026	325,683	0.02%
Target Corp.	200,000	3.38%	15/4/2029	188,074	0.01%
Target Corp.	125,000	2.35%	15/2/2030	109,612	0.01%
Target Corp. ¹	375,000	4.50%	15/9/2032	361,294	0.03%
Target Corp.	47,000	6.50%	15/10/2037	52,008	0.00%
Target Corp.	75,000	7.00%	15/1/2038	87,547	0.01%
Target Corp. ¹	100,000	4.00%	1/7/2042	84,225	0.01%
Target Corp.	175,000	2.95%	15/1/2052	112,857	0.01%
Target Corp.	175,000	4.80%	15/1/2053	158,794	0.01%
TC PipeLines LP	95,000	3.90%	25/5/2027	90,928	0.01%
TD SYNEX Corp.	200,000	1.75%	9/8/2026	184,583	0.01%
TD SYNEX Corp.	150,000	2.38%	9/8/2028	133,484	0.01%
Teachers Insurance & Annuity Association of America	148,000	6.85%	16/12/2039	164,884	0.01%
Teachers Insurance & Annuity Association of America	250,000	4.90%	15/9/2044	221,749	0.02%
Teachers Insurance & Annuity Association of America	340,000	4.27%	15/5/2047	272,141	0.02%
Teachers Insurance & Annuity Association of America	175,000	3.30%	15/5/2050	118,592	0.01%
Teledyne Technologies, Inc.	95,000	2.25%	1/4/2028	85,406	0.01%
Teledyne Technologies, Inc.	150,000	2.75%	1/4/2031	128,251	0.01%
Tennessee Gas Pipeline Co. LLC	250,000	2.90%	1/3/2030	218,358	0.02%
Texas Department of Transportation State Highway Fund	250,000	5.18%	1/4/2030	249,941	0.02%
Texas Eastern Transmission LP	150,000	3.50%	15/1/2028	141,553	0.01%
Texas Eastern Transmission LP	80,000	4.15%	15/1/2048	61,215	0.00%
Texas Health Resources	125,000	2.33%	15/11/2050	73,276	0.01%
Texas Instruments, Inc.	125,000	1.13%	15/9/2026	114,979	0.01%
Texas Instruments, Inc.	50,000	2.90%	3/11/2027	46,972	0.00%
Texas Instruments, Inc.	250,000	4.60%	15/2/2028	247,950	0.02%
Texas Instruments, Inc.	150,000	4.60%	8/2/2029	149,061	0.01%
Texas Instruments, Inc.	150,000	2.25%	4/9/2029	132,591	0.01%
Texas Instruments, Inc.	450,000	1.75%	4/5/2030	380,028	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Texas Instruments, Inc.	150,000	4.85%	8/2/2034	148,599	0.01%
Texas Instruments, Inc.	200,000	4.15%	15/5/2048	165,788	0.01%
Texas Instruments, Inc.	150,000	2.70%	15/9/2051	93,344	0.01%
Texas Instruments, Inc.	205,000	5.00%	14/3/2053	191,984	0.01%
Texas Instruments, Inc.	150,000	5.05%	18/5/2063	139,075	0.01%
Texas Natural Gas Securitization Finance Corp.	194,008	5.10%	1/4/2035	194,475	0.01%
Texas Natural Gas Securitization Finance Corp.	300,000	5.17%	1/4/2041	300,262	0.02%
Texas Private Activity Bond Surface Transportation Corp.	125,000	3.92%	31/12/2049	102,169	0.01%
Texas Transportation Commission	150,000	2.47%	1/10/2044	101,490	0.01%
Textron, Inc.	150,000	3.65%	15/3/2027	143,809	0.01%
Textron, Inc.	25,000	3.38%	1/3/2028	23,466	0.00%
Textron, Inc.	100,000	3.00%	1/6/2030	88,061	0.01%
Textron, Inc.	90,000	2.45%	15/3/2031	75,264	0.01%
Thermo Fisher Scientific, Inc.	250,000	5.00%	5/12/2026	249,715	0.02%
Thermo Fisher Scientific, Inc.	175,000	4.80%	21/11/2027	174,271	0.01%
Thermo Fisher Scientific, Inc.	425,000	1.75%	15/10/2028	374,927	0.03%
Thermo Fisher Scientific, Inc.	275,000	2.00%	15/10/2031	225,138	0.02%
Thermo Fisher Scientific, Inc.	100,000	4.95%	21/11/2032	99,134	0.01%
Thermo Fisher Scientific, Inc.	175,000	2.80%	15/10/2041	124,521	0.01%
Thermo Fisher Scientific, Inc.	125,000	5.40%	10/8/2043	124,807	0.01%
Thermo Fisher Scientific, Inc.	125,000	5.30%	1/2/2044	122,050	0.01%
Thomas Jefferson University	100,000	3.85%	1/11/2057	74,771	0.01%
Time Warner Cable Enterprises LLC	175,000	8.38%	15/7/2033	193,378	0.01%
Time Warner Cable LLC	220,000	6.55%	1/5/2037	208,407	0.01%
Time Warner Cable LLC	150,000	7.30%	1/7/2038	151,693	0.01%
Time Warner Cable LLC	210,000	6.75%	15/6/2039	203,366	0.01%
Time Warner Cable LLC	175,000	5.88%	15/11/2040	152,225	0.01%
Time Warner Cable LLC	150,000	5.50%	1/9/2041	125,369	0.01%
Time Warner Cable LLC	175,000	4.50%	15/9/2042	128,373	0.01%
Timken Co.	125,000	4.50%	15/12/2028	121,238	0.01%
TJX Cos, Inc.	175,000	1.15%	15/5/2028	152,568	0.01%
TJX Cos, Inc.	190,000	3.88%	15/4/2030	180,090	0.01%
T-Mobile USA, Inc.	415,000	2.25%	15/2/2026	394,448	0.03%
T-Mobile USA, Inc.	200,000	1.50%	15/2/2026	187,774	0.01%
T-Mobile USA, Inc.	350,000	2.63%	15/4/2026	333,104	0.02%
T-Mobile USA, Inc.	900,000	3.75%	15/4/2027	865,142	0.06%
T-Mobile USA, Inc.	300,000	2.05%	15/2/2028	269,309	0.02%
T-Mobile USA, Inc.	200,000	4.80%	15/7/2028	197,336	0.01%
T-Mobile USA, Inc.	500,000	2.63%	15/2/2029	448,305	0.03%
T-Mobile USA, Inc.	225,000	2.40%	15/3/2029	199,073	0.01%
T-Mobile USA, Inc.	150,000	3.38%	15/4/2029	138,529	0.01%
T-Mobile USA, Inc.	900,000	3.88%	15/4/2030	841,382	0.06%
T-Mobile USA, Inc.	225,000	2.55%	15/2/2031	190,996	0.01%
T-Mobile USA, Inc.	150,000	2.88%	15/2/2031	129,968	0.01%
T-Mobile USA, Inc.	450,000	2.25%	15/11/2031	367,764	0.03%
T-Mobile USA, Inc.	150,000	2.70%	15/3/2032	125,427	0.01%
T-Mobile USA, Inc.	350,000	5.05%	15/7/2033	342,360	0.02%
T-Mobile USA, Inc.	170,000	5.15%	15/4/2034	167,041	0.01%
T-Mobile USA, Inc.	305,000	4.38%	15/4/2040	264,292	0.02%
T-Mobile USA, Inc.	325,000	3.00%	15/2/2041	232,260	0.02%
T-Mobile USA, Inc.	415,000	4.50%	15/4/2050	346,537	0.02%
T-Mobile USA, Inc.	550,000	3.30%	15/2/2051	371,476	0.03%
T-Mobile USA, Inc.	490,000	3.40%	15/10/2052	334,452	0.02%
T-Mobile USA, Inc.	210,000	5.65%	15/1/2053	207,049	0.01%
T-Mobile USA, Inc.	180,000	5.75%	15/1/2054	179,134	0.01%
T-Mobile USA, Inc.	100,000	5.50%	15/1/2055	96,358	0.01%
T-Mobile USA, Inc.	295,000	3.60%	15/11/2060	198,801	0.01%
T-Mobile USA, Inc.	100,000	5.80%	15/9/2062	99,029	0.01%
Toledo Edison Co.	45,000	6.15%	15/5/2037	47,233	0.00%
Toll Brothers Finance Corp.	175,000	4.88%	15/3/2027	172,402	0.01%
Toyota Motor Credit Corp.	125,000	0.80%	16/10/2025	118,156	0.01%
Toyota Motor Credit Corp.	200,000	5.40%	10/11/2025	200,410	0.01%
Toyota Motor Credit Corp.	200,000	4.80%	5/1/2026	198,977	0.01%
Toyota Motor Credit Corp.	200,000	5.20%	15/5/2026	200,288	0.01%
Toyota Motor Credit Corp.	400,000	4.45%	18/5/2026	395,024	0.03%
Toyota Motor Credit Corp.	200,000	1.13%	18/6/2026	185,220	0.01%
Toyota Motor Credit Corp.	250,000	5.00%	19/3/2027	249,921	0.02%
Toyota Motor Credit Corp.	250,000	1.15%	13/8/2027	222,940	0.02%
Toyota Motor Credit Corp.	250,000	4.55%	20/9/2027	246,868	0.02%
Toyota Motor Credit Corp.	250,000	5.45%	10/11/2027	253,588	0.02%
Toyota Motor Credit Corp.	175,000	4.63%	12/1/2028	173,366	0.01%

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Toyota Motor Credit Corp.	200,000	4.65%	5/1/2029	197,552	0.01%
Toyota Motor Credit Corp.	75,000	3.65%	8/1/2029	71,209	0.01%
Toyota Motor Credit Corp.	200,000	5.05%	16/5/2029	200,671	0.01%
Toyota Motor Credit Corp.	400,000	2.15%	13/2/2030	345,226	0.02%
Toyota Motor Credit Corp.	200,000	5.55%	20/11/2030	205,447	0.01%
Toyota Motor Credit Corp.	150,000	1.65%	10/1/2031	121,790	0.01%
Toyota Motor Credit Corp.	250,000	5.10%	21/3/2031	249,946	0.02%
Toyota Motor Credit Corp.	150,000	1.90%	12/9/2031	121,735	0.01%
Toyota Motor Credit Corp.	175,000	4.70%	12/1/2033	170,122	0.01%
TPG Operating Group II LP	125,000	5.88%	5/3/2034	125,587	0.01%
Tractor Supply Co.	175,000	1.75%	1/11/2030	141,775	0.01%
Tractor Supply Co.	125,000	5.25%	15/5/2033	124,043	0.01%
Trane Technologies Financing Ltd.	200,000	5.25%	3/3/2033	201,290	0.01%
Trane Technologies Financing Ltd.	70,000	4.65%	1/11/2044	62,343	0.00%
Trane Technologies Financing Ltd.	100,000	4.50%	21/3/2049	85,520	0.01%
Trane Technologies Global Holding Co., Ltd.	100,000	3.75%	21/8/2028	95,225	0.01%
Transatlantic Holdings, Inc.	100,000	8.00%	30/11/2039	125,665	0.01%
Transcontinental Gas Pipe Line Co. LLC	200,000	7.85%	1/2/2026	205,815	0.01%
Transcontinental Gas Pipe Line Co. LLC	130,000	4.00%	15/3/2028	124,638	0.01%
Transcontinental Gas Pipe Line Co. LLC	100,000	4.45%	1/8/2042	87,020	0.01%
Transcontinental Gas Pipe Line Co. LLC	5,000	4.60%	15/3/2048	4,257	0.00%
Transcontinental Gas Pipe Line Co. LLC	180,000	3.95%	15/5/2050	136,296	0.01%
Travelers Cos, Inc.	125,000	6.75%	20/6/2036	140,386	0.01%
Travelers Cos, Inc.	100,000	6.25%	15/6/2037	107,923	0.01%
Travelers Cos, Inc.	100,000	4.30%	25/8/2045	84,933	0.01%
Travelers Cos, Inc.	100,000	3.75%	15/5/2046	78,329	0.01%
Travelers Cos, Inc.	150,000	4.00%	30/5/2047	120,964	0.01%
Travelers Cos, Inc.	300,000	3.05%	8/6/2051	200,831	0.01%
Travelers Cos, Inc.	100,000	5.45%	25/5/2053	100,173	0.01%
Travelers Property Casualty Corp.	200,000	6.38%	15/3/2033	219,186	0.02%
Trimble, Inc.	50,000	4.75%	1/12/2024	49,749	0.00%
Trimble, Inc.	100,000	4.90%	15/6/2028	98,684	0.01%
Trimble, Inc.	110,000	6.10%	15/3/2033	113,825	0.01%
Trinity Acquisition plc	280,000	4.40%	15/3/2026	274,717	0.02%
Trinity Health Corp.	200,000	2.63%	1/12/2040	141,196	0.01%
Tri-State Generation & Transmission Association, Inc.	75,000	6.00%	15/6/2040	69,285	0.00%
Truist Bank	250,000	3.63%	16/9/2025	243,482	0.02%
Truist Bank	613,000	4.05%	3/11/2025	602,458	0.04%
Truist Bank	250,000	2.25%	11/3/2030	208,467	0.01%
Truist Financial Corp.	100,000	1.20%	5/8/2025	95,286	0.01%
Truist Financial Corp.^	50,000	4.26%	28/7/2026	49,182	0.00%
Truist Financial Corp.^	100,000	5.90%	28/10/2026	100,234	0.01%
Truist Financial Corp.^	200,000	6.05%	8/6/2027	201,404	0.01%
Truist Financial Corp.	225,000	1.13%	3/8/2027	198,492	0.01%
Truist Financial Corp.^	100,000	4.12%	6/6/2028	96,428	0.01%
Truist Financial Corp.^	200,000	4.87%	26/1/2029	196,175	0.01%
Truist Financial Corp.^	200,000	1.89%	7/6/2029	175,171	0.01%
Truist Financial Corp.^	200,000	7.16%	30/10/2029	212,358	0.01%
Truist Financial Corp.^	200,000	5.44%	24/1/2030	199,373	0.01%
Truist Financial Corp.	100,000	1.95%	5/6/2030	82,745	0.01%
Truist Financial Corp.^	150,000	4.92%	28/7/2033	139,009	0.01%
Truist Financial Corp.^	125,000	6.12%	28/10/2033	127,789	0.01%
Truist Financial Corp.^	275,000	5.12%	26/1/2034	263,236	0.02%
Truist Financial Corp.^	250,000	5.87%	8/6/2034	252,115	0.02%
Truist Financial Corp.^	250,000	5.71%	24/1/2035	248,957	0.02%
Trustage Financial Group, Inc.	100,000	4.63%	15/4/2032	87,739	0.01%
Trustees of Boston University	60,000	4.06%	1/10/2048	50,854	0.00%
Trustees of Princeton University	100,000	4.20%	1/3/2052	87,970	0.01%
Trustees of the University of Pennsylvania	75,000	2.40%	1/10/2050	45,539	0.00%
Trustees of the University of Pennsylvania	60,000	4.67%	1/9/2112	52,701	0.00%
TTX Co.	100,000	3.90%	1/2/2045	79,097	0.01%
TTX Co.	100,000	4.60%	1/2/2049	89,070	0.01%
Tucson Electric Power Co.	50,000	3.25%	15/5/2032	43,684	0.00%
Tucson Electric Power Co.	10,000	4.85%	1/12/2048	8,714	0.00%
Tucson Electric Power Co.	145,000	4.00%	15/6/2050	109,309	0.01%
Tucson Electric Power Co.	50,000	5.50%	15/4/2053	48,086	0.00%
TWDC Enterprises 18 Corp.	125,000	3.15%	17/9/2025	121,826	0.01%
TWDC Enterprises 18 Corp.	400,000	1.85%	30/7/2026	374,001	0.03%
TWDC Enterprises 18 Corp.	100,000	7.00%	1/3/2032	111,419	0.01%
TWDC Enterprises 18 Corp.	125,000	4.38%	16/8/2041	109,128	0.01%
TWDC Enterprises 18 Corp.	120,000	4.13%	1/12/2041	101,482	0.01%

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TWDC Enterprises 18 Corp.	300,000	3.70%	1/12/2042	237,608	0.02%
TWDC Enterprises 18 Corp.	125,000	4.13%	1/6/2044	104,227	0.01%
TWDC Enterprises 18 Corp.	100,000	3.00%	30/7/2046	68,123	0.00%
Tyson Foods, Inc.	100,000	5.40%	15/3/2029	100,200	0.01%
Tyson Foods, Inc.	200,000	5.70%	15/3/2034	199,103	0.01%
Tyson Foods, Inc.	125,000	5.15%	15/8/2044	109,394	0.01%
Tyson Foods, Inc.	75,000	4.55%	2/6/2047	60,265	0.00%
Tyson Foods, Inc.	200,000	5.10%	28/9/2048	174,441	0.01%
UBS Commercial Mortgage Trust 2017	200,000	3.72%	15/6/2050	188,158	0.01%
UBS Commercial Mortgage Trust 2017	50,000	3.46%	15/6/2050	47,079	0.00%
UBS Commercial Mortgage Trust 2017	200,000	3.49%	15/8/2050	188,460	0.01%
UBS Commercial Mortgage Trust 2017^	150,000	3.74%	15/8/2050	139,310	0.01%
UBS Commercial Mortgage Trust 2017	25,000	3.43%	15/8/2050	23,130	0.00%
UBS Commercial Mortgage Trust 2017	175,000	3.56%	15/10/2050	162,139	0.01%
UBS Commercial Mortgage Trust 2017	136,654	3.30%	15/10/2050	127,995	0.01%
UBS Commercial Mortgage Trust 2017^	81,000	3.84%	15/10/2050	74,599	0.01%
UBS Commercial Mortgage Trust 2017	125,000	3.47%	15/11/2050	115,391	0.01%
UBS Commercial Mortgage Trust 2017	175,000	3.68%	15/12/2050	163,844	0.01%
UBS Commercial Mortgage Trust 2017^	100,000	4.06%	15/12/2050	93,474	0.01%
UBS Commercial Mortgage Trust 2018	50,000	4.33%	15/10/2051	47,733	0.00%
UBS Commercial Mortgage Trust 2018	150,000	4.45%	15/12/2051	142,551	0.01%
UBS4 Commercial Mortgage Trust 2014	75,000	3.69%	10/8/2047	74,566	0.01%
UDR, Inc.	75,000	2.95%	1/9/2026	71,039	0.01%
UDR, Inc.	50,000	3.50%	1/7/2027	47,364	0.00%
UDR, Inc.	50,000	3.50%	15/1/2028	47,113	0.00%
UDR, Inc.	100,000	4.40%	26/1/2029	96,394	0.01%
UDR, Inc.	25,000	3.20%	15/1/2030	22,558	0.00%
UDR, Inc.	190,000	3.00%	15/8/2031	163,937	0.01%
Unilever Capital Corp.	200,000	4.88%	8/9/2028	200,122	0.01%
Union Electric Co.	175,000	2.95%	15/3/2030	156,321	0.01%
Union Electric Co.	60,000	2.15%	15/3/2032	48,231	0.00%
Union Electric Co.	100,000	3.90%	15/9/2042	80,544	0.01%
Union Electric Co.	180,000	4.00%	1/4/2048	139,797	0.01%
Union Electric Co.	145,000	3.25%	1/10/2049	98,224	0.01%
Union Electric Co.	10,000	2.63%	15/3/2051	5,940	0.00%
Union Electric Co.	40,000	3.90%	1/4/2052	30,553	0.00%
Union Electric Co.	60,000	5.45%	15/3/2053	57,863	0.00%
Union Electric Co.	100,000	5.25%	15/1/2054	93,419	0.01%
Union Pacific Corp.	100,000	3.75%	15/7/2025	98,526	0.01%
Union Pacific Corp.	250,000	2.15%	5/2/2027	232,940	0.02%
Union Pacific Corp.	240,000	3.00%	15/4/2027	227,992	0.02%
Union Pacific Corp. ¹	125,000	3.95%	10/9/2028	121,069	0.01%
Union Pacific Corp.	200,000	4.50%	20/1/2033	192,558	0.01%
Union Pacific Corp.	205,000	2.89%	6/4/2036	165,163	0.01%
Union Pacific Corp.	160,000	3.60%	15/9/2037	134,367	0.01%
Union Pacific Corp.	225,000	3.38%	14/2/2042	172,918	0.01%
Union Pacific Corp.	385,000	3.25%	5/2/2050	268,241	0.02%
Union Pacific Corp.	175,000	3.80%	1/10/2051	133,717	0.01%
Union Pacific Corp.	150,000	2.95%	10/3/2052	96,686	0.01%
Union Pacific Corp.	200,000	3.50%	14/2/2053	143,348	0.01%
Union Pacific Corp.	70,000	3.95%	15/8/2059	52,608	0.00%
Union Pacific Corp.	300,000	3.84%	20/3/2060	220,629	0.02%
Union Pacific Corp.	175,000	4.10%	15/9/2067	132,205	0.01%
Union Pacific Corp.	100,000	3.75%	5/2/2070	69,817	0.00%
Union Pacific Corp.	265,000	3.80%	6/4/2071	186,522	0.01%
United Airlines 2013-1 Class A Pass Through Trust	97,739	4.30%	15/8/2025	95,931	0.01%
United Airlines 2014-1 Class A Pass Through Trust	58,464	4.00%	11/4/2026	56,628	0.00%
United Airlines 2014-2 Class A Pass Through Trust	52,617	3.75%	3/9/2026	50,491	0.00%
United Airlines 2016-2 Class AA Pass Through Trust	69,976	2.88%	7/10/2028	63,131	0.00%
United Airlines 2019-1 Class AA Pass Through Trust	17,596	4.15%	25/8/2031	16,397	0.00%
United Airlines 2019-2 Class AA Pass Through Trust	80,794	2.70%	1/5/2032	69,450	0.00%
United Airlines 2020-1 Class A Pass Through Trust	245,176	5.88%	15/10/2027	245,835	0.02%
United Airlines 2020-1 Class B Pass Through Trust	100,800	4.88%	15/1/2026	99,408	0.01%
United Airlines 2023-1 Class A Pass Through Trust	200,000	5.80%	15/1/2036	203,080	0.01%
United Parcel Service, Inc.	175,000	2.40%	15/11/2026	164,883	0.01%
United Parcel Service, Inc.	75,000	3.05%	15/11/2027	70,708	0.00%
United Parcel Service, Inc.	100,000	2.50%	1/9/2029	89,232	0.01%
United Parcel Service, Inc.	100,000	4.88%	3/3/2033	98,520	0.01%
United Parcel Service, Inc.	200,000	5.15%	22/5/2034	199,348	0.01%
United Parcel Service, Inc.	240,000	6.20%	15/1/2038	260,066	0.02%
United Parcel Service, Inc.	75,000	5.20%	1/4/2040	73,347	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United Parcel Service, Inc.	75,000	4.88%	15/11/2040	70,135	0.00%
United Parcel Service, Inc.	50,000	3.63%	1/10/2042	39,415	0.00%
United Parcel Service, Inc.	80,000	3.40%	15/11/2046	59,352	0.00%
United Parcel Service, Inc.	145,000	3.75%	15/11/2047	111,144	0.01%
United Parcel Service, Inc.	100,000	4.25%	15/3/2049	82,581	0.01%
United Parcel Service, Inc.	250,000	5.30%	1/4/2050	243,162	0.02%
United Parcel Service, Inc.	195,000	5.05%	3/3/2053	182,330	0.01%
United Parcel Service, Inc.	200,000	5.50%	22/5/2054	198,210	0.01%
United Rentals North America, Inc.	175,000	6.00%	15/12/2029	175,412	0.01%
UnitedHealth Group, Inc.	200,000	5.15%	15/10/2025	199,780	0.01%
UnitedHealth Group, Inc.	160,000	3.10%	15/3/2026	154,824	0.01%
UnitedHealth Group, Inc.	150,000	1.15%	15/5/2026	139,495	0.01%
UnitedHealth Group, Inc.	350,000	3.45%	15/1/2027	337,589	0.02%
UnitedHealth Group, Inc.	100,000	3.38%	15/4/2027	95,910	0.01%
UnitedHealth Group, Inc.	100,000	3.70%	15/5/2027	96,758	0.01%
UnitedHealth Group, Inc.	150,000	5.25%	15/2/2028	151,959	0.01%
UnitedHealth Group, Inc.	125,000	3.85%	15/6/2028	120,157	0.01%
UnitedHealth Group, Inc.	125,000	3.88%	15/12/2028	119,787	0.01%
UnitedHealth Group, Inc.	300,000	4.25%	15/1/2029	292,241	0.02%
UnitedHealth Group, Inc.	150,000	2.88%	15/8/2029	136,064	0.01%
UnitedHealth Group, Inc.	200,000	5.30%	15/2/2030	203,542	0.01%
UnitedHealth Group, Inc.	100,000	2.00%	15/5/2030	84,985	0.01%
UnitedHealth Group, Inc.	200,000	4.90%	15/4/2031	198,104	0.01%
UnitedHealth Group, Inc.	325,000	2.30%	15/5/2031	272,934	0.02%
UnitedHealth Group, Inc.	225,000	4.20%	15/5/2032	211,669	0.01%
UnitedHealth Group, Inc.	345,000	5.35%	15/2/2033	349,499	0.02%
UnitedHealth Group, Inc.	200,000	4.50%	15/4/2033	191,087	0.01%
UnitedHealth Group, Inc.	200,000	5.00%	15/4/2034	197,332	0.01%
UnitedHealth Group, Inc.	150,000	4.63%	15/7/2035	143,756	0.01%
UnitedHealth Group, Inc.	125,000	5.80%	15/3/2036	130,631	0.01%
UnitedHealth Group, Inc.	100,000	6.50%	15/6/2037	109,767	0.01%
UnitedHealth Group, Inc.	100,000	6.63%	15/11/2037	110,608	0.01%
UnitedHealth Group, Inc.	150,000	6.88%	15/2/2038	171,709	0.01%
UnitedHealth Group, Inc.	200,000	3.50%	15/8/2039	161,564	0.01%
UnitedHealth Group, Inc.	150,000	2.75%	15/5/2040	107,865	0.01%
UnitedHealth Group, Inc.	130,000	5.70%	15/10/2040	132,601	0.01%
UnitedHealth Group, Inc.	50,000	5.95%	15/2/2041	52,248	0.00%
UnitedHealth Group, Inc.	175,000	3.05%	15/5/2041	129,340	0.01%
UnitedHealth Group, Inc.	150,000	4.63%	15/11/2041	135,542	0.01%
UnitedHealth Group, Inc.	75,000	4.38%	15/3/2042	65,902	0.00%
UnitedHealth Group, Inc.	100,000	3.95%	15/10/2042	82,000	0.01%
UnitedHealth Group, Inc.	270,000	4.75%	15/7/2045	244,699	0.02%
UnitedHealth Group, Inc.	100,000	4.20%	15/1/2047	82,406	0.01%
UnitedHealth Group, Inc.	150,000	3.75%	15/10/2047	114,320	0.01%
UnitedHealth Group, Inc.	150,000	4.25%	15/6/2048	124,030	0.01%
UnitedHealth Group, Inc.	125,000	4.45%	15/12/2048	106,825	0.01%
UnitedHealth Group, Inc.	200,000	3.70%	15/8/2049	150,309	0.01%
UnitedHealth Group, Inc.	200,000	2.90%	15/5/2050	129,669	0.01%
UnitedHealth Group, Inc.	200,000	3.25%	15/5/2051	137,346	0.01%
UnitedHealth Group, Inc.	300,000	4.75%	15/5/2052	265,651	0.02%
UnitedHealth Group, Inc.	325,000	5.88%	15/2/2053	337,588	0.02%
UnitedHealth Group, Inc.	280,000	5.05%	15/4/2053	259,715	0.02%
UnitedHealth Group, Inc.	375,000	5.38%	15/4/2054	364,207	0.03%
UnitedHealth Group, Inc.	130,000	3.88%	15/8/2059	96,369	0.01%
UnitedHealth Group, Inc.	160,000	4.95%	15/5/2062	142,478	0.01%
UnitedHealth Group, Inc.	200,000	6.05%	15/2/2063	210,392	0.01%
UnitedHealth Group, Inc.	250,000	5.20%	15/4/2063	232,076	0.02%
UnitedHealth Group, Inc.	125,000	5.50%	15/4/2064	121,228	0.01%
Universal Health Services, Inc.	125,000	1.65%	1/9/2026	114,979	0.01%
Universal Health Services, Inc.	125,000	2.65%	15/1/2032	101,891	0.01%
University of California	90,000	3.06%	1/7/2025	88,055	0.01%
University of California	100,000	3.35%	1/7/2029	94,215	0.01%
University of California	165,000	1.61%	15/5/2030	137,897	0.01%
University of California	100,000	3.07%	15/5/2051	67,829	0.00%
University of California	130,000	4.86%	15/5/2112	113,467	0.01%
University of Chicago	50,000	4.00%	1/10/2053	40,850	0.00%
University of Miami	100,000	4.06%	1/4/2052	80,488	0.01%
University of Michigan	100,000	2.44%	1/4/2040	72,781	0.01%
University of Michigan	100,000	3.60%	1/4/2047	84,656	0.01%
University of Michigan	175,000	4.45%	1/4/2122	144,953	0.01%
University of Minnesota	75,000	4.05%	1/4/2052	63,869	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
University of Notre Dame du Lac	100,000	3.44%	15/2/2045	78,429	0.01%
University of Pittsburgh-of the Commonwealth System of Higher Education	60,000	3.56%	15/9/2119	39,524	0.00%
University of Southern California	100,000	3.03%	1/10/2039	80,011	0.01%
University of Southern California	150,000	3.84%	1/10/2047	123,305	0.01%
University of Southern California	100,000	4.98%	1/10/2053	96,891	0.01%
University of Southern California	50,000	5.25%	1/10/2111	48,736	0.00%
University of Virginia	125,000	2.26%	1/9/2050	74,507	0.01%
University of Virginia	100,000	2.58%	1/11/2051	63,350	0.00%
University of Virginia	50,000	4.18%	1/9/2117	38,900	0.00%
Unum Group	55,000	4.00%	15/6/2029	51,842	0.00%
Unum Group	75,000	5.75%	15/8/2042	72,197	0.01%
Unum Group	100,000	4.50%	15/12/2049	77,895	0.01%
Unum Group	100,000	4.13%	15/6/2051	73,470	0.01%
UPMC	175,000	5.04%	15/5/2033	171,335	0.01%
US Bancorp	50,000	3.95%	17/11/2025	49,056	0.00%
US Bancorp	100,000	3.10%	27/4/2026	95,882	0.01%
US Bancorp	201,000	2.38%	22/7/2026	189,722	0.01%
US Bancorp^	300,000	5.73%	21/10/2026	300,606	0.02%
US Bancorp	185,000	3.15%	27/4/2027	176,039	0.01%
US Bancorp^	200,000	6.79%	26/10/2027	205,875	0.01%
US Bancorp^	425,000	2.22%	27/1/2028	392,930	0.03%
US Bancorp	275,000	3.90%	26/4/2028	263,545	0.02%
US Bancorp^	525,000	4.55%	22/7/2028	513,330	0.04%
US Bancorp^	125,000	4.65%	1/2/2029	122,378	0.01%
US Bancorp^	250,000	5.78%	12/6/2029	253,818	0.02%
US Bancorp	125,000	3.00%	30/7/2029	111,849	0.01%
US Bancorp^	225,000	5.38%	23/1/2030	225,507	0.02%
US Bancorp	245,000	1.38%	22/7/2030	197,386	0.01%
US Bancorp^	200,000	2.68%	27/1/2033	165,337	0.01%
US Bancorp^	175,000	4.97%	22/7/2033	165,849	0.01%
US Bancorp^	125,000	5.85%	21/10/2033	126,984	0.01%
US Bancorp^	250,000	4.84%	1/2/2034	236,893	0.02%
US Bancorp^	375,000	5.84%	12/6/2034	380,224	0.03%
US Bancorp^	225,000	5.68%	23/1/2035	226,053	0.02%
US Bancorp^	250,000	2.49%	3/11/2036	196,987	0.01%
US Treasury Bond	150,000	4.63%	15/5/2044	149,719	0.01%
US Treasury Bond ¹	263,000	4.25%	15/2/2054	250,508	0.02%
US Treasury Note	2,723,000	4.63%	30/6/2026	2,718,107	0.19%
US Treasury Note	17,000	4.63%	15/6/2027	17,050	0.00%
US Treasury Note	32,000	4.50%	31/5/2029	32,220	0.00%
US Treasury Note	1,000,000	4.25%	30/6/2029	995,820	0.07%
US Treasury Note	905,000	4.63%	31/5/2031	919,706	0.06%
US Treasury Note	1,109,000	4.38%	15/5/2034	1,109,347	0.08%
Valero Energy Corp.	65,000	3.40%	15/9/2026	62,301	0.00%
Valero Energy Corp.	85,000	2.15%	15/9/2027	77,425	0.01%
Valero Energy Corp.	35,000	4.35%	1/6/2028	33,877	0.00%
Valero Energy Corp.	65,000	4.00%	1/4/2029	61,823	0.00%
Valero Energy Corp.	65,000	2.80%	1/12/2031	55,135	0.00%
Valero Energy Corp.	100,000	7.50%	15/4/2032	112,862	0.01%
Valero Energy Corp.	190,000	6.63%	15/6/2037	202,648	0.01%
Valero Energy Corp.	85,000	4.90%	15/3/2045	76,099	0.01%
Valero Energy Corp.	115,000	3.65%	1/12/2051	79,543	0.01%
Valero Energy Corp.	70,000	4.00%	1/6/2052	51,304	0.00%
Valero Energy Partners LP	65,000	4.50%	15/3/2028	63,314	0.00%
Valmont Industries, Inc.	65,000	5.00%	1/10/2044	58,705	0.00%
Valmont Industries, Inc.	40,000	5.25%	1/10/2054	35,794	0.00%
Ventas Realty LP	150,000	3.25%	15/10/2026	142,580	0.01%
Ventas Realty LP	140,000	4.00%	1/3/2028	133,575	0.01%
Ventas Realty LP	300,000	4.75%	15/11/2030	288,394	0.02%
Ventas Realty LP	250,000	2.50%	1/9/2031	205,318	0.01%
Ventas Realty LP	50,000	4.38%	1/2/2045	39,294	0.00%
Veralto Corp.	150,000	5.45%	18/9/2033	149,577	0.01%
VeriSign, Inc.	200,000	2.70%	15/6/2031	167,210	0.01%
Verisk Analytics, Inc.	22,000	4.00%	15/6/2025	21,635	0.00%
Verisk Analytics, Inc.	75,000	4.13%	15/3/2029	72,123	0.01%
Verisk Analytics, Inc.	70,000	5.75%	1/4/2033	72,000	0.01%
Verisk Analytics, Inc.	50,000	5.50%	15/6/2045	48,068	0.00%
Verisk Analytics, Inc.	80,000	3.63%	15/5/2050	57,521	0.00%
Verizon Communications, Inc.	500,000	1.45%	20/3/2026	468,344	0.03%
Verizon Communications, Inc.	475,000	2.63%	15/8/2026	450,352	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Verizon Communications, Inc.	500,000	2.10%	22/3/2028	449,739	0.03%
Verizon Communications, Inc.	750,000	4.33%	21/9/2028	729,189	0.05%
Verizon Communications, Inc.	375,000	4.02%	3/12/2029	354,352	0.02%
Verizon Communications, Inc.	220,000	3.15%	22/3/2030	198,307	0.01%
Verizon Communications, Inc.	415,000	1.68%	30/10/2030	337,285	0.02%
Verizon Communications, Inc.	600,000	1.75%	20/1/2031	485,589	0.03%
Verizon Communications, Inc.	401,000	2.55%	21/3/2031	340,630	0.02%
Verizon Communications, Inc.	701,000	2.36%	15/3/2032	572,912	0.04%
Verizon Communications, Inc.	325,000	4.50%	10/8/2033	305,511	0.02%
Verizon Communications, Inc.	300,000	4.40%	1/11/2034	277,983	0.02%
Verizon Communications, Inc.	75,000	4.27%	15/1/2036	67,899	0.00%
Verizon Communications, Inc.	340,000	4.81%	15/3/2039	315,309	0.02%
Verizon Communications, Inc.	200,000	2.65%	20/11/2040	137,794	0.01%
Verizon Communications, Inc.	525,000	3.40%	22/3/2041	401,286	0.03%
Verizon Communications, Inc.	175,000	2.85%	3/9/2041	122,609	0.01%
Verizon Communications, Inc.	355,000	3.85%	1/11/2042	281,399	0.02%
Verizon Communications, Inc.	75,000	4.13%	15/8/2046	60,619	0.00%
Verizon Communications, Inc.	355,000	4.86%	21/8/2046	322,119	0.02%
Verizon Communications, Inc.	75,000	5.50%	16/3/2047	74,840	0.01%
Verizon Communications, Inc.	220,000	4.52%	15/9/2048	188,632	0.01%
Verizon Communications, Inc.	125,000	4.00%	22/3/2050	97,412	0.01%
Verizon Communications, Inc.	325,000	2.88%	20/11/2050	204,413	0.01%
Verizon Communications, Inc.	800,000	3.55%	22/3/2051	575,761	0.04%
Verizon Communications, Inc.	150,000	3.88%	1/3/2052	113,874	0.01%
Verizon Communications, Inc.	200,000	5.50%	23/2/2054	195,846	0.01%
Verizon Communications, Inc.	519,000	2.99%	30/10/2056	317,714	0.02%
Verizon Communications, Inc.	475,000	3.00%	20/11/2060	284,338	0.02%
Verizon Communications, Inc.	510,000	3.70%	22/3/2061	359,721	0.02%
VF Corp.	100,000	2.95%	23/4/2030	83,023	0.01%
Viatis, Inc.	125,000	2.70%	22/6/2030	106,197	0.01%
Viatis, Inc.	250,000	3.85%	22/6/2040	182,485	0.01%
Viatis, Inc.	250,000	4.00%	22/6/2050	168,471	0.01%
VICI Properties LP	170,000	4.75%	15/2/2028	165,867	0.01%
VICI Properties LP	50,000	4.95%	15/2/2030	48,241	0.00%
VICI Properties LP	100,000	5.13%	15/5/2032	95,290	0.01%
VICI Properties LP	75,000	5.75%	1/4/2034	74,208	0.01%
VICI Properties LP	200,000	5.63%	15/5/2052	179,079	0.01%
VICI Properties LP	100,000	6.13%	1/4/2054	95,714	0.01%
VICI Properties LP/VICI Note Co., Inc.	150,000	4.25%	1/12/2026	144,769	0.01%
VICI Properties LP/VICI Note Co., Inc.	175,000	5.75%	1/2/2027	175,116	0.01%
VICI Properties LP/VICI Note Co., Inc.	125,000	3.75%	15/2/2027	118,805	0.01%
VICI Properties LP/VICI Note Co., Inc.	175,000	3.88%	15/2/2029	161,579	0.01%
Virginia Electric & Power Co.	110,000	3.15%	15/1/2026	106,496	0.01%
Virginia Electric & Power Co.	60,000	2.95%	15/11/2026	57,055	0.00%
Virginia Electric & Power Co.	115,000	3.50%	15/3/2027	110,406	0.01%
Virginia Electric & Power Co.	100,000	3.75%	15/5/2027	96,338	0.01%
Virginia Electric & Power Co.	110,000	3.80%	1/4/2028	105,245	0.01%
Virginia Electric & Power Co.	80,000	2.88%	15/7/2029	72,219	0.01%
Virginia Electric & Power Co.	75,000	2.30%	15/11/2031	61,730	0.00%
Virginia Electric & Power Co.	95,000	2.40%	30/3/2032	78,074	0.01%
Virginia Electric & Power Co.	110,000	5.00%	1/4/2033	107,120	0.01%
Virginia Electric & Power Co.	90,000	5.30%	15/8/2033	89,468	0.01%
Virginia Electric & Power Co.	75,000	6.00%	15/1/2036	77,152	0.01%
Virginia Electric & Power Co.	90,000	6.00%	15/5/2037	92,662	0.01%
Virginia Electric & Power Co.	70,000	6.35%	30/11/2037	74,191	0.01%
Virginia Electric & Power Co.	100,000	8.88%	15/11/2038	129,135	0.01%
Virginia Electric & Power Co.	75,000	4.00%	15/1/2043	60,277	0.00%
Virginia Electric & Power Co.	70,000	4.65%	15/8/2043	60,792	0.00%
Virginia Electric & Power Co.	90,000	4.45%	15/2/2044	75,814	0.01%
Virginia Electric & Power Co.	55,000	4.20%	15/5/2045	44,691	0.00%
Virginia Electric & Power Co.	75,000	4.00%	15/11/2046	58,349	0.00%
Virginia Electric & Power Co.	80,000	3.80%	15/9/2047	59,228	0.00%
Virginia Electric & Power Co.	90,000	4.60%	1/12/2048	76,532	0.01%
Virginia Electric & Power Co.	85,000	3.30%	1/12/2049	57,339	0.00%
Virginia Electric & Power Co.	130,000	2.45%	15/12/2050	73,052	0.01%
Virginia Electric & Power Co.	130,000	2.95%	15/11/2051	81,240	0.01%
Virginia Electric & Power Co.	90,000	4.63%	15/5/2052	75,800	0.01%
Virginia Electric & Power Co.	110,000	5.45%	1/4/2053	105,089	0.01%
Virginia Electric & Power Co.	105,000	5.70%	15/8/2053	104,443	0.01%
Virginia Electric & Power Co.	100,000	5.35%	15/1/2054	94,491	0.01%
Visa, Inc.	450,000	3.15%	14/12/2025	437,759	0.03%

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Visa, Inc.	375,000	1.90%	15/4/2027	346,056	0.02%
Visa, Inc.	225,000	0.75%	15/8/2027	199,221	0.01%
Visa, Inc.	100,000	2.75%	15/9/2027	93,956	0.01%
Visa, Inc.	270,000	2.05%	15/4/2030	231,955	0.02%
Visa, Inc.	145,000	1.10%	15/2/2031	115,494	0.01%
Visa, Inc.	200,000	4.15%	14/12/2035	186,589	0.01%
Visa, Inc.	100,000	2.70%	15/4/2040	72,883	0.01%
Visa, Inc.	470,000	4.30%	14/12/2045	407,494	0.03%
Visa, Inc.	230,000	3.65%	15/9/2047	178,394	0.01%
Visa, Inc.	125,000	2.00%	15/8/2050	70,291	0.00%
Vistra Operations Co. LLC	155,000	3.70%	30/1/2027	148,132	0.01%
Vistra Operations Co. LLC	160,000	4.30%	15/7/2029	151,206	0.01%
Vistra Operations Co. LLC	125,000	6.95%	15/10/2033	133,451	0.01%
Vistra Operations Co. LLC	100,000	6.00%	15/4/2034	100,110	0.01%
VMware LLC	125,000	1.40%	15/8/2026	115,086	0.01%
VMware LLC	175,000	3.90%	21/8/2027	167,852	0.01%
VMware LLC	150,000	1.80%	15/8/2028	131,339	0.01%
VMware LLC	225,000	2.20%	15/8/2031	182,861	0.01%
Volkswagen Group of America Finance LLC	375,000	4.35%	8/6/2027	365,688	0.03%
Volkswagen Group of America Finance LLC	200,000	6.20%	16/11/2028	206,411	0.01%
Vontier Corp.	200,000	1.80%	1/4/2026	187,057	0.01%
Vontier Corp.	100,000	2.95%	1/4/2031	82,356	0.01%
Voya Financial, Inc.	115,000	5.70%	15/7/2043	111,189	0.01%
Voya Financial, Inc.^	70,000	4.70%	23/1/2048	60,707	0.00%
Vulcan Materials Co.	200,000	3.50%	1/6/2030	182,613	0.01%
Vulcan Materials Co.	125,000	4.50%	15/6/2047	104,145	0.01%
Vulcan Materials Co.	75,000	4.70%	1/3/2048	64,982	0.00%
W R Berkley Corp.	55,000	4.75%	1/8/2044	48,701	0.00%
W R Berkley Corp.	100,000	4.00%	12/5/2050	76,433	0.01%
W R Berkley Corp.	75,000	3.15%	30/9/2061	44,699	0.00%
Wachovia Corp.	150,000	5.50%	1/8/2035	147,907	0.01%
WakeMed	75,000	3.29%	1/10/2052	52,538	0.00%
Walmart, Inc.	125,000	3.90%	9/9/2025	123,278	0.01%
Walmart, Inc.	175,000	3.05%	8/7/2026	169,050	0.01%
Walmart, Inc.	150,000	1.05%	17/9/2026	138,225	0.01%
Walmart, Inc.	200,000	3.95%	9/9/2027	195,358	0.01%
Walmart, Inc. ¹	500,000	3.70%	26/6/2028	485,040	0.03%
Walmart, Inc.	100,000	1.50%	22/9/2028	88,334	0.01%
Walmart, Inc.	175,000	4.00%	15/4/2030	169,794	0.01%
Walmart, Inc.	250,000	1.80%	22/9/2031	205,895	0.01%
Walmart, Inc.	350,000	4.15%	9/9/2032	337,347	0.02%
Walmart, Inc.	250,000	4.10%	15/4/2033	238,209	0.02%
Walmart, Inc.	125,000	5.25%	1/9/2035	128,464	0.01%
Walmart, Inc.	150,000	6.50%	15/8/2037	169,940	0.01%
Walmart, Inc.	130,000	6.20%	15/4/2038	145,227	0.01%
Walmart, Inc.	200,000	3.95%	28/6/2038	179,400	0.01%
Walmart, Inc.	32,000	5.63%	1/4/2040	33,670	0.00%
Walmart, Inc.	70,000	5.00%	25/10/2040	69,284	0.00%
Walmart, Inc.	175,000	2.50%	22/9/2041	121,132	0.01%
Walmart, Inc.	175,000	4.00%	11/4/2043	149,166	0.01%
Walmart, Inc.	187,000	4.05%	29/6/2048	155,269	0.01%
Walmart, Inc.	400,000	2.65%	22/9/2051	250,696	0.02%
Walmart, Inc.	125,000	4.50%	15/4/2053	110,623	0.01%
Walt Disney Co.	200,000	1.75%	13/1/2026	189,734	0.01%
Walt Disney Co.	375,000	3.70%	23/3/2027	363,334	0.03%
Walt Disney Co.	300,000	2.00%	1/9/2029	260,519	0.02%
Walt Disney Co.	325,000	2.65%	13/1/2031	283,523	0.02%
Walt Disney Co.	50,000	6.55%	15/3/2033	55,052	0.00%
Walt Disney Co.	200,000	6.20%	15/12/2034	217,317	0.02%
Walt Disney Co.	200,000	6.40%	15/12/2035	218,919	0.02%
Walt Disney Co.	195,000	6.15%	1/3/2037	210,916	0.01%
Walt Disney Co.	175,000	3.50%	13/5/2040	139,555	0.01%
Walt Disney Co.	175,000	5.40%	1/10/2043	172,883	0.01%
Walt Disney Co.	200,000	4.95%	15/10/2045	185,719	0.01%
Walt Disney Co.	375,000	2.75%	1/9/2049	238,075	0.02%
Walt Disney Co.	305,000	3.60%	13/1/2051	227,402	0.02%
Walt Disney Co.	200,000	3.80%	13/5/2060	148,263	0.01%
Warnermedia Holdings, Inc.	655,000	3.76%	15/3/2027	621,292	0.04%
Warnermedia Holdings, Inc.	250,000	4.05%	15/3/2029	230,883	0.02%
Warnermedia Holdings, Inc.	800,000	4.28%	15/3/2032	698,066	0.05%
Warnermedia Holdings, Inc.	560,000	5.05%	15/3/2042	455,096	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Warnermedia Holdings, Inc.	995,000	5.14%	15/3/2052	774,292	0.05%
Warnermedia Holdings, Inc.	424,000	5.39%	15/3/2062	330,739	0.02%
Washington Gas Light Co.	50,000	3.80%	15/9/2046	37,787	0.00%
Washington Gas Light Co.	75,000	3.65%	15/9/2049	54,868	0.00%
Washington University	100,000	3.52%	15/4/2054	76,593	0.01%
Washington University	75,000	4.35%	15/4/2122	60,685	0.00%
Waste Connections, Inc.	150,000	3.50%	1/5/2029	140,173	0.01%
Waste Connections, Inc.	125,000	2.60%	1/2/2030	110,085	0.01%
Waste Connections, Inc.	75,000	4.20%	15/1/2033	69,551	0.00%
Waste Management, Inc.	125,000	3.15%	15/11/2027	117,980	0.01%
Waste Management, Inc.	200,000	1.15%	15/3/2028	174,559	0.01%
Waste Management, Inc.	225,000	2.00%	1/6/2029	196,567	0.01%
Waste Management, Inc.	375,000	4.63%	15/2/2030	368,949	0.03%
Waste Management, Inc.	350,000	1.50%	15/3/2031	280,158	0.02%
Waste Management, Inc.	225,000	4.88%	15/2/2034	220,349	0.02%
Waste Management, Inc.	100,000	2.50%	15/11/2050	59,423	0.00%
WEC Energy Group, Inc.	145,000	4.75%	9/1/2026	143,484	0.01%
WEC Energy Group, Inc.	100,000	5.15%	1/10/2027	99,729	0.01%
WEC Energy Group, Inc.	300,000	2.20%	15/12/2028	264,311	0.02%
WEC Energy Group, Inc.	15,000	1.80%	15/10/2030	12,216	0.00%
Wells Fargo & Co.	375,000	3.55%	29/9/2025	366,109	0.03%
Wells Fargo & Co.	650,000	3.00%	22/4/2026	623,330	0.04%
Wells Fargo & Co.	592,000	4.10%	3/6/2026	576,928	0.04%
Wells Fargo & Co.^	200,000	4.54%	15/8/2026	197,499	0.01%
Wells Fargo & Co.	100,000	3.00%	23/10/2026	95,005	0.01%
Wells Fargo & Co.^	375,000	3.20%	17/6/2027	359,129	0.02%
Wells Fargo & Co.	125,000	4.30%	22/7/2027	121,720	0.01%
Wells Fargo & Co.^	725,000	3.53%	24/3/2028	691,396	0.05%
Wells Fargo & Co.^	400,000	5.71%	22/4/2028	403,601	0.03%
Wells Fargo & Co.^	603,000	3.58%	22/5/2028	574,255	0.04%
Wells Fargo & Co.^	650,000	2.39%	2/6/2028	598,888	0.04%
Wells Fargo & Co.^	275,000	4.81%	25/7/2028	271,010	0.02%
Wells Fargo & Co.	275,000	4.15%	24/1/2029	264,326	0.02%
Wells Fargo & Co.^	760,000	5.57%	25/7/2029	767,074	0.05%
Wells Fargo & Co.^	385,000	6.30%	23/10/2029	399,347	0.03%
Wells Fargo & Co.^	400,000	5.20%	23/1/2030	398,281	0.03%
Wells Fargo & Co.^	500,000	2.88%	30/10/2030	443,295	0.03%
Wells Fargo & Co.^	450,000	2.57%	11/2/2031	389,321	0.03%
Wells Fargo & Co.^	200,000	4.48%	4/4/2031	191,592	0.01%
Wells Fargo & Co.^	565,000	3.35%	2/3/2033	490,477	0.03%
Wells Fargo & Co.^	505,000	4.90%	25/7/2033	486,140	0.03%
Wells Fargo & Co.^	560,000	5.39%	24/4/2034	553,895	0.04%
Wells Fargo & Co.^	435,000	5.56%	25/7/2034	434,940	0.03%
Wells Fargo & Co.^	460,000	6.49%	23/10/2034	490,676	0.03%
Wells Fargo & Co.^	325,000	5.50%	23/1/2035	324,215	0.02%
Wells Fargo & Co.	50,000	5.38%	7/2/2035	49,937	0.00%
Wells Fargo & Co.	75,000	5.95%	15/12/2036	74,575	0.01%
Wells Fargo & Co.^	525,000	3.07%	30/4/2041	385,078	0.03%
Wells Fargo & Co.	225,000	5.38%	2/11/2043	210,897	0.01%
Wells Fargo & Co.	375,000	5.61%	15/1/2044	360,041	0.03%
Wells Fargo & Co.	200,000	4.65%	4/11/2044	168,948	0.01%
Wells Fargo & Co.	350,000	3.90%	1/5/2045	276,243	0.02%
Wells Fargo & Co.	300,000	4.90%	17/11/2045	261,140	0.02%
Wells Fargo & Co.	205,000	4.40%	14/6/2046	165,479	0.01%
Wells Fargo & Co.	300,000	4.75%	7/12/2046	253,986	0.02%
Wells Fargo & Co.^	705,000	5.01%	4/4/2051	642,722	0.04%
Wells Fargo & Co.^	500,000	4.61%	25/4/2053	427,779	0.03%
Wells Fargo Bank NA	250,000	4.81%	15/1/2026	248,344	0.02%
Wells Fargo Bank NA	275,000	5.45%	7/8/2026	275,847	0.02%
Wells Fargo Bank NA	350,000	5.25%	11/12/2026	350,228	0.02%
Wells Fargo Bank NA	100,000	5.95%	26/8/2036	103,647	0.01%
Wells Fargo Bank NA	250,000	5.85%	1/2/2037	256,426	0.02%
Wells Fargo Bank NA	175,000	6.60%	15/1/2038	191,969	0.01%
Wells Fargo Commercial Mortgage Trust 2015	370,000	3.41%	15/5/2048	358,716	0.02%
Wells Fargo Commercial Mortgage Trust 2015	175,000	3.54%	15/5/2048	171,460	0.01%
Wells Fargo Commercial Mortgage Trust 2015	333,000	3.64%	15/6/2048	325,825	0.02%
Wells Fargo Commercial Mortgage Trust 2015	194,116	3.79%	15/9/2048	189,498	0.01%
Wells Fargo Commercial Mortgage Trust 2015	150,000	3.84%	15/9/2058	146,273	0.01%
Wells Fargo Commercial Mortgage Trust 2016	250,000	3.10%	15/6/2049	236,968	0.02%
Wells Fargo Commercial Mortgage Trust 2016	100,000	2.65%	15/8/2049	93,637	0.01%
Wells Fargo Commercial Mortgage Trust 2016	150,000	3.37%	15/10/2049	137,854	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo Commercial Mortgage Trust 2016	230,000	3.79%	15/12/2049	220,534	0.02%
Wells Fargo Commercial Mortgage Trust 2016	100,000	3.42%	15/11/2059	90,987	0.01%
Wells Fargo Commercial Mortgage Trust 2017 [^]	69,000	3.67%	15/7/2050	64,180	0.00%
Wells Fargo Commercial Mortgage Trust 2017	68,000	3.45%	15/7/2050	64,020	0.00%
Wells Fargo Commercial Mortgage Trust 2017	125,000	3.70%	15/9/2050	116,063	0.01%
Wells Fargo Commercial Mortgage Trust 2017	50,000	3.42%	15/9/2050	46,825	0.00%
Wells Fargo Commercial Mortgage Trust 2017	175,000	3.58%	15/10/2050	165,036	0.01%
Wells Fargo Commercial Mortgage Trust 2017	125,000	3.32%	15/10/2050	117,375	0.01%
Wells Fargo Commercial Mortgage Trust 2017 [^]	50,000	3.85%	15/10/2050	46,621	0.00%
Wells Fargo Commercial Mortgage Trust 2017	50,000	3.47%	15/11/2050	46,856	0.00%
Wells Fargo Commercial Mortgage Trust 2017	100,000	3.33%	15/12/2050	91,590	0.01%
Wells Fargo Commercial Mortgage Trust 2018	50,000	4.15%	15/8/2051	47,321	0.00%
Wells Fargo Commercial Mortgage Trust 2018	50,000	4.30%	15/1/2052	47,790	0.00%
Wells Fargo Commercial Mortgage Trust 2018	100,000	4.44%	15/9/2061	96,294	0.01%
Welltower OP LLC	300,000	4.25%	1/4/2026	293,893	0.02%
Welltower OP LLC	200,000	2.05%	15/1/2029	174,700	0.01%
Welltower OP LLC	200,000	3.10%	15/1/2030	179,197	0.01%
Welltower OP LLC	200,000	2.75%	15/1/2032	167,938	0.01%
Welltower OP LLC	50,000	6.50%	15/3/2041	53,943	0.00%
Welltower OP LLC	75,000	4.95%	1/9/2048	67,860	0.00%
Western & Southern Life Insurance Co.	150,000	5.15%	15/1/2049	131,622	0.01%
Western Digital Corp.	150,000	2.85%	1/2/2029	129,982	0.01%
Western Midstream Operating LP	280,000	4.05%	1/2/2030	260,515	0.02%
Western Midstream Operating LP	60,000	5.45%	1/4/2044	53,718	0.00%
Western Midstream Operating LP	180,000	5.30%	1/3/2048	154,559	0.01%
Western Midstream Operating LP	190,000	5.25%	1/2/2050	165,327	0.01%
Western Union Co.	100,000	1.35%	15/3/2026	93,235	0.01%
Western Union Co.	125,000	2.75%	15/3/2031	103,906	0.01%
Westinghouse Air Brake Technologies Corp.	125,000	3.45%	15/11/2026	119,524	0.01%
Westinghouse Air Brake Technologies Corp.	200,000	4.70%	15/9/2028	196,101	0.01%
Westlake Corp.	200,000	3.60%	15/8/2026	192,420	0.01%
Westlake Corp.	100,000	3.38%	15/6/2030	90,220	0.01%
Westlake Corp.	100,000	5.00%	15/8/2046	87,539	0.01%
Westlake Corp.	65,000	4.38%	15/11/2047	52,575	0.00%
Westlake Corp.	125,000	3.38%	15/8/2061	75,703	0.01%
Weyerhaeuser Co.	275,000	4.00%	15/4/2030	256,769	0.02%
Weyerhaeuser Co.	71,000	7.38%	15/3/2032	79,398	0.01%
Weyerhaeuser Co.	200,000	3.38%	9/3/2033	171,299	0.01%
WFRBS Commercial Mortgage Trust 2014	88,091	4.18%	15/5/2047	86,478	0.01%
Whirlpool Corp.	100,000	5.75%	1/3/2034	99,962	0.01%
Whirlpool Corp.	100,000	4.50%	1/6/2046	80,090	0.01%
Whirlpool Corp.	100,000	4.60%	15/5/2050	79,676	0.01%
William Marsh Rice University	110,000	3.57%	15/5/2045	89,009	0.01%
Williams Cos, Inc.	105,000	4.00%	15/9/2025	103,020	0.01%
Williams Cos, Inc.	175,000	5.40%	2/3/2026	174,843	0.01%
Williams Cos, Inc.	135,000	3.75%	15/6/2027	129,615	0.01%
Williams Cos, Inc.	200,000	3.50%	15/11/2030	181,147	0.01%
Williams Cos, Inc.	330,000	2.60%	15/3/2031	279,037	0.02%
Williams Cos, Inc.	35,000	8.75%	15/3/2032	41,795	0.00%
Williams Cos, Inc.	90,000	4.65%	15/8/2032	85,562	0.01%
Williams Cos, Inc.	240,000	5.65%	15/3/2033	242,365	0.02%
Williams Cos, Inc.	230,000	6.30%	15/4/2040	238,420	0.02%
Williams Cos, Inc.	75,000	5.80%	15/11/2043	72,835	0.01%
Williams Cos, Inc.	100,000	5.40%	4/3/2044	94,277	0.01%
Williams Cos, Inc.	55,000	5.75%	24/6/2044	53,855	0.00%
Williams Cos, Inc.	125,000	4.90%	15/1/2045	109,304	0.01%
Williams Cos, Inc.	100,000	5.10%	15/9/2045	90,176	0.01%
Williams Cos, Inc.	160,000	4.85%	1/3/2048	138,348	0.01%
Williams Cos, Inc.	55,000	3.50%	15/10/2051	38,134	0.00%
Williams Cos, Inc.	55,000	5.30%	15/8/2052	50,933	0.00%
Willis North America, Inc.	100,000	5.35%	15/5/2033	98,021	0.01%
Willis North America, Inc.	175,000	3.88%	15/9/2049	125,892	0.01%
Willis North America, Inc.	130,000	5.90%	5/3/2054	126,179	0.01%
Willis-Knighton Medical Center	50,000	4.81%	1/9/2048	44,480	0.00%
Willis-Knighton Medical Center	50,000	3.07%	1/3/2051	32,641	0.00%
Wisconsin Electric Power Co.	50,000	5.00%	15/5/2029	50,046	0.00%
Wisconsin Electric Power Co.	70,000	4.75%	30/9/2032	68,311	0.00%
Wisconsin Electric Power Co.	100,000	5.63%	15/5/2033	104,158	0.01%
Wisconsin Electric Power Co.	65,000	4.30%	15/10/2048	53,546	0.00%
Wisconsin Power & Light Co.	50,000	3.05%	15/10/2027	46,897	0.00%
Wisconsin Power & Light Co.	75,000	3.95%	1/9/2032	68,434	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wisconsin Power & Light Co.	40,000	4.95%	1/4/2033	38,686	0.00%
Wisconsin Power & Light Co.	50,000	5.38%	30/3/2034	49,660	0.00%
Wisconsin Power & Light Co.	50,000	6.38%	15/8/2037	52,400	0.00%
Wisconsin Power & Light Co.	40,000	3.65%	1/4/2050	28,610	0.00%
Wisconsin Public Service Corp.	75,000	3.67%	1/12/2042	58,835	0.00%
Wisconsin Public Service Corp.	135,000	4.75%	1/11/2044	121,553	0.01%
Workday, Inc.	275,000	3.50%	1/4/2027	263,035	0.02%
Workday, Inc.	250,000	3.80%	1/4/2032	224,634	0.02%
WP Carey, Inc.	150,000	4.25%	1/10/2026	146,101	0.01%
WP Carey, Inc.	50,000	3.85%	15/7/2029	46,677	0.00%
WP Carey, Inc.	100,000	2.25%	1/4/2033	77,419	0.01%
WRKCo, Inc.	250,000	3.90%	1/6/2028	237,857	0.02%
WRKCo, Inc.	200,000	4.90%	15/3/2029	198,760	0.01%
WRKCo, Inc.	200,000	3.00%	15/6/2033	168,272	0.01%
WW Grainger, Inc.	150,000	3.75%	15/5/2046	116,613	0.01%
WW Grainger, Inc.	100,000	4.20%	15/5/2047	82,860	0.01%
Wyeth LLC	150,000	6.00%	15/2/2036	159,437	0.01%
Wyeth LLC	425,000	5.95%	1/4/2037	447,493	0.03%
Xcel Energy, Inc.	190,000	2.35%	15/11/2031	153,433	0.01%
Xcel Energy, Inc.	65,000	4.60%	1/6/2032	60,805	0.00%
Xcel Energy, Inc.	200,000	5.50%	15/3/2034	197,041	0.01%
Xcel Energy, Inc.	140,000	3.50%	1/12/2049	94,928	0.01%
XL Group Ltd.	50,000	5.25%	15/12/2043	46,412	0.00%
Xylem, Inc.	100,000	3.25%	1/11/2026	95,605	0.01%
Xylem, Inc.	125,000	2.25%	30/1/2031	104,906	0.01%
Xylem, Inc.	50,000	4.38%	1/11/2046	41,764	0.00%
Yale University	125,000	1.48%	15/4/2030	104,422	0.01%
Yale University	100,000	2.40%	15/4/2050	62,241	0.00%
Yale-New Haven Health Services Corp.	75,000	2.50%	1/7/2050	45,156	0.00%
Zimmer Biomet Holdings, Inc.	375,000	2.60%	24/11/2031	313,442	0.02%
Zoetis, Inc.	150,000	3.00%	12/9/2027	140,725	0.01%
Zoetis, Inc.	75,000	3.90%	20/8/2028	71,571	0.01%
Zoetis, Inc.	275,000	2.00%	15/5/2030	231,649	0.02%
Zoetis, Inc.	125,000	5.60%	16/11/2032	127,904	0.01%
Zoetis, Inc.	100,000	4.70%	1/2/2043	89,126	0.01%
Zoetis, Inc.	200,000	3.95%	12/9/2047	156,146	0.01%
				890,828,132	61.71%

Uruguay 0.15% (31 December 2023: 0.15%)

Uruguay Government International Bond	150,000	4.38%	27/10/2027	148,603	0.01%
Uruguay Government International Bond	401,825	4.38%	23/1/2031	390,787	0.03%
Uruguay Government International Bond	100,000	7.88%	15/1/2033	118,328	0.01%
Uruguay Government International Bond	258,826	5.75%	28/10/2034	269,854	0.02%
Uruguay Government International Bond	263,500	7.63%	21/3/2036	312,066	0.02%
Uruguay Government International Bond	107,537	4.13%	20/11/2045	93,219	0.01%
Uruguay Government International Bond	480,280	5.10%	18/6/2050	452,048	0.03%
Uruguay Government International Bond	370,000	4.98%	20/4/2055	337,308	0.02%
				2,122,213	0.15%

Total Fixed Income

1,431,197,045 99.14%

Total Transferable Securities

1,431,197,045 99.14%

	Number of Contracts	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
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Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (31 December 2023: 0.01%)

Futures 0.00% (31 December 2023: 0.01%)

US Treasury Note 5 Year September 2024	14	\$1,491,345	749	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market			749	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.48%) (31 December 2023: 0.41%)							
Hedge Share Class Level Forward Currency Exchange Contracts (0.48%) (31 December 2023: 0.41%)							
USD	1,676,714	GBP	(1,312,486)	Toronto-Dominion Bank	2/7/2024	17,601	0.00%
USD	1,026,538	GBP	(803,623)	Toronto-Dominion Bank	2/7/2024	10,678	0.00%
GBP	524,759,561	USD	(663,469,781)	UBS AG	2/8/2024	5,974	0.00%
USD	1,692,450	EUR	(1,575,156)	Toronto-Dominion Bank	2/7/2024	4,276	0.00%
USD	416,369	GBP	(327,255)	Toronto-Dominion Bank	2/7/2024	2,686	0.00%
EUR	43,888,497	USD	(47,105,963)	State Street Bank & Trust Co.	2/8/2024	2,491	0.00%
EUR	44,553,473	USD	(47,819,777)	HSBC Bank	2/8/2024	2,440	0.00%
EUR	44,553,474	USD	(47,819,778)	HSBC Bank	2/8/2024	2,440	0.00%
USD	43,665	GBP	(34,200)	Toronto-Dominion Bank	2/7/2024	433	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	127,572	USD	(136,317)	BNP Paribas	2/7/2024	408	0.00%
USD	663,348,561	GBP	(524,759,561)	UBS AG	2/7/2024	289	0.00%
GBP	179,999	USD	(227,300)	BNP Paribas	2/7/2024	237	0.00%
EUR	418,991	USD	(448,840)	UBS AG	2/7/2024	214	0.00%
EUR	37,759	USD	(40,340)	JPMorgan Chase Bank	2/7/2024	128	0.00%
EUR	1,202,073	USD	(1,290,184)	Toronto-Dominion Bank	2/8/2024	81	0.00%
EUR	239,838	USD	(257,417)	UBS AG	2/8/2024	17	0.00%
GBP	5,751	USD	(7,260)	UBS AG	2/7/2024	10	0.00%
USD	60,399	GBP	(47,771)	Toronto-Dominion Bank	2/8/2024	—	0.00%
USD	47,750,185	EUR	(44,553,473)	HSBC Bank	2/7/2024	(21)	(0.00%)
USD	47,750,186	EUR	(44,553,474)	HSBC Bank	2/7/2024	(21)	(0.00%)
USD	47,037,497	EUR	(43,888,497)	State Street Bank & Trust Co.	2/7/2024	(21)	(0.00%)
EUR	46,095	USD	(49,425)	UBS AG	2/7/2024	(23)	(0.00%)
GBP	5,102,979	USD	(6,451,941)	Toronto-Dominion Bank	2/8/2024	(29)	(0.00%)
GBP	91,475	USD	(115,711)	UBS AG	2/7/2024	(77)	(0.00%)
GBP	19,865	USD	(25,348)	State Street Bank & Trust Co.	2/7/2024	(236)	(0.00%)
EUR	96,825	USD	(104,041)	BNP Paribas	2/7/2024	(269)	(0.00%)
EUR	181,273	USD	(194,566)	Toronto-Dominion Bank	2/7/2024	(287)	(0.00%)
USD	241,436	EUR	(225,564)	State Street Bank & Trust Co.	2/7/2024	(313)	(0.00%)
GBP	121,191	USD	(153,520)	State Street Bank & Trust Co.	2/7/2024	(322)	(0.00%)
GBP	72,755	USD	(92,310)	Toronto-Dominion Bank	2/7/2024	(340)	(0.00%)
GBP	52,181	USD	(66,337)	UBS AG	2/7/2024	(375)	(0.00%)
EUR	447,800	USD	(480,315)	BNP Paribas	2/7/2024	(385)	(0.00%)
EUR	270,974	USD	(290,823)	UBS AG	2/7/2024	(406)	(0.00%)
GBP	31,209	USD	(39,892)	State Street Bank & Trust Co.	2/7/2024	(441)	(0.00%)
GBP	169,845	USD	(215,227)	State Street Bank & Trust Co.	2/7/2024	(526)	(0.00%)
GBP	285,628	USD	(362,217)	Toronto-Dominion Bank	2/7/2024	(1,155)	(0.00%)
EUR	123,156	USD	(133,287)	State Street Bank & Trust Co.	2/7/2024	(1,295)	(0.00%)
GBP	156,496	USD	(199,280)	State Street Bank & Trust Co.	2/7/2024	(1,453)	(0.00%)
EUR	100,706	USD	(109,597)	BNP Paribas	2/7/2024	(1,665)	(0.00%)
GBP	502,852	USD	(637,895)	BNP Paribas	2/7/2024	(2,240)	(0.00%)
EUR	366,625	USD	(395,192)	Toronto-Dominion Bank	2/7/2024	(2,262)	(0.00%)
GBP	470,320	USD	(596,890)	BNP Paribas	2/7/2024	(2,359)	(0.00%)
GBP	160,567	USD	(206,198)	State Street Bank & Trust Co.	2/7/2024	(3,225)	(0.00%)
EUR	264,827	USD	(287,513)	State Street Bank & Trust Co.	2/7/2024	(3,685)	(0.00%)
EUR	217,332	USD	(236,733)	State Street Bank & Trust Co.	2/7/2024	(3,808)	(0.00%)
EUR	276,709	USD	(300,768)	State Street Bank & Trust Co.	2/7/2024	(4,205)	(0.00%)
EUR	290,913	USD	(316,476)	State Street Bank & Trust Co.	2/7/2024	(4,690)	(0.00%)
EUR	282,328	USD	(307,442)	Toronto-Dominion Bank	2/7/2024	(4,857)	(0.00%)
EUR	554,011	USD	(601,286)	State Street Bank & Trust Co.	2/7/2024	(7,525)	(0.00%)
USD	3,954,400	EUR	(3,697,474)	State Street Bank & Trust Co.	2/7/2024	(8,369)	(0.00%)
GBP	1,544,457	USD	(1,964,358)	Toronto-Dominion Bank	2/7/2024	(12,011)	(0.00%)
GBP	2,249,508	USD	(2,863,565)	State Street Bank & Trust Co.	2/7/2024	(19,963)	(0.00%)
EUR	1,613,270	USD	(1,753,537)	State Street Bank & Trust Co.	2/7/2024	(24,514)	(0.00%)
GBP	6,575,305	USD	(8,372,954)	Toronto-Dominion Bank	2/7/2024	(61,114)	(0.00%)
EUR	43,816,236	USD	(47,625,400)	HSBC Bank	2/7/2024	(665,328)	(0.05%)
EUR	43,816,236	USD	(47,625,400)	UBS AG	2/7/2024	(665,329)	(0.05%)
EUR	45,144,000	USD	(49,068,594)	BNP Paribas	2/7/2024	(685,490)	(0.05%)
GBP	514,547,721	USD	(655,214,005)	Toronto-Dominion Bank	2/7/2024	(4,774,514)	(0.33%)
						(6,914,745)	(0.48%)
Total OTC Financial Derivative Instruments						(6,914,745)	(0.48%)
Total Investments						1,424,283,049	98.66%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						19,295,339	1.34%
Net Assets						1,443,578,388	100.00%

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	787,763,952	53.73%
(b) Transferable securities dealt in on another regulated market	624,604,944	42.60%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	18,828,149	1.28%
(d) Total Financial Derivative Instruments dealt in on a regulated market	749	0.00%
(e) Total OTC Financial Derivative Instruments	50,403	0.00%
(f) Other assets	34,897,846	2.39%
Total Assets	1,466,146,043	100.00%

[^] Floating Rate Note (FRN). The effective interest rate is at 30 June 2024.

¹ Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	1,431,197,045	1,475,824,841
Financial Derivative Instruments	17	51,152	6,307,614
Cash		9,514,129	240,119
Unrealised Appreciation on Spot Currency Contracts		—	988
Receivables:			
Interest and Dividends		15,805,812	15,624,616
Capital Shares Issued		2,926,962	1,269,253
Investments Sold		6,624,334	828,191
Margin Cash Due from Broker		26,609	—
Other Receivables		—	22,402
Total Current Assets		1,466,146,043	1,500,118,024
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	6,965,148	91,989
Bank Overdraft		—	256,421
Unrealised Depreciation on Spot Currency Contracts		296	—
Payables and Other Liabilities:			
Investments Purchased		14,295,759	4,409,559
Income Distribution Payable		401,590	857,566
Capital Shares Redeemed		776,256	329,392
Margin Cash Due to Broker		—	45,257
Management Fees Payable	12	123,508	137,992
Other Payables		5,098	—
Total Current Liabilities		22,567,655	6,128,176
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,443,578,388	1,493,989,848

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
EUR Acc			
US (\$) Equivalent	\$38,125,436	\$36,862,186	\$28,579,922
Net Assets	€35,574,844	€33,370,015	€26,779,033
Number of Shares Outstanding	136,383	131,803	110,268
Net Asset Value Per Share¹	€260.85	€253.18	€242.85
Institutional Plus EUR Acc			
US (\$) Equivalent	\$1,527,903	\$1,755,919	\$1,887,498
Net Assets	€1,425,686	€1,589,570	€1,768,562
Number of Shares Outstanding	8,528	9,799	11,370
Net Asset Value Per Share¹	€167.18	€162.22	€155.55
Institutional Plus EUR Hedged Acc			
US (\$) Equivalent	\$143,037,299	\$143,990,198	\$135,653,206
Net Assets	€133,468,104	€130,349,161	€127,105,372
Number of Shares Outstanding	1,300,410	1,259,543	1,293,999
Net Asset Value Per Share¹	€102.64	€103.49	€98.23
GBP Hedged Acc			
US (\$) Equivalent	\$632,024,902	\$628,572,202	\$669,936,552
Net Assets	£499,994,900	£493,075,160	£556,934,549
Number of Shares Outstanding	4,234,299	4,167,195	5,026,969
Net Asset Value Per Share¹	£118.08	£118.32	£110.79
Institutional Plus GBP Hedged Acc			
US (\$) Equivalent	\$2,755,047	\$2,748,913	\$8,903,935
Net Assets	£2,179,518	£2,156,348	£7,402,058
Number of Shares Outstanding	20,930	20,669	75,714
Net Asset Value Per Share¹	£104.13	£104.33	£97.76
Institutional Plus GBP Hedged Dist			
US (\$) Equivalent	\$29,019,805	\$39,329,259	\$5,371,958
Net Assets	£22,957,568	£30,851,318	£4,465,839
Number of Shares Outstanding	285,779	375,254	55,784
Net Asset Value Per Share¹	£80.33	£82.21	£80.06
USD Acc			
Net Assets	\$466,507,617	\$455,279,362	\$394,272,819
Number of Shares Outstanding	2,296,184	2,239,880	2,093,099
Net Asset Value Per Share¹	\$203.17	\$203.26	\$188.37
Institutional Plus USD Acc			
Net Assets	\$122,526,553	\$139,878,817	\$171,444,419
Number of Shares Outstanding	932,937	1,064,776	1,408,800
Net Asset Value Per Share¹	\$131.33	\$131.37	\$121.70
Institutional Plus USD Dist			
Net Assets	\$8,053,826	\$45,572,992	\$77,895,308
Number of Shares Outstanding	88,100	487,866	864,725
Net Asset Value Per Share¹	\$91.42	\$93.41	\$90.08

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		31,061,767	29,377,192
Other Income		53,642	63,247
Net (Loss)/Gain on Financial Instruments		(43,717,008)	53,161,063
Total Investment (Loss)/Income		(12,601,599)	82,601,502
Expenses			
Management Fees	12	787,983	821,977
Transaction Fees and Commissions		1,639	2,572
Other Expenses		98	—
Total Expenses		789,720	824,549
Finance Costs			
Interest Expense		11,284	7,188
Distribution	6	813,307	1,041,739
Total Finance Costs		824,591	1,048,927
Net Investment (Loss)/Income		(14,215,910)	80,728,026
Taxation	5	3,908	(20,899)
Net (Decrease)/Increase in Net Assets		(14,212,002)	80,707,127

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net (Decrease)/Increase in Net Assets From Operations	(14,212,002)	80,707,127
Capital Transactions		
Subscriptions	151,208,346	148,685,823
Redemptions	(187,407,804)	(239,795,450)
Total Capital Transactions	(36,199,458)	(91,109,627)
Total Decrease for the Period	(50,411,460)	(10,402,500)
Net Assets		
Beginning of Period	1,493,989,848	1,493,945,617
End of Period	1,443,578,388	1,483,543,117

Vanguard U.S. Treasury Inflation-Protected Securities Index Fund

Managed by Vanguard Global Advisers, LLC.

Investment Objective

This fund seeks to provide returns consistent with the performance of the Bloomberg U.S. Government Inflation-Linked 1–10 Year Index, a market-weighted index designed to measure the performance of US Treasury Inflation-Protected Securities ("TIPS") with maturities between 1 and 10 years.

Performance Summary

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

- For the six months ended 30 June 2024, concerns about the pace of inflation and the prospect of interest rate cuts were top of mind for investors.
- Although global stocks continued to rally into 2024, the enthusiasm for global bonds seen in late 2023 faded. Investors had anticipated that falling inflation would lead central banks to begin cutting interest rates. Instead, persistent strength in labour markets and consumer spending, along with slow or stalled progress on inflation in several key markets, delayed the expected timeline for rate cuts.
- In the final month of the period, the Bank of Canada and the European Central Bank felt inflation had subsided enough to begin cutting rates. Other central banks, including the Federal Reserve and the Bank of England, decided to wait.
- Global bonds returned –3.16% for the period, as measured by the Bloomberg Global Aggregate Bond Index in US dollars.
- Treasury inflation-protected securities (TIPS) fared better during the period than their nominal peers. The fund's benchmark index returned 1.45% for the six months.
- Within the benchmark, shorter-duration bonds posted higher returns than longer-duration bonds.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg U.S. Government Inflation-Linked 1–10 Year Index

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
Select CHF Hedged Acc	-0.50%	-0.06%	-0.41%
Benchmark	-0.63	-0.06	-0.38
Tracking Difference*	0.13		
Select CHF Hedged Income	-0.51%	-0.07%	-0.42%
Benchmark	-0.63	-0.06	-0.39
Tracking Difference*	0.12		
Select EUR Hedged Acc	0.76%	0.86%	0.36%
Benchmark	0.66	0.89	0.41
Tracking Difference*	0.10		
Select EUR Hedged Income	0.76%	0.86%	0.36%
Benchmark	0.66	0.89	0.41
Tracking Difference*	0.10		
Select GBP Hedged Acc	1.39%	1.89%	1.40%
Benchmark	1.31	1.95	1.47
Tracking Difference*	0.08		
Select GBP Hedged Income	1.39%	1.90%	1.39%
Benchmark	1.31	1.95	1.46
Tracking Difference*	0.08		
Select SGD Hedged Acc	0.67%	2.07%	1.80%
Benchmark	0.56	2.09	1.86
Tracking Difference*	0.11		
Select USD Acc	1.52%	2.68%	2.39%
Benchmark	1.45	2.72	2.47
Tracking Difference*	0.07		

	Total Returns Periods Ended 30 June 2024 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
Select USD Income	1.52%	2.68%	2.39%
Benchmark	1.45	2.72	2.47
Tracking Difference*	0.07		

Each benchmark is in its respective currency.
 Sources: Vanguard Global Advisers, LLC, and Bloomberg.
 Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost.

* The tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, swing pricing, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: Select CHF Hedged Acc, Select EUR Hedged Acc, Select EUR Hedged Income, Select GBP Hedged Acc, Select USD Acc and Select USD Income, 24 October 2016; Select CHF Hedged Income, Select GBP Hedged Income and Select SGD Hedged Acc, 25 October 2016.

Significant Portfolio Changes

For the Six Months Ended 30 June 2024

	Principal US Dollars (\$)	Cost US Dollars (\$)	Principal US Dollars (\$)	Proceeds US Dollars (\$)
Purchases			Sales	
US Treasury Inflation Indexed Bonds 1.75% 15/1/2034	54,315,082	52,665,483	US Treasury Inflation Indexed Bonds 0.13% 15/4/2025	22,763,697
US Treasury Inflation Indexed Bonds 2.13% 15/4/2029	44,205,949	44,077,272	US Treasury Inflation Indexed Bonds 0.25% 15/1/2025	18,262,990
US Treasury Inflation Indexed Bonds 0.38% 15/7/2025	39,390,820	38,466,549	US Treasury Inflation Indexed Bonds 2.38% 15/1/2025	14,503,368
US Treasury Inflation Indexed Bonds 0.63% 15/1/2026	37,106,669	35,899,455	US Treasury Inflation Indexed Bonds 0.38% 15/7/2025	10,528,851
US Treasury Inflation Indexed Bonds 0.13% 15/1/2032	39,333,772	33,595,215	US Treasury Inflation Indexed Bonds 1.75% 15/1/2034	4,456,913
US Treasury Inflation Indexed Bonds 0.13% 15/7/2031	37,368,909	32,379,726	US Treasury Inflation Indexed Bonds 0.13% 15/1/2032	4,438,501
US Treasury Inflation Indexed Bonds 1.13% 15/1/2033	35,397,073	32,347,307	US Treasury Inflation Indexed Bonds 0.13% 15/7/2031	4,288,195
US Treasury Inflation Indexed Bonds 0.38% 15/1/2027	33,940,967	32,145,346	US Treasury Inflation Indexed Bonds 0.13% 15/1/2031	4,114,285
US Treasury Inflation Indexed Bonds 0.13% 15/7/2030	35,724,700	31,611,213	US Treasury Inflation Indexed Bonds 0.13% 15/7/2030	4,052,724
US Treasury Inflation Indexed Bonds 0.63% 15/7/2032	35,372,226	31,309,758	US Treasury Inflation Indexed Bonds 0.38% 15/1/2027	3,785,940
US Treasury Inflation Indexed Bonds 0.13% 15/1/2031	35,624,763	31,084,266	US Treasury Inflation Indexed Bonds 1.13% 15/1/2033	3,740,017
US Treasury Inflation Indexed Bonds 1.38% 15/7/2033	33,049,530	30,849,977	US Treasury Inflation Indexed Bonds 1.38% 15/7/2033	3,647,439
US Treasury Inflation Indexed Bonds 0.50% 15/1/2028	32,852,494	30,745,624	US Treasury Inflation Indexed Bonds 0.63% 15/7/2032	3,687,854
US Treasury Inflation Indexed Bonds 0.13% 15/4/2026	32,056,853	30,574,559	US Treasury Inflation Indexed Bonds 0.25% 15/7/2029	3,575,530
US Treasury Inflation Indexed Bonds 0.13% 15/7/2026	32,042,875	30,558,560	US Treasury Inflation Indexed Bonds 0.13% 15/10/2025	3,365,569
US Treasury Inflation Indexed Bonds 0.38% 15/7/2027	31,896,524	30,077,023	US Treasury Inflation Indexed Bonds 2.38% 15/10/2028	3,158,342
US Treasury Inflation Indexed Bonds 0.25% 15/7/2029	33,031,348	30,027,624	US Treasury Inflation Indexed Bonds 0.63% 15/1/2026	3,310,830
US Treasury Inflation Indexed Bonds 0.13% 15/1/2030	33,719,433	30,014,860	US Treasury Inflation Indexed Bonds 0.38% 15/7/2027	3,328,398
US Treasury Inflation Indexed Bonds 2.38% 15/10/2028	28,943,457	29,180,851	US Treasury Inflation Indexed Bonds 0.13% 15/1/2030	3,509,514
US Treasury Inflation Indexed Bonds 0.75% 15/7/2028	30,801,212	29,054,123	US Treasury Inflation Indexed Bonds 0.13% 15/4/2026	3,280,094
US Treasury Inflation Indexed Bonds 0.88% 15/1/2029	30,014,908	28,211,061	US Treasury Inflation Indexed Bonds 0.13% 15/4/2027	3,186,970
US Treasury Inflation Indexed Bonds 0.13% 15/10/2026	29,235,441	27,722,948	US Treasury Inflation Indexed Bonds 0.75% 15/7/2028	3,145,561
US Treasury Inflation Indexed Bonds 0.13% 15/4/2027	29,585,946	27,667,924	US Treasury Inflation Indexed Bonds 0.50% 15/1/2028	3,060,549
US Treasury Inflation Indexed Bonds 1.63% 15/10/2027	28,058,880	27,502,083	US Treasury Inflation Indexed Bonds 0.13% 15/7/2026	2,947,084
US Treasury Inflation Indexed Bonds 0.13% 15/10/2025	28,374,189	27,481,548	US Treasury Inflation Indexed Bonds 0.88% 15/1/2029	2,909,137
US Treasury Inflation Indexed Bonds 3.88% 15/4/2029	24,915,495	26,834,045	US Treasury Inflation Indexed Bonds 3.88% 15/4/2029	2,469,357
US Treasury Inflation Indexed Bonds 1.25% 15/4/2028	27,709,762	26,589,696	US Treasury Inflation Indexed Bonds 0.13% 15/10/2026	2,695,494
US Treasury Inflation Indexed Bonds 3.63% 15/4/2028	21,828,799	22,901,744	US Treasury Inflation Indexed Bonds 1.63% 15/10/2027	2,497,504
US Treasury Inflation Indexed Bonds 2.00% 15/1/2026	20,930,752	20,737,194	US Treasury Inflation Indexed Bonds 1.25% 15/4/2028	2,465,490
US Treasury Inflation Indexed Bonds 2.38% 15/1/2027	17,043,003	17,030,579	US Treasury Inflation Indexed Bonds 3.63% 15/4/2028	2,186,801
US Treasury Inflation Indexed Bonds 1.75% 15/1/2028	15,478,769	15,173,392	US Treasury Inflation Indexed Bonds 2.13% 15/4/2029	2,025,034
US Treasury Inflation Indexed Bonds 2.50% 15/1/2029	14,175,494	14,357,818	US Treasury Inflation Indexed Bonds 2.00% 15/1/2026	1,854,257
			US Treasury Inflation Indexed Bonds 2.50% 15/1/2029	1,699,404

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

	Principal US Dollars (\$)	Proceeds US Dollars (\$)
Sales (continued)		
US Treasury Inflation Indexed Bonds 2.38% 15/1/2027	1,571,072	1,575,655

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

Financial Statements

Statement of Investments

30 June 2024

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.41% (31 December 2023: 99.42%)					
Fixed Income 99.41% (31 December 2023: 99.42%)					
Government Bonds 99.41% (31 December 2023: 99.42%)					
US Treasury Inflation Indexed Bonds ¹	47,924,499	0.38%	15/7/2025	46,717,026	3.54%
US Treasury Inflation Indexed Bonds	39,622,297	0.13%	15/10/2025	38,317,547	2.90%
US Treasury Inflation Indexed Bonds	53,538,981	0.63%	15/1/2026	51,790,598	3.93%
US Treasury Inflation Indexed Bonds	30,219,790	2.00%	15/1/2026	29,845,584	2.26%
US Treasury Inflation Indexed Bonds	45,588,622	0.13%	15/4/2026	43,553,162	3.30%
US Treasury Inflation Indexed Bonds	46,092,604	0.13%	15/7/2026	44,054,447	3.34%
US Treasury Inflation Indexed Bonds	42,044,309	0.13%	15/10/2026	40,019,285	3.03%
US Treasury Inflation Indexed Bonds	47,771,753	0.38%	15/1/2027	45,422,353	3.44%
US Treasury Inflation Indexed Bonds	24,510,712	2.38%	15/1/2027	24,503,052	1.86%
US Treasury Inflation Indexed Bonds ¹	41,822,654	0.13%	15/4/2027	39,349,236	2.98%
US Treasury Inflation Indexed Bonds ¹	45,259,148	0.38%	15/7/2027	42,955,528	3.26%
US Treasury Inflation Indexed Bonds	40,494,286	1.63%	15/10/2027	39,852,072	3.02%
US Treasury Inflation Indexed Bonds	47,196,857	0.50%	15/1/2028	44,479,351	3.37%
US Treasury Inflation Indexed Bonds	22,380,309	1.75%	15/1/2028	22,023,623	1.67%
US Treasury Inflation Indexed Bonds ¹	39,992,634	1.25%	15/4/2028	38,642,883	2.93%
US Treasury Inflation Indexed Bonds	31,117,779	3.63%	15/4/2028	32,711,350	2.48%
US Treasury Inflation Indexed Bonds	43,811,924	0.75%	15/7/2028	41,648,710	3.16%
US Treasury Inflation Indexed Bonds	41,121,220	2.38%	15/10/2028	41,675,393	3.16%
US Treasury Inflation Indexed Bonds	42,940,292	0.88%	15/1/2029	40,697,668	3.08%
US Treasury Inflation Indexed Bonds	19,765,605	2.50%	15/1/2029	20,118,452	1.52%
US Treasury Inflation Indexed Bonds	42,408,829	2.13%	15/4/2029	42,491,659	3.22%
US Treasury Inflation Indexed Bonds	35,566,774	3.88%	15/4/2029	38,426,009	2.91%
US Treasury Inflation Indexed Bonds ¹	46,663,692	0.25%	15/7/2029	42,863,153	3.25%
US Treasury Inflation Indexed Bonds	47,859,036	0.13%	15/1/2030	43,095,566	3.27%
US Treasury Inflation Indexed Bonds	50,177,871	0.13%	15/7/2030	44,905,274	3.40%
US Treasury Inflation Indexed Bonds ¹	49,921,811	0.13%	15/1/2031	44,059,898	3.34%
US Treasury Inflation Indexed Bonds	52,409,387	0.13%	15/7/2031	46,015,851	3.49%
US Treasury Inflation Indexed Bonds ¹	55,284,207	0.13%	15/1/2032	47,857,551	3.63%
US Treasury Inflation Indexed Bonds	8,467,841	3.38%	15/4/2032	9,240,532	0.70%
US Treasury Inflation Indexed Bonds	50,195,108	0.63%	15/7/2032	45,003,051	3.41%
US Treasury Inflation Indexed Bonds	50,154,209	1.13%	15/1/2033	46,404,398	3.52%
US Treasury Inflation Indexed Bonds ¹	46,580,337	1.38%	15/7/2033	43,998,403	3.33%
US Treasury Inflation Indexed Bonds	50,357,262	1.75%	15/1/2034	48,885,886	3.71%
				1,311,624,551	99.41%
Total Fixed Income				1,311,624,551	99.41%
Total Transferable Securities				1,311,624,551	99.41%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments (0.48%) (31 December 2023: 0.63%)							
Hedge Share Class Level Forward Currency Exchange Contracts (0.48%) (31 December 2023: 0.63%)							
CHF	51,379,333	USD	(57,133,728)	UBS AG	2/7/2024	43,362	0.00%
CHF	49,868,177	USD	(55,453,325)	BNP Paribas	2/7/2024	42,087	0.00%
CHF	49,868,177	USD	(55,453,325)	Toronto-Dominion Bank	2/7/2024	42,087	0.00%
EUR	186,971,573	USD	(200,678,646)	Toronto-Dominion Bank	2/8/2024	10,426	0.00%
EUR	186,971,573	USD	(200,678,833)	UBS AG	2/8/2024	10,239	0.00%
CHF	58,252,538	USD	(65,091,216)	Toronto-Dominion Bank	5/8/2024	9,820	0.00%
CHF	58,252,537	USD	(65,091,215)	UBS AG	5/8/2024	9,820	0.00%
USD	749,721	EUR	(692,735)	State Street Bank & Trust Co.	2/7/2024	7,282	0.00%
CHF	38,835,025	USD	(43,394,144)	HSBC Bank	5/8/2024	6,547	0.00%
USD	349,098	CHF	(310,635)	Toronto-Dominion Bank	2/7/2024	3,410	0.00%
USD	624,759	GBP	(492,497)	BNP Paribas	2/7/2024	2,194	0.00%
USD	671,044	GBP	(529,155)	Toronto-Dominion Bank	2/7/2024	2,139	0.00%
USD	111,945	CHF	(99,374)	Toronto-Dominion Bank	2/7/2024	1,358	0.00%
USD	190,824	CHF	(170,353)	Toronto-Dominion Bank	2/7/2024	1,248	0.00%
GBP	87,644,485	USD	(110,811,639)	Toronto-Dominion Bank	2/8/2024	998	0.00%
CHF	1,081,465	USD	(1,202,599)	State Street Bank & Trust Co.	2/7/2024	901	0.00%
USD	134,571	GBP	(105,771)	State Street Bank & Trust Co.	2/7/2024	866	0.00%
USD	1,273,618	GBP	(1,006,857)	UBS AG	2/7/2024	850	0.00%
EUR	208,244	USD	(222,480)	JPMorgan Chase Bank	2/7/2024	705	0.00%
USD	110,713	CHF	(98,976)	Toronto-Dominion Bank	2/7/2024	569	0.00%
EUR	389,927	USD	(417,364)	State Street Bank & Trust Co.	2/7/2024	541	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
SGD	10,488,346	USD	(7,750,378)	State Street Bank & Trust Co.	2/8/2024	515	0.00%
USD	124,921	CHF	(111,822)	Toronto-Dominion Bank	2/7/2024	481	0.00%
USD	41,185	CHF	(36,612)	State Street Bank & Trust Co.	2/7/2024	441	0.00%
EUR	779,072	USD	(834,572)	UBS AG	2/7/2024	398	0.00%
USD	41,350	CHF	(36,837)	Toronto-Dominion Bank	2/7/2024	356	0.00%
USD	137,810	GBP	(108,752)	State Street Bank & Trust Co.	2/7/2024	337	0.00%
EUR	103,038	USD	(110,101)	BNP Paribas	2/7/2024	330	0.00%
USD	69,237	GBP	(54,555)	BNP Paribas	2/7/2024	274	0.00%
CHF	206,130	USD	(229,222)	UBS AG	2/7/2024	169	0.00%
EUR	2,370,061	USD	(2,543,784)	Toronto-Dominion Bank	2/8/2024	161	0.00%
USD	22,999	SGD	(30,954)	Toronto-Dominion Bank	2/7/2024	159	0.00%
USD	42,224	GBP	(33,279)	Toronto-Dominion Bank	2/7/2024	156	0.00%
USD	8,518	GBP	(6,633)	State Street Bank & Trust Co.	2/7/2024	133	0.00%
CHF	640,799	USD	(716,031)	State Street Bank & Trust Co.	5/8/2024	104	0.00%
USD	110,791,393	GBP	(87,644,485)	Toronto-Dominion Bank	2/7/2024	48	0.00%
USD	3,563	GBP	(2,789)	Toronto-Dominion Bank	2/7/2024	37	0.00%
USD	1,993	GBP	(1,565)	State Street Bank & Trust Co.	2/7/2024	15	0.00%
CHF	51,185	USD	(57,193)	UBS AG	5/8/2024	10	0.00%
EUR	149,906	USD	(160,894)	UBS AG	2/8/2024	10	0.00%
USD	2,022,536	GBP	(1,599,667)	Toronto-Dominion Bank	2/8/2024	9	0.00%
USD	1,281	GBP	(1,007)	Toronto-Dominion Bank	2/7/2024	8	0.00%
GBP	652,768	USD	(825,316)	State Street Bank & Trust Co.	2/8/2024	6	0.00%
USD	1,248,013	GBP	(987,080)	Toronto-Dominion Bank	2/8/2024	6	0.00%
SGD	65,315	USD	(48,265)	JPMorgan Chase Bank	2/8/2024	3	0.00%
USD	43,217,255	CHF	(38,835,025)	HSBC Bank	2/7/2024	—	0.00%
USD	7,739,049	SGD	(10,488,346)	State Street Bank & Trust Co.	2/7/2024	—	0.00%
USD	64,825,882	CHF	(58,252,538)	Toronto-Dominion Bank	2/7/2024	—	0.00%
USD	64,825,881	CHF	(58,252,537)	UBS AG	2/7/2024	—	0.00%
USD	173,900	CHF	(155,633)	UBS AG	5/8/2024	(31)	(0.00%)
USD	698,744	EUR	(651,026)	UBS AG	2/8/2024	(45)	(0.00%)
EUR	9,691	USD	(10,446)	Toronto-Dominion Bank	2/7/2024	(60)	(0.00%)
USD	200,386,783	EUR	(186,971,573)	Toronto-Dominion Bank	2/7/2024	(90)	(0.00%)
USD	200,386,783	EUR	(186,971,573)	UBS AG	2/7/2024	(90)	(0.00%)
GBP	34,748	USD	(44,017)	State Street Bank & Trust Co.	2/7/2024	(92)	(0.00%)
SGD	32,502	USD	(24,103)	State Street Bank & Trust Co.	2/7/2024	(121)	(0.00%)
USD	121,779	GBP	(96,437)	BNP Paribas	2/7/2024	(127)	(0.00%)
EUR	287,018	USD	(307,754)	UBS AG	2/7/2024	(143)	(0.00%)
CHF	448,139	USD	(498,868)	UBS AG	2/7/2024	(160)	(0.00%)
SGD	57,290	USD	(42,440)	HSBC Bank	2/7/2024	(168)	(0.00%)
USD	146,615	GBP	(116,141)	UBS AG	2/7/2024	(198)	(0.00%)
CHF	108,551	USD	(121,030)	UBS AG	2/7/2024	(230)	(0.00%)
EUR	170,387	USD	(182,868)	UBS AG	2/7/2024	(255)	(0.00%)
SGD	87,610	USD	(64,902)	UBS AG	2/7/2024	(257)	(0.00%)
USD	126,696	EUR	(118,464)	State Street Bank & Trust Co.	2/7/2024	(268)	(0.00%)
EUR	99,053	USD	(106,429)	Toronto-Dominion Bank	2/7/2024	(269)	(0.00%)
GBP	21,151	USD	(27,018)	Toronto-Dominion Bank	2/7/2024	(281)	(0.00%)
GBP	29,077	USD	(37,102)	State Street Bank & Trust Co.	2/7/2024	(346)	(0.00%)
GBP	29,541	USD	(37,717)	Toronto-Dominion Bank	2/7/2024	(374)	(0.00%)
EUR	259,341	USD	(278,359)	Toronto-Dominion Bank	2/7/2024	(410)	(0.00%)
CHF	38,740	USD	(43,574)	State Street Bank & Trust Co.	2/7/2024	(463)	(0.00%)
CHF	70,590	USD	(79,032)	Toronto-Dominion Bank	2/7/2024	(476)	(0.00%)
GBP	67,776	USD	(86,163)	UBS AG	2/7/2024	(487)	(0.00%)
CHF	32,296	USD	(36,561)	BNP Paribas	2/7/2024	(621)	(0.00%)
CHF	391,185	USD	(435,972)	JPMorgan Chase Bank	2/7/2024	(645)	(0.00%)
EUR	1,429,990	USD	(1,533,823)	BNP Paribas	2/7/2024	(1,231)	(0.00%)
EUR	470,276	USD	(505,324)	BNP Paribas	2/7/2024	(1,305)	(0.00%)
CHF	187,801	USD	(210,360)	BNP Paribas	2/7/2024	(1,367)	(0.00%)
CHF	619,333	USD	(690,668)	UBS AG	2/7/2024	(1,448)	(0.00%)
CHF	247,511	USD	(276,890)	JPMorgan Chase Bank	2/7/2024	(1,449)	(0.00%)
CHF	282,281	USD	(315,591)	Toronto-Dominion Bank	2/7/2024	(1,456)	(0.00%)
EUR	147,611	USD	(160,256)	State Street Bank & Trust Co.	2/7/2024	(2,054)	(0.00%)
GBP	259,788	USD	(330,703)	State Street Bank & Trust Co.	2/7/2024	(2,305)	(0.00%)
EUR	224,236	USD	(244,254)	State Street Bank & Trust Co.	2/7/2024	(3,929)	(0.00%)
EUR	264,045	USD	(287,533)	Toronto-Dominion Bank	2/7/2024	(4,543)	(0.00%)
CHF	632,528	USD	(709,109)	State Street Bank & Trust Co.	2/7/2024	(5,205)	(0.00%)
GBP	442,556	USD	(565,684)	State Street Bank & Trust Co.	2/7/2024	(6,249)	(0.00%)
EUR	436,886	USD	(475,276)	State Street Bank & Trust Co.	2/7/2024	(7,043)	(0.00%)
CHF	742,472	USD	(834,750)	BNP Paribas	2/7/2024	(8,496)	(0.00%)
GBP	916,593	USD	(1,167,177)	State Street Bank & Trust Co.	2/7/2024	(8,512)	(0.00%)
EUR	672,313	USD	(731,671)	BNP Paribas	2/7/2024	(11,119)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	1,084,437	USD	(1,176,975)	State Street Bank & Trust Co.	2/7/2024	(14,729)	(0.00%)
SGD	10,341,898	USD	(7,661,267)	State Street Bank & Trust Co.	2/7/2024	(30,278)	(0.00%)
EUR	3,145,613	USD	(3,419,111)	State Street Bank & Trust Co.	2/7/2024	(47,799)	(0.00%)
EUR	3,161,594	USD	(3,436,482)	State Street Bank & Trust Co.	2/7/2024	(48,042)	(0.00%)
GBP	88,398,693	USD	(112,564,995)	Toronto-Dominion Bank	2/7/2024	(820,256)	(0.06%)
EUR	180,705,787	USD	(196,415,445)	HSBC Bank	2/7/2024	(2,743,931)	(0.21%)
EUR	180,705,786	USD	(196,415,444)	UBS AG	2/7/2024	(2,743,931)	(0.21%)
Total OTC Financial Derivative Instruments						(6,321,769)	(0.48%)
Total Investments						1,305,302,782	98.93%
Other Assets and Liabilities						14,180,488	1.07%
Net Assets						1,319,483,270	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					1,289,600,928	94.98%
(b)	Transferable securities dealt in on another regulated market					22,023,623	1.62%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					—	0.00%
(e)	Total OTC Financial Derivative Instruments					201,615	0.01%
(f)	Other assets					45,948,700	3.39%
Total Assets						1,357,774,866	100.00%

1 Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Notes	US Dollars (\$) As at 30 June 2024	US Dollars (\$) As at 31 December 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	1,311,624,551	485,292,280
Financial Derivative Instruments	17	201,615	3,245,047
Cash		11,004,282	2,521,743
Unrealised Appreciation on Spot Currency Contracts		—	338
Receivables:			
Interest and Dividends		4,325,421	1,544,822
Capital Shares Issued		2,895,831	282,278
Investments Sold		27,723,166	4,697,813
Total Current Assets		1,357,774,866	497,584,321
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	6,523,384	156,469
Unrealised Depreciation on Spot Currency Contracts		1,311	—
Payables and Other Liabilities:			
Investments Purchased		24,499,041	8,677,117
Income Distribution Payable		3,601,367	304,951
Capital Shares Redeemed		3,575,577	281,622
Management Fees Payable	12	90,916	37,864
Total Current Liabilities		38,291,596	9,458,023
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,319,483,270	488,126,298

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

Net Asset Value Per Share

	As at 30 June 2024	As at 31 December 2023	As at 31 December 2022
Select CHF Hedged Acc			
US (\$) Equivalent	\$167,225,900	\$74,843,665	\$271,823,539
Net Assets	CHF150,269,194	CHF62,992,171	CHF251,491,138
Number of Shares Outstanding	1,550,760	646,521	2,583,510
Net Asset Value Per Share¹	CHF96.90	CHF97.43	CHF97.34
Select CHF Hedged Income			
US (\$) Equivalent	\$6,444,325	\$3,327,884	\$3,675,266
Net Assets	CHF5,790,870	CHF2,800,914	CHF3,400,356
Number of Shares Outstanding	77,215	36,322	42,649
Net Asset Value Per Share¹	CHF75.00	CHF77.11	CHF79.73
Select EUR Hedged Acc			
US (\$) Equivalent	\$372,041,788	\$64,078,987	\$320,586,937
Net Assets	€347,152,192	€58,008,408	€300,385,985
Number of Shares Outstanding	3,377,795	568,489	3,007,971
Net Asset Value Per Share¹	€102.77	€102.04	€99.86
Select EUR Hedged Income			
US (\$) Equivalent	\$30,187,647	\$8,813,614	\$12,986,968
Net Assets	€28,168,093	€7,978,649	€12,168,628
Number of Shares Outstanding	352,874	98,418	148,299
Net Asset Value Per Share¹	€79.82	€81.07	€82.05
Select GBP Hedged Acc			
US (\$) Equivalent	\$13,264,468	\$5,315,433	\$22,801,008
Net Assets	£10,493,521	£4,169,621	£18,955,032
Number of Shares Outstanding	94,340	37,994	179,028
Net Asset Value Per Share¹	£111.23	£109.74	£105.88
Select GBP Hedged Income			
US (\$) Equivalent	\$94,813,617	\$3,723,112	\$40,938,802
Net Assets	£75,007,052	£2,920,546	£34,033,422
Number of Shares Outstanding	872,560	33,676	393,299
Net Asset Value Per Share¹	£85.96	£86.72	£86.53
Select SGD Hedged Acc			
US (\$) Equivalent	\$7,776,277	\$2,548,502	\$3,715,060
Net Assets	SGD10,539,188	SGD3,361,729	SGD4,982,638
Number of Shares Outstanding	91,924	29,504	45,010
Net Asset Value Per Share¹	SGD114.65	SGD113.94	SGD110.70
Select USD Acc			
Net Assets	\$589,820,845	\$307,824,215	\$659,562,269
Number of Shares Outstanding	4,919,656	2,605,609	5,830,334
Net Asset Value Per Share¹	\$119.89	\$118.14	\$113.13
Select USD Income			
Net Assets	\$37,908,403	\$17,650,886	\$59,804,328
Number of Shares Outstanding	406,001	187,577	641,401
Net Asset Value Per Share¹	\$93.37	\$94.10	\$93.24

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

Statement of Operations

	Notes	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Investment Income/(Loss)			
Interest Income		21,862,144	15,168,204
Other Income		163	11
Net (Loss)/Gain on Financial Instruments		(6,313,645)	24,043,960
Total Investment Income		15,548,662	39,212,175
Expenses			
Management Fees	12	333,907	479,530
Other Expenses		28	—
Total Expenses		333,935	479,530
Finance Costs			
Distribution	6	3,654,724	1,189,743
Total Finance Costs		3,654,724	1,189,743
Net Investment Income		11,560,003	37,542,902
Net Increase in Net Assets		11,560,003	37,542,902

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 30 June 2024	US Dollars (\$) Six Months Ended 30 June 2023
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	11,560,003	37,542,902
Capital Transactions		
Subscriptions	935,088,104	46,338,190
Redemptions	(115,291,135)	(913,228,296)
Total Capital Transactions	819,796,969	(866,890,106)
Total Increase/(Decrease) for the Period	831,356,972	(829,347,204)
Net Assets		
Beginning of Period	488,126,298	1,395,894,177
End of Period	1,319,483,270	566,546,973

Notes to the Financial Statements

1. General Information.

Vanguard Investment Series plc (the "Company"), an open-ended investment company with variable capital, was incorporated in Ireland as a public limited company on 4 March 1998. The Company is authorised by the Central Bank of Ireland (the "Central Bank") as an undertaking for collective investment in transferable securities pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended) (the "UCITS Regulations") and the Central Bank (Regulations and Enforcement Act 2013 (section 48(1))) (undertakings for Collective Investment in Transferable Securities) Regulations, 2019 (the "Central Bank UCITS Regulations").

Where applicable, shares are listed on the Global Exchange Market of the Euronext Dublin Exchange.

The Company is organised as an umbrella fund with segregated liabilities between funds. During the period ended 30 June 2024 the Company had 31 constituent funds and 2 closed funds (each a "Fund", collectively the "Funds"):

The following funds are outstanding on 30 June 2024:

	Commenced Operations
Vanguard Emerging Markets Stock Index Fund (the "Emerging Markets Stock Index Fund")	7 June 2006
Vanguard ESG Developed Europe Index Fund (the "ESG Developed Europe Index Fund") ¹	29 June 2010
Vanguard ESG Developed World All Cap Equity Index Fund (the "ESG Developed World All Cap Equity Index Fund")	7 February 2011
Vanguard ESG Emerging Markets All Cap Equity Index Fund (the "ESG Emerging Markets All Cap Equity Index Fund")	9 June 2020
Vanguard European Stock Index Fund (the "European Stock Index Fund")	14 September 1998
Vanguard Eurozone Stock Index Fund (the "Eurozone Stock Index Fund")	25 October 2001
Vanguard Global Small-Cap Index Fund (the "Global Small-Cap Index Fund")	10 December 2009
Vanguard Global Stock Index Fund (the "Global Stock Index Fund")	4 August 1998
Vanguard Japan Stock Index Fund (the "Japan Stock Index Fund")	22 October 2003
Vanguard Pacific ex-Japan Stock Index Fund (the "Pacific ex-Japan Stock Index Fund")	22 July 2005
Vanguard U.S. 500 Stock Index Fund (the "U.S. 500 Stock Index Fund")	4 November 1998
Vanguard U.S. Opportunities Fund (the "U.S. Opportunities Fund")	8 April 2002
Vanguard 20+ Year Euro Treasury Index Fund (the "20+ Year Euro Treasury Index Fund")	29 August 2007
Vanguard Emerging Markets Bond Fund (the "Emerging Markets Bond Fund")	3 December 2019
Vanguard ESG Global Corporate Bond Index Fund (the "ESG Global Corporate Bond Index Fund")	25 October 2022
Vanguard Euro Government Bond Index Fund (the "Euro Government Bond Index Fund")	29 September 2000
Vanguard Euro Investment Grade Bond Index Fund (the "Euro Investment Grade Bond Index Fund")	29 September 2000
Vanguard Eurozone Inflation-Linked Bond Index Fund (the "Eurozone Inflation-Linked Bond Index Fund")	31 May 2005
Vanguard Global Bond Index Fund (the "Global Bond Index Fund")	31 March 2008
Vanguard Global Corporate Bond Index Fund (the "Global Corporate Bond Index Fund")	2 November 2017
Vanguard Global Credit Bond Fund (the "Global Credit Bond Fund")	14 September 2017
Vanguard Global Short-Term Bond Index Fund (the "Global Short-Term Bond Index Fund")	31 January 2014
Vanguard Global Short-Term Corporate Bond Index Fund (the "Global Short-Term Corporate Bond Index Fund")	2 November 2017
Vanguard Japan Government Bond Index Fund (the "Japan Government Bond Index Fund")	1 April 2004
Vanguard SRI Euro Investment Grade Bond Index Fund (the "SRI Euro Investment Grade Bond Index Fund")	18 July 2017
Vanguard U.K. Government Bond Index Fund (the "U.K. Government Bond Index Fund")	23 June 2009
Vanguard U.K. Investment Grade Bond Index Fund (the "U.K. Investment Grade Bond Index Fund")	20 March 2007
Vanguard U.K. Short-Term Investment Grade Bond Index Fund (the "U.K. Short-Term Investment Grade Bond Index Fund")	22 May 2013
Vanguard U.S. Government Bond Index Fund (the "U.S. Government Bond Index Fund")	31 January 2002
Vanguard U.S. Investment Grade Credit Index Fund (the "U.S. Investment Grade Credit Index Fund")	16 December 2004
Vanguard U.S. Treasury Inflation-Protected Securities Index Fund (the "U.S. Treasury Inflation-Protected Securities Index Fund")	24 October 2016

¹ Fund changed its name from SRI European Stock Fund on 24 June 2024.

The Vanguard Global Enhanced Equity Fund and the Vanguard U.S. Fundamental Value Fund are closed to subscription and wound up on 25 January 2021 and 9 October 2020, respectively. The U.S. Opportunities Fund is currently closed to subscriptions from new investors.

2. Basis of Presentation.

The financial statements are prepared in accordance with accounting standards generally accepted in Ireland, including Financial Reporting Standard ("FRS") 104, the Financial Reporting Standard applicable in the UK and the Republic of Ireland issued by the Financial Reporting Council (the "FRC"), the UCITS Regulations, the CBI UCITS Regulations and the Listing Rules of the Euronext Dublin Exchange.

To more appropriately reflect the Company's business as an investment fund, the Company has determined that the headings and sub-headings of the financial statements require adaptation from the requirements in the Companies Act 2014 and certain wordings and format of the financial statements have been adapted from those contained in FRS 102, Section 3.

A Cash Flow Statement has not been presented due to the exemption contained in FRS 102, Section 7.1A.

The information required by FRS 102 to be included in a statement of comprehensive income is contained in the Statement of Operations of each Fund and the Company.

The financial statements have been prepared on a going concern basis, subject to the historical cost convention, as modified by the revaluation of financial assets and liabilities at fair value through profit or loss ("FVTPL").

3. Significant Accounting Policies.

The unaudited financial statements should be read in conjunction with the relevant Fund's annual audited financial statements for the year ended 31 December 2023. There have been no changes to the significant accounting policies adopted by the Funds since the last audited period, and the accounting policies have been consistently applied to all periods presented, unless otherwise stated.

4. Risk Management Policies.

The Funds' activities, investments in financial instruments and the markets it invests in create a direct exposure to a variety of risks such as market risk (including other price risk, interest rate risk and currency risk), liquidity risk and credit risk. The Funds may also invest in financial derivative instruments (FDIs) which may expose the Funds to a higher degree of risks, particularly, financial derivative instruments contracts can be highly volatile, and a relatively small market movement may have a potentially larger impact.

Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the Funds' investments and Funds' performance.

The Manager seeks to minimise potential adverse effects of risk on the Funds' performance by employing professional, experienced portfolio managers; by daily monitoring of the Funds' positions and market events; by diversifying the investment portfolio within the constraints of the investment objectives; and by periodically using derivatives to economically hedge certain risk exposures.

Each Fund's financial risk management objectives and policies continue to be substantially consistent with the previous annual audited financial statements for the financial year ended 31 December 2023.

5. Taxation.

Under current law and practice, the Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended. On that basis, it is not chargeable to Irish tax on its income or gains.

However, Irish tax may arise on the happening of a "chargeable event". A chargeable event includes any distribution payments to shareholders, any encashment, redemption, cancellation or transfer of shares or appropriation or cancellation of shares of a shareholder by the Company for the purposes of meeting the amount of tax payable on a gain arising on a transfer. Any tax arising on a chargeable event is a liability of the shareholders, albeit it is paid by the Company (although if the Company fails to deduct the correct amount of tax it becomes ultimately a liability of the Company).

No Irish tax will arise on the Company in respect of chargeable events in respect of:

(a) a shareholder who is neither Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act, 1997, as amended, are held by the Company or the Company has been authorised by the Irish Revenue to make gross payments in the absence of appropriate declarations; and

(b) certain exempted Irish tax resident shareholders who have provided the necessary signed statutory declarations.

Dividends, interest and capital gains received on investments may be subject to withholding or other taxes imposed by the country from which the investment income/gains are received, and such taxes may not be recoverable. Foreign withholding taxes on dividends and interest are recognised when such taxes are not recoverable and are included in Taxation. Funds may also be subject to tax on the realised and unrealised portion of their capital gains.

The Funds have filed tax reclaims for previously withheld taxes on dividends earned in certain European Union countries. These filings are subject to various administrative and judicial proceedings within these countries. Such tax reclaims recognised during the period, if any, are included in Taxation. No other amounts for these tax reclaims are reflected in the financial statements due to the uncertainty as to the ultimate resolution of proceedings, the likelihood of receipt of these reclaims and the potential timing of payment.

Below is an analysis of the tax charge for the period ended 30 June 2024 and 30 June 2023:

30 June 2024

	Current Tax			Deferred Tax	Total Tax
	Income Withholding Tax	Reclaims Benefit	Capital Gains Tax	Capital Gains Tax	
Company Total Funds:	\$(117,262,963)	\$12,475	\$(14,844,097)	\$(16,105,749)	\$(148,200,334)
Emerging Markets Stock Index Fund	\$(15,549,831)	—	\$(14,451,434)	\$(14,344,423)	\$(44,345,688)
ESG Developed Europe Index Fund ¹	€(1,284,815)	—	—	—	€(1,284,815)
ESG Developed World All Cap Equity Index Fund	\$(9,069,384)	—	—	—	\$(9,069,384)
ESG Emerging Markets All Cap Equity Index Fund	\$(958,671)	—	\$(392,663)	\$(1,761,326)	\$(3,112,660)

	Current Tax			Deferred Tax	Total Tax
	Income Withholding Tax	Reclaims Benefit	Capital Gains Tax	Capital Gains Tax	
European Stock Index Fund	\$(9,779,692)	—	—	—	\$(9,779,692)
Eurozone Stock Index Fund	€(2,178,087)	—	—	—	€(2,178,087)
Global Small-Cap Index Fund	\$(7,223,887)	—	—	—	\$(7,223,887)
Global Stock Index Fund	\$(37,038,268)	—	—	—	\$(37,038,268)
Japan Stock Index Fund	€(6,244,709)	—	—	—	€(6,244,709)
Pacific ex-Japan Stock Index Fund	€(1,123,732)	—	—	—	€(1,123,732)
U.S. 500 Stock Index Fund	\$(23,649,136)	—	—	—	\$(23,649,136)
U.S. Opportunities Fund	\$(1,286,004)	—	—	—	\$(1,286,004)
Emerging Markets Bond Fund	\$(28,703)	—	—	—	\$(28,703)
ESG Global Corporate Bond Index Fund	—	\$2,477	—	—	\$2,477
Euro Investment Grade Bond Index Fund	€(21,700)	—	—	—	€(21,700)
Global Bond Index Fund	\$(619,043)	—	—	—	\$(619,043)
Global Corporate Bond Index Fund	\$(24,575)	—	—	—	\$(24,575)
Global Credit Bond Fund	—	\$6,090	—	—	\$6,090
Global Short-Term Bond Index Fund	\$(101,050)	—	—	—	\$(101,050)
Global Short-Term Corporate Bond Index Fund	\$(14,470)	—	—	—	\$(14,470)
SRI Euro Investment Grade Bond Index Fund	€(5,092)	—	—	—	€(5,092)
U.K. Investment Grade Bond Index Fund	£(123,098)	—	—	—	£(123,098)
U.K. Short-Term Investment Grade Bond Index Fund	£(21,254)	—	—	—	£(21,254)
U.S. Investment Grade Credit Index Fund	—	\$3,908	—	—	\$3,908

30 June 2023

	Current Tax			Deferred Tax	Total Tax
	Income Withholding Tax	Reclaims Benefit	Capital Gains Tax	Capital Gains Tax	
Company Total Funds:	\$(114,137,687)	—	\$(639,437)	\$(8,372,237)	\$(123,149,361)
Emerging Markets Stock Index Fund	\$(20,379,579)	—	\$(641,489)	\$(7,954,711)	\$(28,975,779)
ESG Developed Europe Index Fund ¹	€(1,229,648)	—	—	—	€(1,229,648)
ESG Developed World All Cap Equity Index Fund	\$(8,381,492)	—	—	—	\$(8,381,492)
ESG Emerging Markets All Cap Equity Index Fund	\$(920,511)	—	\$1,947	\$(417,526)	\$(1,336,090)
European Stock Index Fund	\$(9,524,498)	—	—	—	\$(9,524,498)
Eurozone Stock Index Fund	€(2,062,681)	—	—	—	€(2,062,681)
Global Small-Cap Index Fund	\$(6,994,175)	—	—	—	\$(6,994,175)
Global Stock Index Fund	\$(30,433,496)	—	—	—	\$(30,433,496)
Japan Stock Index Fund	€(6,514,343)	—	—	—	€(6,514,343)
Pacific ex-Japan Stock Index Fund	€(735,293)	—	—	—	€(735,293)
U.S. 500 Stock Index Fund	\$(23,220,801)	—	—	—	\$(23,220,801)
U.S. Opportunities Fund	\$(1,441,909)	—	—	—	\$(1,441,909)
ESG Global Corporate Bond Index Fund	\$(11,169)	—	—	—	\$(11,169)
Euro Investment Grade Bond Index Fund	€(18,956)	—	—	—	€(18,956)
Global Bond Index Fund	\$(664,245)	—	\$105	—	\$(664,140)
Global Corporate Bond Index Fund	\$(95,814)	—	—	—	\$(95,814)
Global Credit Bond Fund	\$(105,448)	—	—	—	\$(105,448)
Global Short-Term Bond Index Fund	\$(111,612)	—	—	—	\$(111,612)
Global Short-Term Corporate Bond Index Fund	\$(33,071)	—	—	—	\$(33,071)
SRI Euro Investment Grade Bond Index Fund	€(5,708)	—	—	—	€(5,708)
U.K. Investment Grade Bond Index Fund	£(255,380)	—	—	—	£(255,380)
U.K. Short-Term Investment Grade Bond Index Fund	£(51,515)	—	—	—	£(51,515)
U.S. Investment Grade Credit Index Fund	\$(20,899)	—	—	—	\$(20,899)

¹ Fund changed its name from SRI European Stock Fund on 24 June 2024.

6. Distribution Policy.

The Directors intend to distribute all, or substantially all, of the net income (interest and dividends, less expenses) to distributing share class holders. Should expenses exceed income, no distribution is made. Dividend distributions are payable to shareholders of record on the date on which the dividend is declared. The Directors do not intend to declare dividends on accumulating shares.

The following table presents the payment frequency with respect to distributing share classes. If a dividend has not been declared, income and gains of such Fund will be reflected in the net asset value per share.

Fund	Dividend	Fund	Dividend
European Stock Index Fund	—*	Global Corporate Bond Index Fund	Quarterly
Eurozone Stock Index Fund	—*	Global Credit Bond Fund	Quarterly
U.S. 500 Stock Index Fund	—*	Global Short-Term Bond Index Fund	Quarterly
20+ Year Euro Treasury Index Fund	—*	Japan Government Bond Index Fund	Quarterly
Euro Government Bond Index Fund	—*	ESG Global Corporate Bond Index Fund	Quarterly
Euro Investment Grade Bond Index Fund	—*	U.K. Government Bond Index Fund	Quarterly
Global Short-Term Corporate Bond Index Fund	—*	U.K. Investment Grade Bond Index Fund	Quarterly
SRI Euro Investment Grade Bond Index Fund	—*	U.K. Short-Term Investment Grade Bond Index Fund	Quarterly
Emerging Markets Bond Fund	Quarterly	U.S. Government Bond Index Fund	Quarterly
Eurozone Inflation-Linked Bond Index Fund	Quarterly	U.S. Investment Grade Credit Index Fund	Quarterly
ESG Developed Europe Index Fund ¹	Quarterly	U.S. Treasury Inflation-Protected Securities Index Fund	Quarterly
ESG Developed World All Cap Equity Index Fund	Quarterly	Emerging Markets Stock Index Fund	Annually
ESG Emerging Markets All Cap Equity Index Fund	Quarterly	Japan Stock Index Fund	Annually
Global Small-Cap Index Fund	Quarterly	Pacific ex-Japan Stock Index Fund	Annually
Global Stock Index Fund	Quarterly	U.S. Opportunities Fund	Annually
Global Bond Index Fund	Quarterly		

¹ Fund changed its name from SRI European Stock Fund on 24 June 2024.

* This fund does not declare dividend as there are no distributing share classes in issue during the period.

Dividends declared during the period ended 30 June 2024 and 30 June 2023 were as follows:

30 June 2024

	Ex-Dividend Date	
	28 March 2024	28 June 2024
ESG Developed Europe Index Fund¹		
GBP Dist	£1.2297	£3.1891
ESG Developed World All Cap Equity Index Fund		
GBP Dist	£1.0109	£1.5003
ESG Emerging Markets All Cap Equity Index Fund		
GBP Dist	£0.3803	£0.8335
Institutional Plus GBP Dist	£0.3972	£0.8520
Global Small-Cap Index Fund		
EUR Dist	€0.5570	€0.8039
GBP Dist	£1.3391	£1.8976
Institutional Plus GBP Dist	£0.8446	£1.1888
Global Stock Index Fund		
USD Dist	\$0.5744	\$0.7692
Institutional Plus USD Dist	\$0.6821	\$0.9063
Emerging Markets Bond Fund		
Investor CHF Hedged Dist	—	CHF0.1893
Investor EUR Hedged Dist	€1.2984	€1.7776
Investor GBP Hedged Dist	—	£0.1931
Investor USD Dist	—	\$0.1912
ESG Global Corporate Bond Index Fund		
GBP Hedged Dist	£1.1358	£1.2105
Eurozone Inflation-Linked Bond Index Fund		
Institutional Plus EUR Dist	—	€0.9175
Global Bond Index Fund		
CHF Hedged Dist	CHF0.5458	CHF0.5719
EUR Hedged Dist	€0.5579	€0.6021
GBP Hedged Dist	£0.8197	£0.8711
Institutional Plus GBP Hedged Dist	£0.6437	£0.6870
USD Hedged Dist	\$0.5866	\$0.6375
Institutional Plus USD Hedged Dist	\$0.6850	\$0.6159

	28 March 2024	Ex-Dividend Date 28 June 2024
Global Corporate Bond Index Fund		
GBP Hedged Dist	£0.8341	£0.8630
Institutional Plus GBP Hedged Dist	£1.0193	£1.0617
Global Credit Bond Fund		
Institutional AUD Hedged Dist	AUD0.9097	AUD0.9339
Institutional EUR Hedged Dist	€1.1444	€1.1857
Investor GBP Hedged Dist	£0.9823	£1.0187
Institutional GBP Hedged Dist	£1.1113	£1.1552
Global Short-Term Bond Index Fund		
EUR Hedged Dist	€0.6582	€0.8275
GBP Hedged Dist	£0.7024	£0.7774
Institutional Plus GBP Hedged Dist	£0.7117	£0.7839
USD Hedged Dist	\$0.6681	\$0.7661
Japan Government Bond Index Fund		
Institutional Plus GBP Hedged Dist	£0.1282	£0.1800
U.K. Government Bond Index Fund		
GBP Dist	£0.7768	£0.8355
Institutional Plus GBP Dist	£0.6815	£0.7271
U.K. Investment Grade Bond Index Fund		
GBP Dist	£0.4795	£0.4941
Institutional Plus GBP Dist	£0.8947	£0.9439
U.K. Short-Term Investment Grade Bond Index Fund		
GBP Dist	£0.7986	£0.8671
Institutional Plus GBP Dist	£0.7794	£0.9018
U.S. Government Bond Index Fund		
GBP Dist	£0.7840	£0.8170
GBP Hedged Dist	£0.7338	£0.7441
Institutional Plus GBP Hedged Dist	£0.8982	£0.9290
U.S. Investment Grade Credit Index Fund		
Institutional Plus GBP Hedged Dist	£0.8608	£0.8691
Institutional Plus USD Dist	\$0.9733	\$0.9961
U.S. Treasury Inflation-Protected Securities Index Fund		
Select CHF Hedged Income	CHF0.1082	CHF1.5846
Select EUR Hedged Income	€0.1217	€1.7042
Select GBP Hedged Income	£0.1297	£1.8043
Select USD Income	\$0.1391	\$1.9835

30 June 2023

	31 March 2023	Ex-Dividend Date 30 June 2023
ESG Developed Europe Index Fund¹		
GBP Dist	£1.1313	£2.9565
ESG Developed World All Cap Equity Index Fund		
GBP Dist	£0.9758	£1.4301
ESG Emerging Markets All Cap Equity Index Fund		
GBP Dist	£0.3574	£0.8869
Institutional Plus GBP Dist	£0.3781	£0.9038
Global Small-Cap Index Fund		
EUR Dist	€0.5891	€0.7729
GBP Dist	£1.4487	£1.8573
Institutional Plus GBP Dist	£0.9118	£1.1608
Global Stock Index Fund		
USD Dist	\$0.5502	\$0.7291
Institutional Plus USD Dist	\$0.6509	\$0.8539
Emerging Markets Bond Fund		
Investor EUR Hedged Dist	—	€0.0849
ESG Global Corporate Bond Index Fund		
GBP Hedged Dist	£1.2148	£1.1675
Institutional Plus GBP Hedged Dist	£1.2306	£1.1822
Eurozone Inflation-Linked Bond Index Fund		
Institutional Plus EUR Dist	—	€1.2845

	Ex-Dividend Date	
	31 March 2023	30 June 2023
Global Bond Index Fund		
CHF Hedged Dist	CHF0.4375	CHF0.4701
EUR Hedged Dist	€0.4447	€0.4745
GBP Hedged Dist	£0.6370	£0.6832
Institutional Plus GBP Hedged Dist	£0.5041	£0.5412
USD Hedged Dist	\$0.4655	\$0.5022
Institutional Plus USD Hedged Dist	\$0.4916	\$0.5875
Global Corporate Bond Index Fund		
GBP Hedged Dist	£0.6715	£0.6806
Institutional Plus GBP Hedged Dist	£0.8986	£0.8783
Global Credit Bond Fund		
Institutional AUD Hedged Dist	AUD0.7958	AUD0.8377
Institutional EUR Hedged Dist	—	€0.0174
Investor GBP Hedged Dist	£0.8174	£0.8931
Institutional GBP Hedged Dist	—	£0.0187
Global Short-Term Bond Index Fund		
GBP Hedged Dist	£0.4152	£0.5345
Institutional Plus GBP Hedged Dist	£0.4170	£0.5473
USD Hedged Dist	\$0.4010	\$0.5323
Japan Government Bond Index Fund		
Institutional Plus GBP Hedged Dist	£0.0824	£0.0925
U.K. Government Bond Index Fund		
GBP Dist	£0.5458	£0.5993
Institutional Plus GBP Dist	£0.4845	£0.5257
U.K. Investment Grade Bond Index Fund		
GBP Dist	£0.3797	£0.4286
Institutional Plus GBP Dist	£0.7393	£0.7992
U.K. Short-Term Investment Grade Bond Index Fund		
GBP Dist	£0.5049	£0.5937
Institutional Plus GBP Dist	£0.5176	£0.6132
U.S. Government Bond Index Fund		
GBP Dist	£0.6389	£0.6652
GBP Hedged Dist	£0.5669	£0.6038
U.S. Investment Grade Credit Index Fund		
Institutional Plus GBP Hedged Dist	£0.7503	£0.7834
Institutional Plus USD Dist	\$0.9255	\$0.8708
U.S. Treasury Inflation-Protected Securities Index Fund		
Select CHF Hedged Income	CHF0.2001	CHF1.1703
Select EUR Hedged Income	€0.1604	€1.2294
Select GBP Hedged Income	£0.1769	£1.2694
Select USD Income	\$0.2043	\$1.3985

¹ Fund changed its name from SRI European Stock Fund on 24 June 2024.

7. Net Asset Value Per Share.

The net asset value per share of each share class is calculated by dividing the total net assets of each share class by the number of shares in issue.

8. Share Capital.

The Company has variable share capital consisting of 500,000,030,000 authorised shares divided into 30,000 subscriber shares and 500,000,000,000 redeemable participating shares (no par value).

The Directors may issue shares of any class and create new classes of shares on such terms as the Directors may from time to time determine in relation to any Fund and in accordance with the requirements of the Central Bank. Shares may be divided into different classes to accommodate different subscription, redemption or fee arrangements, dividend provisions, or charges.

Subscriber Shares. There are two Subscriber Shares in issue, which are held by nominees for the Investment Manager. Subscriber Shares do not entitle the holders thereof to any dividend and on a winding-up entitle the holder to receive the amount paid up thereon but not otherwise to participate in the assets of the Company. The Subscriber Shares do not form part of the Shareholders' funds and are not included in the net asset value of the Company.

Redeemable Participating Shares. Members who are individuals may attend and vote at general meetings in person or by proxy. Members who are corporations may attend and vote at general meetings by appointing a representative or proxy. Subject to any special terms as to voting upon which any shares may be issued or may for the time being be held, at any general meeting on a show of hands every shareholder who (being an individual) is present in person or (being a corporation) is present by duly authorised representative shall have one vote. On a poll every such holder presents as aforesaid or by proxy shall have one vote for every share held.

If the Company shall be wound up, then the payment to the holders of the redeemable participating shares of each class, is a sum in the currency in which that class is designated as nearly as possible equal to the Net Assets Attributable to Holders of Redeemable

Participating Shares respectively. This payment is as at the date of commencement to wind up provided that there are sufficient assets available in the relevant Fund to enable such payment to be made. In the event that there are insufficient assets available in the relevant Fund to enable such payments to be made, the following recourse shall apply:

- (1) the assets of the Company not comprised within any of the Funds; and
- (2) the assets remaining in the Funds for the other classes of shares after payment to the holders of the shares of the class to which they relate of the amounts to which they are respectively entitled under this paragraph prorata to the total value of such assets remaining within each such Fund.

9. Credit Facility.

The Funds and certain other funds managed by the Manager or its affiliates participate in an annually renewable US\$4.3 billion (2023: US\$4.3 billion) committed credit facility. Each participating Fund is individually liable for its borrowings under the credit facility. Borrowings may be utilised for temporary or emergency purposes and are subject to the participating Funds' regulatory and contractual borrowing restrictions. Participating Funds are allocated an annual commitment fee of 0.10% of the undrawn facility amount as well as certain administrative fees. Any fees allocated to the Funds are paid by the Manager. Interest and direct borrowing costs associated with draws on the credit facility are charged to the Funds and recorded in the Statement of Operations.

The rate charged for borrowings under this facility is linked to the currency borrowed. Borrowings in US dollars will bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. Borrowings in currencies other than the US dollar will bear interest at an agreed-upon spread plus the Euro Interbank Offered Rate, the Daily Simple Euro Short Term Rate, the Swiss Average Rate Overnight, the Sterling Overnight Index Average or the Tokyo Interbank Offered Rate, as applicable.

The Funds had no borrowings outstanding at 30 June 2024 or at any time during the period then ended (31 December 2023: none).

10. Efficient Portfolio Management.

Investment techniques and financial derivative instruments may be employed for efficient portfolio management purposes, including hedging against market movements, currency exchange or interest rate risks. Any investment technique or use of FDIs must be one which is reasonably believed by the Investment Manager to be economically appropriate in that it is realised in a cost-effective way. Realised and unrealised gains or losses arising from financial derivative instrument transactions are accounted for through the Statement of Operations as Net Gain/(Loss) on Financial Instruments.

Securities lending is also used for efficient portfolio management. The securities lending agent is Brown Brothers Harriman & Co. The Depository is a wholly owned subsidiary of Brown Brothers Harriman & Co. All operational costs in support of the lending programme are borne by the lending agent and paid directly out of any lending agent fees. Securities lending income is net of any lending agent fees paid.

Securities on loan continue to be recognised by the Funds as financial assets because they substantially retain the risks and rewards of ownership. Similarly, security collateral received from the borrower is not recognised by the Funds as an asset because they do not have rights to sell or re-pledge the collateral, unless in the event of default. Collateral accepted by the Funds is limited to high quality sovereign debt (U.S. Treasuries, U.K. Gilts, etc.).

Securities on loan by the Funds and the value of collateral held in respect of the securities were:

30 June 2024

Fund	Value of Outstanding Securities on Loan	Value of Collateral
Emerging Markets Stock Index Fund	\$175,856,939	\$186,785,908
ESG Developed Europe Index Fund ¹	€1,488,444	€1,567,273
ESG Developed World All Cap Equity Index Fund	\$34,013,180	\$36,131,611
ESG Emerging Markets All Cap Equity Index Fund	\$8,831,687	\$9,424,406
European Stock Index Fund	\$24,345,495	\$25,654,081
Eurozone Stock Index Fund	€2,117,506	€2,226,590
Global Small-Cap Index Fund	\$184,027,382	\$196,040,424
Global Stock Index Fund	\$108,337,206	\$115,478,067
Japan Stock Index Fund	€168,395,578	€177,506,594
Pacific ex-Japan Stock Index Fund	€22,438,115	€23,976,566
U.S. Opportunities Fund	\$16,005,062	\$17,040,933

31 December 2023

Fund	Value of Outstanding Securities on Loan	Value of Collateral
Emerging Markets Stock Index Fund	\$189,677,099	\$204,171,064
ESG Developed Europe Index Fund ¹	€454,184	€479,448
ESG Developed World All Cap Equity Index Fund	\$35,400,114	\$37,975,558
ESG Emerging Markets All Cap Equity Index Fund	\$4,294,327	\$4,752,983
European Stock Index Fund	\$8,595,247	\$9,371,500
Eurozone Stock Index Fund	€3,819,729	€4,192,457
Global Small-Cap Index Fund	\$166,728,343	\$178,908,139
Global Stock Index Fund	\$100,483,273	\$107,514,671
Japan Stock Index Fund	€313,716,116	€331,678,843
Pacific ex-Japan Stock Index Fund	€19,570,232	€21,176,518
U.S. Opportunities Fund	\$10,281,566	\$11,120,609

¹ Fund changed its name from SRI European Stock Fund on 24 June 2024.

The securities lending income split only between the relevant Fund and the securities lending agent which is shown in the following tables:

30 June 2024

Fund	Net Securities Lending Income	Lending Agent Fees
Emerging Markets Stock Index Fund	\$1,145,041	\$98,285
ESG Developed Europe Index Fund ¹	€83,465	€8,671
ESG Developed World All Cap Equity Index Fund	\$487,185	\$46,591
ESG Emerging Markets All Cap Equity Index Fund	\$76,150	\$6,279
European Stock Index Fund	\$626,637	\$62,752
Eurozone Stock Index Fund	€42,842	€ 2,631
Global Small-Cap Index Fund	\$1,634,669	\$147,755
Global Stock Index Fund	\$1,680,668	\$161,767
Japan Stock Index Fund	€730,738	€72,774
Pacific ex-Japan Stock Index Fund	€39,409	€3,337
U.S. 500 Stock Index Fund	\$18,803	\$2,089
U.S. Opportunities Fund	\$100,714	\$8,058
Company Total	\$6,738,934	\$628,069

30 June 2023

Fund	Net Securities Lending Income	Lending Agent Fees
Emerging Markets Stock Index Fund	\$1,054,234	\$95,885
ESG Developed Europe Index Fund ¹	€110,574	€10,165
ESG Developed World All Cap Equity Index Fund	\$672,477	\$63,338
ESG Emerging Markets All Cap Equity Index Fund	\$47,727	\$4,360
European Stock Index Fund	\$813,109	\$78,943
Eurozone Stock Index Fund	€36,725	€2,984
Global Small-Cap Index Fund	\$2,802,874	\$259,981
Global Stock Index Fund	\$1,589,623	\$151,551
Japan Stock Index Fund	€679,756	€67,053
Pacific ex-Japan Stock Index Fund	€6,010	€603
U.S. 500 Stock Index Fund	\$1,194	\$80
U.S. Opportunities Fund	\$249,457	\$24,078
Company Total	\$8,131,072	\$765,550

¹ Fund changed its name from SRI European Stock Fund on 24 June 2024.

11. Collateral.

The Funds pledge and receive non-cash collateral against financial derivative instruments and TBA transactions. Such collateral cannot be sold, re-invested or re-pledged. As a result, pledged collateral remains an asset of the Fund and is included in the Statement of Investments. Securities received as collateral are not considered assets of the Fund and will not appear in the Statement of Investments. Under these collateral agreements, upon a counterparty default (including bankruptcy), the Funds may terminate all derivatives or TBA transactions with that counterparty, determine the net amount owed by either party and sell or retain any collateral held up to the net amount owed to the Funds, with an obligation to return excess collateral to the counterparty.

In certain cases, the Funds may be required to maintain cash collateral in margin accounts or pledge cash with certain counterparties. Cash collateral held in margin accounts for futures contracts and other centrally cleared derivatives is segregated on the Statement of Assets and Liabilities and presented separately as part of as "Margin Cash Due to/from Broker". Cash pledged for OTC derivative instruments and TBAs is segregated on the Statement of Assets and Liabilities and presented separately as "Cash Collateral". Additionally, the Funds may receive cash collateral, which is segregated from the Funds' cash, and is subject to restrictions. The Funds do not earn any interest from the cash collateral received nor does it have any right for re-investment, therefore any cash collateral received is not recorded as part of the Funds' assets.

At 30 June 2024, the Funds did not have any collateral pledged or received in connection with TBA transactions (31 December 2023: Nil).

In addition, the Funds receive other non-cash collateral in relation to securities lending transactions which is separately disclosed in Note 10.

Counterparties to financial derivative transactions where collateral was required to be exchanged included Bank of America N.A., Barclays Bank plc, BNP Paribas, Bank of New York Mellon, Citibank NA, Deutsche Bank AG, HSBC, JPMorgan Chase Bank, Morgan Stanley, Royal Bank of Canada, Standard Chartered Bank, State Street Bank, Toronto Dominion Bank and UBS AG.

As of 30 June 2024 and 31 December 2023, the collateral pledged or received by the Funds for financial derivative instrument was:

Fund	Type	30 June 2024		31 December 2023	
		Market Value Pledged	Market Value Received	Market Value Pledged	Market Value Received
Emerging Markets Stock Index Fund	Cash	\$2,740,000	—	\$4,950,000	—
ESG Developed Europe Index Fund ¹	Cash	€302,490	—	€142,490	—
ESG Developed World All Cap Equity Index Fund	Cash	\$2,300,000	—	\$1,784,220	—
ESG Developed World All Cap Equity Index Fund	US Treasury	—	\$310,953	—	\$2,300,008
ESG Emerging Markets All Cap Equity Index Fund	Cash	\$175,720	—	\$185,720	—
European Stock Index Fund	Cash	\$6,231,243	—	\$2,037,063	—
Eurozone Stock Index Fund	Cash	€779,721	—	€564,395	—
Global Small-Cap Index Fund	Cash	\$3,103,032	—	\$4,370,000	—
Global Small-Cap Index Fund	US Treasury	—	—	—	\$471,257
Global Stock Index Fund	Cash	\$31,407,000	—	\$17,608,327	\$150,000
Global Stock Index Fund	US Treasury	—	\$219,467	—	\$1,273,697
Japan Stock Index Fund	Cash	€6,410,832	—	€1,458,210	—
Japan Stock Index Fund	US Treasury	—	€36,801	—	—
Pacific ex-Japan Stock Index Fund	Cash	€3,657,568	—	€4,680,215	—
Pacific ex-Japan Stock Index Fund	Sovereign Debt	—	€92,313	—	—
U.S. 500 Stock Index Fund	Cash	\$23,170,500	—	\$3,940,500	—
U.S. 500 Stock Index Fund	US Treasury	—	\$467,856	—	\$27,098,622
20+ Year Euro Treasury Index Fund	Sovereign Debt	€54,544	—	€53,351	—
Emerging Markets Bond Fund	Cash	—	\$1,326,000	—	—
Emerging Markets Bond Fund	US Treasury	\$13,776,824	\$1,601,331	\$12,805,766	\$7,583,312
ESG Global Corporate Bond Index Fund	US Treasury	—	\$1,915,620	\$113,685	\$3,358,229
ESG Global Corporate Bond Index Fund	Corporate Debt	\$4,885,762	—	\$2,845,904	—
Euro Government Bond Index Fund	Sovereign Debt	€122,360	—	€3,701,157	—
Euro Government Bond Index Fund	US Treasury	—	€6,000,017	—	—
Euro Investment Grade Bond Index Fund	Corporate Debt	—	—	€2,289,138	—
Euro Investment Grade Bond Index Fund	Sovereign Debt	€192,791	—	€455,931	—
Euro Investment Grade Bond Index Fund	US Treasury	—	€2,552,732	—	—
Global Bond Index Fund	US Treasury	\$111,410,335	\$117,027,088	\$115,012,823	\$167,711,486
Global Bond Index Fund	Cash	—	\$6,544,088	—	\$43,480,000
Global Bond Index Fund	Sovereign Debt	\$50,774,836	—	\$77,519,219	—
Global Corporate Bond Index Fund	Corporate Debt	\$42,806,131	—	\$31,632,868	—

Fund	Type	30 June 2024		31 December 2023	
		Market Value Pledged	Market Value Received	Market Value Pledged	Market Value Received
Global Corporate Bond Index Fund	US Treasury	—	\$19,214,651	—	\$46,558,740
Global Credit Bond Fund	US Treasury	\$4,273,227	\$7,543,959	\$4,644,743	\$8,309,713
Global Credit Bond Fund	Corporate Debt	\$9,972,695	—	\$5,982,064	—
Global Credit Bond Fund	Sovereign Debt	\$810,458	—	—	—
Global Short-Term Bond Index Fund	Cash	—	\$5,560,000	—	\$150,000
Global Short-Term Bond Index Fund	Sovereign Debt	—	—	\$6,174,951	—
Global Short-Term Bond Index Fund	US Treasury	\$36,076,737	\$28,017,447	\$45,337,604	\$49,594,736
Global Short-Term Corporate Bond Index Fund	Corporate Debt	\$10,024,266	—	\$2,554,910	—
Global Short-Term Corporate Bond Index Fund	US Treasury	—	\$5,138,215	—	\$8,740,153
Japan Government Bond Index Fund	Sovereign Debt	¥31,369,463	—	¥1,127,233,577	—
Japan Government Bond Index Fund	US Treasury	—	¥3,217,164,731	—	¥21,874,137
SRI Euro Investment Grade Bond Index Fund	Sovereign Debt	€94,540	—	€154,926	—
U.K. Government Bond Index Fund	Sovereign Debt	£138,529	—	—	—
U.K. Government Bond Index Fund	US Treasury	—	—	—	£46,377
U.K. Investment Grade Bond Index Fund	Sovereign Debt	£1,104,509	—	£1,933,553	—
U.K. Short-Term Investment Grade Bond Index Fund	Sovereign Debt	£248,394	—	—	—
U.S. Government Bond Index Fund	Cash	—	—	—	\$9,690,000
U.S. Government Bond Index Fund	US Treasury	\$50,515,274	\$61,655	—	\$52,465,995
U.S. Investment Grade Credit Index Fund	Corporate Debt	\$8,312,804	—	\$174,469	—
U.S. Investment Grade Credit Index Fund	Sovereign Debt	\$48,864	—	—	—
U.S. Investment Grade Credit Index Fund	US Treasury	\$80,296	—	—	\$8,290,454
U.S. Treasury Inflation-Protected Securities Index Fund	US Treasury	\$6,753,224	\$515,786	\$58,560	\$3,105,652

¹ Fund changed its name from SRI European Stock Fund on 24 June 2024.

12. Related and Connected Parties Transactions.

Parties are related if one can control or exercise significant influence over the other in making financial or operational decisions or is a member of a group which provides key management personnel services. The Company's directors and Manager are considered related parties. The Investment Manager or affiliates of the Manager, as well as any sub-investment manager or their delegate, and associated or group company of the Manager, are considered connected parties.

Manager. Vanguard Group (Ireland) Limited is the Funds' Manager and acts as a principal in respect of all transactions of shares in the Funds. For its services, the Manager receives a fixed single fee per share class (the "Management Fees") calculated on a daily basis and paid monthly. Out of the fees received, the Manager pays for any sub-advisers, as well as the costs of administration including audit, depository, legal, registration and regulatory fees associated with the Funds. As a result, the Manager anticipates that the ongoing charges figure ("OCF") of each share class will closely track the Management Fees. In the event that the costs and expenses of any Fund exceed the OCF, the Manager will be responsible for discharging any excess out of its own assets. The Manager, in its sole discretion, may voluntarily waive all or part of its fee, and any such waiver could be discontinued at any time and without notice.

Any amounts due from or to the Manager at the end of the period are disclosed in the Statement of Assets and Liabilities. Amounts earned by the Manager in respect to fees for the period are disclosed in the Statement of Operations.

The Annual Management Fees for each share class for the period ended:

Fund	30 June 2024	30 June 2023
Emerging Markets Stock Index Fund		
Investor, Income and Accumulation Shares	0.23%	0.23%
Institutional Plus Shares	0.16%	0.16%
ESG Developed Europe Index Fund ¹		
Income and Accumulation Shares	0.14%	0.14%
Institutional Plus Shares	0.10%	0.10%
ESG Developed World All Cap Equity Index Fund		
Income and Accumulation Shares	0.20%	0.20%
Institutional Plus Shares	0.13%	0.13%
ESG Emerging Markets All Cap Equity Index Fund		
Income and Accumulation Shares	0.25%	0.25%
Institutional Plus Shares	0.18%	0.18%
European Stock Index Fund		
Investor and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.08%	0.08%

Fund	30 June 2024	30 June 2023
Eurozone Stock Index Fund		
Investor and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.08%	0.08%
Global Small-Cap Index Fund		
Investor, Income and Accumulation Shares	0.29%	0.29%
Institutional Plus Shares	0.24%	0.24%
Global Stock Index Fund		
Investor, Income and Accumulation Shares	0.18%	0.18%
Institutional Plus Shares	0.11%	0.11%
Japan Stock Index Fund		
Investor, Income and Accumulation Shares	0.16%	0.16%
Institutional Plus Shares	0.12%	0.12%
Pacific ex-Japan Stock Index Fund		
Income and Accumulation Shares	0.16%	0.16%
Institutional Plus Shares	0.12%	0.12%
U.S. 500 Stock Index Fund		
Investor and Accumulation Shares	0.10%	0.10%
Institutional Plus Shares	0.06%	0.06%
U.S. Opportunities Fund		
Investor Shares	0.95%	0.95%
Institutional Shares	0.85%	0.85%
20+ Year Euro Treasury Index Fund		
Accumulation Shares	0.16%	0.16%
Institutional Plus Shares	0.10%	0.10%
Emerging Markets Bond Fund		
Investor Shares	0.60%	0.60%
Institutional Shares	0.55%	0.55%
Institutional Plus Shares	0.45%	0.45%
ESG Global Corporate Bond Index Fund		
Accumulation Shares	0.20%	0.20%
Institutional Plus Shares	0.14%	0.14%
Euro Government Bond Index Fund		
Investor and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
Euro Investment Grade Bond Index Fund		
Investor and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.08%	0.08%
Eurozone Inflation-Linked Bond Index Fund		
Investor and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
Global Bond Index Fund		
Investor, Income and Accumulation Shares	0.15%	0.15%
Institutional Plus Shares	0.10%	0.10%
Global Corporate Bond Index Fund		
Income and Accumulation Shares	0.18%	0.18%
Institutional Plus Shares	0.12%	0.12%
Global Credit Bond Fund		
Investor Shares	0.35%	0.35%
Institutional Shares	0.30%	0.30%
Global Short-Term Bond Index Fund		
Investor, Income and Accumulation Shares	0.15%	0.15%
Institutional Plus Shares	0.10%	0.10%
Global Short-Term Corporate Bond Index Fund		
Accumulation Shares	0.18%	0.18%
Institutional Plus Shares	0.12%	0.12%

Fund	30 June 2024	30 June 2023
Japan Government Bond Index Fund		
Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
SRI Euro Investment Grade Bond Index Fund		
Accumulation Shares	0.16%	0.16%
Institutional Plus Shares	0.12%	0.12%
U.K. Government Bond Index Fund		
Income and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
U.K. Investment Grade Bond Index Fund		
Income and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
U.K. Short-Term Investment Grade Bond Index Fund		
Income and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.05%	0.05%
U.S. Government Bond Index Fund		
Investor, Income and Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.06%	0.06%
U.S. Investment Grade Credit Index Fund		
Accumulation Shares	0.12%	0.12%
Institutional Plus Shares	0.08%	0.08%
U.S. Treasury Inflation-Protected Securities Index Fund		
Select Income and Accumulation Shares	0.09%	0.09%

¹ Fund changed its name from SRI European Stock Fund on 24 June 2024.

Directors' Fees. The Manager has agreed to pay all Directors' fees and expenses including out-of-pocket expenses. Only the independent Directors are paid fees for their services as a Director. None of the Directors has entered into a service contract with the Company nor is any such contract proposed, and none of the Directors is an executive of the Company. Director fees paid by the Manager on behalf of the Company for the period ended 30 June 2024 were US\$43,240, of which US\$Nil was outstanding at the period-end.

The Company had eight Directors as at 30 June 2024:

Director	Independent Director	Director of other Vanguard funds or affiliates
William Slattery	Yes	Yes
Sean Hagerty	No	Yes
Tara Doyle	Yes	Yes
Robyn Laidlaw	No	Yes
Karin A. Risi	No	Yes
Ranjit Singh	Yes	Yes
Thomas Challenor	Yes	Yes
Lisa Harlow	No	Yes

Investment Manager. Vanguard Global Advisers, LLC, is the Investment Manager to the Company and is compensated by the Manager.

The Investment Manager or the Manager, at their discretion, may appoint other companies from within the Vanguard Group of Companies to provide investment management and advisory services with respect to the Funds. The individual financial statements for each Fund provide details of any sub-investment manager arrangements. PRIMECAP Management Company sub-manages the U.S. Opportunities Fund and is not a related party to the Company.

Inter-Fund Trading. The table below details the inter-fund trades between the Company and related parties and/or funds managed by related parties during the period ended 30 June 2024 and 30 June 2023. All transactions were carried out at fair value:

30 June 2024

Fund	Bought	Sold
ESG Developed World All Cap Equity Index Fund	—	\$143,555
Global Small-Cap Index Fund	\$32,065,601	\$27,988,259
Global Stock Index Fund	\$206,878,607	\$30,066,159
U.S. 500 Stock Index Fund	\$7,279,330	\$17,911,978
ESG Global Corporate Bond Index Fund	\$742,094	\$4,039,022
Global Bond Index Fund	\$14,163,934	\$4,915,657
Global Corporate Bond Index Fund	\$4,818,293	\$4,303,288
Global Short-Term Bond Index Fund	\$2,981,762	\$770,305
Global Short-Term Corporate Bond Index Fund	\$1,863,856	\$1,626,492
Japan Government Bond Index Fund	¥1,138,432,840	¥811,102,595
U.S. Investment Grade Credit Index Fund	\$1,141,122	\$3,886,294
Company Total	\$279,448,256	\$101,004,286

30 June 2023

Fund	Bought	Sold
ESG Developed World All Cap Equity Index Fund	\$9,772,605	\$3,706,762
Global Small-Cap Index Fund	\$14,539,994	\$50,775,581
Global Stock Index Fund	\$99,119,391	\$19,942,183
U.S. 500 Stock Index Fund	\$16,816,201	\$8,238,877
ESG Global Corporate Bond Index Fund	\$2,396,861	\$5,032,797
Global Bond Index Fund	\$51,077,417	\$13,756,963
Global Corporate Bond Index Fund	\$9,356,908	\$25,644,943
Global Short-Term Bond Index Fund	\$18,745,500	\$1,058,857
Global Short-Term Corporate Bond Index Fund	\$5,926,627	\$16,600,727
Japan Government Bond Index Fund	¥532,829,650	¥574,345,537
U.S. Government Bond Index Fund	\$816,459	—
U.S. Investment Grade Credit Index Fund	\$11,384,088	\$22,726,422
Company Total	\$243,900,400	\$171,740,101

Related Party and Affiliate Holdings. The following amounts were held by related parties and/or funds managed by related parties, expressed as a percentage of net assets for each Fund, respectively:

Fund	30 June 2024	31 December 2023
Emerging Markets Stock Index Fund	25.27%	22.39%
ESG Developed World All Cap Equity Index Fund	—	0.00%
ESG Emerging Markets All Cap Equity Index Fund	—	0.01%
Japan Stock Index Fund	27.69%	25.65%
Pacific ex-Japan Stock Index Fund	15.75%	15.09%
Emerging Markets Bond Fund	0.00%	0.00%
ESG Global Corporate Bond Index Fund	0.00%	0.00%
Euro Government Bond Index Fund	9.28%	10.30%
Euro Investment Grade Bond Index Fund	14.54%	12.69%
Global Bond Index Fund	37.92%	36.33%
Global Credit Bond Fund	—	0.00%
Japan Government Bond Index Fund	14.25%	32.78%
U.K. Government Bond Index Fund	48.37%	50.66%
U.K. Investment Grade Bond Index Fund	29.96%	29.53%
U.S. Government Bond Index Fund	8.71%	8.50%
U.S. Investment Grade Credit Index Fund	37.02%	36.86%

13. Soft Commission Arrangements.

There were no soft commission arrangements, directed brokerage services or similar arrangements affecting the Company during the period ended 30 June 2024 (31 December 2023: Nil).

14. Exchange Rates.

The principal exchange rates to one US dollar used in the preparation of the financial statements at 30 June 2024 and 31 December 2023 were:

30 June 2024

Currency		Rate	Currency		Rate
AED	United Arab Emirates Dirham	3.6730	KWD	Kuwaiti Dinar	0.3068
AUD	Australian Dollar	1.4973	KZT	Kazakhstani Tenge	473.6100
BRL	Brazilian Real	5.5545	MXN	Mexican Peso	18.2855
CAD	Canadian Dollar	1.3684	MYR	Malaysian Ringgit	4.7175
CHF	Swiss Franc	0.8986	NOK	Norwegian Krone	10.6475
CLP	Chilean Peso	943.9250	NZD	New Zealand Dollar	1.6411
CNH	Yuan Renminbi China Offshore	7.3009	PEN	Peruvian Sol	3.8308
CNY	Yuan Renminbi China	7.2661	PHP	Philippine Peso	58.6090
COP	Colombian Peso	4,144.1500	PKR	Pakistan Rupee	278.3000
CZK	Czech Koruna	23.3688	PLN	Polish Zloty	4.0201
DKK	Danish Krone	6.9582	QAR	Qatari Riyal	3.6410
EGP	Egyptian Pound	48.0300	RON	Romanian Leu	4.6440
EUR	Euro	0.9331	RUB	Russian Ruble	86.2500
GBP	British Pound	0.7911	SAR	Saudi Riyal	3.7516
HKD	Hong Kong Dollar	7.8074	SEK	Swedish Krona	10.5902
HUF	Hungarian Forint	368.4862	SGD	Singapore Dollar	1.3553
IDR	Indonesian Rupiah	16,375.0000	THB	Thai Baht	36.6975
ILS	Israeli Shekel	3.7672	TRY	Turkish Lira	32.7835
INR	Indian Rupee	83.3875	TWD	Taiwanese Dollar	32.4415
ISK	Icelandic Krona	138.9400	UYU	Uruguayan Peso	39.435
JPY	Japanese Yen	160.8600	ZAR	South African Rand	18.2600
KRW	South Korean Won	1,376.5000			

31 December 2023

Currency		Rate	Currency		Rate
AED	United Arab Emirates Dirham	3.6728	KRW	South Korean Won	1,287.9000
AUD	Australian Dollar	1.4655	KWD	Kuwaiti Dinar	0.3073
BRL	Brazilian Real	4.8576	KZT	Kazakhstani Tenge	455.8900
CAD	Canadian Dollar	1.3186	MXN	Mexican Peso	16.9345
CHF	Swiss Franc	0.8417	MYR	Malaysian Ringgit	4.5950
CLP	Chilean Peso	873.2850	NOK	Norwegian Krone	10.1557
CNH	Yuan Renminbi China Offshore	7.1206	NZD	New Zealand Dollar	1.5794
CNY	Yuan Renminbi China	7.0922	PEN	Peruvian Sol	3.7026
COP	Colombian Peso	3,874.0000	PHP	Philippine Peso	55.3750
CZK	Czech Koruna	22.3496	PKR	Pakistan Rupee	281.1250
DKK	Danish Krone	6.7484	PLN	Polish Zloty	3.9323
EGP	Egyptian Pound	30.9250	QAR	Qatari Riyal	3.6410
EUR	Euro	0.9053	RON	Romanian Leu	4.5036
GBP	British Pound	0.7844	RUB	Russian Ruble	89.4000
HKD	Hong Kong Dollar	7.8086	SAR	Saudi Riyal	3.7500
HUF	Hungarian Forint	346.0056	SEK	Swedish Krona	10.0779
IDR	Indonesian Rupiah	15,397.0000	SGD	Singapore Dollar	1.3191
ILS	Israeli Shekel	3.6009	THB	Thai Baht	34.1325
INR	Indian Rupee	83.2138	TRY	Turkish Lira	29.5340
ISK	Icelandic Krona	135.8700	TWD	Taiwanese Dollar	30.6905
JPY	Japanese Yen	140.9800	ZAR	South African Rand	18.2875

The principal exchange rates to one euro used in the preparation of the financial statements at 30 June 2024 and 31 December 2023 were:

30 June 2024

Currency		Rate	Currency		Rate
AUD	Australian Dollar	1.6048	NOK	Norwegian Krone	11.4115
CAD	Canadian Dollar	1.4665	NZD	New Zealand Dollar	1.7588
CHF	Swiss Franc	0.9631	PLN	Polish Zloty	4.3085
DKK	Danish Krone	7.4575	SEK	Swedish Krona	11.35
GBP	British Pound	0.8478	SGD	Singapore Dollar	1.4525
HKD	Hong Kong Dollar	8.3676	USD	US Dollar	1.0718
JPY	Japanese Yen	172.4017			

31 December 2023

Currency		Rate	Currency		Rate
AUD	Australian Dollar	1.6189	NOK	Norwegian Krone	11.2185
CAD	Canadian Dollar	1.4566	NZD	New Zealand Dollar	1.7447
CHF	Swiss Franc	0.9297	PLN	Polish Zloty	4.3438
DKK	Danish Krone	7.4546	SEK	Swedish Krona	11.1325
GBP	British Pound	0.8665	SGD	Singapore Dollar	1.4571
HKD	Hong Kong Dollar	8.6257	USD	US Dollar	1.1047
JPY	Japanese Yen	155.7336			

The principal exchange rates to one Japanese yen used in the preparation of the financial statements at 30 June 2024 and 31 December 2023 were:

30 June 2024

Currency		Rate	Currency		Rate
EUR	Euro	0.0058	USD	US Dollar	0.0062
GBP	British Pound	0.0049			

31 December 2023

Currency		Rate	Currency		Rate
EUR	Euro	0.0064	USD	US Dollar	0.0071
GBP	British Pound	0.0056			

The principal exchange rates to one British pound used in the preparation of the financial statements at 30 June 2024 and 31 December 2023 were:

30 June 2024

Currency		Rate	Currency		Rate
EUR	Euro	1.1795	USD	US Dollar	1.2641

31 December 2023

Currency		Rate	Currency		Rate
EUR	Euro	1.1540	USD	US Dollar	1.2748

15. Contingent Liabilities.

There were no contingent liabilities as at 30 June 2024 and 31 December 2023.

16. Segregated Liabilities.

Each Fund is treated as bearing its own liabilities.

17. Fair Value Hierarchy.

Financial instruments are measured at fair value using a three-level hierarchy. Instruments are categorised in their entirety based on the lowest level input that is significant to the fair value measurement. Assessing the significance and observability of a particular input requires significant judgement specific to an asset or liability. Inputs are considered to be observable when they are readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market.

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

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

Level 3—Significant unobservable inputs (including the Fund's own assumptions used to determine the fair value of investments).

The following tables provide an analysis within the fair value hierarchy of financial assets and liabilities, measured at fair value at 30 June 2024 and 31 December 2023:

30 June 2024

Company Total	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	68,084,396,100	313,333,670	4,470,143	68,402,199,913
Fixed Income	—	69,229,329,292	—	69,229,329,292
Options	—	119,582	—	119,582
Futures	3,682,337	—	—	3,682,337
Forward Currency Exchange Contracts	—	263,674,216	—	263,674,216
Credit Default Swap Contracts	—	1,887,351	—	1,887,351
Interest Rate Swap Contracts	—	370,735	—	370,735
Swaptions	—	2,563	—	2,563
Treasury Bonds	—	8,418,798	—	8,418,798
Financial Liabilities at Fair Value through Profit or Loss				
Options	—	(47,400)	—	(47,400)
Futures	(3,275,395)	—	—	(3,275,395)
Forward Currency Exchange Contracts	—	(395,635,406)	—	(395,635,406)
Credit Default Swap Contracts	—	(743,422)	—	(743,422)
Interest Rate Swap Contracts	—	(1,156,763)	—	(1,156,763)
Total Return Swap Contracts	—	(357)	—	(357)
	68,084,803,042	69,419,552,859	4,470,143	137,508,826,044

Emerging Markets Stock Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	11,374,041,756	155,645,308	1,243,114	11,530,930,178
Forward Currency Exchange Contracts	—	227,586	—	227,586
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(11,117)	—	—	(11,117)
Forward Currency Exchange Contracts	—	(156,761)	—	(156,761)
	11,374,030,639	155,716,133	1,243,114	11,530,989,886

ESG Developed Europe Index Fund¹	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	579,122,422	3,124,838	1	582,247,261
Forward Currency Exchange Contracts	—	16,683	—	16,683
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(52,636)	—	—	(52,636)
Forward Currency Exchange Contracts	—	(10,175)	—	(10,175)
	579,069,786	3,131,346	1	582,201,133

¹ Fund changed its name from SRI European Stock Fund on 24 June 2024.

ESG Developed World All Cap Equity Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	5,547,433,407	6,943,835	544,136	5,554,921,378
Futures	54,027	—	—	54,027
Forward Currency Exchange Contracts	—	642,551	—	642,551
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(118,902)	—	—	(118,902)
Forward Currency Exchange Contracts	—	(2,639,387)	—	(2,639,387)
	5,547,368,532	4,946,999	544,136	5,552,859,667

ESG Emerging Markets All Cap Equity Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	679,690,612	12,161,440	386,604	692,238,656
Forward Currency Exchange Contracts	—	9,412	—	9,412
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(7,524)	—	—	(7,524)
Forward Currency Exchange Contracts	—	(7,286)	—	(7,286)
	679,683,088	12,163,566	386,604	692,233,258

European Stock Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	4,148,571,824	51,797,221	—	4,200,369,045
Futures	27,047	—	—	27,047
Forward Currency Exchange Contracts	—	45,463	—	45,463
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(298,207)	—	—	(298,207)
Forward Currency Exchange Contracts	—	(22,324)	—	(22,324)
	4,148,300,664	51,820,360	—	4,200,121,024

Eurozone Stock Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	1,322,019,825	33,107,669	—	1,355,127,494
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(46,597)	—	—	(46,597)
	1,321,973,228	33,107,669	—	1,355,080,897

Global Small-Cap Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	4,202,868,295	1,338,748	2,222,150	4,206,429,193
Futures	524,530	—	—	524,530
Forward Currency Exchange Contracts	—	183,291	—	183,291
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(29,956)	—	—	(29,956)
Forward Currency Exchange Contracts	—	(384,177)	—	(384,177)
	4,203,362,869	1,137,862	2,222,150	4,206,722,881

Global Stock Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	19,229,864,771	46,613,117	—	19,276,477,888
Forward Currency Exchange Contracts	—	2,259,379	—	2,259,379
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(1,044,149)	—	—	(1,044,149)
Forward Currency Exchange Contracts	—	(20,252,396)	—	(20,252,396)
	<u>19,228,820,622</u>	<u>28,620,100</u>	<u>—</u>	<u>19,257,440,722</u>

Japan Stock Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	3,606,312,479	—	—	3,606,312,479
Futures	1,239,518	—	—	1,239,518
Forward Currency Exchange Contracts	—	78,715	—	78,715
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(1,861,880)	—	(1,861,880)
	<u>3,607,551,997</u>	<u>(1,783,165)</u>	<u>—</u>	<u>3,605,768,832</u>

Pacific ex-Japan Stock Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	2,938,423,570	—	—	2,938,423,570
Futures	108,788	—	—	108,788
Forward Currency Exchange Contracts	—	15,605	—	15,605
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(82,887)	—	(82,887)
	<u>2,938,532,358</u>	<u>(67,282)</u>	<u>—</u>	<u>2,938,465,076</u>

U.S. 500 Stock Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	12,603,099,786	—	—	12,603,099,786
Forward Currency Exchange Contracts	—	474,223	—	474,223
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(21,725)	—	—	(21,725)
Forward Currency Exchange Contracts	—	(19,210,817)	—	(19,210,817)
Total Return Swap Contracts	—	(357)	—	(357)
	<u>12,603,078,061</u>	<u>(18,736,951)</u>	<u>—</u>	<u>12,584,341,110</u>

U.S. Opportunities Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	1,246,533,291	—	74,138	1,246,607,429
	<u>1,246,533,291</u>	<u>—</u>	<u>74,138</u>	<u>1,246,607,429</u>

20+ Year Euro Treasury Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	624,598,691	—	624,598,691
Futures	5,680	—	—	5,680
	<u>5,680</u>	<u>624,598,691</u>	<u>—</u>	<u>624,604,371</u>

Emerging Markets Bond Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,389,959,605	—	1,389,959,605
Options	—	98,371	—	98,371
Futures	399,207	—	—	399,207
Forward Currency Exchange Contracts	—	2,680,252	—	2,680,252
Credit Default Swap Contracts	—	1,144,207	—	1,144,207
Interest Rate Swap Contracts	—	113,824	—	113,824
Treasury Bonds	—	8,418,798	—	8,418,798
Financial Liabilities at Fair Value through Profit or Loss				
Options	—	(47,400)	—	(47,400)
Futures	(1,089,860)	—	—	(1,089,860)
Forward Currency Exchange Contracts	—	(8,202,769)	—	(8,202,769)
Credit Default Swap Contracts	—	(352,209)	—	(352,209)
Interest Rate Swap Contracts	—	(1,137,168)	—	(1,137,168)
	(690,653)	1,392,675,511	—	1,391,984,858
ESG Global Corporate Bond Index Fund				
Financial Assets at Fair Value through Profit or Loss	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Fixed Income	—	370,968,447	—	370,968,447
Futures	9,477	—	—	9,477
Forward Currency Exchange Contracts	—	1,803,253	—	1,803,253
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(7,684)	—	—	(7,684)
Forward Currency Exchange Contracts	—	(3,989,016)	—	(3,989,016)
	1,793	368,782,684	—	368,784,477
Euro Government Bond Index Fund				
Financial Assets at Fair Value through Profit or Loss	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Fixed Income	—	5,649,534,757	—	5,649,534,757
Futures	49,311	—	—	49,311
Forward Currency Exchange Contracts	—	5,834,556	—	5,834,556
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(1,146,273)	—	(1,146,273)
	49,311	5,654,223,040	—	5,654,272,351
Euro Investment Grade Bond Index Fund				
Financial Assets at Fair Value through Profit or Loss	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Fixed Income	—	2,014,320,505	—	2,014,320,505
Futures	25,933	—	—	25,933
Forward Currency Exchange Contracts	—	2,445,842	—	2,445,842
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(11,282)	—	—	(11,282)
Forward Currency Exchange Contracts	—	(494,623)	—	(494,623)
	14,651	2,016,271,724	—	2,016,286,375
Eurozone Inflation-Linked Bond Index Fund				
Financial Assets at Fair Value through Profit or Loss	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Fixed Income	—	1,364,246,182	—	1,364,246,182
	—	1,364,246,182	—	1,364,246,182

Global Bond Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	20,852,624,022	—	20,852,624,022
Futures	369,709	—	—	369,709
Forward Currency Exchange Contracts	—	154,981,750	—	154,981,750
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(335,191)	—	—	(335,191)
Forward Currency Exchange Contracts	—	(175,638,656)	—	(175,638,656)
	34,518	20,831,967,116	—	20,832,001,634

Global Corporate Bond Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,135,725,993	—	4,135,725,993
Futures	50,145	—	—	50,145
Forward Currency Exchange Contracts	—	19,941,504	—	19,941,504
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(4,313)	—	—	(4,313)
Forward Currency Exchange Contracts	—	(36,240,333)	—	(36,240,333)
	45,832	4,119,427,164	—	4,119,472,996

Global Credit Bond Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,272,117,589	—	1,272,117,589
Options	—	21,211	—	21,211
Futures	669,958	—	—	669,958
Forward Currency Exchange Contracts	—	7,327,715	—	7,327,715
Credit Default Swap Contracts	—	743,144	—	743,144
Swaptions	—	2,563	—	2,563
Interest Rate Swap Contracts	—	256,911	—	256,911
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(173,325)	—	—	(173,325)
Forward Currency Exchange Contracts	—	(9,676,673)	—	(9,676,673)
Credit Default Swap Contracts	—	(391,213)	—	(391,213)
Interest Rate Swap Contracts	—	(19,595)	—	(19,595)
	496,633	1,270,381,652	—	1,270,878,285

Global Short-Term Bond Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,684,503,568	—	4,684,503,568
Forward Currency Exchange Contracts	—	33,004,886	—	33,004,886
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(39,656,019)	—	(39,656,019)
	—	4,677,852,435	—	4,677,852,435

Global Short-Term Corporate Bond Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	977,426,273	—	977,426,273
Futures	13,730	—	—	13,730
Forward Currency Exchange Contracts	—	4,742,394	—	4,742,394
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(3,285)	—	—	(3,285)
Forward Currency Exchange Contracts	—	(8,204,183)	—	(8,204,183)
	10,445	973,964,484	—	973,974,929
Japan Government Bond Index Fund				
	Level 1 JPY (¥)	Level 2 JPY (¥)	Level 3 JPY (¥)	Total JPY (¥)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	206,144,525,345	—	206,144,525,345
Futures	4,590,000	—	—	4,590,000
Forward Currency Exchange Contracts	—	3,977,367,920	—	3,977,367,920
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(485,835,689)	—	(485,835,689)
	4,590,000	209,636,057,576	—	209,640,647,576
SRI Euro Investment Grade Bond Index Fund				
	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	325,432,017	—	325,432,017
Futures	3,220	—	—	3,220
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(1,885)	—	—	(1,885)
	1,335	325,432,017	—	325,433,352
U.K. Government Bond Index Fund				
	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,524,407,150	—	4,524,407,150
Forward Currency Exchange Contracts	—	3,297	—	3,297
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(85,301)	—	(85,301)
	—	4,524,325,146	—	4,524,325,146
U.K. Investment Grade Bond Index Fund				
	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,258,398,854	—	4,258,398,854
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(7,023)	—	—	(7,023)
	(7,023)	4,258,398,854	—	4,258,391,831
U.K. Short-Term Investment Grade Bond Index Fund				
	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,219,140,740	—	1,219,140,740
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(640)	—	—	(640)
	(640)	1,219,140,740	—	1,219,140,100

U.S. Government Bond Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	8,187,063,223	—	8,187,063,223
Forward Currency Exchange Contracts	—	1,440,788	—	1,440,788
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(50,892,050)	—	(50,892,050)
	—	8,137,611,961	—	8,137,611,961

U.S. Investment Grade Credit Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,431,197,045	—	1,431,197,045
Futures	749	—	—	749
Forward Currency Exchange Contracts	—	50,403	—	50,403
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(6,965,148)	—	(6,965,148)
	749	1,424,282,300	—	1,424,283,049

U.S. Treasury Inflation-Protected Sec Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,311,624,551	—	1,311,624,551
Forward Currency Exchange Contracts	—	201,615	—	201,615
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(6,523,384)	—	(6,523,384)
	—	1,305,302,782	—	1,305,302,782

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Company Total	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	62,730,790,302	380,570,271	1,352,696	63,112,713,269
Fixed Income	—	66,198,623,664	—	66,198,623,664
Futures	29,503,746	—	—	29,503,746
Forward Currency Exchange Contracts	—	402,790,810	—	402,790,810
Credit Default Swap Contracts	—	2,434,153	—	2,434,153
Interest Rate Swap Contracts	—	394,277	—	394,277
Financial Liabilities at Fair Value through Profit or Loss				
Fixed Income	—	(23,715,758)	—	(23,715,758)
Futures	(3,157,118)	—	—	(3,157,118)
Forward Currency Exchange Contracts	—	(303,466,441)	—	(303,466,441)
Credit Default Swap Contracts	—	(1,313,578)	—	(1,313,578)
Interest Rate Swap Contracts	—	(1,058,610)	—	(1,058,610)
	62,757,136,930	66,655,258,788	1,352,696	129,413,748,414

Emerging Markets Stock Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	11,331,210,695	195,633,006	33	11,526,843,734
Futures	5,256,722	—	—	5,256,722
Forward Currency Exchange Contracts	—	186,200	—	186,200
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(126,890)	—	(126,890)
	11,336,467,417	195,692,316	33	11,532,159,766

ESG Developed Europe Index Fund¹	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	541,238,341	6,051,450	1	547,289,792
Futures	14,509	—	—	14,509
Forward Currency Exchange Contracts	—	10,765	—	10,765
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(8,977)	—	—	(8,977)
Forward Currency Exchange Contracts	—	(9,483)	—	(9,483)
	541,243,873	6,052,732	1	547,296,606

¹ Fund changed its name from SRI European Stock Fund on 24 June 2024.

ESG Developed World All Cap Equity Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	4,611,464,211	8,197,603	147,488	4,619,809,302
Futures	463,081	—	—	463,081
Forward Currency Exchange Contracts	—	1,932,612	—	1,932,612
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(849,997)	—	(849,997)
	4,611,927,292	9,280,218	147,488	4,621,354,998

ESG Emerging Markets All Cap Equity Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	565,158,176	13,225,351	117,292	578,500,819
Futures	251,046	—	—	251,046
Forward Currency Exchange Contracts	—	4,925	—	4,925
	565,409,222	13,230,276	117,292	578,756,790

European Stock Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	4,093,664,386	56,800,660	—	4,150,465,046
Futures	279,466	—	—	279,466
Forward Currency Exchange Contracts	—	64,550	—	64,550
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(5,676)	—	—	(5,676)
Forward Currency Exchange Contracts	—	(75,573)	—	(75,573)
	4,093,938,176	56,789,637	—	4,150,727,813

Eurozone Stock Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	1,449,506,645	44,021,186	—	1,493,527,831
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(73,153)	—	—	(73,153)
	1,449,433,492	44,021,186	—	1,493,454,678

Global Small-Cap Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	3,832,634,549	1,394,547	607,922	3,834,637,018
Futures	2,636,450	—	—	2,636,450
Forward Currency Exchange Contracts	—	529,733	—	529,733
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(43,680)	—	—	(43,680)
Forward Currency Exchange Contracts	—	(192,808)	—	(192,808)
	<u>3,835,227,319</u>	<u>1,731,472</u>	<u>607,922</u>	<u>3,837,566,713</u>

Global Stock Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	16,421,890,283	50,003,863	—	16,471,894,146
Futures	6,189,861	—	—	6,189,861
Forward Currency Exchange Contracts	—	13,857,914	—	13,857,914
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(285,444)	—	—	(285,444)
Forward Currency Exchange Contracts	—	(5,839,857)	—	(5,839,857)
	<u>16,427,794,700</u>	<u>58,021,920</u>	<u>—</u>	<u>16,485,816,620</u>

Japan Stock Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	3,553,117,360	—	—	3,553,117,360
Futures	278,456	—	—	278,456
Forward Currency Exchange Contracts	—	693,485	—	693,485
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(538,532)	—	(538,532)
	<u>3,553,395,816</u>	<u>154,953</u>	<u>—</u>	<u>3,553,550,769</u>

Pacific ex-Japan Stock Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Equities	2,945,393,278	—	—	2,945,393,278
Futures	2,990,530	—	—	2,990,530
Forward Currency Exchange Contracts	—	242	—	242
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(438,084)	—	(438,084)
	<u>2,948,383,808</u>	<u>(437,842)</u>	<u>—</u>	<u>2,947,945,966</u>

U.S. 500 Stock Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	11,243,045,712	—	—	11,243,045,712
Futures	371,950	—	—	371,950
Forward Currency Exchange Contracts	—	17,311,193	—	17,311,193
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(1,202,162)	—	(1,202,162)
	<u>11,243,417,662</u>	<u>16,109,031</u>	<u>—</u>	<u>11,259,526,693</u>

U.S. Opportunities Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Equities	1,253,641,602	—	479,960	1,254,121,562
	<u>1,253,641,602</u>	<u>—</u>	<u>479,960</u>	<u>1,254,121,562</u>

20+ Year Euro Treasury Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	617,213,978	—	617,213,978
Futures	39,360	—	—	39,360
	39,360	617,213,978	—	617,253,338

Emerging Markets Bond Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,167,062,204	—	1,167,062,204
Futures	8,365,155	—	—	8,365,155
Forward Currency Exchange Contracts	—	6,053,780	—	6,053,780
Credit Default Swap Contracts	—	1,418,376	—	1,418,376
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(1,698,706)	—	—	(1,698,706)
Forward Currency Exchange Contracts	—	(2,944,926)	—	(2,944,926)
Credit Default Swap Contracts	—	(631,368)	—	(631,368)
Interest Rate Swap Contracts	—	(995,719)	—	(995,719)
	6,666,449	1,169,962,347	—	1,176,628,796

ESG Global Corporate Bond Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	381,823,365	—	381,823,365
Futures	40,498	—	—	40,498
Forward Currency Exchange Contracts	—	3,087,431	—	3,087,431
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(46,024)	—	—	(46,024)
Forward Currency Exchange Contracts	—	(1,874,158)	—	(1,874,158)
	(5,526)	383,036,638	—	383,031,112

Euro Government Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	5,147,875,461	—	5,147,875,461
Forward Currency Exchange Contracts	—	1,190,010	—	1,190,010
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(2,713,675)	—	(2,713,675)
	—	5,146,351,796	—	5,146,351,796

Euro Investment Grade Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	2,262,010,821	—	2,262,010,821
Futures	44,687	—	—	44,687
Forward Currency Exchange Contracts	—	598,055	—	598,055
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(56,580)	—	—	(56,580)
Forward Currency Exchange Contracts	—	(1,394,957)	—	(1,394,957)
	(11,893)	2,261,213,919	—	2,261,202,026

Eurozone Inflation-Linked Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,352,189,430	—	1,352,189,430
	—	1,352,189,430	—	1,352,189,430
Global Bond Index Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	20,497,318,790	—	20,497,318,790
Futures	517,399	—	—	517,399
Forward Currency Exchange Contracts	—	198,760,935	—	198,760,935
Financial Liabilities at Fair Value through Profit or Loss				
Fixed Income	—	(23,715,758)	—	(23,715,758)
Futures	(4,648)	—	—	(4,648)
Forward Currency Exchange Contracts	—	(188,969,978)	—	(188,969,978)
	512,751	20,483,393,989	—	20,483,906,740
Global Corporate Bond Index Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,495,839,449	—	4,495,839,449
Futures	137,115	—	—	137,115
Forward Currency Exchange Contracts	—	38,160,961	—	38,160,961
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(161,795)	—	—	(161,795)
Forward Currency Exchange Contracts	—	(22,571,305)	—	(22,571,305)
	(24,680)	4,511,429,105	—	4,511,404,425
Global Credit Bond Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	917,568,933	—	917,568,933
Futures	1,183,801	—	—	1,183,801
Forward Currency Exchange Contracts	—	6,883,105	—	6,883,105
Credit Default Swap Contracts	—	1,015,777	—	1,015,777
Interest Rate Swap Contracts	—	394,277	—	394,277
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(755,497)	—	—	(755,497)
Forward Currency Exchange Contracts	—	(5,083,326)	—	(5,083,326)
Credit Default Swap Contracts	—	(682,210)	—	(682,210)
Interest Rate Swap Contracts	—	(62,891)	—	(62,891)
	428,304	920,033,665	—	920,461,969
Global Short-Term Bond Index Fund				
	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,220,949,694	—	4,220,949,694
Futures	10,431	—	—	10,431
Forward Currency Exchange Contracts	—	48,657,517	—	48,657,517
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(50,060,829)	—	(50,060,829)
	10,431	4,219,546,382	—	4,219,556,813

Global Short-Term Corporate Bond Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	887,234,772	—	887,234,772
Futures	15,767	—	—	15,767
Forward Currency Exchange Contracts	—	6,502,901	—	6,502,901
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(1,557)	—	—	(1,557)
Forward Currency Exchange Contracts	—	(4,765,600)	—	(4,765,600)
	14,210	888,972,073	—	888,986,283

Japan Government Bond Index Fund	Level 1 JPY (¥)	Level 2 JPY (¥)	Level 3 JPY (¥)	Total JPY (¥)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	90,400,717,555	—	90,400,717,555
Forward Currency Exchange Contracts	—	146,044,708	—	146,044,708
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(1,379,224,310)	—	(1,379,224,310)
	—	89,167,537,953	—	89,167,537,953

SRI Euro Investment Grade Bond Index Fund	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	314,595,632	—	314,595,632
Futures	2,270	—	—	2,270
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(13)	—	—	(13)
	2,257	314,595,632	—	314,597,889

U.K. Government Bond Index Fund	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,075,625,888	—	4,075,625,888
Forward Currency Exchange Contracts	—	45,044	—	45,044
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(1,083)	—	(1,083)
	—	4,075,669,849	—	4,075,669,849

U.K. Investment Grade Bond Index Fund	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	4,288,533,012	—	4,288,533,012
Futures	8,493	—	—	8,493
	8,493	4,288,533,012	—	4,288,541,505

U.K. Short-Term Investment Grade Bond Index Fund	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,112,235,016	—	1,112,235,016
Futures	4,175	—	—	4,175
	4,175	1,112,235,016	—	1,112,239,191

U.S. Government Bond Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	8,238,522,162	—	8,238,522,162
Forward Currency Exchange Contracts	—	47,442,747	—	47,442,747
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(3,239,395)	—	(3,239,395)
	—	8,282,725,514	—	8,282,725,514

U.S. Investment Grade Credit Index Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	1,475,824,841	—	1,475,824,841
Futures	46,223	—	—	46,223
Forward Currency Exchange Contracts	—	6,261,391	—	6,261,391
Financial Liabilities at Fair Value through Profit or Loss				
Futures	(844)	—	—	(844)
Forward Currency Exchange Contracts	—	(91,145)	—	(91,145)
	45,379	1,481,995,087	—	1,482,040,466

U.S. Treasury Inflation-Protected Sec Fund	Level 1 USD (\$)	Level 2 USD (\$)	Level 3 USD (\$)	Total USD (\$)
Financial Assets at Fair Value through Profit or Loss				
Fixed Income	—	485,292,280	—	485,292,280
Forward Currency Exchange Contracts	—	3,245,047	—	3,245,047
Financial Liabilities at Fair Value through Profit or Loss				
Forward Currency Exchange Contracts	—	(156,469)	—	(156,469)
	—	488,380,858	—	488,380,858

18. Material Changes to the Prospectus.

On 24 June 2024, the prospectus was updated to reflect the name change of Vanguard ESG Developed Europe Index Fund (previously Vanguard SRI European Stock Fund) and the change in its benchmark index from FTSE Developed Europe Index to FTSE Developed Europe Choice Index. The prospectus was also updated to remove certain regulated markets from the list of regulated markets in which the Funds may invest, to update the share class table to reflect recent share class launches, and to reflect updates to Appendix 7 - Information for Investors in Specific Jurisdictions as a result of the Cross Border Distribution of Funds Directive.

19. Events During the Period Ended 30 June 2024.

The Vanguard SRI European Stock Fund changed its name to Vanguard ESG Developed Europe Index Fund on 24 June 2024. The relevant benchmark also changed from FTSE Developed Europe Index to FTSE Developed Europe Choice Index.

There were no other events during the period requiring recognition or disclosure in the financial statements.

20. Events Since the Statement of Assets and Liabilities Date.

There were no events subsequent to period-end requiring recognition or disclosure in the financial statements.

21. Approval of Financial Statements.

The Financial Statements were approved by the Directors on 28 August 2024.

Additional Information and Regulatory Disclosures

Connected Persons Disclosure

Transactions carried out with the Company by the Investment Manager, Manager, Depositary and/or associated or group companies of these ("Connected Persons") during the period ended 30 June 2024 were carried out as if negotiated at arm's length and were in the best interests of the Company's Shareholders. The Directors of the Company are satisfied that there are arrangements (evidenced by written procedures) in place to ensure that all transactions entered into by the Company with Connected Persons are carried out as if negotiated at arm's length and in the best interests of the Company's Shareholders.

Securities Financing Transactions Regulation ("SFTR")

A Securities Financing Transaction (SFT) is defined as per Article 3(11) of the SFTR as:

- A repurchase/reverse repurchase agreement.
- Securities or commodities lending and securities or commodities borrowing.
- A buy-sell back transaction or sell-buy back transaction.
- A margin lending transaction.

As at 30 June 2024, the Company had securities lending programme and total return swaps as types of SFT under the scope of the SFTR.

Global Data

The amounts of securities on loan as at 30 June 2024 are as follows:

Fund	Amount	Proportion of NAV (%)	% of Lendable Assets
Emerging Markets Stock Index Fund	\$175,856,939	1.51	10.16
ESG Developed Europe Index Fund	€1,488,444	0.25	1.68
ESG Developed World All Cap Equity Index Fund	\$34,013,180	0.61	4.06
ESG Emerging Markets All Cap Equity Index Fund	\$8,831,687	1.27	8.44
European Stock Index Fund	\$24,345,495	0.57	3.77
Eurozone Stock Index Fund	€2,117,506	0.16	1.03
Global Small-Cap Index Fund	\$184,027,382	4.33	28.79
Global Stock Index Fund	\$108,337,206	0.55	3.66
Japan Stock Index Fund	€168,395,578	4.55	30.25
Pacific ex-Japan Stock Index Fund	€22,438,115	0.75	4.98
U.S. Opportunities Fund	\$16,005,062	1.24	8.14

The amounts of total return swaps as at 30 June 2024 is as follows:

Fund	Amount	% of AUM
U.S. 500 Stock Index Fund	\$(357)	(0.00)

Data on Re-Use of Collateral

Vanguard Investment Series Plc did not re-use any collateral received during the period ended 30 June 2024.

Concentration Data

The split of issuers of collateral securities received for the securities lending programme as at 30 June 2024 is as follows:

Fund	Collateral Issuer	Collateral Amount
Emerging Markets Stock Index Fund	France Government	\$116,309,052
Emerging Markets Stock Index Fund	Germany Government	\$1,399,328
Emerging Markets Stock Index Fund	Netherlands Government	\$5,170,809
Emerging Markets Stock Index Fund	UK Government	\$587,295
Emerging Markets Stock Index Fund	US Government	\$63,319,424
ESG Developed Europe Index Fund	France Government	€1,038,054
ESG Developed Europe Index Fund	Germany Government	€214,140
ESG Developed Europe Index Fund	Netherlands Government	€213,518
ESG Developed Europe Index Fund	UK Government	€101,561
ESG Developed World All Cap Equity Index Fund	France Government	\$11,332,217
ESG Developed World All Cap Equity Index Fund	Germany Government	\$4,180,326

Fund	Collateral Issuer	Collateral Amount
ESG Developed World All Cap Equity Index Fund	Netherlands Government	\$3,636,162
ESG Developed World All Cap Equity Index Fund	UK Government	\$860,116
ESG Developed World All Cap Equity Index Fund	US Government	\$16,122,790
ESG Emerging Markets All Cap Equity Index Fund	France Government	\$3,818,481
ESG Emerging Markets All Cap Equity Index Fund	Germany Government	\$42,905
ESG Emerging Markets All Cap Equity Index Fund	Netherlands Government	\$338,081
ESG Emerging Markets All Cap Equity Index Fund	UK Government	\$30,167
ESG Emerging Markets All Cap Equity Index Fund	US Government	\$5,194,772
European Stock Index Fund	France Government	\$13,257,138
European Stock Index Fund	Germany Government	\$4,884,159
European Stock Index Fund	Netherlands Government	\$3,412,681
European Stock Index Fund	UK Government	\$1,675,925
European Stock Index Fund	US Government	\$2,424,178
Eurozone Stock Index Fund	France Government	€1,123,769
Eurozone Stock Index Fund	Germany Government	€403,563
Eurozone Stock Index Fund	Netherlands Government	€411,468
Eurozone Stock Index Fund	UK Government	€183,199
Eurozone Stock Index Fund	US Government	€104,591
Global Small-Cap Index Fund	France Government	\$62,492,838
Global Small-Cap Index Fund	Germany Government	\$12,097,567
Global Small-Cap Index Fund	Netherlands Government	\$20,074,539
Global Small-Cap Index Fund	UK Government	\$2,949,985
Global Small-Cap Index Fund	US Government	\$98,425,495
Global Stock Index Fund	France Government	\$25,934,182
Global Stock Index Fund	Germany Government	\$9,692,062
Global Stock Index Fund	Netherlands Government	\$5,330,753
Global Stock Index Fund	UK Government	\$1,179,020
Global Stock Index Fund	US Government	\$73,342,050
Japan Stock Index Fund	France Government	€60,593,672
Japan Stock Index Fund	Germany Government	€39,430,604
Japan Stock Index Fund	Netherlands Government	€24,450,742
Japan Stock Index Fund	UK Government	€6,661,386
Japan Stock Index Fund	US Government	€46,370,190
Pacific ex-Japan Stock Index Fund	France Government	€929,113
Pacific ex-Japan Stock Index Fund	US Government	€23,047,453
U.S. Opportunities Fund	France Government	\$7,249,286
U.S. Opportunities Fund	Germany Government	\$1,526,160
U.S. Opportunities Fund	Netherlands Government	\$2,891,324
U.S. Opportunities Fund	UK Government	\$523,871
U.S. Opportunities Fund	US Government	\$4,850,292

There are no collateral securities received for the total return swaps as at 30 June 2024.

The split of counterparties of the securities lending programme as at 30 June 2024 is as follows:

Fund	Counterparty	Securities on Loan Amount
Emerging Markets Stock Index Fund	Barclays	\$1,673,518
Emerging Markets Stock Index Fund	Citigroup	\$829,757
Emerging Markets Stock Index Fund	Goldman Sachs	\$22,639,415
Emerging Markets Stock Index Fund	HSBC Bank	\$3,128,618
Emerging Markets Stock Index Fund	JP Morgan	\$5,653,030
Emerging Markets Stock Index Fund	Merrill Lynch	\$32,091,105
Emerging Markets Stock Index Fund	Morgan Stanley	\$103,724,544
Emerging Markets Stock Index Fund	UBS AG	\$6,116,952
ESG Developed Europe Index Fund	Citigroup	€716,766
ESG Developed Europe Index Fund	HSBC Bank	€28,676
ESG Developed Europe Index Fund	Morgan Stanley	€743,002
ESG Developed World All Cap Equity Index Fund	Barclays	\$4,002,709
ESG Developed World All Cap Equity Index Fund	Citigroup	\$5,929,477
ESG Developed World All Cap Equity Index Fund	Goldman Sachs	\$7,705,757
ESG Developed World All Cap Equity Index Fund	HSBC Bank	\$368,673
ESG Developed World All Cap Equity Index Fund	JP Morgan	\$2,863,041
ESG Developed World All Cap Equity Index Fund	Merrill Lynch	\$3,821,296
ESG Developed World All Cap Equity Index Fund	Morgan Stanley	\$3,187,629
ESG Developed World All Cap Equity Index Fund	UBS AG	\$6,134,598
ESG Emerging Markets All Cap Equity Index Fund	Barclays	\$48,853
ESG Emerging Markets All Cap Equity Index Fund	Goldman Sachs	\$1,353,173
ESG Emerging Markets All Cap Equity Index Fund	HSBC Bank	\$198,794

Fund	Counterparty	Securities on Loan Amount
ESG Emerging Markets All Cap Equity Index Fund	JP Morgan	\$487,491
ESG Emerging Markets All Cap Equity Index Fund	Merrill Lynch	\$3,166,741
ESG Emerging Markets All Cap Equity Index Fund	Morgan Stanley	\$3,169,325
ESG Emerging Markets All Cap Equity Index Fund	UBS AG	\$407,310
European Stock Index Fund	Barclays	\$2,183,776
European Stock Index Fund	Citigroup	\$12,357,277
European Stock Index Fund	Goldman Sachs	\$1,924,634
European Stock Index Fund	Morgan Stanley	\$7,533,353
European Stock Index Fund	UBS AG	\$346,455
Eurozone Stock Index Fund	Citigroup	€1,350,799
Eurozone Stock Index Fund	JP Morgan	€316,470
Eurozone Stock Index Fund	Morgan Stanley	€450,237
Global Small-Cap Index Fund	Barclays	\$7,883,893
Global Small-Cap Index Fund	Citigroup	\$18,399,799
Global Small-Cap Index Fund	Goldman Sachs	\$43,987,953
Global Small-Cap Index Fund	HSBC Bank	\$2,995,486
Global Small-Cap Index Fund	JP Morgan	\$14,468,127
Global Small-Cap Index Fund	Merrill Lynch	\$21,598,596
Global Small-Cap Index Fund	Morgan Stanley	\$16,926,135
Global Small-Cap Index Fund	UBS AG	\$57,767,393
Global Stock Index Fund	Barclays	\$12,403,683
Global Stock Index Fund	Citigroup	\$8,693,394
Global Stock Index Fund	Goldman Sachs	\$41,052,537
Global Stock Index Fund	JP Morgan	\$4,062,974
Global Stock Index Fund	Merrill Lynch	\$21,223,146
Global Stock Index Fund	Morgan Stanley	\$10,992,707
Global Stock Index Fund	UBS AG	\$9,908,765
Japan Stock Index Fund	Barclays	€45,884,260
Japan Stock Index Fund	Citigroup	€49,117,112
Japan Stock Index Fund	Goldman Sachs	€12,373,887
Japan Stock Index Fund	JP Morgan	€49,495,031
Japan Stock Index Fund	Merrill Lynch	€11,014,371
Japan Stock Index Fund	Morgan Stanley	€510,917
Pacific ex-Japan Stock Index Fund	Goldman Sachs	€21,557,773
Pacific ex-Japan Stock Index Fund	Morgan Stanley	€880,342
U.S. Opportunities Fund	Citigroup	\$3,646,660
U.S. Opportunities Fund	Goldman Sachs	\$633,210
U.S. Opportunities Fund	HSBC Bank	\$193,098
U.S. Opportunities Fund	Morgan Stanley	\$782,806
U.S. Opportunities Fund	UBS AG	\$10,749,288

Safekeeping of Collateral Received

All securities lending collateral received is held by BNY Mellon as tri-party agent in the name of Brown Brothers Harriman as at 30 June 2024.

Aggregate Transaction Data

The aggregate transaction data for collateral positions received in respect of the securities lending programme as at 30 June 2024 are as follows:

Fund	Type of Collateral	Collateral Amount	Fitch Rating	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Emerging Markets Stock Index Fund	Bond	\$194,559	AAA	>1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$248,499	AAA	1 month to 3 months	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$6,071,112	AAAu	>1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$55,967	AAAu	1 month to 3 months	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$115,915,852	AA-u	>1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$216,792	AA-u	3 months to 1 year	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$176,408	AA-u	1 month to 3 months	EUR	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$587,295	AA-u	>1 year	GBP	United Kingdom	Tri Party
Emerging Markets Stock Index Fund	Bond	\$63,319,424	AA+u	>1 year	USD	United Kingdom	Tri Party
ESG Developed Europe Index Fund	Bond	€427,658	AAAu	>1 year	EUR	United Kingdom	Tri Party
ESG Developed Europe Index Fund	Bond	€873,958	AA-u	>1 year	EUR	United Kingdom	Tri Party
ESG Developed Europe Index Fund	Bond	€164,096	AA-u	3 months to 1 year	EUR	United Kingdom	Tri Party
ESG Developed Europe Index Fund	Bond	€101,561	AA-u	>1 year	GBP	United Kingdom	Tri Party

Fund	Type of Collateral	Collateral Amount	Fitch Rating	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
ESG Developed World All Cap Equity Index Fund	Bond	\$465,344	AAA	>1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$249,216	AAA	1 month to 3 months	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$6,968,063	AAAu	>1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$133,862	AAAu	1 month to 3 months	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$9,770,901	AA-u	>1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$1,384,400	AA-u	3 months to 1 year	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$176,917	AA-u	1 month to 3 months	EUR	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$860,115	AA-u	>1 year	GBP	United Kingdom	Tri Party
ESG Developed World All Cap Equity Index Fund	Bond	\$16,122,793	AA+u	>1 year	USD	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$5,680	AAA	>1 year	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$16,547	AAA	1 month to 3 months	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$357,126	AAAu	>1 year	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$1,634	AAAu	1 month to 3 months	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$3,804,948	AA-u	>1 year	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$1,786	AA-u	3 months to 1 year	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$11,746	AA-u	1 month to 3 months	EUR	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$30,167	AA-u	>1 year	GBP	United Kingdom	Tri Party
ESG Emerging Markets All Cap Equity Index Fund	Bond	\$5,194,772	AA+u	>1 year	USD	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$253,880	AAA	>1 year	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$14,075	AAA	1 month to 3 months	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$7,955,854	AAAu	>1 year	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$73,032	AAAu	1 month to 3 months	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$10,416,550	AA-u	>1 year	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$2,830,595	AA-u	3 months to 1 year	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$9,991	AA-u	1 month to 3 months	EUR	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$1,675,925	AA-u	>1 year	GBP	United Kingdom	Tri Party
European Stock Index Fund	Bond	\$2,424,179	AA+u	>1 year	USD	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€815,032	AAAu	>1 year	EUR	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€814,516	AA-u	>1 year	EUR	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€309,252	AA-u	3 months to 1 year	EUR	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€183,199	AA-u	>1 year	GBP	United Kingdom	Tri Party
Eurozone Stock Index Fund	Bond	€104,591	AA+u	>1 year	USD	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$916,523	AAA	>1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$2,346,784	AAA	1 month to 3 months	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$28,645,148	AAAu	>1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$263,649	AAAu	1 month to 3 months	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$56,361,069	AA-u	>1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$4,465,803	AA-u	3 months to 1 year	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$1,665,965	AA-u	1 month to 3 months	EUR	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$2,949,986	AA-u	>1 year	GBP	United Kingdom	Tri Party
Global Small-Cap Index Fund	Bond	\$98,425,497	AA+u	>1 year	USD	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$1,442,019	AAA	>1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$402,541	AAA	1 month to 3 months	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$12,763,438	AAAu	>1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$414,815	AAAu	1 month to 3 months	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$23,614,700	AA-u	>1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$2,033,723	AA-u	3 months to 1 year	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$285,761	AA-u	1 month to 3 months	EUR	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$1,179,020	AA-u	>1 year	GBP	United Kingdom	Tri Party
Global Stock Index Fund	Bond	\$73,342,050	AA+u	>1 year	USD	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€5,334,381	AAA	>1 year	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€57,012,464	AAAu	>1 year	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€1,534,502	AAAu	1 month to 3 months	EUR	United Kingdom	Tri Party

Fund	Type of Collateral	Collateral Amount	Fitch Rating	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Japan Stock Index Fund	Bond	€49,348,800	AA-u	>1 year	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€11,244,873	AA-u	3 months to 1 year	EUR	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€6,661,386	AA-u	>1 year	GBP	United Kingdom	Tri Party
Japan Stock Index Fund	Bond	€46,370,188	AA+u	>1 year	USD	United Kingdom	Tri Party
Pacific ex-Japan Stock Index Fund	Bond	€929,113	AA-u	>1 year	EUR	United Kingdom	Tri Party
Pacific ex-Japan Stock Index Fund	Bond	€23,047,453	AA+u	>1 year	USD	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$436,687	AAA	1 month to 3 months	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$3,980,798	AAAu	>1 year	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$6,057,275	AA-u	>1 year	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$882,009	AA-u	3 months to 1 year	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$310,001	AA-u	1 month to 3 months	EUR	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$523,871	AA-u	>1 year	GBP	United Kingdom	Tri Party
U.S. Opportunities Fund	Bond	\$4,850,292	AA+u	>1 year	USD	United Kingdom	Tri Party

Return/Costs

The securities lending agent appointed is Brown Brothers Harriman & Co. The Depository is a wholly owned subsidiary of Brown Brothers Harriman & Co. All securities lending revenue, with the exception of a lending agent fee, is received directly into the Funds. All operational costs in supporting the lending programme are borne by the lending agent and paid directly out of the agent lender fee received.

The current securities lending income split between the relevant Fund and the securities lending agent for the period ended 30 June 2024 is as follows:

Fund	Returns	Amount	% Overall Returns
Emerging Markets Stock Index Fund	To Fund:	\$1,145,041	92
	To Lending Agent:	\$98,285	8
ESG Developed Europe Index Fund	To Fund:	€83,465	91
	To Lending Agent:	€8,671	9
ESG Developed World All Cap Equity Index Fund	To Fund:	\$487,185	91
	To Lending Agent:	\$46,591	9
ESG Emerging Markets All Cap Equity Index Fund	To Fund:	\$76,150	92
	To Lending Agent:	\$6,279	8
European Stock Index Fund	To Fund:	\$626,637	91
	To Lending Agent:	\$62,752	9
Eurozone Stock Index Fund	To Fund:	€42,842	94
	To Lending Agent:	€2,631	6
Global Small-Cap Index Fund	To Fund:	\$1,634,669	92
	To Lending Agent:	\$147,755	8
Global Stock Index Fund	To Fund:	\$1,680,668	91
	To Lending Agent:	\$161,767	9
Japan Stock Index Fund	To Fund:	€730,738	91
	To Lending Agent:	€72,774	9
Pacific ex-Japan Stock Index Fund	To Fund:	€39,409	92
	To Lending Agent:	€3,337	8
U.S. 500 Stock Index Fund	To Fund:	\$18,803	90
	To Lending Agent:	\$2,089	10
U.S. Opportunities Fund	To Fund:	\$100,714	93
	To Lending Agent:	\$8,058	7

For total return swaps, returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contract during the reporting period which are included as part of the Net Gain/Loss on Financial Instruments in the Statement of Operations. Cost pertains to transaction costs related to entering into the swap contract. For these investments, the cost is not separately identifiable and is part of the investment performance.

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Applications for the redemptions and conversion of Shares may be sent to the German Paying and Information Agent. All payments to investors, including redemption proceeds and potential distributions, may, upon request, be paid through the German Paying and Information Agent.

The Prospectus together with its supplements, the key investor information documents, the Memorandum and Articles of Association of the Company and the annual and semi-annual reports may be obtained, free of charge, in hard-copy form at the office of the German Paying and Information Agent during normal opening hours. The statement of changes in the composition of the investment portfolio is also free of charge upon request at the office of the German Paying and Information Agent.

Issue, redemption and conversion prices of Shares, and any other information to the shareholders, are also available, free of charge, from the German Paying and Information Agent.

The issue, redemption and conversion prices will be published on the following website: www.fundinfo.com.

Any other information to the shareholders will be published in Germany by way of investor letter.

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